ANNUAL STATEMENT

OF THE

NEW YORK LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2025

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

2025

6691520252010010100

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2025

OF THE CONDITION AND AFFAIRS OF THE

New York Life Insurance Company

NAIC Group Code 0826 (Current Period), 0826 (Prior Period) NAIC Company Code 66915 Employer's ID No.13-5582869

Organized under the Laws of New York, State of Domicile or Port of Entry NY,

Country of Domicile United States of America

INCORPORATED/ORGANIZED MAY 21, 1841	COMMENCED BUSINESS APRIL 12, 1845*
Statutory Home Office	51 Madison Avenue, New York, NY, U.S. 10010
Main Administrative Office	51 Madison Avenue, New York, NY, U.S. 10010 212-576-7000
Mail Address	51 Madison Avenue, New York, NY, U.S. 10010
Primary Location of Books and Records	51 Madison Avenue, New York, NY, U.S. 10010 212-576-7000
Internet Website address	www.newyorklife.com
Statutory Statement Contact Person and Phone Number	Robert Michael Gardner..... 201-942-8333
Statutory Statement Contact E-Mail Address	statement_contact@newyorklife.com
Statutory Statement Contact Fax Number	212-576-7811

EXECUTIVE OFFICERS

CRAIG LAWRENCE DESANTO
Chair, President & Chief Executive Officer

AARON CHRISTIAN BALL #
Executive Vice President and Head of the Foundational Business

ERIC ANSEL FELDSTEIN
Executive Vice President and Chief Financial Officer

ALAIN MAURICE KARAOGLAN
Executive Vice President and Head of the Strategic Businesses

ANTHONY RAMSEY MALLOY
Executive Vice President and Chief Investment Officer

DEEPA SONI #
Executive Vice President and Chief Information Officer

ERIK AUGUST ANDERSON
Senior Vice President and Chief Actuary

ROBERT MICHAEL GARDNER
Senior Vice President and Controller

THOMAS ALEXANDER HENDRY
Senior Vice President and Treasurer

MICHAEL KELLY MCDONNELL
Senior Vice President and General Counsel

AMY MILLER
Senior Vice President, Deputy General Counsel and Secretary

JOANNE HELEN RODGERS
Senior Vice President and Chief Human Resources Officer

SONALI VIRENDRA #
Senior Vice President and Head of Agency

DIRECTORS

CLAIRE LOUISE BABINEAUX-FONTENOT	CRAIG LAWRENCE DESANTO	HOWARD MARTIN GROSFIELD #	BARBARA GOLDMAN NOVICK
ROBERT BARBER CARTER	MARK LAWRENCE FEIDLER	CHRISTOPHER DOUGLAS KASTNER #	THOMAS CLAYTON SCHIEVELBEIN
RALPH DE LA VEGA	ROBERT FRANCIS FRIEL	DONNA HAAG KINNAIRD	PAULA AMY STEINER

State of New York
County of New York } SS

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

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and Chief Actuary

ROBERT MICHAEL GARDNER
Senior Vice President
and Controller

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

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

*The Company became licensed to sell life insurance in the state of New York on April 17, 1845.

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

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

6691520252010010100

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

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RALPH DE LA VEGA	ROBERT FRANCIS FRIEL	DONNA HAAG KINNAIRD	PAULA AMY STEINER

State of New York
County of New York } SS

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26 day of February 2026

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b. If no: 1. State the amendment number ...
2. Date filed ...
3. Number of pages attached ...

*The Company became licensed to sell life insurance in the state of New York on April 17, 1845.

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

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	155,679,271,568		155,679,271,568	146,462,167,598
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	271,397,486		271,397,486	188,913,821
	2.2 Common stocks	14,141,651,142	(490,544)	14,142,141,686	13,903,524,015
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	27,267,018,982		27,267,018,982	23,275,423,582
	3.2 Other than first liens	579,686,182		579,686,182	510,761,507
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	310,450,275		310,450,275	314,697,943
	4.2 Properties held for the production of income (less $ (983,307,209) encumbrances)	2,019,742,100		2,019,742,100	2,027,777,954
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 4,362,195 , Schedule E - Part 1), cash equivalents ($ 2,689,034,475 , Schedule E - Part 2) and short-term investments ($ 1,015,098,456 , Schedule DA)	3,708,495,126		3,708,495,126	4,230,851,378
6.	Contract loans (including $ ..... premium notes)	14,805,419,134	1,480,769	14,803,938,365	13,897,536,272
7.	Derivatives (Schedule DB)	1,479,078,662		1,479,078,662	1,488,775,929
8.	Other invested assets (Schedule BA)	14,977,737,927	215,999,226	14,761,738,701	13,881,291,533
9.	Receivables for securities	13,385,948		13,385,948	2,566,802
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets	261,176,904		261,176,904	347,374,813
12.	Subtotals, cash and invested assets (Lines 1 to 11)	235,514,511,436	216,989,451	235,297,521,985	220,531,663,147
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	2,651,395,865	5,877,299	2,645,518,566	2,380,342,683
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	189,770,140	8,019,312	181,750,828	177,295,582
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	1,414,000,193		1,414,000,193	1,511,906,590
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	16,602,098		16,602,098	31,714,550
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	73,281,002		73,281,002	96,896,376
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	17,874,010		17,874,010	128,463,302
18.2	Net deferred tax asset	2,674,145,375	548,600,477	2,125,544,898	2,146,974,681
19.	Guaranty funds receivable or on deposit	28,265,450		28,265,450	29,236,703
20.	Electronic data processing equipment and software	746,110,261	712,918,831	33,191,430	53,157,923
21.	Furniture and equipment, including health care delivery assets ($ .....)	254,488,729	254,488,729		
22.	Net adjustment in assets and liabilities due to foreign exchange rates	70,280,850		70,280,850	72,239,536
23.	Receivables from parent, subsidiaries and affiliates	229,903,844		229,903,844	178,988,997
24.	Health care ($ .....) and other amounts receivable	40,728,724	40,728,724		
25.	Aggregate write-ins for other-than-invested assets	7,177,696,676	990,380,293	6,187,316,383	5,928,039,917
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	251,099,054,653	2,778,003,116	248,321,051,537	233,266,919,987
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	10,971,517,639		10,971,517,639	11,633,675,224
28.	Total (Lines 26 and 27)	262,070,572,292	2,778,003,116	259,292,569,176	244,900,595,211
	DETAILS OF WRITE-INS				
1101.	Derivatives-collateral assets	261,176,904		261,176,904	347,374,813
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	261,176,904		261,176,904	347,374,813
2501.	Amounts receivable on corporate owned life insurance	5,017,803,949		5,017,803,949	4,836,727,922
2502.	Admitted disallowed IMR	888,347,081		888,347,081	803,673,430
2503.	Interest in annuity contracts	144,750,787		144,750,787	145,306,661
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,126,794,859	990,380,293	136,414,566	142,331,904
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,177,696,676	990,380,293	6,187,316,383	5,928,039,917

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 142,293,050,955 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 457,512,031 Modco Reserve)	142,293,050,955	136,051,348,282
2.	Aggregate reserve for accident and health contracts (including $ 324,294,831 Modco Reserve)	5,899,632,670	5,631,721,945
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	52,551,074,721	44,519,593,338
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	811,188,554	772,684,351
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	29,610,853	29,337,312
5.	Policyholders' dividends/refunds to members $ 33,172,156 and coupons $ due and unpaid (Exhibit 4, Line 10)	33,172,156	30,622,504
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 103,887 Modco)	2,844,926,990	2,577,613,520
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 2,370,348 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	123,002,080	124,507,761
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 23,136,248 assumed and $ 17,802,890 ceded	40,939,138	31,711,652
	9.4 Interest maintenance reserve (IMR, Line 6)		
10.	Commissions to agents due or accrued-life and annuity contracts $ 18,295,311 accident and health $ 2,051,225 and deposit-type contract funds $	20,346,537	20,189,115
11.	Commissions and expense allowances payable on reinsurance assumed	3,311,593	3,382,424
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	2,227,133,981	2,304,046,572
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(15,042,534)	(6,294,164)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	3,252,829	32,454,669
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	52,695,643	83,513,909
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,990,545,960	1,811,984,868
18.	Amounts held for agents' account, including $ 34,335,444 agents' credit balances	34,335,444	35,168,640
19.	Remittances and items not allocated	506,743,275	349,081,156
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	246,807,002	260,282,012
22.	Borrowed money $ 346,255,455 and interest thereon $	346,255,455	449,570,724
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	4,672,531,259	4,587,535,194
	24.02 Reinsurance in unauthorized and certified ($) companies	3,517,423	5,352,243
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	2,223,696,002	2,385,850,460
	24.04 Payable to parent, subsidiaries and affiliates	45,404,423	36,563,930
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	882,946,108	1,090,128,965
	24.08 Derivatives	703,244,250	1,271,342,732
	24.09 Payable for securities	377,636,211	356,258,952
	24.10 Payable for securities lending	513,432,257	687,855,648
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,291,153,443	1,306,070,026
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	220,756,544,678	206,839,478,740
27.	From Separate Accounts Statement	10,971,517,639	11,633,675,224
28.	Total liabilities (Lines 26 and 27)	231,728,062,317	218,473,153,964
29.	Common capital stock		
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds		
32.	Surplus notes	4,233,969,138	4,233,167,821
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)		
34.	Aggregate write-ins for special surplus funds	888,347,081	803,673,430
35.	Unassigned funds (surplus)	22,442,190,640	21,390,599,996
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	27,564,506,859	26,427,441,247
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	27,564,506,859	26,427,441,247
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	259,292,569,176	244,900,595,211
	DETAILS OF WRITE-INS		
2501.	Derivatives-collateral liability	793,291,492	629,433,814
2502.	Special reserves on certain group policies	524,110,766	489,730,711
2503.	Unfunded pension obligations for employees and agents	237,236,962	206,542,080
2598.	Summary of remaining write-ins for Line 25 from overflow page	(263,485,777)	(19,636,579)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,291,153,443	1,306,070,026
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Admitted disallowed IMR	888,347,081	803,673,430
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	888,347,081	803,673,430

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	18,976,108,892	17,276,657,830
2.	Considerations for supplementary contracts with life contingencies	141,175	332,626
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	10,243,222,438	9,685,306,383
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	14,655,329	20,370,958
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	245,819,867	100,428,631
7.	Reserve adjustments on reinsurance ceded	(51,295,809)	(68,117,288)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	31,565,937	33,298,404
	8.2 Charges and fees for deposit-type contracts	5,256,712	15,434,343
	8.3 Aggregate write-ins for miscellaneous income	71,411,451	60,566,625
9.	Total (Lines 1 to 8.3)	29,536,885,992	27,124,278,512
10.	Death benefits	4,446,851,100	4,381,025,875
11.	Matured endowments (excluding guaranteed annual pure endowments)	16,445,922	23,129,725
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	1,740,906,087	1,652,589,511
13.	Disability benefits and benefits under accident and health contracts	355,151,562	343,133,296
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	8,583,347,136	7,657,555,555
16.	Group conversions	36,966,096	37,717,338
17.	Interest and adjustments on contract or deposit-type contract funds	1,800,913,496	1,403,173,791
18.	Payments on supplementary contracts with life contingencies	4,351,029	4,747,622
19.	Increase in aggregate reserves for life and accident and health contracts	6,509,613,398	5,643,833,747
20.	Totals (Lines 10 to 19)	23,494,545,826	21,146,906,460
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	553,554,418	559,826,376
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	41,879,919	42,312,047
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	2,548,656,009	2,711,693,802
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	290,104,523	303,518,419
25.	Increase in loading on deferred and uncollected premiums	15,996,947	(12,470,964)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,250,825,194)	(1,486,134,057)
27.	Aggregate write-ins for deductions	140,015,263	295,494,167
28.	Totals (Lines 20 to 27)	25,833,927,711	23,561,146,250
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	3,702,958,281	3,563,132,262
30.	Dividends to policyholders and refunds to members	2,924,628,248	2,651,319,852
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	778,330,033	911,812,410
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(49,783,140)	65,527,529
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	828,113,173	846,284,881
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 66,239,132 (excluding taxes of $ (19,172,265) transferred to the IMR)	(498,567,405)	(376,087,299)
35.	Net income (Line 33 plus Line 34)	329,545,768	470,197,582
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	26,427,441,247	25,294,076,431
37.	Net income (Line 35)	329,545,768	470,197,582
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (24,728,104)	1,437,005,527	(362,532,661)
39.	Change in net unrealized foreign exchange capital gain (loss)	(687,591,518)	459,791,824
40.	Change in net deferred income tax	204,296,762	333,877,499
41.	Change in nonadmitted assets	39,592,856	(27,772,997)
42.	Change in liability for reinsurance in unauthorized and certified companies	1,834,820	(3,378,426)
43.	Change in reserve on account of change in valuation basis (increase) or decrease		
44.	Change in asset valuation reserve	(84,996,066)	(74,820,781)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes	801,317	801,317
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (stock dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (stock dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	336,853,508	(13,644,730)
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	(440,277,362)	350,846,189
54.	Net change in capital and surplus for the year (Lines 37 through 53)	1,137,065,612	1,133,364,816
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	27,564,506,859	26,427,441,247
	DETAILS OF WRITE-INS		
08.301.	COLI income	250,128,920	246,287,313
08.302.	Sundries	22,718,909	19,637,418
08.303.	Income/(loss) on derivatives hedging funding agreement issuances	(201,436,378)	(205,358,106)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398)(Line 8.3 above)	71,411,451	60,566,625
2701.	Interest on benefit plans for employees and agents	143,783,486	134,563,951
2702.	Change in special reserves on certain group policies	18,983,094	14,394,810
2703.	Other deductions for reinsurance	3,563,842	1,166,272
2798.	Summary of remaining write-ins for Line 27 from overflow page	(26,315,159)	145,369,134
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	140,015,263	295,494,167
5301.	Change in liability for postretirement benefits	212,360,422	90,523,860
5302.	Change in special reserves on certain group annuity contract	451,825	1,828,561
5303.	Other	81,882	40,507
5398.	Summary of remaining write-ins for Line 53 from overflow page	(653,171,491)	258,453,261
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(440,277,362)	350,846,189

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	19,885,592,116	17,340,537,708
2.	Net investment income	9,732,175,118	8,673,462,751
3.	Miscellaneous income	103,834,997	383,451,432
4.	Total (Lines 1 through 3)	29,721,602,231	26,397,451,891
5.	Benefit and loss related payments	15,723,982,189	14,250,908,964
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,241,611,878)	(1,444,444,279)
7.	Commissions, expenses paid and aggregate write-ins for deductions	3,153,969,230	3,230,677,563
8.	Dividends paid to policyholders	2,654,287,099	2,363,434,767
9.	Federal and foreign income taxes paid (recovered) net of $ 62,975,161 tax on capital gains (losses)	(113,305,565)	287,770,000
10.	Total (Lines 5 through 9)	20,177,321,075	18,688,347,015
11.	Net cash from operations (Line 4 minus Line 10)	9,544,281,156	7,709,104,876
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	30,094,153,071	24,938,917,038
	12.2 Stocks	706,458,325	49,964,972
	12.3 Mortgage loans	2,436,231,968	2,829,499,798
	12.4 Real estate	72,776,079	361,010,437
	12.5 Other invested assets	1,062,111,304	1,635,351,175
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,528,275	(1,209,631)
	12.7 Miscellaneous proceeds	187,194,322	(131,302,083)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	34,562,453,344	29,682,231,706
13.	Cost of investments acquired (long-term only exclude cash equivalents and short-term investments):		
	13.1 Bonds	38,586,464,643	34,351,809,404
	13.2 Stocks	317,937,883	37,434,174
	13.3 Mortgage loans	6,778,601,300	4,727,284,358
	13.4 Real estate	245,008,671	136,001,774
	13.5 Other invested assets	1,857,361,561	1,409,359,705
	13.6 Miscellaneous applications	20,459,874	153,997,405
	13.7 Total investments acquired (Lines 13.1 to 13.6)	47,805,833,932	40,815,886,820
14.	Net increase/(decrease) in contract loans and premium notes	906,315,957	992,026,607
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(14,149,696,545)	(12,125,681,721)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds	(103,315,269)	30,537,634
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	4,759,558,794	5,888,215,203
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(573,184,388)	(865,384,566)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	4,083,059,137	5,053,368,271
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(522,356,252)	636,791,426
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	4,230,851,378	3,594,059,952
	19.2 End of year (Line 18 plus Line 19.1)	3,708,495,126	4,230,851,378

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

20.0001. Transfer/exchange of investment type to investment type	2,252,778,395	1,255,483,953
20.0002. Ceding commission on coinsurance	505,863,539	
20.0003. Premiums on coinsurance	505,863,539	
20.0004. Depreciation/ amortization on fixed assets	332,501,848	310,617,457
20.0005. Transfer/exchange of bond investment to equity investment	186,366,051	34,300
20.0006. Liability for funds withheld on coinsurance	165,210,169	
20.0007. Transfer of mortgage loans to other invested assets	143,943,846	60,560,000
20.0008. Transfer from mortgage loan asset to mortgage loan asset	56,820,014	
20.0009. Capitalized interest on bonds	55,497,537	67,837,772
20.0010. Low income housing tax credit unfunded commitments	52,197,682	56,564,424
20.0011. Transfer of other invested assets to real estate	29,035,562	15,012,743
20.0012. Capitalized interest on mortgage loans	15,742,535	12,197,814
20.0013. Transfer/merger/spinoff of equity investment to equity investment	13,235,873	5,468,039

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

20.0014. Distribution of shares from other invested assets to equity	3,766,846	5,043,604
20.0015. Intercompany transfer of bonds to NYL		487,120,304
20.0016. Stock Distribution		103,327,784

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	18,976,108,892	8,941,944,702	2,469,496,246	891,848,624	6,079,465,138	593,354,182			
2.	Considerations for supplementary contracts with life contingencies	141,175	XXX	XXX	141,175		XXX	XXX		XXX
3.	Net investment income	10,243,222,438	5,566,759,385	245,842,124	572,049,665	3,535,810,945	322,760,319			
4.	Amortization of Interest Maintenance Reserve (IMR)	14,655,329	(12,905,822)	(3,637,139)	5,978,669	21,023,571	4,196,050			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	245,819,867	242,431,724	2,154,342			1,233,801	XXX		
7.	Reserve adjustments on reinsurance ceded	(51,295,809)	(15,394,435)				(35,901,374)	XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	31,565,937				31,565,937		XXX		
	8.2 Charges and fees for deposit-type contracts	5,256,712				5,256,712	XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	71,411,451	244,433,843	2,572,060	445,607	(177,934,970)	1,894,912			
9.	Totals (Lines 1 to 8.3)	29,536,885,992	14,967,269,396	2,716,427,633	1,470,463,740	9,495,187,332	887,537,890			
10.	Death benefits	4,446,851,100	2,770,962,423	1,675,888,677			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	16,445,922	14,794,840	1,651,082			XXX	XXX		
12.	Annuity benefits	1,740,906,087	XXX	XXX	635,822,823	1,105,083,263	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	355,151,562	42,395,491	6,102,728			306,653,342	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	8,583,347,136	2,666,482,520	59,746,940	13,720	5,857,103,955	XXX	XXX		
16.	Group conversions	36,966,096	36,152,389	813,707				XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	1,800,913,496	128,560,922	9,020,339	7,802,498	1,655,466,367	63,369	XXX		
18.	Payments on supplementary contracts with life contingencies	4,351,029			4,351,029		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	6,509,613,398	4,238,977,330	96,601,395	597,977,364	1,308,146,584	267,910,725	XXX		
20.	Totals (Lines 10 to 19)	23,494,545,826	9,898,325,916	1,849,824,869	1,245,967,435	9,925,800,170	574,627,436	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	553,554,418	420,176,705	23,352,100	27,527,267	44,390,438	38,107,908			XXX
22.	Commissions and expense allowances on reinsurance assumed	41,879,919	41,879,919					XXX		
23.	General insurance expenses and fraternal expenses	2,548,656,009	1,686,793,498	477,780,936	49,202,206	188,866,225	146,013,144			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	290,104,523	213,744,610	44,891,577	6,388,170	9,364,493	15,715,674			
25.	Increase in loading on deferred and uncollected premiums	15,996,947	21,235,806	(5,238,859)				XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,250,825,194)				(1,250,825,194)		XXX		
27.	Aggregate write-ins for deductions	140,015,263	99,330,488	(15,557,155)	52,183	16,705,436	39,484,312			
28.	Totals (Lines 20 to 27)	25,833,927,711	12,381,486,941	2,375,053,468	1,329,137,261	8,934,301,568	813,948,474			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	3,702,958,281	2,585,782,455	341,374,165	141,326,480	560,885,765	73,589,417			
30.	Dividends to policyholders and refunds to members	2,924,628,248	2,712,742,666	101,751,630	87,600,931	(12,000)	22,545,021	XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	778,330,033	(126,960,211)	239,622,535	53,725,549	560,897,765	51,044,396			
32.	Federal income taxes incurred (excluding tax on capital gains)	(49,783,140)	(203,885,664)	57,514,682	2,033,535	88,994,328	5,559,979			
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	828,113,173	76,925,452	182,107,853	51,692,014	471,903,436	45,484,417			
34.	Policies/certificates in force end of year	5,137,043	4,092,182	2,196	52,588	1,849	988,228	XXX		
	DETAILS OF WRITE-INS									
08.301.	COLI income	250,128,920	226,574,140	1,926,317	9	19,685,630	1,942,824			
08.302.	Sundries	22,718,909	17,859,703	645,743	445,598	3,618,609	149,256			
08.303.	Other incoliability hedges	(201,436,378)				(201,239,210)	(197,167)			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	71,411,451	244,433,843	2,572,060	445,607	(177,934,970)	1,894,912			
2701.	Interest on benefit plans for employees and agents	143,783,487	123,810,002	1,630,974	30,140	16,667,422	1,644,950			
2702.	Change in special reserves on certain group policies	18,983,094	(1,201,482)	(17,599,669)			37,784,245			
2703.	Other deductions for reinsurance	3,563,842	3,563,842							
2798.	Summary of remaining write-ins for Line 27 from overflow page	(26,315,160)	(26,841,874)	411,540	22,043	38,014	55,117			
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	140,015,263	99,330,488	(15,557,155)	52,183	16,705,436	39,484,312			

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	8,941,944,702		9,073,510,722	(131,708,862)		142,842						
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	5,566,759,385		5,507,601,597	49,219,134		195,144					9,743,511	
4.	Amortization of Interest Maintenance Reserve (IMR)	(12,905,822)		(12,682,474)	(180,528)		(1,942)					(40,878)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	242,431,724		16,454,198	225,977,526								
7.	Reserve adjustments on reinsurance ceded	(15,394,435)		(15,394,435)									
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	244,433,843		242,133,360	1,734,268		1,761					564,453	
9.	Totals (Lines 1 to 8.3)	14,967,269,396		14,811,622,967	145,041,537		337,805					10,267,087	
10.	Death benefits	2,770,962,423		2,642,637,159	127,286,970		1,038,294						
11.	Matured endowments (excluding guaranteed annual pure endowments)	14,794,840		14,794,840									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	42,395,491		29,412,956	12,982,535								
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	2,666,482,520		2,666,172,126	146		310,248						
16.	Group conversions	36,152,389		(15,009,745)	51,162,134								
17.	Interest and adjustments on contract or deposit-type contract funds	128,560,922		127,053,625	1,492,985		5,659					8,653	
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	4,238,977,330		4,597,028,859	(357,663,821)		(387,708)						
20.	Totals (Lines 10 to 19)	9,898,325,916		10,062,089,821	(164,739,051)		966,493					8,653	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	420,176,705		400,753,827	19,422,878								XXX
22.	Commissions and expense allowances on reinsurance assumed	41,879,919		40,756,068	1,100,593		23,258						
23.	General insurance expenses	1,686,793,498		1,441,736,501	244,833,387		80,749					142,862	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	213,744,610		190,045,634	23,638,063		4,692					56,220	
25.	Increase in loading on deferred and uncollected premiums	21,235,806		12,805,071	8,430,734								
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Aggregate write-ins for deductions	99,330,488		241,533,770	(142,677,668)		1,475					472,910	
28.	Totals (Lines 20 to 27)	12,381,486,941		12,389,720,693	(9,991,065)		1,076,667					680,645	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,585,782,455		2,421,902,274	155,032,602		(738,863)					9,586,441	
30.	Dividends to policyholders and refunds to members	2,712,742,666		2,709,772,053	2,966,438		4,175						
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(126,960,211)		(287,869,779)	152,066,164		(743,038)					9,586,441	
32.	Federal income taxes incurred (excluding tax on capital gains)	(203,885,664)		(277,531,504)	73,043,390		(112,970)					715,420	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	76,925,453		(10,338,275)	79,022,774		(630,068)					8,871,021	
34.	Policies/certificates in force end of year	4,092,182		3,052,422	1,039,760								
	DETAILS OF WRITE-INS												
08.301.	COLI income	226,574,140		224,306,623	1,707,259		1,742					558,515	
08.302.	Sundries	17,859,703		17,826,737	27,009		19					5,938	
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	244,433,843		242,133,360	1,734,268		1,761					564,453	
2701.	Interest on benefit plans for employees and agents	123,810,002		121,890,142	1,445,502		1,475					472,883	
2702.	Other deductions for reinsurance	3,563,843		3,563,843									
2703.	Other expenses	2,105,915		2,105,915									
2798.	Summary of remaining write-ins for Line 27 from overflow page	(30,149,272)		113,973,871	(144,123,170)							27	
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	99,330,488		241,533,770	(142,677,668)		1,475					472,910	

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

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

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

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

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	2,469,496,246	997,783,385	1,012,766,660	152,315				458,793,886	
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	245,842,124	171,867,660	70,828,434	217,186				2,928,844	
4.	Amortization of Interest Maintenance Reserve (IMR)	(3,637,139)	(2,770,002)	(855,450)	(2,125)				(9,561)	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	2,154,342		2,154,342						
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	2,572,060	1,888,796	584,062	2,020				97,182	
9.	Totals (Lines 1 to 8.3)	2,716,427,633	1,168,769,838	1,085,478,048	369,397				461,810,351	
10.	Death benefits	1,675,888,677	601,449,529	622,353,793	1,344,784				450,740,572	
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,651,082	1,651,072	10						
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	6,102,728	1,950,505	4,152,224						
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	59,746,940	59,534,796	136,423	75,720					
16.	Group conversions	813,707							813,707	
17.	Interest and adjustments on contract or deposit-type contract funds	9,020,339	2,931,972	6,188,536	14,678				(114,847)	
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	96,601,395	123,384,693	(25,823,951)	(959,346)					
20.	Totals (Lines 10 to 19)	1,849,824,869	790,902,568	607,007,034	475,836				451,439,432	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	23,352,100	126,307	23,208,722	17,071					XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	477,780,936	223,700,380	247,125,065	96,539				6,858,952	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	44,891,577	22,419,225	22,462,471	201				9,680	
25.	Increase in loading on deferred and uncollected premiums	(5,238,859)	(1,029,029)	(4,209,830)						
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions	(15,557,155)	1,139,883	(16,780,152)	1,693				81,422	
28.	Totals (Lines 20 to 27)	2,375,053,468	1,037,259,334	878,813,310	591,339				458,389,485	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	341,374,165	131,510,504	206,664,737	(221,943)				3,420,866	
30.	Dividends to policyholders and refunds to members	101,751,630		101,751,589	42					
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	239,622,534	131,510,504	104,913,149	(221,984)				3,420,866	
32.	Federal income taxes incurred (excluding tax on capital gains)	57,514,682	29,222,154	26,465,214	10,265				1,817,049	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	182,107,852	102,288,350	78,447,935	(232,249)				1,603,817	
34.	Policies/certificates in force end of year	2,196	46	2,150						
	DETAILS OF WRITE-INS									
08.301.	COLI income	1,926,317	1,248,757	579,401	1,999				96,160	
08.302.	Sundries	645,743	640,038	4,661	21				1,022	
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	2,572,060	1,888,796	584,062	2,020				97,182	
2701.	Interest on benefit plans for employees and agents	1,630,974	1,057,297	490,567	1,693				81,417	
2702.	Fines, penalties and fees from regulatory authorities	353,016	82,586	270,426					5	
2703.	Adjustment in funds withheld	58,524		58,524						
2798.	Summary of remaining write-ins for Line 27 from overflow page	(17,599,669)		(17,599,669)						
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(15,557,155)	1,139,883	(16,780,152)	1,693				81,422	

(a) Includes the following amounts for FEGLI/SGLI: Line 1 458,793,886 , Line 10 450,793,886 , Line 16 813,707 , Line 23 6,819,784 , Line 24

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

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

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for individual annuity contracts	891,848,624					891,848,624	
2.	Considerations for supplementary contracts with life contingencies	141,175	XXX	XXX	XXX	XXX	141,175	XXX
3.	Net investment income	572,049,665					571,555,115	494,551
4.	Amortization of Interest Maintenance Reserve (IMR)	5,978,669					5,968,487	10,182
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	445,607					445,607	
9.	Totals (Lines 1 to 8.3)	1,470,463,740					1,469,959,008	504,732
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	635,822,823					635,822,823	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	13,720					13,720	
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	7,802,498					7,245,633	556,865
18.	Payments on supplementary contracts with life contingencies	4,351,029					4,351,029	
19.	Increase in aggregate reserves for life and accident and health contracts	597,977,364					597,977,364	
20.	Totals (Lines 10 to 19)	1,245,967,435					1,245,410,570	556,865
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	27,527,267					27,527,267	
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	49,202,206					49,188,011	14,195
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,388,170					6,380,791	7,379
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions	52,183					52,091	92
28.	Totals (Lines 20 to 27)	1,329,137,261					1,328,558,730	578,531
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	141,326,479					141,400,278	(73,798)
30.	Dividends to policyholders and refunds to members	87,600,931					87,600,931	
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	53,725,549					53,799,347	(73,798)
32.	Federal income taxes incurred (excluding tax on capital gains)	2,033,535					2,051,171	(17,636)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	51,692,014					51,748,177	(56,162)
34.	Policies/certificates in force end of year	52,588					52,588	
	DETAILS OF WRITE-INS							
08.301.	Sundries	445,598					445,598	
08.302.	COLI income	9					9	
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	445,607					445,607	
2701.	Interest on benefit plans for employees and agents	30,140					30,140	
2702.	Fines, penalties and fees from regulatory authorities	22,043					21,951	92
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	52,183					52,091	92

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	6,079,465,138					1,948,902,972	4,130,562,166
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	3,535,810,945				22,914	539,352,013	2,996,436,018
4.	Amortization of Interest Maintenance Reserve (IMR)	21,023,571					5,758,448	15,265,123
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	31,565,937				883,172		30,682,765
	8.2 Charges and fees for deposit-type contracts	5,256,712				7,261,955		(2,005,243)
	8.3 Aggregate write-ins for miscellaneous income	(177,934,970)					4,075,406	(182,010,377)
9.	Totals (Lines 1 to 8.3)	9,495,187,332				8,168,041	2,498,088,839	6,988,930,452
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	1,105,083,263					691,366,905	413,716,358
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	5,857,103,955				1,281		5,857,102,674
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	1,655,466,367					94,656	1,655,371,711
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	1,308,146,584					1,708,852,594	(400,706,009)
20.	Totals (Lines 10 to 19)	9,925,800,170				1,281	2,400,314,155	7,525,484,734
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	44,390,438					44,247,594	142,844
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	188,866,225				11,970,185	26,672,306	150,223,734
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,364,493				88,941	2,453,258	6,822,294
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,250,825,194)				(1,281)		(1,250,823,913)
27.	Aggregate write-ins for deductions	16,705,436					1,209,025	15,496,411
28.	Totals (Lines 20 to 27)	8,934,301,568				12,059,126	2,474,896,338	6,447,346,104
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	560,885,765				(3,891,085)	23,192,501	541,584,349
30.	Dividends to policyholders and refunds to members	(12,000)						(12,000)
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	560,897,765				(3,891,085)	23,192,501	541,596,349
32.	Federal income taxes incurred (excluding tax on capital gains)	88,994,328				(778,052)	12,940,949	76,831,431
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	471,903,437				(3,113,033)	10,251,552	464,764,918
34.	Policies/certificates in force end of year	1,849					632	1,217
	DETAILS OF WRITE-INS							
08.301.	COLI income	19,685,630					1,416,279	18,269,351
08.302.	Sundries	3,618,610					2,659,127	959,482
08.303.	Other IncoLiability Hedges	(201,239,210)						(201,239,210)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(177,934,970)					4,075,406	(182,010,377)
2701.	Interest on benefit plans for employees and agents	16,667,422					1,199,135	15,468,287
2702.	Fines, penalties and fees from regulatory authorities	38,014					9,890	28,124
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	16,705,436					1,209,025	15,496,411

Line 26 Col. 7 includes transfers, net of risk charges under certain separate account contracts of ($3,121,454). Cumulative transfers from inception, net of risk charges, are ($133,917,527). Corresponding amounts for certain Synthetic GIC contracts are ($1,227,657) in 2025, and ($104,228,393) since inception.

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

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

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	593,354,182										170,237,195	401,955,444	21,161,543
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	322,760,319										55,982,107	265,254,161	1,524,051
4.	Amortization of Interest Maintenance Reserve (IMR)	4,196,050										1,715,672	2,495,511	(15,133)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	1,233,801										1,233,801		
7.	Reserve adjustments on reinsurance ceded	(35,901,374)										(35,901,374)		
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	1,894,912										324,063	1,559,888	10,961
9.	Totals (Lines 1 to 8.3)	887,537,890										193,591,464	671,265,004	22,681,422
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	306,653,342										99,860,833	203,644,815	3,147,694
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds	63,369										4,689	37,633	21,047
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	267,910,725										(29,943,917)	297,789,683	64,959
20.	Totals (Lines 10 to 19)	574,627,436										69,921,605	501,472,131	3,233,700
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	38,107,908										16,939,453	19,001,009	2,167,446
22.	Commissions and expense allowances on reinsurance assumed													
23.	General insurance expenses	146,013,144										60,303,393	79,810,989	5,898,762
24.	Insurance taxes, licenses and fees, excluding federal income taxes	15,715,674										4,030,411	11,346,846	338,417
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions	39,484,312										30,823,905	1,447,126	7,213,281
28.	Totals (Lines 20 to 27)	813,948,474										182,018,767	613,078,101	18,851,606
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	73,589,416										11,572,697	58,186,903	3,829,816
30.	Dividends to policyholders and refunds to members	22,545,021										20,358,087	829,838	1,357,096
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	51,044,395										(8,785,390)	57,357,065	2,472,720
32.	Federal income taxes incurred (excluding tax on capital gains)	5,559,979										(6,689,502)	12,019,843	229,638
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	45,484,416										(2,095,888)	45,337,222	2,243,082
34.	Policies/certificates in force end of year	988,228										183,962	163,028	641,238
	DETAILS OF WRITE-INS													
08.301.	COLI income	1,942,824										264,209	1,667,769	10,846
08.302.	Sundries	149,255										59,854	89,286	115
08.303.	Other Incoliability hedges	(197,167)											(197,167)	
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,894,912										324,063	1,559,888	10,961
2701.	Change in special reserves on certain group policies	37,784,245										30,586,216		7,198,029
2702.	Interest on benefit plans for employees and agents	1,644,949										223,700	1,412,066	9,183
2703.	Fines, penalties and fees from regulatory authorities	55,118										13,989	35,060	6,069
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	39,484,312										30,823,905	1,447,126	7,213,281

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

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	97,665,008,408		96,499,167,208	1,161,234,840		4,606,360						
2. Tabular net premiums or considerations	9,328,272,236		8,036,589,049	1,291,683,187								
3. Present value of disability claims incurred	21,979,895		13,405,214	8,574,681								
4. Tabular interest	4,053,867,637		3,936,214,536	117,432,476		220,625						
5. Tabular less actual reserve released	3,847,307		(2,965,927)	6,813,234								
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)	(517,398,166)		(228,870,405)	(288,527,761)								
8. Totals (Lines 1 to 7)	110,555,577,318		108,253,539,676	2,297,210,657		4,826,985						
9. Tabular cost	4,208,865,952		2,834,741,313	1,373,516,305		608,333						
10. Reserves released by death	1,624,319,179		1,618,578,625	5,740,554								
11. Reserves released by other terminations (net)	2,778,386,675		2,685,860,165	92,526,510								
12. Annuity, supplementary contract and disability payments involving life contingencies	40,019,773		18,163,516	21,856,257								
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	8,651,591,579		7,157,343,619	1,493,639,627		608,333						
15. Reserve December 31 of current year	101,903,985,739		101,096,196,057	803,571,030		4,218,652						
Cash Surrender Value and Policy Loans												
16. CSV ending balance December 31, current year	91,690,459,351		91,676,101,231	10,139,467		4,218,652						
17. Amount available for policy loans based upon Line 16 CSV	77,748,100,286		77,748,051,918	48,368								

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

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

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

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	4,566,141,224	3,436,150,084	1,124,719,806	5,271,334					
2.	Tabular net premiums or considerations	1,285,886,050	709,390,793	575,556,932	938,325					
3.	Present value of disability claims incurred	(856,936)	(609,818)	(247,119)						
4.	Tabular interest	172,910,525	129,068,820	43,665,882	175,822					
5.	Tabular less actual reserve released	1,988,905	1,675,815	313,090						
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)	(19,537)		(19,537)						
8.	Totals (Lines 1 to 7)	6,026,050,231	4,275,675,695	1,743,989,054	6,385,482					
9.	Tabular cost	946,714,581	417,884,822	527,084,016	1,745,744					
10.	Reserves released by death	235,486,277	218,641,237	16,817,149	27,891					
11.	Reserves released by other terminations (net)	175,004,225	76,963,389	97,758,554	282,282					
12.	Annuity, supplementary contract and disability payments involving life contingencies	6,102,528	2,644,546	3,440,406	17,576					
13.	Net transfers to or (from) Separate Accounts									
14.	Total Deductions (Lines 9 to 13)	1,363,307,612	716,133,993	645,100,125	2,073,494					
15.	Reserve December 31 of current year	4,662,742,619	3,559,541,702	1,098,888,929	4,311,988					
	Cash Surrender Value and Policy Loans									
16.	CSV ending balance December 31, current year	2,764,132,884	2,759,340,758	486,866	4,305,260					
17.	Amount available for policy loans based upon Line 16 CSV	2,392,412,103	2,391,973,924	438,179						

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

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

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

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	10,707,669,428					10,707,669,428	
2.	Tabular net premiums or considerations	719,889,695					719,889,695	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	517,231,915					517,231,915	
5.	Tabular less actual reserve released	9,821,690					9,821,690	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	(12,546,805)					(12,546,805)	
8.	Totals (Lines 1 to 7)	11,942,065,923					11,942,065,923	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	13,720					13,720	
12.	Annuity, supplementary contract and disability payments involving life contingencies	636,405,411					636,405,411	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	636,419,131					636,419,131	
15.	Reserve December 31 of current year	11,305,646,792					11,305,646,792	
	Cash Surrender Value and Policy Loans							
16.	CSV ending balance December 31, current year							
17.	Amount available for policy loans based upon Line 16 CSV							

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

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

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	23,112,529,222					9,587,815,920	13,524,713,302
2.	Tabular net premiums or considerations	6,162,097,904					2,007,866,893	4,154,231,011
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	911,674,321					401,139,947	510,534,374
5.	Tabular less actual reserve released	(8,756,277)					(8,756,277)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	(23,753,672)						(23,753,672)
8.	Totals (Lines 1 to 7)	30,153,791,498					11,988,066,483	18,165,725,015
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies	6,962,217,002					691,397,970	6,270,819,032
13.	Net transfers to or (from) Separate Accounts	(1,229,101,310)						(1,229,101,310)
14.	Total Deductions (Lines 9 to 13)	5,733,115,692					691,397,970	5,041,717,722
15.	Reserve December 31 of current year	24,420,675,806					11,296,668,513	13,124,007,293
	Cash Surrender Value and Policy Loans							
16.	CSV ending balance December 31, current year	7,755,409,054						7,755,409,054
17.	Amount available for policy loans based upon Line 16 CSV							

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 178,416,599	179,147,199
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 6,341,442,335	6,431,721,441
1.3	Bonds of affiliates	(a) 287,685,090	296,029,198
2.1	Preferred stocks (unaffiliated)	(b) 6,394,357	6,605,789
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	24,825,471	24,557,837
2.21	Common stocks of affiliates	28,000,000	28,000,000
3.	Mortgage loans	(c) 1,230,919,996	1,252,649,376
4.	Real estate	(d) 353,382,253	378,470,523
5	Contract loans	770,979,728	800,985,037
6	Cash, cash equivalents and short-term investments	(e) 151,077,686	155,846,289
7	Derivative instruments	(f) (72,260,353)	128,434,617
8.	Other invested assets	1,594,040,317	1,435,144,534
9.	Aggregate write-ins for investment income	18,575,959	18,575,821
10.	Total gross investment income	10,913,479,438	11,136,167,661
11.	Investment expenses		(g) 437,869,401
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 40,926,366
13.	Interest expense		(h) 292,592,963
14.	Depreciation on real estate and other invested assets		(i) 120,755,176
15.	Aggregate write-ins for deductions from investment income		801,317
16.	Total deductions (Lines 11 through 15)		892,945,223
17.	Net investment income (Line 10 minus Line 16)		10,243,222,438
	DETAILS OF WRITE-INS		
0901.	Miscellaneous sources	17,131,917	17,131,779
0902.	Commitment fee	1,444,042	1,444,042
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	18,575,959	18,575,821
1501.	Accrual of discount on surplus notes		801,317
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15, above)		801,317

(a) Includes $ 346,755,292 accrual of discount less $ 110,115,227 amortization of premium and less $ 181,511,675 paid for accrued interest on purchases.

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

(c) Includes $ 13,491,808 accrual of discount less $ 512,616 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ 66,517,086 for company's occupancy of its own buildings; and excludes $ 44,018,296 interest on encumbrances.

(e) Includes $ 103,461,418 accrual of discount less $ 792,650 amortization of premium and less $ 2,195,918 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ 2,421,937 amortization of premium.

(g) Includes $ 380,384 investment expenses and $ 1,810 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 217,625,000 interest on surplus notes and $ interest on capital notes.

(i) Includes $ 120,755,078 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	3,435,637		3,435,637		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	47,414,873	(135,971,548)	(88,556,675)	8,055,220	691,940,484
1.3	Bonds of affiliates	71,980		71,980		
2.1	Preferred stocks (unaffiliated)	7,597,269	(4,474,167)	3,123,102	29,372,206	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	94,634,267	(2,769,673)	91,864,594	(38,934,551)	1,439,774
2.21	Common stocks of affiliates				674,319,032	
3.	Mortgage loans	85,000	(14,969,429)	(14,884,429)	(96,743,066)	1,820,366
4.	Real estate	17,274,524	(52,000,000)	(34,725,476)		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	289,985	5,769,607	6,059,592		(725,389)
7.	Derivative instruments	(65,006,375)	1,369,875	(63,636,500)	614,221,063	(57,077,854)
8.	Other invested assets	(105,269,159)	(194,685,785)	(299,954,944)	221,987,519	64,456,414
9.	Aggregate write-ins for capital gains (losses)		(126,421,656)	(126,421,656)		(1,389,445,312)
10.	Total capital gains (losses)	528,001	(524,152,776)	(523,624,775)	1,412,277,424	(687,591,517)
	DETAILS OF WRITE-INS					
0901.	Foreign exchange adjustment - Canada					(1,958,687)
0902.	Foreign exchange adjustment - guaranteed interest contract		(126,421,656)	(126,421,656)		(1,387,486,625)
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)		(126,421,656)	(126,421,656)		(1,389,445,312)

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	FIRST YEAR (other than single)								
1.	Uncollected	460,751	3,373,957	(2,754,138)			(159,068)		
2.	Deferred and accrued	147,968,689	145,654,490	2,314,199					
3.	Deferred , accrued and uncollected:								
	3.1 Direct	154,115,891	148,895,224	4,906,552			314,115		
	3.2 Reinsurance assumed								
	3.3 Reinsurance ceded	5,686,450	(133,224)	5,346,491			473,183		
	3.4 Net (Line 1 + Line 2)	148,429,441	149,028,448	(439,939)			(159,068)		
4.	Advance	4,061,318	2,688,807	1,337,482			35,029		
5.	Line 3.4 - Line 4	144,368,123	146,339,641	(1,777,421)			(194,097)		
6.	Collected during year:								
	6.1 Direct	1,178,818,559	498,788,657	196,888,587	467,416,564		15,724,751		
	6.2 Reinsurance assumed	144,444	144,444						
	6.3 Reinsurance ceded	2,708,343	931,095				1,777,248		
	6.4 Net	1,176,254,660	498,002,006	196,888,587	467,416,564		13,947,503		
7.	Line 5 + Line 6.4	1,320,622,783	644,341,647	195,111,166	467,416,564		13,753,406		
8.	Prior year (uncollected + deferred and accrued - advance)	138,120,232	138,644,139	(280,455)			(243,452)		
9.	First year premiums and considerations:								
	9.1 Direct	1,184,968,748	506,434,392	195,391,621	467,416,564		15,726,171		
	9.2 Reinsurance assumed	144,444	144,444						
	9.3 Reinsurance ceded	2,610,641	881,328				1,729,313		
	9.4 Net (Line 7 - Line 8)	1,182,502,551	505,697,508	195,391,621	467,416,564		13,996,858		
	SINGLE								
10.	Single premiums and considerations:								
	10.1 Direct	4,728,091,686	2,449,630,799	20,569	383,506,666	1,894,933,652			
	10.2 Reinsurance assumed	68,045,597	68,045,597						
	10.3 Reinsurance ceded	36,331,819	36,331,819						
	10.4 Net	4,759,805,464	2,481,344,577	20,569	383,506,666	1,894,933,652			
	RENEWAL								
11.	Uncollected	348,340,296	72,432,964	249,815,319			26,092,013		
12.	Deferred and accrued	1,722,550,643	1,504,181,431	218,331,494			37,718		
13.	Deferred, accrued and uncollected:								
	13.1 Direct	2,216,215,489	1,903,626,424	286,225,320			26,363,745		
	13.2 Reinsurance assumed	79,408,071	18,756,477	60,651,594					
	13.3 Reinsurance ceded	224,732,620	345,768,505	(121,269,899)			234,014		
	13.4 Net (Line 11 + Line 12)	2,070,890,940	1,576,614,396	468,146,813			26,129,731		
14.	Advance	118,940,762	104,914,368	11,636,075		55,000	2,335,319		
15.	Line 13.4 - Line 14	1,951,950,178	1,471,700,028	456,510,738		(55,000)	23,794,412		
16.	Collected during year:								
	16.1 Direct	13,729,376,603	7,058,756,897	1,846,738,724	40,925,394	4,183,486,486	599,469,102		
	16.2 Reinsurance assumed	579,196,860	123,670,102	455,526,758					
	16.3 Reinsurance ceded	1,175,467,026	1,145,555,596	9,437,749			20,473,681		
	16.4 Net	13,133,106,437	6,036,871,403	2,292,827,733	40,925,394	4,183,486,486	578,995,421		
17.	Line 15 + Line 16.4	15,085,056,615	7,508,571,431	2,749,338,471	40,925,394	4,183,431,486	602,789,833		
18.	Prior year (uncollected + deferred and accrued - advance)	2,051,255,738	1,553,668,814	475,254,416		(1,100,000)	23,432,508		
19.	Renewal premiums and considerations:								
	19.1 Direct	13,702,149,396	7,052,514,459	1,824,233,958	40,925,394	4,184,531,486	599,944,099		
	19.2 Reinsurance assumed	580,233,230	121,439,344	458,793,886					
	19.3 Reinsurance ceded	1,248,581,749	1,219,051,186	8,943,788			20,586,775		
	19.4 Net (Line 17 - Line 18)	13,033,800,877	5,954,902,617	2,274,084,056	40,925,394	4,184,531,486	579,357,324		
	TOTAL								
20.	Total premiums and annuity considerations:								
	20.1 Direct	19,615,209,830	10,008,579,650	2,019,646,148	891,848,624	6,079,465,138	615,670,270		
	20.2 Reinsurance assumed	648,423,271	189,629,385	458,793,886					
	20.3 Reinsurance ceded	1,287,524,209	1,256,264,333	8,943,788			22,316,088		
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	18,976,108,892	8,941,944,702	2,469,496,246	891,848,624	6,079,465,138	593,354,182		

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

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21.	To pay renewal premiums	113,353,328	72,883,990	27,655,145	(10,015)		12,824,208		
22.	All other	2,290,103,641	2,249,521,962		40,581,679				
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23.	First year (other than single):								
	23.1 Reinsurance ceded	38	38						
	23.2 Reinsurance assumed								
	23.3 Net ceded less assumed	38	38						
24.	Single:								
	24.1 Reinsurance ceded								
	24.2 Reinsurance assumed								
	24.3 Net ceded less assumed								
25.	Renewal:								
	25.1 Reinsurance ceded	245,819,829	242,431,686	2,154,342			1,233,801		
	25.2 Reinsurance assumed	41,879,919	41,879,919						
	25.3 Net ceded less assumed	203,939,910	200,551,767	2,154,342			1,233,801		
26.	Totals:								
	26.1 Reinsurance ceded (Page 6, Line 6)	245,819,867	242,431,724	2,154,342			1,233,801		
	26.2 Reinsurance assumed (Page 6, Line 22)	41,879,919	41,879,919						
	26.3 Net ceded less assumed	203,939,948	200,551,805	2,154,342			1,233,801		
	COMMISSIONS INCURRED (direct business only)								
27.	First year (other than single)	217,698,601	190,777,706	1,526,576	15,714,743		9,679,576		
28.	Single	59,457,694	4,609,128		10,600,972	44,247,594			
29.	Renewal	276,255,279	224,789,869	21,825,524	1,211,553		28,428,333		
30.	Deposit-type contract funds	142,844				142,844			
31.	Totals (to agree with Page 6, Line 21)	553,554,418	420,176,703	23,352,100	27,527,268	44,390,438	38,107,909		

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3				
		Life	Cost Containment	All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	121,968,201		4,813,833		9,508,763		136,290,797
2.	Salaries and wages	916,657,405		53,491,408		277,837,763		1,247,986,576
3.11	Contributions for benefit plans for employees	122,792,702		8,063,320		2,150,568		133,006,590
3.12	Contributions for benefit plans for agents	10,970,723		52,689				11,023,412
3.21	Payments to employees under non-funded benefit plans	49,676,229		575,169				50,251,398
3.22	Payments to agents under non-funded benefit plans	43,791,024		237,588				44,028,612
3.31	Other employee welfare	11,538,023		502,975		25,237		12,066,235
3.32	Other agent welfare	4,244,826		155,629				4,400,455
4.1	Legal fees and expenses	10,071,564		771,237		3,175,392		14,018,193
4.2	Medical examination fees	22,652,969		1,657,813				24,310,782
4.3	Inspection report fees	2,634,009		56,062				2,690,071
4.4	Fees of public accountants and consulting actuaries	25,549,836		490,211		92,050		26,132,097
4.5	Expense of investigation and settlement of policy claims	(444,465)	728,021	1,396,846				1,680,402
5.1	Traveling expenses	18,796,026		1,167,805		3,666,285		23,630,116
5.2	Advertising	128,439,589		3,393,913		44		131,833,546
5.3	Postage, express, telegraph and telephone	87,876,371		1,309,000		3,502,761		92,688,132
5.4	Printing and stationery	5,323,925		199,912		3,338		5,527,175
5.5	Cost or depreciation of furniture and equipment	11,740,325		321,805		7,418		12,069,548
5.6	Rental of equipment	4,852,182		270,854		531		5,123,567
5.7	Cost or depreciation of EDP equipment and software	291,148,585		10,068,346		559,775		301,776,706
6.1	Books and periodicals	584,511		23,206		46,122		653,839
6.2	Bureau and association fees	4,996,297		252,399		130,437		5,379,133
6.3	Insurance, except on real estate	9,097,558		291,475		312,472		9,701,505
6.4	Miscellaneous losses	2,208,645		455,718		74,010		2,738,373
6.5	Collection and bank service charges	9,985,088		258,849				10,243,937
6.6	Sundry general expenses	153,440,475		22,243,873		26,273,002		201,957,350
6.7	Group service and administration fees	35,322,358		20,023,289				55,345,647
6.8	Reimbursements by uninsured plans							
7.1	Agency expense allowance	63,365,627		311,339				63,676,966
7.2	Agents' balances charged off (less $ $ recovered)	6,827,016		277,270				7,104,286
7.3	Agency conferences other than local meetings	35,725,264		1,555,122		2,718		37,283,104
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses	36,907,472		435,353		86,175,000		123,517,825
9.2	Investment expenses not included elsewhere	22,663		2		23,201,620		23,224,285
9.3	Aggregate write-ins for expenses	153,879,843		10,160,813		1,124,094		165,164,750
10.	General expenses incurred	2,402,642,866	728,021	145,285,123		437,869,400	(b)	(a) 2,986,525,410
11.	General expenses unpaid Dec. 31, prior year	2,253,496,771		50,549,800				2,304,046,571
12.	General expenses unpaid Dec. 31, current year	2,158,404,956		68,729,026				2,227,133,982
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	2,497,734,681	728,021	127,105,897		437,869,400		3,063,437,999
	DETAILS OF WRITE-INS							
09.301.	Aggregate Write-Ins for Expenses	153,879,843		10,160,813		1,124,094		165,164,750
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)	153,879,843		10,160,813		1,124,094		165,164,750

(a) Includes management fees of $ 314,829,974 to affiliates and $ 247,261,583 to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable $; 2. Institutional $; 3. Recreational and Health $; 4. Educational $
5. Religious $; 6. Membership $; 7. Other $; 8. Total $

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

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	15,500,438	189,962		40,091,016		55,781,416
2.	State insurance department licenses and fees	15,868,973	942,482				16,811,455
3.	State taxes on premiums	147,452,245	8,405,266				155,857,511
4.	Other state taxes, including $ for employee benefits	12,890,085	626,835				13,516,920
5.	U.S. Social Security taxes	75,247,910	5,157,770		835,350		81,241,030
6.	All other taxes	7,429,198	393,358				7,822,556
7.	Taxes, licenses and fees incurred	274,388,849	15,715,673		40,926,366		331,030,888
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	5,505,658	26,949,011				32,454,669
9.	Taxes, licenses and fees unpaid Dec. 31, current year	(22,895,427)	26,148,255				3,252,828
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	302,789,934	16,516,429		40,926,366		360,232,729

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	100,529,120	12,824,208
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	2,249,521,962	
4.	Applied to provide paid-up annuities	40,581,679	
5.	Total Lines 1 through 4	2,390,632,762	12,824,208
6.	Paid in cash	147,037,223	3,617,861
7.	Left on deposit	74,590,334	2,035,302
8.	Aggregate write-ins for dividend or refund options	24,089,773	
9.	Total Lines 5 through 8	2,636,350,093	18,477,371
10.	Amount due and unpaid	27,209,458	5,962,698
11.	Provision for dividends or refunds payable in the following calendar year	2,817,742,376	3,175,187
12.	Terminal dividends	23,416,700	
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	2,868,368,534	9,137,885
16.	Total from prior year	2,602,635,397	5,070,235
17.	Total dividends or refunds (Lines 9 + 15 - 16)	2,902,083,229	22,545,021
	DETAILS OF WRITE-INS		
0801.	Policy loan and interest payments	24,089,773	
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)	24,089,773	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AE 2.5% CNF 1944-47	14,802,642		14,802,642		
0100002. AE 3.0% CNF 1932-44	9,281,769		9,281,769		
0100003. 41 CSO 2.0% CNF 1947-55	51,193,409		51,193,409		
0100004. 41 CSO 2.5% CNF 1954-63	400,280,770		400,280,770		
0100005. 41 CSO 3.5% CRVM 1927-60	277,895,640		277,895,640		
0100006. 58 CET 2.5% CNF 1978-87	19,485,446		19,485,446		
0100007. 58 CET 3.5% CRVM 1961-74	3,019,950		3,019,950		
0100008. 58 CET 3.5% CNF 1970-87	4,518		4,518		
0100009. 58 CET 4.0% CNF 1979	1,222,181		1,222,181		
0100010. 58 CET 4.0%/20/2.50% CNF 1978-83	104,531		104,531		
0100011. 58 CET 4.0% CRVM 1975-79	2,543,918		2,543,918		
0100012. 58 CET 4.5% CRVM 1980-82	1,684,702		1,684,702		
0100013. 58 CET 4.5% CNF 1981-87	37,536,408		37,536,408		
0100014. 58 CET 5.0% CNF 1986	1,984		1,984		
0100015. 58 CSO 2.0% MOD CNF 1954	78		78		
0100016. 58 CSO 2.5% MOD CNF 1954-62	83,809		83,809		
0100017. 58 CSO 2.5% CNF 1978-81	3,760,808		3,760,808		
0100018. 58 CSO 3.0% CRVM CNF 1974-77	19,734		19,734		
0100019. 58 CSO 3.0% MOD CNF 1963-78	1,818,269		1,818,269		
0100020. 58 CSO 3.0% CNF 1963-78	2,220,306,603		2,220,306,603		
0100021. 58 CSO 3.5% CRVM 1961-74	718,514,625		718,514,625		
0100022. 58 CSO 3.5% CRVM CNF 1978-90	28,599,296		28,599,296		
0100023. 58 CSO 3.5% MOD CNF 1978-86	370,483		370,483		
0100024. 58 CSO 3.5% CNF 1963-87	15,563,046		15,563,046		
0100025. 58 CSO 4.0% CRVM 1975-79	346,801,799		346,801,799		
0100026. 58 CSO 4.0% CRVM CNF 1979-86	284,125,066		284,125,066		
0100027. 58 CSO 4.0% CNF 1979-86	101,993,224		101,993,224		
0100028. 58 CSO 4.0%/20/2.50% CNF 1977-86	715,107,146		715,107,146		
0100029. 58 CSO 4.5% CRVM 1980-82	325,543,375		325,543,375		
0100030. 58 CSO 4.5% CRVM CNF 1981-92	3,245,151,542		3,245,151,542		
0100031. 58 CSO 4.5% MOD CNF 1981-86	412,395		412,395		
0100032. 58 CSO 4.5% CNF 1981-88	1,778,874,762		1,778,874,762		
0100033. 58 CSO 5.0% CRVM CNF 1983-87	6,182,557		6,182,557		
0100034. 58 CSO 5.0% CNF 1983-86	3,304,791		3,304,791		
0100035. 80 CET 3.5% CNF 1987-2008	11,022		11,022		
0100036. 80 CET 4.0% CNF 1987-2008	29,194,320		29,194,320		
0100037. 80 CET 4.5% CRVM 1995-2000	1,812,882		1,812,882		
0100038. 80 CET 4.5% CNF 1995-2005	106,670,887		106,670,887		
0100039. 80 CET 5.0% CRVM 1993-94	5,055,516		5,055,516		
0100040. 80 CET 5.0% CNF 1987-94	117,024,313		117,024,313		
0100041. 80 CET 5.5% CRVM 1987-92	6,982,861		6,982,861		
0100042. 80 CET 6.0% CRVM 1983-86	1,149,511		1,149,511		
0100043. 80 CSO 3.0% CRVM CNF 2024	54		54		
0100044. 80 CSO 3.0% CNF 1994-2006	76,733		76,733		
0100045. 80 CSO 3.5% CRVM 2013	10		10		
0100046. 80 CSO 3.5% CRVM CNF 1983-2024	34,586,485		34,586,485		
0100047. 80 CSO 3.5% MOD CNF 1987-88	1,543		1,543		
0100048. 80 CSO 3.5% CNF 1987-2008	9,382,862		9,382,862		
0100049. 80 CSO 4.0% CRVM 2007-2011	113		113		
0100050. 80 CSO 4.0% CRVM CNF 1987-2012	3,813,688,196		3,813,688,196		
0100051. 80 CSO 4.0% CRVM ALB CNF 1994-2007	442,224,056		2,266,213		439,957,842
0100052. 80 CSO 4.0% CNF 1987-2008	3,290,583,069		3,290,583,069		
0100053. 80 CSO 4.0%/20/2.50% CNF 1979-88	4,729,431		4,729,431		
0100054. 80 CSO 4.5% CRVM 1995-2005	877,096,906		877,096,906		
0100055. 80 CSO 4.5% CRVM CNF 1987-2005	13,570,525,362		13,570,525,362		
0100056. 80 CSO 4.5% CRVM ALB CNF 2002-03	13,406				13,406
0100057. 80 CSO 4.5% MOD CNF 1987-2005	148,250		148,250		
0100058. 80 CSO 4.5% CNF 1992-2005	4,181,691,047		4,181,691,047		
0100059. 80 CSO 5.0% CRVM 1993-94	728,898,730		728,898,730		
0100060. 80 CSO 5.0% CRVM CNF 1986-95	9,569,997,963		9,569,997,963		
0100061. 80 CSO 5.0% MOD CNF 1987-94	491,447		491,447		
0100062. 80 CSO 5.0% CNF 1986-99	6,670,555,872		6,670,555,872		
0100063. 80 CSO 5.5% CRVM 1987-92	1,917,142,966		1,917,142,966		
0100064. 80 CSO 5.5% CRVM CNF 1987-95	6,306,035,548		6,306,035,548		
0100065. 80 CSO 5.5% CNF 1989-92	236,745,388		236,745,388		
0100066. 80 CSO 6.0% CRVM 1983-86	411,827,609		411,827,609		
0100067. 2001 CSO 3.0% CRVM CNF 2021-24	7,438		7,438		
0100068. 2001 CSO 3.0% CRVM ALB CNF 2021-24	47,455,321				47,455,321
0100069. 2001 CSO 3.5% CRVM CNF 1999-2025	10,895,307,631		10,895,307,631		
0100070. 2001 CSO 3.5% CRVM ALB CNF 2013-19, 2025	1,529,067,887		27,388,818		1,501,679,068
0100071. 2001 CSO 3.5% CNF 2003-19	5,261,111,391		5,261,111,391		
0100072. 2001 CSO 4.0% CRVM CNF 1993-2018	6,833,919,466		6,833,919,466		
0100073. 2001 CSO 4.0% CRVM ALB CNF 2005-12	988,594,095		8,491,254		980,102,841
0100074. 2001 CSO 4.0% CNF 2004-12	6,507,664,287		6,507,664,287		
0100075. 2017 CSO 3.0% CRVM CNF 2021-25	4,691,889,083		4,691,889,083		
0100076. 2017 CSO 3.0% CNF 2002-25	720,999,144		720,999,144		
0100077. 2017 CSO 3.0% VM-20 NPR CNF 2020-25	126,788,976		126,788,976		
0100078. 2017 CSO 3.0% CRVM ALB CNF 2021-24	268,466,801				268,466,801
0100079. 2017 CSO 3.0% VM-20 NPR ALB CNF 2021	956,573		956,573		
0100080. 2017 CSO 3.5% CRVM CNF 2011-25	5,295,278,915		5,295,278,915		
0100081. 2017 CSO 3.5% CRVM ALB CNF 2018-20, 2025	331,051,595		22,941		331,028,655
0100082. 2017 CSO 3.5% CNF 2015-25	1,928,677,373		1,928,677,373		
0100083. 2017 CSO 3.5% VM-20 NPR CNF 2005-25	71,720,257		71,720,257		
0100084. 2017 CSO 3.5% VM-20 NPR ALB CNF 2020	225,587		225,587		
0100085. 58 CSO Group Paid-Up 3.5% *	856,963				856,963
0100086. 58 CSO Group Paid-Up 4.0% *	3,888,043				3,888,043
0100087. 58 CSO Group Paid-Up 4.5% *	1,801,895				1,801,895
0100088. 58 CSO Group Paid-Up 5.5% *	4,672,426				4,672,426
0100089. 58 CSO Group Paid-Up 6.0% *	4,955,392				4,955,392
0100090. 80 CSO Group Paid-Up 4.0% *	2,544,330				2,544,330
0100091. 80 CSO Group Paid-Up 4.5% *	18,776,645				18,776,645
0100092. 80 CSO Group Paid-Up 5.0% *	4,104,456				4,104,456

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100093. 80 CSO Group Paid-Up 5.5% *	3,310,320				3,310,320
0100094. 2001 CSO Group Paid-Up 3.0% *	8,181				8,181
0100095. 2001 CSO Group Paid-Up 3.5% *	3,216,761				3,216,761
0100096. 2001 CSO Group Paid-Up 4.0% 2009 and later *	16,435,044				16,435,044
0100097. 2001 CSO Group Paid-Up 4.5% 2009 and later *	30,699,868				30,699,868
0100098. 2017 CSO Group Paid-Up 3.0% *	113,302				113,302
0100099. 2017 CSO Group Paid-Up 3.5% *	122,349				122,349
0100100. 80 CSO Group Term 4.5% 1998-2004 *	2,455,602				2,455,602
0100101. 2001 CSO Group Term 3.5% *	178,923,749				178,923,749
0100102. 2001 CSO Group Term 4.0% 2006 and later *	223,669,210				223,669,210
0100103. 2001 CSO Group Term 4.5% 2005 *	221,347				221,347
0100104. 2017 CSO Group Term 3.0% *	30,581,511				30,581,511
0100105. 2017 CSO Group Term 3.5% *	62,267,217				62,267,217
0100106. 41 CSO Group Permanent 3.0% *	160,868				160,868
0100107. 58 CSO Group Permanent 3.5% *	352,309				352,309
0100108. 58 CSO Group Permanent 4.0% *	249,815				249,815
0100109. 58 CSO Group Permanent 4.5% *	123,322				123,322
0100110. 58 CSO Group Permanent 5.5% *	481,476				481,476
0100111. 58 CSO Group Permanent 6.0% *	617,034				617,034
0100112. 80 CSO Group Permanent 4.0% 2006-08	13,267,261				13,267,261
0100113. 80 CSO Group Permanent 4.5% *	31,807,366				31,807,366
0100114. 80 CSO Group Permanent 5.0% CRVM 1993	9,999,590				9,999,590
0100115. 80 CSO Group Permanent 5.5% *	9,674,650		4,228,123		5,446,527
0100116. 2001 CSO Group Permanent 3.5% *	25,406,759				25,406,759
0100117. 2001 CSO Group Permanent 4.0% 2009 and later	15,030,666				15,030,666
0100118. 2017 CSO Group Permanent 3.0% *	208,494				208,494
0100119. 2017 CSO Group Permanent 3.5% *	169,210				169,210
0100120. 2017 CSO 3.0% Group VM-20 *	6,363,501				6,363,501
0100121. Group VM-20 DET/STO *	4,695,569				4,695,569
0100122. Unearned Premium Reserves	68,038,652		24,291,053		43,747,600
0100123. Children's Insurance MOD	847,698		847,698		
0100124. NYS Excess Floor Reserve Section A	267,324,543		267,324,543		
0100125. John Hancock Miscellaneous Reserve Section A	1,721,079		1,721,079		
0199997. Totals (gross)	109,499,281,925		105,178,826,011		4,320,455,914
0199998. Reinsurance ceded	5,053,052,971		5,050,097,580		2,955,390
0199999. Life Insurance: Totals (net)	104,446,228,954		100,128,728,430		4,317,500,524
0200001. 60 Mod. a-1949 PROJ 2.00% Imm. 1953-54	487	XXX	487	XXX	
0200002. 60 Mod. a-1949 PROJ 2.50% Imm. 1940, 1953-56, 1961, 1979, 1982, 1984, 1991-92, 1994-96	306	XXX	306	XXX	
0200003. 60 Mod. a-1949 PROJ 3.00% Imm. 1931, 1936-37, 1964-79, 1981-96	210,880	XXX	210,880	XXX	
0200004. 60 Mod. a-1949 PROJ 3.50% Imm. 1964-84	599,124	XXX	599,124	XXX	
0200005. 60 Mod. a-1949 PROJ (-1) 3.00% Imm. 1935-38, 1949, 1958, 1968, 1971, 1973, 1976-78, 1980-81, 1987-88, 1990-91	22,800	XXX	22,800	XXX	
0200006. 71 IAM PROJ 3.00% Imm. 1978-79	114,133	XXX	114,133	XXX	
0200007. 71 IAM PROJ 4.00% Imm. 1978, 1980-82, 1990-95	250,536	XXX	250,536	XXX	
0200008. 71 IAM PROJ 6.00% Imm. 1976-83	1,213,592	XXX	1,213,592	XXX	
0200009. 71 IAM PROJ 7.50% Imm. 1979-83	1,036,272	XXX	1,036,272	XXX	
0200010. 71 IAM PROJ 20 yrs. with 52 Inter-Co. Per. 2 for Dis. Ben. 4% Agts. NYL. Plans	3,338,767	XXX		XXX	3,338,767
0200011. 83a 6.00% Imm. 1993, 1996	5,454,282	XXX	5,454,282	XXX	
0200012. 83a 6.50% Imm. 1994-95, 1997	13,760,706	XXX	13,760,706	XXX	
0200013. 83a 7.00% Imm. 1992	1,448,517	XXX	1,448,517	XXX	
0200014. 83a 7.50% Imm. 1991	2,183,373	XXX	2,183,373	XXX	
0200015. 83a 7.65% Imm. 1984-90	9,314,032	XXX	9,314,032	XXX	
0200016. 83a 9.50% Imm. 1984	40,992	XXX	40,992	XXX	
0200017. a-2000 5.25% Imm. 2005-06	64,791,061	XXX	64,791,061	XXX	
0200018. a-2000 5.50% Imm. 2004, 2007-08	36,153,969	XXX	36,153,969	XXX	
0200019. a-2000 5.75% Imm. 1998	6,315,769	XXX	6,315,769	XXX	
0200020. a-2000 6.00% Imm. 2002-03	17,913,900	XXX	17,913,900	XXX	
0200021. a-2000 6.25% Imm. 1999	3,155,421	XXX	3,155,421	XXX	
0200022. a-2000 6.75% Imm. 2001	7,375,179	XXX	7,375,179	XXX	
0200023. a-2000 7.00% Imm. 2000	6,765,129	XXX	6,765,129	XXX	
0200024. 2012 IAR 3.75% Par. 2017	228,704,610	XXX	228,704,610	XXX	
0200025. 2012 IAR 4.00% Par. 2015-16	305,954,872	XXX	305,954,872	XXX	
0200026. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% Par. 2020-22	8,436,710	XXX	8,436,710	XXX	
0200027. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Par. 2020-22	363,557,825	XXX	363,557,825	XXX	
0200028. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Par. 2018-22	374,012,579	XXX	374,012,579	XXX	
0200029. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Par. 2018-22	365,983,729	XXX	365,983,729	XXX	
0200030. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Par. 2018-22	214,954,614	XXX	214,954,614	XXX	
0200031. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Par. 2018-22	464,818,001	XXX	464,818,001	XXX	
0200032. 2012 IAR VM-22 Non-Jumbo 4.50%-4.99% Par. 2023-25	969,041,454	XXX	969,041,454	XXX	
0200033. 2012 IAR VM-22 Non-Jumbo 5.00%-5.49% Par. 2023-25	1,227,485,411	XXX	1,227,485,411	XXX	
0200034. 83a 3.50% Imm. & Def. 1994	16,288,026	XXX	16,288,026	XXX	
0200035. 83a 3.60% Imm. & Def. 2004	338,212,915	XXX	338,212,915	XXX	
0200036. 83a 3.75% Imm. & Def. 2017	566,698,685	XXX	16,607,474	XXX	550,091,211
0200037. 83a 3.90% Imm. & Def. 2003	202,293,930	XXX	202,293,930	XXX	
0200038. 83a 4.00% Imm. & Def. 2013, 2015-16	814,320,864	XXX	223,061,833	XXX	591,259,031
0200039. 83a 4.25% Imm. & Def. 2012	237,360,928	XXX	237,360,928	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200040.	83a 4.50% Imm. & Def. 2014	262,315,361	XXX	56,173,221	XXX	206,142,140
0200041.	83a 5.00% Imm. & Def. 2011	344,536,121	XXX	344,536,121	XXX	
0200042.	83a 5.05% Imm. & Def. 2002	301,735,849	XXX	301,735,849	XXX	
0200043.	83a 5.25% Imm. & Def. 2005-06, 2010	964,701,055	XXX	964,701,055	XXX	
0200044.	83a 5.45% Imm. & Def. 1999	321,329,087	XXX	321,329,087	XXX	
0200045.	83a 5.50% Imm. & Def. 2007-08	622,378,549	XXX	622,378,549	XXX	
0200046.	83a 5.65% Imm. & Def. 1991, 1998	195,104,708	XXX	195,104,708	XXX	
0200047.	83a 5.70% Imm. & Def. 1996	216,712,089	XXX	216,712,089	XXX	
0200048.	83a 6.00% Imm. & Def. 2000, 2009	984,077,874	XXX	984,077,874	XXX	
0200049.	83a 6.05% Imm. & Def. 2001	391,970,903	XXX	391,970,903	XXX	
0200050.	83a 6.15% Imm. & Def. 1995	197,294,009	XXX	197,294,009	XXX	
0200051.	83a 6.30% Imm. & Def. 1997	252,830,746	XXX	252,830,746	XXX	
0200052.	83a 7.50% Imm. & Def. 1990	383,829,025	XXX	383,829,025	XXX	
0200053.	83a 7.65% Imm. & Def. 1988-89	225,731,673	XXX	225,731,673	XXX	
0200054.	83a VM-22 Non-Jumbo 1.00%-1.49% Imm. & Def. 2021-22	805,251	XXX		XXX	805,251
0200055.	83a VM-22 Non-Jumbo 1.50%-1.99% Imm. & Def. 2020-22	15,168,016	XXX		XXX	15,168,016
0200056.	83a VM-22 Non-Jumbo 2.00%-2.49% Imm. & Def. 2020-22	277,629,565	XXX		XXX	277,629,565
0200057.	83a VM-22 Non-Jumbo 2.50%-2.99% Imm. & Def. 2018-22	493,109,047	XXX		XXX	493,109,047
0200058.	83a VM-22 Non-Jumbo 3.00%-3.49% Imm. & Def. 2018-22	848,916,176	XXX	2,010,982	XXX	846,905,195
0200059.	83a VM-22 Non-Jumbo 3.50%-3.99% Imm. & Def. 2018-22	314,295,359	XXX	298,997	XXX	313,996,362
0200060.	83a VM-22 Non-Jumbo 4.00%-4.49% Imm. & Def. 2018-24	653,268,915	XXX		XXX	653,268,915
0200061.	83a VM-22 Non-Jumbo 4.50%-4.99% Imm. & Def. 2023-25	1,169,842,079	XXX		XXX	1,169,842,079
0200062.	83a VM-22 Non-Jumbo 5.00%-5.49% Imm. & Def. 2023-25	1,534,247,039	XXX		XXX	1,534,247,039
0200063.	a-1949 (-1M, -6F) 2.5% Imm. & Def. *	60	XXX		XXX	60
0200064.	51 GAM PROJ (C) 3 yrs. (-1M, -6F) 2.5% to 55 or Ret. 2.75% thereafter Imm. & Def. *	14,718	XXX		XXX	14,718
0200065.	51 GAM PROJ (C) yr. of pur. 1960 (-5F) 3.5% Imm. *	37,644	XXX		XXX	37,644
0200066.	51 GAM PROJ (C) (-5F) 3.375% Imm. & Def. *	447,802	XXX		XXX	447,802
0200067.	51 GAM (-5F) 3.5% Imm. & Def. *	2,551,190	XXX		XXX	2,551,190
0200068.	51 GAM PROJ (C) yr. of pur. 1960 (-5F) 3.25% Imm. *	3,448	XXX		XXX	3,448
0200069.	71 GAM (-6F) 6.0% Imm. & Def. *	21,974,606	XXX		XXX	21,974,606
0200070.	71 GAM (-6F) 7.5% Imm. & Def. *	3,219,168	XXX		XXX	3,219,168
0200071.	83 GAM (-6F) 7.5% Imm. & Def. *	12,453,863	XXX		XXX	12,453,863
0200072.	83 GAM (-6F) 5.0% Imm. *	107,555	XXX		XXX	107,555
0200073.	51 GAM PROJ (C) (-5F) 10.75% Imm. *	460,503	XXX		XXX	460,503
0200074.	71 GAM PROJ (G) (-6F) 11.00% Imm. *	969,506	XXX		XXX	969,506
0200075.	83 GAM (-6F) 5.00%-5.50% Imm. & Def. *	33,509,757	XXX		XXX	33,509,757
0200076.	83 GAM (-6F) 6.00%-6.50% Imm. & Def. *	199,923,796	XXX		XXX	199,923,796
0200077.	83 GAM (-6F) 6.75%-7.25% Imm. & Def. *	78,943,883	XXX		XXX	78,943,883
0200078.	83 GAM (-6F) 7.50%-8.00% Imm. & Def. *	52,437,615	XXX		XXX	52,437,615
0200079.	83 GAM (-6F) 8.25%-8.75% Imm. & Def. *	47,750,338	XXX		XXX	47,750,338
0200080.	83 GAM (-6F) 9.00%-9.50% Imm. & Def. *	8,988,883	XXX		XXX	8,988,883
0200081.	83 GAM (-6F) 10.50%-11.00% Imm. & Def. *	15,384,243	XXX		XXX	15,384,243
0200082.	83 GAM (-6F) 11.25% Imm. & Def. *	2,416,215	XXX		XXX	2,416,215
0200083.	71 GAM PROJ (G) (-6F) 9.75% Imm. *	865,846	XXX		XXX	865,846
0200084.	1994 GAR PROJ (AA) 2.50%-4.25% Imm. & Def. *	241,897,007	XXX		XXX	241,897,007
0200085.	1994 GAR PROJ (AA) 4.50%-5.00% Imm. & Def. *	204,645,525	XXX		XXX	204,645,525
0200086.	1994 GAR PROJ (AA) 5.25%-5.75% Imm. & Def. *	364,044,850	XXX		XXX	364,044,850
0200087.	1994 GAR PROJ (AA) 6.00%-6.50% Imm. & Def. *	94,005,025	XXX		XXX	94,005,025
0200088.	1994 GAR PROJ (AA) 6.75%-7.00% Imm. & Def. *	55,849,848	XXX		XXX	55,849,848
0200089.	1994 GAR PROJ (AA) VM-22 Non-Jumbo 1.00%-1.49% Imm. & Def. *	2,578,855	XXX		XXX	2,578,855
0200090.	1994 GAR PROJ (AA) VM-22 Non-Jumbo 1.50%-1.99% Imm. & Def. *	133,971,532	XXX		XXX	133,971,532
0200091.	1994 GAR PROJ (AA) VM-22 Non-Jumbo 2.00%-2.49% Imm. & Def. *	499,619,902	XXX		XXX	499,619,902
0200092.	1994 GAR PROJ (AA) VM-22 Non-Jumbo 2.50%-2.99% Imm. & Def. *	154,509,138	XXX		XXX	154,509,138
0200093.	1994 GAR PROJ (AA) VM-22 Non-Jumbo 3.00%-3.49% Imm. & Def. *	291,845,430	XXX		XXX	291,845,430
0200094.	1994 GAR PROJ (AA) VM-22 Non-Jumbo 3.50%-3.99% Imm. & Def. *	116,765,633	XXX		XXX	116,765,633
0200095.	1994 GAR PROJ (AA) VM-22 Non-Jumbo 4.00%-4.49% Imm. & Def. *	185,681,786	XXX		XXX	185,681,786
0200096.	1994 GAR PROJ (AA) VM-22 Non-Jumbo 4.50%-4.99% Imm. & Def. *	44,711,864	XXX		XXX	44,711,864
0200097.	1994 GAR PROJ (AA) VM-22 Non-Jumbo 5.00%-5.49% Imm. & Def. *	252,878,415	XXX		XXX	252,878,415
0200098.	1994 GAR PROJ (AA) VM-22 Jumbo 1.00%-1.49% Imm. & Def. *	17,354,226	XXX		XXX	17,354,226
0200099.	1994 GAR PROJ (AA) VM-22 Jumbo 2.00%-2.49% Imm. & Def. *	242,674,089	XXX		XXX	242,674,089
0200100.	1994 GAR PROJ (AA) VM-22 Jumbo 3.50%-3.99% Imm. & Def. *	7,663,489	XXX		XXX	7,663,489
0200101.	1994 GAR PROJ (AA) VM-22 Jumbo 4.00%-4.49% Imm. & Def. *	121,504,337	XXX		XXX	121,504,337
0200102.	1994 GAR PROJ (AA) VM-22 Jumbo 4.50%-4.99% Imm. & Def. *	1,103,206,477	XXX		XXX	1,103,206,477

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200103. 1994 GAR PROJ (AA) VM-22 Jumbo 5.00%-5.49% Imm. & Def. *	22,997,831	XXX		XXX	22,997,831
0200104. Guaranteed Investment Contracts 3.00%-3.50% *	213,068,108	XXX		XXX	213,068,108
0200105. Guaranteed Investment Contracts 4.50%-5.00% *	67,643,863	XXX		XXX	67,643,863
0200106. Guaranteed Investment Contracts 5.25%-5.75% *	65,881,885	XXX		XXX	65,881,885
0200107. Other Deposit-Type Contracts: Contract Account Balance	12,677,413,437	XXX		XXX	12,677,413,437
0299997. Totals (gross)	35,516,286,065	XXX	11,195,610,259	XXX	24,320,675,806
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (net)	35,516,286,065	XXX	11,195,610,259	XXX	24,320,675,806
0300001. GA-51 3% Empl. Ret. and Agts' NYLIC Plans	16,791		16,791		
0300002. 60 Mod a-1949 PROJ 2.00% 1952-2009	229,979		229,979		
0300003. 60 Mod a-1949 PROJ 2.50% 1948-2010, 2022	250,276		250,276		
0300004. 60 Mod a-1949 PROJ 2.75% 2009	15,938		15,938		
0300005. 60 Mod a-1949 PROJ 3.00% 1939-95	320,360		320,360		
0300006. 60 Mod a-1949 PROJ 3.50% 1997-2024	1,862,497		1,862,497		
0300007. 71 IAM PROJ 4.00% 1957	968		968		
0300008. 71 IAM PROJ 6.00% 1997-2025	7,255,110		7,255,110		
0300009. 71 IAM PROJ 7.50% 2012	7,897		7,897		
0300010. 83a 9.50% 2004-18, 2024	76,297		76,297		
0399997. Totals (gross)	10,036,113		10,036,113		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (net)	10,036,113		10,036,113		
0400001. 26-33 INTERCO DI 41 CSO CNF 2.5% 1954-63	3,108		3,108		
0400002. 59 ADB 58 CSO 3.0% CRVM CNF 1974-77	23		23		
0400003. 59 ADB 58 CSO 3.0% CNF 1963-78	545,149		545,149		
0400004. 59 ADB 58 CSO 3.5% CRVM CNF 1978-90	7,541		7,541		
0400005. 59 ADB 58 CSO 3.5% CNF 1976-98	187		187		
0400006. 59 ADB 58 CSO 4.0% CRVM CNF 1979-86	157,073		157,073		
0400007. 59 ADB 58 CSO 4.0% CNF 1979-86	4,025		4,025		
0400008. 59 ADB 58 CSO 4.0%/20/2.5% CNF 1977-86	491,777		491,777		
0400009. 59 ADB 58 CSO 4.5% CRVM CNF 1981-92	1,407,216		1,407,216		
0400010. 59 ADB 58 CSO 4.5% CNF 1981-88	17,550		17,550		
0400011. 59 ADB 58 CSO 5.0% CRVM CNF 1983-87	544		544		
0400012. 59 ADB 80 CSO 2.5% CNF 1979-88	1,507		1,507		
0400013. 59 ADB 80 CSO 3.0% CNF 1994-2006	26		26		
0400014. 59 ADB 80 CSO 3.5% CRVM CNF 1983-2024	616		616		
0400015. 59 ADB 80 CSO 4.0% CRVM CNF 1987-2012	2,708,052		2,538,263		169,789
0400016. 59 ADB 80 CSO 4.0% CNF 1987-2008	1,295,634		1,295,634		
0400017. 59 ADB 80 CSO 4.5% CRVM CNF 1987-2005	8,538,966		8,538,966		
0400018. 59 ADB 80 CSO 4.5% CNF 1992-2005	57,702		9,873		47,829
0400019. 59 ADB 80 CSO 5.0% CRVM CNF 1986-95	3,159,952		3,159,952		
0400020. 59 ADB 80 CSO 5.0% CNF 1986-99	35,397		35,397		
0400021. 59 ADB 80 CSO 5.5% CRVM CNF 1987-95	1,949,939		1,949,939		
0400022. 59 ADB 80 CSO 5.5% CNF 1989-92	17,989		17,989		
0400023. 59 ADB 2001 CSO 3.5% CRVM CNF 1999-2025	8,788,739		8,788,739		
0400024. 59 ADB 2001 CSO 3.5% CRVM ALB 2013-19	3,069,340				3,069,340
0400025. 59 ADB 2001 CSO 3.5% CNF 2003-19	918,462		918,462		
0400026. 59 ADB 2001 CSO 4.0% CRVM CNF 1993-2018	5,907,885		5,907,885		
0400027. 59 ADB 2001 CSO 4.0% CRVM ALB 2008-12	855,815				855,815
0400028. 59 ADB 2001 CSO 4.0% CNF 2004-12	2,262,511		2,262,511		
0400029. 59 ADB 2017 CSO 3.0% CRVM CNF 2021-25	3,007,436		3,007,436		
0400030. 59 ADB 2017 CSO 3.0% CNF 2002-25	1,408		1,408		
0400031. 59 ADB 2017 CSO 3.0% VM-20 CNF 2020-25	183,935		183,935		
0400032. 59 ADB 2017 CSO 3.0% CRVM ALB 2021-24	1,424,825				1,424,825
0400033. 59 ADB 2017 CSO 3.5% CRVM CNF 2011-25	4,207,914		4,207,914		
0400034. 59 ADB 2017 CSO 3.5% CRVM ALB 2018-20, 2025	657,094				657,094
0400035. 59 ADB 2017 CSO 3.5% CNF 2015-25	86,667		86,667		
0400036. 59 ADB 2017 CSO 3.5% VM-20 CNF 2005-25	108,557		108,557		
0400037. John Hancock Miscellaneous Reserves Section D	3,082,270		3,082,270		
0499997. Totals (gross)	54,962,832		48,738,140		6,224,692
0499998. Reinsurance ceded	1,232,908		1,232,908		
0499999. Accidental Death Benefits: Totals (net)	53,729,924		47,505,232		6,224,692
0500001. 52 INTERCO DISA 41 CSO 2.5% CNF 1954-63	32		32		
0500002. 52 INTERCO DISA 58 CSO 3.0% CRVM CNF 1974-77	14		14		
0500003. 52 INTERCO DISA 58 CSO 3.0% CNF 1963-78	476,780		476,780		
0500004. 52 INTERCO DISA 58 CSO 3.5% CRVM CNF 1978-90	9,455		9,455		
0500005. 52 INTERCO DISA 58 CSO 3.5% MOD CNF 1978-86	250		250		
0500006. 52 INTERCO DISA 58 CSO 3.5% CNF 1963-87	360		360		
0500007. 52 INTERCO DISA 58 CSO 4.0% CRVM CNF 1979-86	207,358		207,358		
0500008. 52 INTERCO DISA 58 CSO 4.0% CNF 1979-86	3,215		3,215		
0500009. 52 INTERCO DISA 58 CSO 4.0%/20/2.5% CNF 1977-86	500,950		500,950		
0500010. 52 INTERCO DISA 58 CSO 4.5% CRVM CNF 1981-92	1,947,758		1,947,758		
0500011. 52 INTERCO DISA 58 CSO 5.0% CRVM CNF 1983-87	1,357		1,357		
0500012. 52 INTERCO DISA 80 CSO 3.0% MOD CNF 1989	6		6		
0500013. 52 INTERCO DISA 80 CSO 3.5% CRVM CNF 1983-2004	46,235		46,235		
0500014. 52 INTERCO DISA 80 CSO 3.5% MOD CNF 1987-88	53		53		
0500015. 52 INTERCO DISA 80 CSO 4.0% CRVM CNF 2005-12	19,505,091		19,505,091		
0500016. 52 INTERCO DISA 80 CSO 4.0% MOD CNF 2006-07	6,696		6,696		
0500017. 52 INTERCO DISA 80 CSO 4.0% CNF 1987-2008	144,731		144,731		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500018. 52 INTERCO DISA 80 CSO 4.0%/20/2.5% CNF 1979-88	544		544		
0500019. 52 INTERCO DISA 80 CSO 4.5% CRVM CNF 1987-2005	59,575,445		59,575,445		
0500020. 52 INTERCO DISA 80 CSO 4.5% CNF 1987-2005	39,652		39,652		
0500021. 52 INTERCO DISA 80 CSO 5.0% CRVM CNF 1986-95	6,278,036		6,278,036		
0500022. 52 INTERCO DISA 80 CSO 5.0% CNF 1987-94	7,454		7,454		
0500023. 52 INTERCO DISA 80 CSO 5.5% CRVM CNF 1987-95	4,962,067		4,962,067		
0500024. 52 INTERCO DISA 2001 CSO 3.0% CRVM CNF 2021-24	74		74		
0500025. 52 INTERCO DISA 2001 CSO 3.5% CRVM CNF 1999-2025	96,702,090		96,702,090		
0500026. 52 INTERCO DISA 2001 CSO 3.5% MOD CNF 2013-20	87,542		87,542		
0500027. 52 INTERCO DISA 2001 CSO 3.5% CNF 2003-19	3,548		3,548		
0500028. 52 INTERCO DISA 2001 CSO 4.0% CRVM CNF 1993-2018	80,742,139		80,742,139		
0500029. 52 INTERCO DISA 2001 CSO 4.0% MOD CNF 2006-25	24,245		24,245		
0500030. 52 INTERCO DISA 2001 CSO 4.0% CNF 2004-12	2,165		2,165		
0500031. 52 INTERCO DISA 2017 CSO 3.0% CRVM CNF 2021-25	21,475,528		21,475,528		
0500032. 52 INTERCO DISA 2017 CSO 3.0% CNF 2002-25	3,214		3,214		
0500033. 52 INTERCO DISA 2017 CSO 3.0% VM-20 NPR CNF 2020-25	18,086,730		18,086,730		
0500034. 52 INTERCO DISA 2017 CSO 3.5% CRVM CNF 2011-25	33,238,622		33,238,622		
0500035. 52 INTERCO DISA 2017 CSO 3.5% CNF 2015-25	3,231		3,231		
0500036. 52 INTERCO DISA 2017 CSO 3.5% VM-20 NPR CNF 2005-25	9,931,617		9,931,617		
0500037. 1985 NHS Disability 80 CSO 4.0% 1994-2007	12,188,660				12,188,660
0500038. 1985 NHS Disability 2001 CSO 3.0% 2021-24	820,511				820,511
0500039. 1985 NHS Disability 2001 CSO 3.5% 2013-19	75,215,759				75,215,759
0500040. 1985 NHS Disability 2001 CSO 4.0% 2008-12	37,595,879				37,595,879
0500041. 1985 NHS Disability 2017 CSO 3.0% 2021-24	20,736,774				20,736,774
0500042. 1985 NHS Disability 2017 CSO 3.5% 2018-20, 2025	20,153,270				20,153,270
0500043. John Hancock Miscellaneous Reserves Section E	2,147,173		2,147,173		
0599997. Totals (gross)	522,872,308		356,161,455		166,710,853
0599998. Reinsurance ceded	858,869		858,869		
0599999. Disability-Active Lives: Totals (net)	522,013,439		355,302,586		166,710,853
0600001. 52 INTERCO DISA 3.0% 2021-24	42,065,522		42,065,522		
0600002. 52 INTERCO DISA 3.5% 2013-20, 2025	148,963,726		148,963,726		
0600003. 52 INTERCO DISA 4.0% 2006-12	134,275,498		134,275,498		
0600004. 52 INTERCO DISA 4.5% 1944-2025	103,481,781		103,481,781		
0600005. 1985 NHS Disability 80 CSO 4.0% 1994-2007	1,111,696				1,111,696
0600006. 1985 NHS Disability 2001 CSO 3.5% 2013-19	2,788,391				2,788,391
0600007. 1985 NHS Disability 2001 CSO 4.0% 2008-12	1,683,971				1,683,971
0600008. 1985 NHS Disability 2017 CSO 3.0% 2021-24	1,035,431				1,035,431
0600009. 1985 NHS Disability 2017 CSO 3.5% 2018-20, 2025	682,222				682,222
0600010. Extended Death Benefits 70 INTERCO DISA 2.5%	22,505,494		2,927,239		19,578,255
0600011. Extended Death Benefits 70 INTERCO DISA 3.0%	28,618,690		2,852,269		25,766,422
0600012. Extended Death Benefits 70 INTERCO DISA 3.5%	24,300,461		1,082,224		23,218,237
0600013. Extended Death Benefits 70 INTERCO DISA 4.0%	23,257,131		1,685,813		21,571,317
0600014. Extended Death Benefits 70 INTERCO DISA 4.5%	721,382				721,382
0600015. Extended Death Benefits 70 INTERCO DISA 5.0%	120,640				120,640
0600016. Extended Death Benefits 70 INTERCO DISA 5.5%	425,133				425,133
0600017. Extended Death Benefits 70 INTERCO DISA 6.0%	219,646				219,646
0600018. Extended Death Benefits 2005 Group Life Waiver 3.5%	830,327				830,327
0600019. John Hancock Miscellaneous Reserves Section F	28,689,475		28,689,475		
0699997. Totals (gross)	565,776,617		466,023,547		99,753,069
0699998. Reinsurance ceded	13,688,155		11,476,921		2,211,234
0699999. Disability-Disabled Lives: Totals (net)	552,088,462		454,546,627		97,541,835
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	150,131,422		144,691,961		5,439,460
0700002. For surrender values in excess of reserves otherwise required and carried in this schedule	305,503,311		305,503,311		
0700003. For extra mortality on substandard and converted life risks	298,624,991		298,429,780		195,210
0700004. For extra mortality on substandard accidental death risks	150		150		
0700005. For extra mortality on substandard disability risks	8,721		8,721		
0700006. Premium payor death benefit	4,644,642		749,144		3,895,498
0700007. Pre-Term Conversions - NYLIC	68,250,111		68,250,111		
0700008. Post-Term Conversions - NYLIC	233,599,359		233,599,359		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0700009. Additional Actuarial Reserves - Asset/Liability Analysis	200,000,000		100,000,000		100,000,000
0700010. Premium deficiency reserve to preserve current premium scale for older ages for adjustable premium blended whole life	51,080,711				51,080,711
0700011. Non-Deduction Fraction Premium Reserves	5,858,451		5,858,451		
0700012. USBA Decreasing Term Reserve	14,153,836				14,153,836
0799997. Totals (gross)	1,331,855,705		1,157,090,989		174,764,715
0799998. Reinsurance ceded	139,187,707		139,187,707		
0799999. Miscellaneous Reserves: Totals (net)	1,192,667,998		1,017,903,282		174,764,715
9999999. Totals (net) - Page 3, Line 1	142,293,050,955		113,209,632,530		29,083,418,425

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

* Since more than one valuation standard may apply to a Group Annuity or Group Paid-Up life policy, the years of issue have not been indicated.

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

.....

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

2.2 If not, state which kind is issued.

.....

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

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

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

If so, state:

4.1 Amount of insurance? ..... $.....

4.2 Amount of reserve? ..... $.....

4.3 Basis of reserve:

.....

4.4 Basis of regular assessments:

.....

4.5 Basis of special assessments:

.....

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

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

None .....

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

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 7,308,154,099

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 8,827,334,693

Attach statement of methods employed in their valuation.

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

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $ 1,215,856,027

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

Market Value .....

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

7.4 Identify where the reserves are reported in the blank:

.....

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

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

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

8.3 Identify where the reserves are reported in the blank:

.....

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

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

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

9.3 Identify where the reserves are reported in the blank:

.....

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

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
9999999 - Total (Column 4, only)			

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	117,135,481										16,997,449	97,509,020	2,629,012
2.	Additional contract reserves (b)	4,218,816,598										5,388,732	4,213,427,866	
3.	Additional actuarial reserves-asset/liability analysis													
4.	Reserve for future contingent benefits	189,381												189,381
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (gross)	4,336,141,460										22,386,181	4,310,936,886	2,818,393
8.	Reinsurance ceded	843,101										653,719		189,381
9.	Totals (net)	4,335,298,360										21,732,462	4,310,936,886	2,629,012
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	1,571,923,453										812,292,968	759,630,485	
11.	Additional actuarial reserves-asset/liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (gross)	1,571,923,453										812,292,968	759,630,485	
15.	Reinsurance ceded	7,589,142										7,589,142		
16.	Totals (net)	1,564,334,311										804,703,826	759,630,485	
17.	TOTAL (net)	5,899,632,671										826,436,288	5,070,567,371	2,629,012
18.	TABULAR FUND INTEREST	230,912,164										32,749,574	198,162,590	
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 through 1303 plus 1398) (Line 13 above)													

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

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

NEW YORK LIFE INSURANCE COMPANY
December 31, 2025
Exhibit 6, Statutory Active Life Reserve for Accident and Health Policies
Line 1: Unearned Premium Reserves
Line 2: Additional Contract Reserves

Issue Year All Series	Type of Coverage	Exhibit Column	Morbidity Table	Mortality Table	Interest Rate	ALR Method
<1975	Disability	11	1964 CDT	1958 CSO	3.50%	Two Year P.T.
1975-1979	Disability	11	1964 CDT	1958 CSO	4.00%	Two Year P.T .
1980-1982	Disability	11	1964 CDT	1958 CSO	4.50%	Two Year P.T .
1983-1986	Disability	11	1964 CDT	1958 CSO	6.00%	Two Year P.T.
1987-1988	Disability	11	1964 CDT	1958 CSO	5.50%	Two Year P.T.
1989-1992	Disability	11	1985 CIDA	1980 CSO	5.50%	Two Year P.T.
1993-1994	Disability	11	1985 CIDA	1980 CSO	5.00%	Two Year P.T.
1995-2005	Disability	11	1985 CIDA	1980 CSO	4.50%	Two Year P.T.
2006- 2008	Disability	11	1985 CIDA	1980 CSO	4.00%	Two Year P.T.
2021-2024	Disability	11	2013 IDI-VT	2017 CSO	3.00%	Two Year P.T.
2025 & later	Disability	11	2013 IDI-VT	2017 CSO	3.50%	Two Year P.T.
All	AD&D Riders	11				Gross Unearned Premium Reserve
All	ISB Riders	11				Gross Unearned Premium Reserve
All	ARDI Riders	11				Gross Unearned Premium Reserve
2021-2024	Catastrophic Disability Rider	11	Catastrophic Disability specific	2017 CSO	3.00%	Two Year P.T.
2025 & later	Catastrophic Disability Rider	11	Catastrophic Disability specific	2017 CSO	3.50%	Two Year P.T.
2021-2024	Other Riders	11	2013 IDI-VT	2017 CSO	3.00%	Two Year P.T.
2025 & later	Other Riders	11	2013 IDI-VT	2017 CSO	3.50%	Two Year P.T.

NEW YORK LIFE INSURANCE COMPANY
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Exhibit 6, Statutory Claim Reserve for Accident and Health Policies
Line 10: Present Value of Amounts Not Yet Due on Claims

Closed Block Policies and Riders

Disability Year All Series	Type of Coverage	Exhibit Column	Morbidity Table	Mortality Table	Interest Rate
<1988	Disability	11	2013 IDI Valuation Table	None	7.00%
1988	Disability	11	2013 IDI Valuation Table	None	7.77%
1989	Disability	11	2013 IDI Valuation Table	None	8.16%
1990	Disability	11	2013 IDI Valuation Table	None	8.37%
1991	Disability	11	2013 IDI Valuation Table	None	8.42%
1992	Disability	11	2013 IDI Valuation Table	None	8.40%
1993	Disability	11	2013 IDI Valuation Table	None	8.10%
1994	Disability	11	2013 IDI Valuation Table	None	7.45%
1995	Disability	11	2013 IDI Valuation Table	None	6.99%
1996	Disability	11	2013 IDI Valuation Table	None	6.63%
1997	Disability	11	2013 IDI Valuation Table	None	6.33%
1998	Disability	11	2013 IDI Valuation Table	None	6.31%
1999	Disability	11	2013 IDI Valuation Table	None	6.30%
2000	Disability	11	2013 IDI Valuation Table	None	6.09%
2001	Disability	11	2013 IDI Valuation Table	None	6.00%
2002	Disability	11	2013 IDI Valuation Table	None	5.71%
2003	Disability	11	2013 IDI Valuation Table	None	5.27%
2004	Disability	11	2013 IDI Valuation Table	None	4.82%
2005	Disability	11	2013 IDI Valuation Table	None	4.44%
2006 – 2012	Disability	11	2013 IDI Valuation Table	None	5.00%
2013 – 2019	Disability	11	2013 IDI Valuation Table	None	4.50%
2020	Disability	11	2013 IDI Valuation Table	None	3.50%
2021 – 2024	Disability	11	2013 IDI Valuation Table	None	3.00%
2025 & later	Disability	11	2013 IDI Valuation Table	None	3.50%

Open Block - Policies and Riders Issued 2021 and Later

Disability Year	Type of Coverage	Exhibit Column	Morbidity Table	Mortality Table	Interest Rate
2021-2024	Disability	11	2013 IDI-VT	None	3.00%
2025	Disability	11	2013 IDI-VT	None	3.50%
2021-2024	Catastrophic Disability Rider	11	Catastrophic Disability specific	None	3.00%
2025 & later	Catastrophic Disability Rider	11	Catastrophic Disability specific	None	3.50%
2021 -2024	Other Riders	11	2013 IDI-VT	None	3.00%
2025 & later	Other Riders	11	2013 IDI-VT	None	3.50%

New York Life Insurance Company
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Exhibit 6, Active Life Reserve for Accident and Health Policies
Line 1: Unearned Premiums
Line 2: Additional Contract Reserves

Policy Series	Type of Coverage	Exhibit Column	Morbidity Table	Mortality Table	Interest Rate	ALR Method
AS-51, AS-56	Hospital Expense	11*	1956 NYL Basic	1941 CSO	2.50%	Net Level, Mean
AS-51, AS-56, H-66	Major Medical	11*	1970 NYL Major Medical Experience	1958 CSO	3.00%	Net Level, Mean
H-63, H-66	Hospital Expense	11*	1956 NYL Basic	1958 CSO	3.00%	Net Level, Mean
H-69	Major Medical	11*	1969 NYL Major Medical Experience	1958 CSO	3.00%	Net Level, Mean
H-77	Hospital Expense	11*	1977 NYL Basic	1958 CSO	3.50%	One Year P.T., Mean
H-80	Hospital Confinement	11*	1956 Interco.	1958 CSO	3.50%	One Year P.T., Mean
H-81 H-77	Medicare Supplement	11*	1981 NYL Medicare Supplement	1958 CSO	3.50%	Two Year P.T., Mean
H-82, H-84	Medical Expense	11*				Gross Unearned Premium Reserve
H-85	Hospital Surgical	11*				Gross Unearned Premium Reserve
H-93	Medicare Supplement	11*				Gross Unearned Premium Reserve
H-93	Medicare Supplement Florida Only	11*	Experience Rating	1980 CSO	5.00% or 4.5% depends on issue year	One Year P.T., Mid-terminal

* Due to immateriality, this business is grouped with a more material block.

New York Life Insurance Company

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Active Life Reserve Valuation Methods and Assumptions: Long Term Care

Exhibit 6, Line 2: Additional Contract Reserves

Product Generation	Morbidity Table	Mortality Table	Interest	Reserve Method
1.5	1985 National Nursing Home Study	1980 CSO	1988-1991 Issues: 5%	1988-1991 Issues: Two Year Preliminary Term
2.0	1985 National Nursing Home Study	1998-1996 Issues: 1980 CSO 1997-2004 Issues: 1983 GAM sex distinct 2005-2012 Issues: 1994 GAM sex distinct	1991, 1993 Issues: 5% 1992 Issues: 5.5%	1991-1993 Issues: Two Year Preliminary Term
2.5	1985 National Nursing Home Study	1994-1996 Issues: 1980 CSO 1997-1998 Issues: 1983 GAM sex distinct	1993-1994 Issues: 5%	1993-1994 Issues: Two Year Preliminary Term
3.0	1985 National Nursing Home Study	1989-1996 Issues: 1980 CSO 1997-2004 Issues: 1983 GAM sex distinct 2005-2006 Issues: 1994 GAM sex distinct	1994 Issues: 5% 1995-1999 Issues: 4.5%	1994 Issues: Two Year Preliminary Term 1995-1999 Issues: One Year Preliminary Term
4.0	1985 National Nursing Home Study	1990-2004 Issues: 1983 GAM sex distinct 2005-2013 Issues: 1994 GAM sex distinct	1997-2005 Issues: 4.5%	1997-2005 Issues: One Year Preliminary Term
5.0	2002-2010 Issues: 1985 National Nursing Home Study (Adjusted) 2011 Issues: 2009 Milliman Study Claim Costs, adjusted for 2011 NYL Experience Study 2012 Issues: 2009 Milliman Study Claim Costs, adjusted for 2012 NYL Experience Study 2013 Issues: 2011 Milliman Study Claim Costs, adjusted for 2013 NYL Experience Study 2014 Issues: 2011 Milliman Study Claim Costs, adjusted for 2014 NYL Experience Study	2002-2004 Issues: 1983 GAM 2005-2010 Issues: 1994 GAM 2011-2012 Issues: 1994 GAM, sex distinct, with selection, and with pricing lapses, subject to Reg 56 maximums 2013 Issues: 1994 GAM, sex distinct, with selection, and with pricing lapses adjusted for marital status, subject to Reg 56 maximums 2014 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2014 lapse study and adjusted for marital status subject to Reg 56 maximums	2002-2005 Issues: 4.5% 2006-2012 Issues: 4.0% 2013-2015 Issues: 3.5%	2002-2015 Issues: One Year Preliminary Term
5.0	2015 Issues: 2014 Milliman Study Claim Costs, adjusted for 2015 NYL Experience Study	2015 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2015 lapse study and adjusted for marital status subject to Reg 56 maximums		

New York Life Insurance Company

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Active Life Reserve Valuation Methods and Assumptions: Long Term Care

Exhibit 6, Line 2: Additional Contract Reserves

Product Generation	Morbidity Table	Mortality Table	Interest	Reserve Method
5.5	2011 Issues: 2009 Milliman Study Claim Costs, adjusted for 2011 NYL Experience Study 2012 Issues: 2009 Milliman Study Claim Costs, adjusted for 2012 NYL Experience Study 2013 Issues: 2011 Milliman Study Claim Costs, adjusted for 2013 NYL Experience Study 2014 Issues: 2011 Milliman Study Claim Costs, adjusted for 2014 NYL Experience Study 2015 Issues: 2014 Milliman Study Claim Costs, adjusted for 2015 NYL Experience Study 2016 Issues: 2014 Milliman Study Claim Costs, adjusted for 2016 NYL Experience Study 2017 Issues: 2014 Milliman Study Claim Costs, adjusted for 2017 NYL Experience Study	2011-2012 Issues: 1994 GAM, sex distinct, with selection, and with pricing lapses, subject to Reg 56 maximums 2013 Issues: 1994 GAM, sex distinct, with selection, and with pricing lapses adjusted for marital status, subject to Reg 56 maximums 2014 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2014 lapse study and adjusted for marital status subject to Reg 56 maximums 2015 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2015 lapse study and adjusted for marital status subject to Reg 56 maximums 2016 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2016 lapse study and adjusted for marital status subject to Reg 56 maximums 2017 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2017 lapse study subject to Reg 56 maximums	2011-2012 Issues: 4.0% 2013-2020 Issues: 3.5%	2011-2020 Issues: One Year Preliminary Term
5.5	2018 Issues: 2017 Milliman Study Claim Costs, adjusted for 2018 NYL Experience Study 2019 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study 2020 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study	2018 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2018 lapse study subject to Reg 56 maximums 2019 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 lapse study subject to Reg 56 maximums 2020 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 lapse study subject to Reg 56 maximums		

New York Life Insurance Company

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Active Life Reserve Valuation Methods and Assumptions: Long Term Care

Exhibit 6, Line 2: Additional Contract Reserves

Product Generation	Morbidity Table	Mortality Table	Interest	Reserve Method
6.0	2016 Issues: 2014 Milliman Study Claim Costs, adjusted for 2016 NYL Experience Study 2017 Issues: 2014 Milliman Study Claim Costs, adjusted for 2017 NYL Experience Study 2018 Issues: 2017 Milliman Study Claim Costs, adjusted for 2018 NYL Experience Study 2019 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study 2020 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study 2021 Issues: NYL baseline table adjusted for 2021 experience study	2016 Issues: 1994 GAM, sex distinct, with selection, lapses based on 2016 lapse study and adjusted for marital status subject to Reg 56 maximums 2017 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2017 lapse study subject to Reg 56 maximums 2018 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2018 lapse study subject to Reg 56 maximums 2019 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 lapse study subject to Reg 56 maximums 2020 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 lapse study subject to Reg 56 maximums 2021 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2021 lapse study subject to Reg 56 maximums	2016-2020 Issues: 3.5% 2021-2024 Issues: 3.0% 2025 Issues: 3.5%	2016-2025 Issues: One Year Preliminary Term
6.0	2022 Issues: NYL baseline table adjusted for 2022 experience study 2023 Issues: NYL baseline table adjusted for 2023 experience study 2024 Issues: NYL baseline table adjusted for 2024 experience study 2025 Issues: NYL baseline table adjusted for 2025 experience study	2022 Issues: 2012 IAM ALB, sex distinct, with selection, 20 years of G2 Improvement , lapses based on 2022 lapse study subject to Reg 56 maximums 2023 Issues: 2012 IAM ALB, sex distinct, with selection, 20 years of G2 Improvement , lapses based on 2023 lapse study subject to Reg 56 maximums 2024 Issues: 2012 IAM ALB, sex distinct, with selection, 20 years of G2 Improvement , lapses based on 2024 lapse study subject to Reg 56 maximums 2025 Issues: 2012 IAM ALB, sex distinct, with selection, 20 years of G2 Improvement , lapses based on 2025 lapse study subject to Reg 56 maximums		

New York Life Insurance Company

December 31, 2025

Active Life Reserve Valuation Methods and Assumptions: Long Term Care

Exhibit 6, Line 2: Additional Contract Reserves

Product Generation	Morbidity Table	Mortality Table	Interest	Reserve Method
MM18	2018 Issues: 2017 Milliman Study Claim Costs, adjusted for 2018 NYL Experience Study 2019 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study 2020 Issues: 2017 Milliman Study Claim Costs, adjusted for 2019 NYL Experience Study 2021 Issues: NYL baseline table adjusted for 2021 experience study 2022 Issues: NYL baseline table adjusted for 2022 experience study 2023 Issues: NYL baseline table adjusted for 2023 experience study	2018 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2018 lapse study subject to Reg 56 maximums 2019 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 lapse study subject to Reg 56 maximums 2020 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2019 lapse study subject to Reg 56 maximums 2021 Issues: 2012 IAM ALB, sex distinct, with selection, lapses based on 2021 lapse study subject to Reg 56 maximums 2022 Issues: 2012 IAM ALB, sex distinct, with selection, 20 years of G2 Improvement , lapses based on 2022 lapse study subject to Reg 56 maximums 2023 Issues: 2012 IAM ALB, sex distinct, with selection, 20 years of G2 Improvement , lapses based on 2023 lapse study subject to Reg 56 maximums	2018-2020 Issues: 3.5% 2021-2024 Issues: 3.0% 2025 Issues: 3.5%	2018-2025 Issues: One Year Preliminary Term
MM18	2024 Issues: NYL baseline table adjusted for 2024 experience study 2025 Issues: NYL baseline table adjusted for 2025 experience study	2024 Issues: 2012 IAM ALB, sex distinct, with selection, 20 years of G2 Improvement , lapses based on 2024 lapse study subject to Reg 56 maximums 2025 Issues: 2012 IAM ALB, sex distinct, with selection, 20 years of G2 Improvement , lapses based on 2025 lapse study subject to Reg 56 maximums		

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	44,012,270,941	41,516,782,892	10,093,185	348,482,075	944,254,902	1,192,657,887
2. Deposits received during the year	26,942,702,617	26,591,983,256		19,502,084	71,257,433	259,959,844
3. Investment earnings credited to the account	1,796,107,483	1,693,184,080	556,865	7,018,295	21,299,690	74,048,553
4. Other net change in reserves	1,476,095,912	1,476,095,912				
5. Fees and other charges assessed	1,282,854	1,282,854				
6. Surrender charges						
7. Net surrender or withdrawal payments	22,158,651,646	21,737,709,837	2,331,286	51,956,994	88,531,316	278,122,212
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	52,067,242,453	49,539,053,449	8,318,764	323,045,460	948,280,708	1,248,544,072
10. Reinsurance balance at the beginning of the year	507,322,397				507,322,397	
11. Net change in reinsurance assumed	(39,150,215)				(39,150,215)	
12. Net change in reinsurance ceded	(15,660,086)				(15,660,086)	
13. Reinsurance balance at the end of the year (Lines 10+11-12)	483,832,268				483,832,268	
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	52,551,074,721	49,539,053,449	8,318,764	323,045,460	1,432,112,976	1,248,544,072

(a) FHLB Funding Agreements:

1.	Reported as GICs (captured in column 2)	$ 4,626,285,539
2.	Reported as annuities certain (captured in column 3)	$
3.	Reported as supplemental contracts (captured in column 4)	$
4.	Reported as dividend accumulations or refunds (captured in column 5)	$
5.	Reported as premium or other deposit funds (captured in column 6)	$
6.	Total Reported as deposit-type contracts (captured in column 1): (Sum of Lines 1 through 5)	$ 4,626,285,539

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:									
	1.1 Direct	20,270,611	6,913,521	1,970,953	9,110,972	2,275,165			
	1.2 Reinsurance assumed	2,088,081	1,592,080				496,001		
	1.3 Reinsurance ceded	639,031	491,600	147,431					
	1.4 Net	21,719,661	8,014,001	1,823,522	9,110,972	2,275,165	496,001		
2. In course of settlement:									
2.1 Resisted	2.11 Direct	2,883,077	2,669,077	214,000					
	2.12 Reinsurance assumed								
	2.13 Reinsurance ceded	1,590,000	1,590,000						
	2.14 Net	1,293,077	(b) 1,079,077	(b) 214,000	(b)				
2.2 Other	2.21 Direct	631,962,362	432,772,903	139,353,192	8,422,695	26,080,946	25,332,626		
	2.22 Reinsurance assumed	194,347,945	159,255,609	35,092,336					
	2.23 Reinsurance ceded	174,457,339	174,188,679	231,750			36,910		
	2.24 Net	651,852,968	(b) 417,839,833	(b) 174,213,778	(b) 8,422,695	26,080,946	(b) 25,295,716		
3. Incurred but unreported:									
	3.1 Direct	168,362,354	92,018,778	71,436,485			4,907,091		
	3.2 Reinsurance assumed	36,353,180	11,172,779	25,180,401					
	3.3 Reinsurance ceded	38,781,832	37,189,753	504,124			1,087,955		
	3.4 Net	165,933,702	(b) 66,001,804	(b) 96,112,762	(b)		(b) 3,819,136		
4. TOTALS	4.1 Direct	823,478,404	534,374,279	212,974,630	17,533,667	28,356,111	30,239,717		
	4.2 Reinsurance assumed	232,789,206	172,020,468	60,272,737			496,001		
	4.3 Reinsurance ceded	215,468,202	213,460,032	883,305			1,124,865		
	4.4 Net	840,799,408	(a) 492,934,715	(a) 272,364,062	17,533,667	28,356,111	29,610,853		

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 6,912,881 in Column 2 and $ in Column 3.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life $ 36,427,937 Group Life $, and Individual Annuities $ 420 are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ 1,563,167,558 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	6,383,824,819	3,048,697,644	1,244,434,220	633,893,472	1,101,368,493	355,430,990		
1.2 Reinsurance assumed	895,073,779	446,684,187	447,533,685			855,907		
1.3 Reinsurance ceded	769,083,092	713,157,746	6,041,148			49,884,198		
1.4 Net	(c) 6,509,815,506	2,782,224,085	1,685,926,757	633,893,472	1,101,368,493	306,402,699		
2. Liability December 31, current year from Part 1:								
2.1 Direct	823,478,402	534,374,279	212,974,629	17,533,667	28,356,110	30,239,717		
2.2 Reinsurance assumed	232,789,207	172,020,469	60,272,737			496,001		
2.3 Reinsurance ceded	215,468,202	213,460,032	883,305			1,124,865		
2.4 Net	840,799,407	492,934,716	272,364,061	17,533,667	28,356,110	29,610,853		
3. Amounts recoverable from reinsurers December 31, current year	16,602,098	15,372,637	1,046,435			183,026		
4. Liability December 31, prior year:								
4.1 Direct	746,221,775	461,728,809	218,743,748	11,253,287	24,641,340	29,854,591		
4.2 Reinsurance assumed	281,311,747	223,870,201	56,939,374			502,172		
4.3 Reinsurance ceded	225,511,858	222,971,616	1,520,791			1,019,451		
4.4 Net	802,021,664	462,627,394	274,162,331	11,253,287	24,641,340	29,337,312		
5. Amounts recoverable from reinsurers December 31, prior year	31,714,550	30,993,988	560,435			160,127		
6. Incurred Benefits								
6.1 Direct	6,461,081,446	3,121,343,114	1,238,665,101	640,173,852	1,105,083,263	355,816,116		
6.2 Reinsurance assumed	846,551,239	394,834,455	450,867,048			849,736		
6.3 Reinsurance ceded	743,926,984	688,024,811	5,889,662			50,012,511		
6.4 Net	6,563,705,701	2,828,152,758	1,683,642,487	640,173,852	1,105,083,263	306,653,341		

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 9,442,062 in Line 1.1, $ 17,734,161 in Line 1.4.
$ 6,623,341 in Line 6.1, and $ 14,794,840 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 1,651,082 in Line 1.1, $ 1,651,082 in Line 1.4.
$ 1,651,082 in Line 6.1, and $ 1,651,082 in Line 6.4.

(c) Includes $ 58,516,483 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	(490,544)	321,534,125	322,024,669
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	1,480,769	1,566,904	86,135
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	215,999,226	79,317,176	(136,682,050)
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	216,989,451	402,418,205	185,428,754
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	5,877,299	1,682,832	(4,194,467)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	8,019,312	8,922,795	903,483
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	548,600,477	298,145,828	(250,454,649)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	712,918,831	644,915,050	(68,003,781)
21.	Furniture and equipment, including health care delivery assets	254,488,729	234,890,092	(19,598,637)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	40,728,724	40,771,199	42,475
25.	Aggregate write-ins for other-than-invested assets	990,380,293	1,185,849,972	195,469,679
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,778,003,116	2,817,595,973	39,592,857
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	2,778,003,116	2,817,595,973	39,592,857
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)			
2501.	Overfunded pension and postretirement assets	664,703,697	967,989,013	303,285,316
2502.	Suspense and clearing	223,511,166	151,048,571	(72,462,595)
2503.	Miscellaneous	102,162,314	63,329,100	(38,833,214)
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,116	3,483,288	3,480,172
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	990,380,293	1,185,849,972	195,469,679

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. The accompanying financial statements of New York Life Insurance Company ("the Company") have been prepared using accounting practices prescribed by the New York State Department of Financial Services ("NYSDFS" or "the Department").

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

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

	SSAP #	F/S Page	F/S Line #	2025	2024
Net Income					
(1) Net income, New York State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 329,545,768	$ 470,197,582
(2) State prescribed practices that increase/(decrease) NAIC SAP:					
NYSDFS Regulation No. 213 principle-based reserving and No. 151 minimum life and annuity reserves*	51R	3	1	(47,174,719)	(64,444,241)
NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums**	61	2, 4, 5	15.2, 1, 1	13,157,072	14,014,475
NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium***	61	2, 4, 5	15.2, 1, 1	(5,130,357)	(3,155,296)
(3) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 368,693,772	$ 523,782,644
Capital and Surplus					
(5) Statutory capital and surplus, New York State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 27,564,506,859	$ 26,427,441,247
(6) State prescribed practices that increase/(decrease) NAIC SAP:					
NYSDFS Regulation No. 213 principle-based reserving and No. 151 minimum life and annuity reserves*	51R	3	1	(267,324,543)	(220,149,824)
NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums**	61	2, 4, 5	15.2, 1, 1	(97,195,856)	(110,352,927)
NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium***	61	2, 4, 5	15.2, 1, 1	52,507,030	57,637,387
(7) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(8) Capital and surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 27,876,520,228	$ 26,700,306,611

* NYSDFS Regulation 213 subjects principle-based valuations as prescribed by the valuation manual to minimum New York State requirements; NYSDFS Regulation 151 prescribes rules and guidelines for performing valuations of annuity, single premium life insurance, guaranteed interest contract and other deposit reserves.

** NYSDFS Circular Letter No. 11 (2010) clarified the accounting for deferred premium assets when reinsurance is involved.

*** NYSDFS Regulation 172 was amended to allow for the admission of an unearned reinsurance premium asset.

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

C. Life premiums are recognized as revenue when due. Annuity considerations are recognized as revenue when received. Commissions and other costs associated with acquiring new business are charged to operations as incurred. Premiums on guaranteed interest contracts ("GICs") with purchase rate guarantees, which introduce an element of mortality risk, are recorded as income when received. Amounts received or paid under deposit type contracts without mortality or morbidity risk are not reported as income or benefits but are recorded directly as an adjustment to the liability for deposit funds.

Internal replacements refer to transactions whereby a policyholder transfers the surrender value from their current policy into a similar policy. Premiums and benefits from internal replacements are reported gross in the accompanying Statement of Operations.

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

The Company has established policy reserves on contracts issued January 1, 2001 and later that exceed the minimum amounts determined under Appendix A-820, "Minimum Life and Annuity Reserve Standards" of NAIC SAP by approximately $1,205,318,858.

The liability for dividends to policyholders consists principally of dividends expected to be paid during the subsequent year. The allocation of dividends is approved annually by the Board of Directors and is determined by means of formulas, which reflect the relative contribution of each group of policies to divisible surplus.

In addition, the Company uses the following accounting policies:

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

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

(8) Limited partnerships and limited liability companies which have admissible audits are carried at the underlying audited equity of the investee. The financial statements of equity method investees are usually not received in time for the Company to apply the equity method at each reporting period. Therefore, the equity pick-up on these investments has been recorded on a one to three-month lag.

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

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

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

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

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

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

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

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

(10) The Company anticipates investment income as a factor in the premium deficiency calculation for certain long-term care policies in accordance with SSAP No. 54, "*Individual and Group Accident and Health Policies"*. Premium deficiency calculations do not apply to the Company’s other accident and health products.

(11) Unpaid losses and loss adjustment expenses for accident and health contracts include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

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

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

Changes in Accounting Principles

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

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

NOTES TO FINANCIAL STATEMENTS

During 2025, the NAIC adopted revisions to SSAP No. 26 “Bonds” to incorporate a principle-based bond definition. Revisions were also made to SSAP No. 43 “Asset Backed Securities” and SSAP No. 21 “Other Admitted Assets”. The revised definition includes criteria that must be met in order for a debt instrument to be reported as a bond, classified as either an issuer credit obligation or asset-backed security. The Company adopted the new guidance on January 1, 2025. Upon adoption, the Company identified debt securities with a book adjusted carrying value ("BACV") of $184,258,845 that no longer met the definition of a bond. These debt securities were reclassified to either preferred stock or other invested assets. Prior to adoption of the new definition, these debt securities were carried at amortized cost unless they had an NAIC-6 designation, which required lower of cost or market ("LOCOM") accounting. Details regarding these securities' BACV and accounting measurement before and post adoption are as follows:

Non-Bond Debt Securities	BACV at 12/31/24 as reported on Schedule D	New measurement Basis	BACV at 1/1/25 After Transition	Aggregate surplus impact after transition at 1/1/25
Debt securities reclassified to preferred stock:				
General account	$ 43,294,922	Fair Value	$ 42,016,599	$ (1,278,323)
Separate accounts	1,836,277	Fair Value	1,836,277	—
Debt securities reclassified to other invested assets - (Non-Bond Debt Securities) General account	105,182,103	LOCOM	88,646,284	(16,535,818)
Debt securities reclassified to other invested assets - (Capital Notes) General account	33,945,543	Amortized cost if NAIC 1-2; LOCOM if NAIC 3-6	33,945,543	—
Total	$ 184,258,845		$ 166,444,703	$ (17,814,141)

During 2024, the NAIC adopted changes to SSAP No. 21 "Other Admitted Assets," which revise the accounting guidance for residual tranches of securitizations. The new guidance provides a practical expedient that allows for the use of a cost recovery method. Under the cost recovery method, distributions received from the investment are treated as a reduction of the residual's book value. Investment income is not recognized until the book value of the residual has been reduced to zero. The Company early adopted the new guidance on a prospective basis on October 1, 2024. There was no impact to surplus upon adoption. The Company reclassified $324,705 from unrealized losses to realized losses upon adoption.

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

Prior Period Corrections

Not Applicable.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

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

Purchased Entity	Acquisition Date	Cost of Acquired Entity	Original Amount of Goodwill	Original Amount of Admitted Goodwill	Admitted Goodwill as of the Reporting Date	Amount of Goodwill Amortized During the Reporting Period	Book Value of SCA	Admitted Goodwill as a % of Book Adjusted Carrying Value, Gross of Admitted Goodwill
Life Insurance Company of North America	December 31, 2020	$5,974,793,208	$4,101,037,417	$1,931,888,141	$2,021,675,919	$404,237,075	$2,287,610,226	88%
New York Life Group Insurance Company of NY	December 31, 2020	219,809,342	126,123,800	126,123,800	56,267,392	13,770,349	212,789,682	26%
Stone Ridge Holdings Group LLC	January 3, 2017	150,000,000	132,038,420	132,038,420	13,203,843	13,203,842	151,031,466	9%
Fairview Capital Partners LLC	April 5, 2024	10,000,000	4,840,950	4,840,950	4,114,808	484,095	9,433,673	44%

B. Statutory Merger

Not applicable.

C. Assumption Reinsurance

Not applicable.

D. Impairment Loss

Not applicable.

NOTES TO FINANCIAL STATEMENTS

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

As required under NAIC SAP, goodwill is limited in the aggregate to 10% of the acquiring entity's capital and surplus, adjusted to exclude any net positive goodwill, electronic database processing equipment and operating system software, and net deferred tax assets. The table below shows the calculation of the Company's adjusted surplus for purposes of the goodwill admissibility calculation:

	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital and surplus	$ 26,427,441,248	xxx
Less:		
(2) Admitted positive goodwill	$ 2,151,587,247	xxx
(3) Admitted EDP equipment and operating system software	$ 53,157,923	xxx
(4) Admitted net deferred taxes	$ 2,146,974,681	xxx
(5) Adjusted capital and surplus	$ 22,075,721,397	xxx
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10%)	$ 2,207,572,140	xxx
(7) Current period reported admitted goodwill	XXX	2,207,572,140
(8) Current period admitted goodwill as a % of prior period adjusted capital and surplus	XXX	9 %

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for new commercial mortgage loans funded during 2025 were 12.34% and 3.00%, respectively. The maximum and minimum lending rates for residential mortgage loans funded during 2025 were 8.88% and 6.38%.

(2) For 2025, the maximum percentage of any one commercial loan to the value of the collateral at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages, was 96.4% (current average percentage was 60.2%). For 2025, the maximum percentage of any residential loan to the value of the collateral at the time of the loan was 85.0% (current average percentage was 69.5%).

(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total were $630,003 and $2,234,934 for the years ended December 31, 2025 and 2024, respectively.

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

NOTES TO FINANCIAL STATEMENTS

	Residential			Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$163,186,708	$ —	$26,991,182,983	$ 601,935,473	$27,756,305,164
(b) 30 - 59 days past due	$ —	$ —	$ —	$ —	$ 26,400,000	$ —	$ 26,400,000
(c) 60 - 89 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(d) 90 - 179 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(e) 180+ days past due	$ —	$ —	$ —	$ —	$ 40,000,000	$ 24,000,000	$ 64,000,000
2. Accruing interest 90 - 179 days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of loans	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ 1,987,238,963	$ 23,057,669	$ 2,010,296,632
b. Prior Year							
1. Recorded investment (all)							
(a) Current	$ —	$ —	$ 411,399	$ —	$22,989,548,320	$ 465,454,694	$23,455,414,413
(b) 30 - 59 days past due	$ —	$ —	$ 41,990	$ —	$ 225,059,840	$ —	$ 225,101,830
(c) 60 - 89 days past due	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(d) 90 - 179 days past due	$ —	$ —	$ —	$ —	$ 96,828,846	$ —	$ 96,828,846
(e) 180+ days past due	$ —	$ —	$ —	$ —	$ 8,840,000	$ —	$ 8,840,000
2. Accruing interest 90 - 179 days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Interest accrued	$ —	$ —	$ —	$ —	$ —	$ —	$ —
4. Interest reduced							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(b) Number of loans	$ —	$ —	$ —	$ —	$ —	$ —	$ —
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ —	$ —	$ —	$ —	$ 2,328,737,911	$ 22,978,003	$ 2,351,715,914

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

	Residential			Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$359,081,582	$24,000,000	$383,081,582
2. No allowance for credit losses	—	—	—	—	36,666,104	—	36,666,104
3. Total (1 + 2)	$ —	$ —	$ —	$ —	$395,747,686	$24,000,000	$419,747,686
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Prior Year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ 83,040,000	$ —	$ 83,040,000
2. No allowance for credit losses	—	—	—	—	133,490,206	—	133,490,206
3. Total (1 + 2)	$ —	$ —	$ —	$ —	$216,530,206	$ —	$216,530,206
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$155,517,075	$13,000,000	$ 168,517,075
2. Interest income recognized	$ —	$ —	$ —	$ —	$ 4,241,674	$ —	$ 4,241,674
3. Recorded investments on nonaccrual status	$ —	$ —	$ —	$ —	$ 40,000,000	$24,000,000	$ 64,000,000
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Prior Year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$194,357,062	$ —	$ 194,357,062
2. Interest income recognized	$ —	$ —	$ —	$ —	$ 5,826,854	$ —	$ 5,826,854
3. Recorded investments on nonaccrual status	$ —	$ —	$ —	$ —	$ 70,368,846	$ —	$ 70,368,846
4. Amount of interest income recognized using a cash-basis method of accounting	$ —	$ —	$ —	$ —	$ 807,930	$ —	$ 807,930

(c) Allowance for credit losses:

	December 31, 2025	December 31, 2024
a. Balance at beginning of period	$ (243,472,577)	$ (70,938,831)
b. Additions charged to operations	(119,329,139)	(121,070,222)
c. Direct write-downs charged against the allowance	14,974,172	225,929,799
d. Recoveries of amounts previously charged off	(24,496,183)	(174,466,274)
e. Balance at end of period	$ (353,279,705)	$ (243,472,578)

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

	December 31, 2025
a. Aggregate amount of mortgage loans derecognized	$ 143,943,846
b. Real estate collateral recognized	$ —
c. Other collateral recognized	$ —
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	$ —

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

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

	Carrying Value
Residential Mortgage Loans	
In Good Standing:	
Pacific	$ 67,040,713
Central	33,112,399
South Atlantic	29,423,718
Middle Atlantic	28,587,079
New England	4,611,369
Total in good Standing	$ 162,775,278
Cash	$ 163,089

NOTES TO FINANCIAL STATEMENTS

B. Debt Restructuring

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

		General Account		Separate Account	
		December 31, 2025	December 31, 2024	December 31, 2025	December 31, 2024
(1)	The total recorded investment in restructured debt, as of year-end	$ 48,235,014	$ 102,925,412	$ —	$ 850,537
(2)	The realized capital losses related to this debt	$ 3,005,190	$ 55,741,746	$ —	$ 291,590
(3)	Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	$ —	$ —	$ —	$ —

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

C. Reverse Mortgages

The Company does not have any reverse mortgages.

D. Asset Backed Securities

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

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

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

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP[1]	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
General Account						
007034BN0	536,499	532,045	4,454	532,045	524,806	12/31/2025
059469AF3	604,702	585,836	18,866	585,836	541,862	12/31/2025
12544TAH7	107,114	106,860	254	106,860	102,250	12/31/2025
12628LAJ9	181,742	172,051	9,691	172,051	154,436	12/31/2025
12629EAD7	25,102	24,792	310	24,792	19,722	12/31/2025
12638PAE9	246,333	243,156	3,177	243,156	209,003	12/31/2025
12667FJ48	712,375	699,459	12,916	699,459	654,875	12/31/2025
12667FJ55	450,026	441,808	8,218	441,808	408,720	12/31/2025
12667G6W8	1,731,128	1,717,775	13,353	1,717,775	1,588,445	12/31/2025
12667GKK8	268,794	267,972	822	267,972	257,384	12/31/2025
12667GXM0	559,709	549,247	10,462	549,247	510,126	12/31/2025
12667GXN8	1,766,503	1,740,288	26,215	1,740,288	1,634,650	12/31/2025
12668AMN2	184,295	183,115	1,180	183,115	168,502	12/31/2025
126694DT2	56,575	54,313	2,262	54,313	42,243	12/31/2025
161546GK6	996,215	995,732	483	995,732	982,926	12/31/2025
17309BAB3	27,372	26,693	679	26,693	25,360	12/31/2025
225470M67	267,327	263,633	3,694	263,633	225,733	12/31/2025
225470VG5	212,098	208,276	3,822	208,276	207,447	12/31/2025
32051GNH4	406,859	406,229	630	406,229	328,641	12/31/2025
32051GTD7	459,782	450,417	9,365	450,417	442,534	12/31/2025
3622E8AC9	113,721	109,951	3,770	109,951	105,966	12/31/2025
3622E8AF2	807,539	778,513	29,026	778,513	756,811	12/31/2025
3622ELAG1	512,374	497,902	14,472	497,902	459,147	12/31/2025
3622EUAB2	69,297	67,057	2,240	67,057	62,177	12/31/2025
3622EUAC0	366,618	354,828	11,790	354,828	331,714	12/31/2025
3622EUAF3	284,205	275,830	8,375	275,830	261,676	12/31/2025
3622MPAT5	663,348	657,978	5,370	657,978	581,446	12/31/2025
362375AF4	2,577,611	2,554,489	23,122	2,554,489	2,360,254	12/31/2025
36244SAF5	176,126	174,334	1,792	174,334	163,608	12/31/2025
45660LSY6	1,624,855	1,591,052	33,803	1,591,052	1,483,530	12/31/2025
466247ZQ9	898,060	875,562	22,498	875,562	803,441	12/31/2025
46627MEA1	243,291	238,341	4,950	238,341	215,749	12/31/2025

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP[1]	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
46630MAG7	125,941	124,664	1,277	124,664	108,578	12/31/2025
61749EAD9	130,899	130,361	538	130,361	113,284	12/31/2025
61749EAE7	51,826	51,614	212	51,614	45,276	12/31/2025
61749EAH0	397,484	396,382	1,102	396,382	340,066	12/31/2025
61750YAD1	302,520	299,644	2,876	299,644	290,631	12/31/2025
61750YAE9	370,515	366,891	3,624	366,891	362,984	12/31/2025
61750YAJ8	404,990	401,103	3,887	401,103	391,400	12/31/2025
61752RAH5	133,548	131,825	1,723	131,825	125,467	12/31/2025
61752RAJ1	193,945	191,485	2,460	191,485	188,131	12/31/2025
61752RAM4	763,871	752,090	11,781	752,090	739,472	12/31/2025
76111XVE0	236,572	234,881	1,691	234,881	205,898	12/31/2025
76114CAD8	975,424	974,115	1,309	974,115	886,009	12/31/2025
007034BN0	547,070	545,128	1,942	545,128	534,305	9/30/2025
059469AF3	616,637	610,442	6,195	610,442	558,742	9/30/2025
12627HAK6	364,601	352,781	11,820	352,781	327,202	9/30/2025
12628KAF9	156,851	148,503	8,348	148,503	135,381	9/30/2025
12628LAJ9	184,122	183,660	462	183,660	171,904	9/30/2025
12629EAD7	25,645	25,309	336	25,309	20,473	9/30/2025
126384AQ9	1,009,873	1,008,957	916	1,008,957	960,814	9/30/2025
12638PAE9	248,002	247,187	815	247,187	211,818	9/30/2025
12667FJ48	721,990	721,922	68	721,922	671,924	9/30/2025
12667FJ55	456,127	456,056	71	456,056	419,361	9/30/2025
12667G6W8	1,785,049	1,763,746	21,303	1,763,746	1,603,988	9/30/2025
12667GXM0	571,012	568,862	2,150	568,862	522,831	9/30/2025
12667GXN8	1,807,214	1,801,958	5,256	1,801,958	1,675,334	9/30/2025
12668AMN2	191,821	189,652	2,169	189,652	174,442	9/30/2025
126694EK0	1,379,875	1,323,238	56,637	1,323,238	1,275,345	9/30/2025
126694LD8	535,120	528,261	6,859	528,261	485,882	9/30/2025
161546GK6	1,045,753	1,045,232	521	1,045,232	1,026,977	9/30/2025
17309BAB3	27,774	27,587	187	27,587	25,770	9/30/2025
17309YAF4	771,156	757,149	14,007	757,149	705,775	9/30/2025
225470VG5	219,764	212,536	7,228	212,536	211,525	9/30/2025
23312RAA3	33,082,800	16,500,000	16,582,800	16,500,000	6,517,170	9/30/2025
32051GTD7	468,775	464,255	4,520	464,255	453,065	9/30/2025
3622E8AC9	114,698	114,294	404	114,294	103,696	9/30/2025
3622E8AF2	814,891	810,587	4,304	810,587	760,331	9/30/2025
3622EUAB2	69,952	69,588	364	69,588	64,037	9/30/2025
3622EUAC0	370,242	368,152	2,090	368,152	341,654	9/30/2025
3622EUAF3	287,129	285,717	1,412	285,717	269,232	9/30/2025
3622MPAT5	668,852	664,686	4,166	664,686	586,936	9/30/2025
362375AF4	2,615,768	2,593,088	22,680	2,593,088	2,411,859	9/30/2025
466247ZQ9	899,608	898,061	1,547	898,061	775,227	9/30/2025
46627MEA1	246,535	243,721	2,814	243,721	222,387	9/30/2025
46630MAG7	127,960	127,533	427	127,533	110,717	9/30/2025
55265K4W6	6	—	6	—	—	9/30/2025
57643MCG7	121,891	121,334	557	121,334	122,534	9/30/2025
59020UXH3	446,409	419,532	26,877	419,532	376,015	9/30/2025
61749EAD9	131,773	131,355	418	131,355	114,804	9/30/2025
61749EAE7	52,172	52,006	166	52,006	45,885	9/30/2025
61749EAH0	399,895	399,309	586	399,309	344,298	9/30/2025
61750YAD1	307,829	303,600	4,229	303,600	297,364	9/30/2025
61750YAE9	376,866	371,838	5,028	371,838	371,409	9/30/2025
61750YAJ8	412,044	406,436	5,608	406,436	400,461	9/30/2025
61752RAH5	135,169	134,249	920	134,249	127,089	9/30/2025
61752RAJ1	196,265	194,963	1,302	194,963	190,566	9/30/2025
61752RAM4	773,514	766,939	6,575	766,939	749,911	9/30/2025
76111XVE0	242,010	236,572	5,438	236,572	205,913	9/30/2025
059469AF3	633,917	619,359	14,558	619,359	566,089	6/30/2025
12627HAK6	372,583	367,356	5,227	367,356	333,562	6/30/2025
12628KAF9	161,473	157,450	4,023	157,450	140,012	6/30/2025
12628LAJ9	193,206	184,968	8,238	184,968	176,625	6/30/2025
12629EAD7	26,404	25,851	553	25,851	21,148	6/30/2025
126384AQ9	1,032,944	1,009,873	23,071	1,009,873	924,351	6/30/2025
12638PAE9	252,464	248,795	3,669	248,795	216,823	6/30/2025

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP[1]	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
12667FJ48	742,818	737,199	5,619	737,199	685,507	6/30/2025
12667FJ55	469,368	465,736	3,632	465,736	427,838	6/30/2025
12667G6W8	1,863,793	1,848,152	15,641	1,848,152	1,662,742	6/30/2025
12667GXM0	577,713	577,483	230	577,483	531,808	6/30/2025
12667GXN8	1,829,895	1,829,164	731	1,829,164	1,704,056	6/30/2025
12668AMN2	193,298	193,197	101	193,197	176,959	6/30/2025
126694DT2	58,993	57,723	1,270	57,723	44,788	6/30/2025
126694LD8	544,180	541,208	2,972	541,208	498,068	6/30/2025
17309BAB3	28,094	28,050	44	28,050	26,167	6/30/2025
17309YAF4	790,210	789,312	898	789,312	722,761	6/30/2025
225470VG5	223,804	220,285	3,519	220,285	214,916	6/30/2025
32051GTD7	494,194	490,308	3,886	490,308	482,915	6/30/2025
3622E8AC9	116,458	115,692	766	115,692	105,393	6/30/2025
3622E8AF2	829,219	820,179	9,040	820,179	773,474	6/30/2025
3622ELAG1	518,023	517,255	768	517,255	474,571	6/30/2025
362375AF4	2,696,388	2,628,145	68,243	2,628,145	2,427,336	6/30/2025
36244SAF5	190,847	178,642	12,205	178,642	169,793	6/30/2025
45660LSY6	1,688,532	1,653,227	35,305	1,653,227	1,603,120	6/30/2025
466247ZQ9	905,556	899,608	5,948	899,608	786,756	6/30/2025
46627MEA1	263,092	255,478	7,614	255,478	233,962	6/30/2025
46630MAG7	129,889	129,102	787	129,102	111,026	6/30/2025
59020UXH3	478,103	446,410	31,693	446,410	382,189	6/30/2025
61749EAD9	133,561	132,329	1,232	132,329	118,056	6/30/2025
61749EAE7	52,885	52,392	493	52,392	47,185	6/30/2025
61749EAH0	404,440	402,121	2,319	402,121	354,491	6/30/2025
61750YAB5	20,025	18,875	1,150	18,875	20,052	6/30/2025
61750YAD1	314,276	308,737	5,539	308,737	300,584	6/30/2025
61750YAE9	384,724	377,978	6,746	377,978	375,433	6/30/2025
61750YAJ8	420,637	413,260	7,377	413,260	404,797	6/30/2025
61751JAH4	217,847	217,812	35	217,812	204,603	6/30/2025
61751JAJ0	216,721	216,672	49	216,672	204,543	6/30/2025
61752RAH5	137,556	136,688	868	136,688	130,037	6/30/2025
61752RAJ1	199,794	198,471	1,323	198,471	194,988	6/30/2025
61752RAM4	787,470	780,168	7,302	780,168	767,945	6/30/2025
69121PCK7	199,766	141,096	58,670	141,096	202,183	6/30/2025
75970HAD2	59,116	35,793	23,323	35,793	57,059	6/30/2025
76111XVE0	259,980	242,010	17,970	242,010	206,224	6/30/2025
76114CAD8	986,840	975,328	11,512	975,328	922,856	6/30/2025
93934FEM0	1,052,729	1,049,293	3,436	1,049,293	1,003,484	6/30/2025
059469AF3	648,521	640,166	8,355	640,166	603,371	3/31/2025
1248MBAJ4	849,136	836,275	12,861	836,275	756,938	3/31/2025
1248MBAL9	240,591	236,905	3,686	236,905	212,718	3/31/2025
12544TAH7	111,782	111,524	258	111,524	109,360	3/31/2025
12627HAK6	385,128	376,142	8,986	376,142	344,964	3/31/2025
12628LAJ9	196,418	193,958	2,460	193,958	181,701	3/31/2025
12629EAD7	27,676	26,695	981	26,695	21,940	3/31/2025
12638PAE9	256,173	253,507	2,666	253,507	211,188	3/31/2025
12667GKK8	307,841	305,974	1,867	305,974	284,792	3/31/2025
12667GXM0	589,157	583,907	5,250	583,907	540,514	3/31/2025
12667GXN8	1,865,822	1,849,476	16,346	1,849,476	1,731,942	3/31/2025
12668AMN2	200,615	195,693	4,922	195,693	179,692	3/31/2025
126694LD8	552,535	544,710	7,825	544,710	502,757	3/31/2025
17309BAB3	28,767	28,227	540	28,227	26,498	3/31/2025
225470M67	288,462	284,717	3,745	284,717	244,883	3/31/2025
225470VG5	229,123	223,804	5,319	223,804	218,599	3/31/2025
3622ELAG1	540,722	520,379	20,343	520,379	500,043	3/31/2025
3622MPAT5	703,065	696,697	6,368	696,697	619,851	3/31/2025
362375AF4	2,742,227	2,712,259	29,968	2,712,259	2,489,682	3/31/2025
45660LLQ0	31,703	31,334	369	31,334	31,262	3/31/2025
45660LSY6	1,742,969	1,713,518	29,451	1,713,518	1,645,609	3/31/2025
466247ZQ9	931,087	905,556	25,531	905,556	798,710	3/31/2025
46627MEA1	269,526	264,712	4,814	264,712	242,399	3/31/2025
57643MCG7	126,742	125,286	1,456	125,286	126,471	3/31/2025
61750YAD1	316,556	315,548	1,008	315,548	307,374	3/31/2025

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP[1]	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
61750YAE9	387,601	386,282	1,319	386,282	383,909	3/31/2025
61750YAJ8	423,728	422,338	1,390	422,338	413,943	3/31/2025
61751JAH4	220,692	219,015	1,677	219,015	207,379	3/31/2025
61751JAJ0	219,538	217,884	1,654	217,884	207,316	3/31/2025
61752RAH5	139,180	138,633	547	138,633	132,417	3/31/2025
61752RAJ1	202,775	201,357	1,418	201,357	198,553	3/31/2025
61752RAM4	800,304	792,200	8,104	792,200	782,131	3/31/2025
76111XVE0	276,190	270,453	5,737	270,453	219,355	3/31/2025
76114CAD8	1,007,307	986,841	20,466	986,841	928,545	3/31/2025
76114QAC9	2,579,804	2,560,599	19,205	2,560,599	2,318,242	3/31/2025
Subtotal-General Account	**XXX**	**XXX**	**17,843,556**	**XXX**	**XXX**	
Guaranteed Separate Accounts						
007034BN0	$ 670,623	$ 665,056	$ 5,567	$ 665,056	$ 656,007	12/31/2025
059469AF3	545,862	528,842	17,020	528,842	489,424	12/31/2025
12628LAJ9	242,323	229,401	12,922	229,401	205,914	12/31/2025
17309BAB3	133,880	130,557	3,323	130,557	124,035	12/31/2025
3622E8AC9	227,441	219,901	7,540	219,901	211,932	12/31/2025
3622E8AF2	201,885	194,628	7,257	194,628	189,203	12/31/2025
3622ELAG1	522,497	507,793	14,704	507,793	470,534	12/31/2025
36244SAC2	477,927	473,147	4,780	473,147	432,767	12/31/2025
466247XN8	217,263	215,405	1,858	215,405	197,892	12/31/2025
46630MAG7	503,763	498,656	5,107	498,656	434,312	12/31/2025
61749EAD9	209,439	208,578	861	208,578	181,255	12/31/2025
61749EAH0	211,992	211,404	588	211,404	181,368	12/31/2025
61750YAD1	299,767	296,877	2,890	296,877	290,631	12/31/2025
61750YAJ8	285,876	283,132	2,744	283,132	276,283	12/31/2025
007034BN0	683,837	681,410	2,427	681,410	667,881	9/30/2025
059469AF3	556,635	551,044	5,591	551,044	504,670	9/30/2025
12627HAK6	363,412	351,775	11,637	351,775	327,202	9/30/2025
12628KAF9	376,444	356,408	20,036	356,408	324,914	9/30/2025
12628LAJ9	245,495	244,879	616	244,879	229,206	9/30/2025
17309BAB3	135,840	134,928	912	134,928	126,042	9/30/2025
17309YAF4	440,660	432,656	8,004	432,656	403,300	9/30/2025
23312RAA3	18,221,587	9,080,000	9,141,587	9,080,000	3,586,418	9/30/2025
3622E8AC9	229,397	228,588	809	228,588	207,392	9/30/2025
3622E8AF2	203,723	202,647	1,076	202,647	190,083	9/30/2025
466247XN8	228,248	222,273	5,975	222,273	205,348	9/30/2025
46630MAG7	511,840	510,132	1,708	510,132	442,868	9/30/2025
61749EAD9	210,836	210,168	668	210,168	183,686	9/30/2025
61749EAH0	213,278	212,965	313	212,965	183,625	9/30/2025
61750YAD1	304,969	300,837	4,132	300,837	297,364	9/30/2025
61750YAJ8	290,855	286,896	3,959	286,896	282,678	9/30/2025
61751DAE4	56,649	56,086	563	56,086	50,356	9/30/2025
86745CAA0	4,222,777	4,209,625	13,152	4,209,625	4,032,673	9/30/2025
059469AF3	572,231	559,092	13,139	559,092	511,306	6/30/2025
12627HAK6	371,381	366,156	5,225	366,156	333,562	6/30/2025
12628KAF9	387,535	377,881	9,654	377,881	336,030	6/30/2025
12628LAJ9	257,608	246,624	10,984	246,624	235,501	6/30/2025
17309BAB3	137,407	137,194	213	137,194	127,982	6/30/2025
17309YAF4	451,548	451,035	513	451,035	413,006	6/30/2025
3622E8AC9	232,916	231,383	1,533	231,383	210,786	6/30/2025
3622E8AF2	207,305	205,045	2,260	205,045	193,368	6/30/2025
3622ELAG1	528,297	527,475	822	527,475	486,341	6/30/2025
36244SAC2	517,004	484,753	32,251	484,753	449,089	6/30/2025
46630MAG7	519,556	516,409	3,147	516,409	444,104	6/30/2025
61749EAD9	213,697	211,726	1,971	211,726	188,890	6/30/2025
61749EAH0	215,703	214,465	1,238	214,465	189,062	6/30/2025
61750YAD1	311,330	305,869	5,461	305,869	300,584	6/30/2025
61750YAJ8	296,920	291,713	5,207	291,713	285,739	6/30/2025
61751JAH4	272,308	272,265	43	272,265	255,754	6/30/2025
61751JAJ0	270,902	270,840	62	270,840	255,679	6/30/2025
61751DAE4	58,471	56,809	1,662	56,809	50,555	6/30/2025

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP[1]	Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
059469AF3	585,418	577,874	7,544	577,874	544,980	3/31/2025
1248MBAL9	962,362	947,618	14,744	947,618	850,871	3/31/2025
12627HAK6	383,897	374,930	8,967	374,930	344,964	3/31/2025
12628LAJ9	261,891	258,611	3,280	258,611	242,268	3/31/2025
17309BAB3	140,696	138,056	2,640	138,056	129,600	3/31/2025
3622ELAG1	551,344	530,698	20,646	530,698	512,444	3/31/2025
45660LLQ0	88,919	87,883	1,036	87,883	87,659	3/31/2025
46628BBD1	94,026	82,938	11,088	82,938	61,988	3/31/2025
61750YAD1	313,626	312,590	1,036	312,590	307,374	3/31/2025
61750YAJ8	299,103	298,121	982	298,121	292,195	3/31/2025
61751JAH4	275,865	273,769	2,096	273,769	259,224	3/31/2025
61751JAJ0	274,423	272,355	2,068	272,355	259,145	3/31/2025
61751DAE4	59,827	59,441	386	59,441	53,044	3/31/2025
Subtotal-Guaranteed Separate Accounts	**XXX**	**XXX**	**9,482,224**	**XXX**	**XXX**	
Grand Total	**XXX**	**XXX**	**$ 27,325,780**	**XXX**	**XXX**	

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

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

	Less than 12 Months		12 Months or Greater		Total	
	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses
General Account	$ 2,515,293,060	$ 27,053,007	$15,487,334,155	$1,317,770,044	$ 18,002,627,215	$1,344,823,051
Guaranteed Separate Accounts	489,785,673	8,945,824	1,063,775,189	86,104,968	1,553,560,862	95,050,792
Total	$ 3,005,078,733	$ 35,998,831	$16,551,109,344	$1,403,875,012	$ 19,556,188,077	$1,439,873,843

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

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

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Received

a. Aggregate amount of collateral received:

	General Account Dollar Repurchase Agreements	Separate Accounts Dollar Repurchase Agreements	General Account Securities Lending
	Fair Value	Fair Value	Fair Value
Open	$ —	$ —	$ 511,859,046
30 days or less	—	—	—
31 to 60 days	—	49,457,230	—
61 to 90 days	—	—	—
Greater than 90 days	—	—	—
Total Collateral Received	$ —	$ 49,457,230	$ 511,859,046

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

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

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

(5) Collateral Reinvestment

a. Aggregate amount of collateral reinvested:

	General Account Dollar Repurchase Agreements		Separate Accounts Dollar Repurchase Agreements		General Account Securities Lending	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Open	$ —	$ —	$ —	$ —	$ —	$ —
30 days or less	—	—	—	—	210,974,799	210,977,502
31 to 60 days	—	—	49,549,996	49,549,996	136,302,614	136,302,614
61 to 90 days	—	—	—	—	120,022,662	120,022,662
91 to 120 days	—	—	—	—	14,751,872	14,751,872
121 to 180 days	—	—	—	—	21,096,462	21,161,619
181 to 365 days	—	—	—	—	45,000,000	45,301,262
1 to 2 years	—	—	—	—	—	—
2 to 3 years	—	—	—	—	10,000,000	10,046,549
Greater than 3 years	—	—	—	—	—	—
Total Collateral Reinvested	$ —	$ —	$ 49,549,996	$ 49,549,996	$ 558,148,409	$ 558,564,080

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

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

At December 31, 2025, the carrying value and fair value of securities held under agreements to purchase and resell was $169,561,058, which were classified as tri-party reverse repurchase agreements and included with cash, cash equivalents and short-term investments on Page 2 - Assets. The securities had a weighted average maturity of 2 days and a weighted average yield of 3.8%.

(2) Type of repo trades used

NOTES TO FINANCIAL STATEMENTS

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

(3) Original (flow) & residual maturity

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount					
1.	Open - no maturity	$ —	$ —	$ —	$ —
2.	Overnight	$ 936,071,723	$ 365,823,225	$ 168,648,549	$ —
3.	2 days to 1 week	$ —	$ —	$ —	$ 169,561,058
4.	> 1 week to 1 month	$ —	$ —	$ —	$ —
5.	> 1 month to 3 months	$ —	$ —	$ —	$ —
6.	> 3 months to 1 year	$ —	$ —	$ —	$ —
7.	> 1 year	$ —	$ —	$ —	$ —
b. Ending Balance					
1.	Open - no maturity	$ —	$ —	$ —	$ —
2.	Overnight	$ 936,071,723	$ 222,222,034	$ 159,629,080	$ —
3.	2 days to 1 week	$ —	$ —	$ —	$ 169,561,058
4.	> 1 week to 1 month	$ —	$ —	$ —	$ —
5.	> 1 month to 3 months	$ —	$ —	$ —	$ —
6.	> 3 months to 1 year	$ —	$ —	$ —	$ —
7.	> 1 year	$ —	$ —	$ —	$ —

(4) Not applicable.

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	$ 936,071,723	$ 365,823,225	$ 168,648,549	$ 169,561,058
b. Ending Balance	$ 936,071,723	$ 222,222,034	$ 159,629,080	$ 169,561,058

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

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
a. ICO - FV	$ —	$ 169,561,058	$ —	$ —	$ —	$ —	$ —	$ —
b. ABS - FV	—	—	—	—	—	—	—	—
c. Preferred stock - FV	—	—	—	—	—	—	—	—
d. Common stock	—	—	—	—	—	—	—	—
e. Mortgage loans - FV	—	—	—	—	—	—	—	—
f. Real estate - FV	—	—	—	—	—	—	—	—
g. Derivatives - FV	—	—	—	—	—	—	—	—
h. Other invested assets - FV	—	—	—	—	—	—	—	—
i. Total assets - FV (sum of a through h)	$ —	$ 169,561,058	$ —	$ —	$ —	$ —	$ —	$ —

(7) Collateral provided - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount					
1.	Cash	$ —	$ —	$ —	$ —
2.	Securities (FV)	$ 954,813,298	373,139,690	$ 172,021,520	$ 172,955,052
3.	Securities (BACV)	$ —	$ —	$ —	$ —
4.	Nonadmitted subset (BACV)	$ —	$ —	$ —	$ —
b. Ending Balance					
1.	Cash	$ —	$ —	$ —	$ —
2.	Securities (FV)	$ 954,813,298	$ 226,670,342	$ 162,822,636	$ 172,955,052
3.	Securities (BACV)	$ —	$ —	$ —	$ —
4.	Nonadmitted subset (BACV)	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

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

	Amortized Cost	Fair Value
a. Overnight and continuous	$ —	$ —
b. 30 days or less	$ —	$ —
c. 31 to 90 days	$ —	$ —
d. > 90 days	$ 172,955,052	$ 172,955,052

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

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

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for a Sale

Not applicable.

J. Real Estate

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

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

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

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

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

K. Investments in Tax Credit Structures

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

(2) The amount of tax credits and other tax benefits recognized during the years ended December 31, 2025 and 2024 was $113,631,301 and $31,138,726, respectively.

(3) The balance of the investment recognized in other invested assets on Page 2 - Assets at December 31, 2025 and 2024 was $564,030,274 and $298,161,419 respectively.

(4) The amount of amortization recognized on these investments under the proportional amortized cost method during the years ended December 31, 2025 and 2024 was $101,749,576 and $30,241,140 respectively.

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

Year	Transferable	Non-transferable	Total
2026	$ 58,107,886	$ 49,152,566	$ 107,260,452
2027	$ 60,616,238	$ 51,210,859	$ 111,827,097
2028	$ 61,147,486	$ 44,223,806	$ 105,371,292
2029	$ 58,578,876	$ 37,325,306	$ 95,904,182
2030	$ 48,968,220	$ 30,668,767	$ 79,636,988
2031+	$ 191,908,185	$ 18,319,005	$ 210,227,190

(6) Unfunded commitments on tax credit investments amounted to $206,922,275 at December 31, 2025.

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

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

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted assets (including pledged):

	Gross (Admitted and Nonadmitted) Restricted									Percentage				
	Current Year													
	1	2	3	4	5	6	7	8	9	10	11	12	13	14
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted and Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	Amount Reported in General Interrogatories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	$ —				$ —	$ —	$ —		$ —	0.000 %	0.000 %	XXX	XXX	XXX
b. Collateral held under security lending agreements	511,859,046				511,859,046	685,430,706	(173,571,660)		511,859,046	0.195 %	0.197 %	511,859,046	—	25.04 + 25.05
c. Subject to repurchase agreements	—				—	—	—		—	0.000 %	0.000 %	—	—	26.21
d. Subject to reverse repurchase agreements	169,561,058				169,561,058	370,665,718	(201,104,660)		169,561,058	0.065 %	0.065 %	169,561,058	—	26.22
e. Subject to dollar repurchase agreements	—		49,307,822		49,307,822	56,445,882	(7,138,060)		49,307,822	0.019 %	0.019 %	—	—	26.23
f. Subject to dollar reverse repurchase agreements	—				—	—	—		—	0.000 %	0.000 %	—	—	26.24
g. Placed under option contracts	—				—	—	—		—	0.000 %	0.000 %	—	—	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	258,410,623				258,410,623	198,968,230	59,442,393		258,410,623	0.099 %	0.100 %	258,410,623	—	26.26
i. FHLB capital stock	254,836,100				254,836,100	214,790,100	40,046,000	—	254,836,100	0.097 %	0.098 %	254,836,100	—	26.27
j. On deposit with states	299,930,050				299,930,050	267,363,280	32,566,770		299,930,050	0.114 %	0.116 %	299,930,050	—	26.28
k. On deposit with other regulatory bodies	—				—	—	—		—	0.000 %	0.000 %	—	—	26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	4,626,285,539				4,626,285,539	3,758,732,049	867,553,490		4,626,285,539	1.765 %	1.784 %	4,626,285,539	—	26.31
m. Pledged as collateral not captured in other categories	38,750,783	—	—	—	38,750,783	40,314,380	(1,563,597)		38,750,783	0.015 %	0.015 %	38,750,783	—	26.30
n. Other restricted assets	—				—	—	—		—	0.000 %	0.000 %	—	—	26.32
o. Collateral Assets Received and on Balance Sheet	1,305,150,538				1,305,150,538	—	1,305,150,538		1,305,150,538	0.498 %	0.503 %	XXX	XXX	XXX
p. Assets held under Modco Reinsurance Agreements	781,764,300				781,764,300	788,093,092	(6,328,792)		781,764,300	0.298 %	0.301 %	XXX	XXX	XXX
q. Assets held under Funds Withheld Reinsurance Agreements	3,122,855,647				3,122,855,647	3,491,948,391	(369,092,744)		3,122,855,647	1.192 %	1.204 %	XXX	XXX	XXX
r. Total restricted assets	$11,369,403,683	$ —	$49,307,822	$ —	$11,418,711,506	$ 9,872,751,827	$ 1,545,959,678	$ —	$11,418,711,506	4.357 %	4.404 %	XXX	XXX	XXX

(a) Subset of column 1
(b) Subset of column 3
(c) Column 5 divided by Asset page, Column 1, Line 28
(d) Column 9 divided by Asset page, Column 3, Line 28

(2) The tables below present details of assets pledged as collateral not captured in other categories (Contracts that Share Similar Characteristics, Such as Reinsurance (excluding modco/FWH) and Derivatives, Are Reported in the Aggregate) as of December 31, 2025 and 2024:

NOTES TO FINANCIAL STATEMENTS

	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative initial margin collateral	$ 38,750,783				$ 38,750,783	$ 40,314,380	$ (1,563,597)	$ 38,750,783	0.015 %	0.015 %
Total (c)	$ 38,750,783	$ —	$ —	$ —	$ 38,750,783	$ 40,314,380	$ (1,563,597)	$ 38,750,783	0.015 %	0.015 %

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

	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	Prior Year									
	1	2	3	4	5	6	7	8	9	10
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative initial margin collateral	$ 40,314,380				$ 40,314,380	$ 79,652,275	$ (39,337,895)	$ 40,314,380	0.016 %	0.016 %
Total (c)	$ 40,314,380	$ —	$ —	$ —	$ 40,314,380	$ 79,652,275	$ (39,337,895)	$ 40,314,380	0.016 %	0.016 %

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

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

NOTES TO FINANCIAL STATEMENTS

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

	2025							
Assets	BACV Collateral***	BACV Modco ****	BACV FWH *****	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted) *	% of BACV to Total Admitted Assets **
General Account:								
a. Cash, Cash Equivalents and Short-Term Investments	$1,305,150,538	$ 18,271,100	$ 48,194,786	$1,305,150,538	$ 18,271,100	$ 48,194,786	0.55 %	0.55 %
b. Schedule D, Part 1, Section 1	—	596,678,804	2,378,995,010	—	597,136,359	2,252,556,370	1.19	1.20
c. Schedule D, Part 1, Section 2	—	70,792,031	472,352,948	—	66,550,267	441,769,709	0.22	0.22
d. Schedule D, Part 2, Section 1	—	—	4,341,075	—	—	4,341,075	—	—
e. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—	—
f. Schedule B	—	45,750,200	215,822,383	—	66,343,265	240,648,087	0.10	0.11
g. Schedule A	—	—	—	—	—	—	—	—
h. Schedule BA, Part 1	—	50,272,165	3,149,444	—	50,137,809	3,145,172	0.02	0.02
i. Schedule DL, Part 1	—	—	—	—	—	—	—	—
j. Other	—	—	—	—	—	—	—	—
k. Total Collateral Assets (a+b+c+d+e+f+g+h+i+j)	$1,305,150,538	$ 781,764,300	$3,122,855,646	$1,305,150,538	$ 798,438,800	$ 2,990,655,199	2.07 %	2.10 %
Separate Account:								
l. Cash, Cash Equivalents and Short-Term Investments		$ —	$ —		$ —	$ —	— %	— %
m. Schedule D, Part 1, Section 1	—	—	—	—	—	—	—	—
n. Schedule D, Part 1, Section 2	—	—	—	—	—	—	—	—
o. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—	—
p. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—	—
q. Schedule B	—	—	—	—	—	—	—	—
r. Schedule A	—	—	—	—	—	—	—	—
s. Schedule BA, Part 1	—	—	—	—	—	—	—	—
t. Schedule DL, Part 1	—	—	—	—	—	—	—	—
u. Other	$ —	$ —	$ —	$ —	$ —	$ —	—	—
v. Total Collateral Assets (k+l+m+n+o+p+q+r+s+t+u)	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %

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

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

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

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

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

The Company received cash collateral on security lending transactions and dollar repurchase agreements of $561,316,276 in 2025, which is reflected on the cash line (line a). That cash is then reinvested in short-term investments and bonds with various maturities as shown in Table 5E (3).

NOTES TO FINANCIAL STATEMENTS

	Amount	% of Liability to Total Liabilities *
w. Recognized Obligation to Return Collateral Asset (General Account)	$ 1,305,150,538	0.59 %
x. Recognized Obligation to Return Collateral Asset (Separate Account)		—
y. Recognized Obligation for Modco assets (General Account)	781,764,300	0.35
z. Recognized Obligation for Modco assets (Separate Account)	—	—
aa. Recognized Obligation for FWH (excluding Modco) assets (General Account)	3,122,855,646	1.41
bb. Recognized Obligation for FWH (excluding Modco) assets (Separate Account)	—	—

* w+y+aa = Column 1 divided by Liability Page, Line 26 (Column 1)
x+z+bb = Column 1 divided by Liability Page, Line 27 (Column 1)

	2024			
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted) *	% of BACV to Total Admitted Assets **
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$ 1,314,864,520	$ 1,314,864,520	0.56 %	0.56 %
b. Schedule D, Part 1	—	—	— %	— %
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, Section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	—	—	—	—
i. Other	—	—	—	—
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 1,314,864,520	$ 1,314,864,520	0.56 %	0.56 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ 56,180,301	$ 56,180,301	0.48 %	0.48 %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, Section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	—	—	—	—
s. Other	—	—	—	—
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ 56,180,301	$ 56,180,301	0.48 %	0.48 %

* j = Column 1 divided by Assets Page, Line 26 (Column 1)
t = Column 1 divided by Assets Page, Line 27 (Column 1)
** j = Column 1 divided by Assets Page, Line 26 (Column 3)
t = Column 1 divided by Assets Page, Line 27 (Column 3)

The Company received cash collateral on security lending transactions and dollar repurchase agreements of $741,611,007 in 2024, which is reflected on the cash line (line a). That cash is then reinvested in short-term investments and bonds with various maturities as shown in Table 5E (3).

	Amount	% of Liability to total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 1,314,864,520	0.64 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ 56,180,301	0.48 %

* u = Column 1 divided by Liability Page, Line 26 (Column 1)
v = Column 1 divided by Liability Page, Line 27 (Column 1)

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

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities

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

General Account	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investments	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
1. Issuer Credit Obligations - AC	11	12	$ 749,121	$ 869,742	$ 716,167	$ 803,298
2. Asset backed securities - AC	5	5	819,196	944,195	1,326,234	1,455,297
3. Preferred stock - AC	—	—	—	—	—	—
4. Preferred stock - FV	7	8	19,119,575	18,630,351	19,119,576	18,630,351
5. Total (1+2+3+4)	23	25	$ 20,687,892	$ 20,444,288	$ 21,161,977	$ 20,888,946

Separate Account	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investments	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
1. Issuer Credit Obligations - AC	—	—	$ —	$ —	$ —	$ —
2. Asset backed securities - AC	2	2	39,023	56,466	34,837	55,474
3. Preferred stock - AC	—	—	—	—	—	—
4. Preferred stock - FV	—	1	—	1,960,415	—	1,960,415
5. Total (1+2+3+4)	2	3	$ 39,023	$ 2,016,881	$ 34,837	$ 2,015,889

AC - Amortized cost

FV - Fair value

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

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

	General Account	Separate Account
(1) Number of CUSIPs	109	24
(2) Aggregate Amount of Investment Income	$ 26,562,319	$ 2,730,212

R. Cash Pools by Asset Type

Not applicable.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

The following table shows the aggregate Collateral Loans by Qualifying Investment Collateral as of December 31, 2025

Collateral Type	Aggregate Collateral Loan	Admitted	Nonadmitted
Issuer Credit Obligations			
a. Affiliated	$ —	$ —	$ —
b. Unaffiliated	1,457,071	1,457,071	—
Other Qualifying Investments			
a. Affiliated	—	—	—
b. Unaffiliated	—	—	—
Total	$ 1,457,071	$ 1,457,071	$ —

NOTES TO FINANCIAL STATEMENTS

6. Joint Ventures, Partnerships and Limited Liability Companies

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

B. In 2025, the Company recognized $194,685,785 in OTTI on its investments in limited partnerships, limited liability companies, single-asset single-borrower securities, and residuals, which were reflected within realized losses in net income. The impairments were based on facts and circumstances surrounding the ultimate recovery of the cost of the limited partnerships, limited liability companies and residuals, and were derived from the investment results of the underlying assets within the limited partnerships, limited liability companies and residuals.

7. Investment Income

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

B. At December 31, 2025, the Company had $5,877,299 of investment income due and accrued that was nonadmitted.

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

		Amount
Interest Income Due and Accrued		
1. Gross	$	2,651,395,865
2. Nonadmitted	$	5,877,299
3. Admitted	$	2,645,518,566

D. The aggregate deferred interest.

		Amount
Aggregate deferred interest	$	—

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

		Amount
Cumulative amounts of PIK interest included in the current principal balance	$	516,321,667

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

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

Interest Rate Risk Management

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

Interest rate swaps are used by the Company to hedge interest rate risk for individual and portfolios of assets. Interest rate swaps are agreements with other parties to exchange, at specified intervals, the difference between interest amounts calculated by reference to an agreed upon notional value. Generally, no cash is exchanged at the onset of the contract and no principal payments are made by either party. The Company does not act as an intermediary or broker in interest rate swaps. At December 31, 2025, the Company had interest rate swaps with a fair value of $(69,202,298) and a carrying value of $(74,213,849). Interest rate swaps which qualify and are designated as cash flow hedges are used by the Company to convert floating rate assets to fixed rate assets. These interest rate swaps are valued and reported in a manner consistent with the hedged asset. Inflation swaps are used by the Company to hedge inflation risk of certain policyholder liabilities linked to the U.S. Consumer Price Index. At December 31, 2025, the Company had inflation swaps with a fair value and carrying value of $(17,556,792).

Interest rate (Treasury) futures are used by the Company to hedge reinvestment risk of the Company's fixed income portfolio. Interest rate futures are exchange traded contracts to buy or sell a bond at a specific price at a future date. At December 31, 2025, the Company had interest rate futures with a fair value and carrying value of $(241,852).

Bond Forwards are used by the Company to hedge reinvestment risk and manage duration. Bond forwards are OTC-bilateral contracts that allow us to purchase a bond at a specific price at a future date. At December 31, 2025, the Company had bond forwards with a fair value and carrying value of $(7,033,988).

Total Return Swaps are used by the company to hedge reinvestment risk. The Company pays a funding amount in exchange for the return of a fixed income ETF. At December 31, 2024 the Company had Total Return Swaps with a fair value and carrying value of $(4,244).

Interest rate options are used by the Company to hedge the risk of increasing interest rates on policyholder liabilities. These contracts include Interest Rate Caps and Swaptions. Interest Rate Caps allow the Company to receive payments from counterparties should an agreed upon interest rate level be reached. Interest Rate Swaptions give the Company an option, but not an obligation to take delivery of an interest rate swap at a predetermined fixed rate and tenor or to cash settle for value. At December 31, 2025, the Company had interest rate options with a fair value and carrying value of $3,751,421.

Currency Risk Management

The primary purpose of the Company’s foreign currency hedging activities is to protect the value of foreign currency denominated assets and liabilities, which the Company has acquired or incurred or anticipates acquiring or incurring, and net investments in foreign subsidiaries from the risk of changes in foreign exchange rates.

NOTES TO FINANCIAL STATEMENTS

Foreign currency swaps are agreements with other parties to exchange, at specified intervals, principal and interest in one currency for the same in another, at a fixed exchange rate, which is generally set at inception and calculated by reference to an agreed upon notional value. Generally, only principal payments are exchanged at the onset and the end of the contract. At December 31, 2025, the Company had foreign currency swaps with a fair value of $1,055,412,909 and a carrying value of $860,668,749.

Foreign currency forwards involve the exchange of foreign currencies at a specified future date and at a specified price. No cash is exchanged at the time the agreement is entered into. At December 31, 2025, the Company had foreign currency forwards with a fair value of $(9,192,618) and a carrying value of $(8,797,303).

Equity Risk Management

Not applicable.

Credit Risk Management

Not applicable.

Income Generation Transactions

Not applicable.

Replication Transactions

Bond forwards are paired with other investment grade bonds in replication transactions to generate the return and price risk of long-dated fixed income securities. At December 31, 2025, the Company held bond forwards with a fair value of $(44,031,180) and no carrying value.

Interest rate swaps are paired with floating rate bonds in replication transactions to generate the return and price risk of fixed rate coupon securities At December 31, 2025, the Company held interest rate swaps that were part of a replication with a fair value of $(6,124,398) and carrying value of $201,998.

Credit default swaps are paired with investment grade bonds in replication transactions to generate the return and price risk of long dated corporate bonds. At December 31, 2025, the Company held credit default swaps with a fair value of $36,967,874 and a carrying value of $19,060,270.

Hedge Effectiveness

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

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

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

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

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

(6) The Company have net gains of $4,129,669 recognized in unrealized gains and losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting.

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

(8) Not applicable.

(9) The Company excludes the cross-currency basis spread in its foreign currency swaps from the assessment of effectiveness as allowed under SSAP No. 86. The fair value of the cross-currency basis spread on the Company's foreign currency swaps, which was excluded from the assessment of effectiveness at December 31, 2025 was $151,399,170.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

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

(1)		2025		
		Ordinary	Capital	Total
(a)	Gross DTAs	$4,896,170,344	$1,115,669,208	$6,011,839,552
(b)	Statutory valuation allowance adjustment	—		—
(c)	Adjusted gross DTAs (1a - 1b)	4,896,170,344	1,115,669,208	6,011,839,552
(d)	DTAs nonadmitted	548,600,477	—	548,600,477
(e)	Subtotal of net admitted DTAs (1c-1d)	4,347,569,867	1,115,669,208	5,463,239,075
(f)	Gross DTLs	1,253,966,592	2,083,727,585	3,337,694,177
(g)	Net admitted DTAs/(DTLs) (1e - 1f)	$3,093,603,275	$ (968,058,377)	$2,125,544,898

		2024		
		Ordinary	Capital	Total
(a)	Gross DTAs	$4,528,080,758	$1,269,067,286	$5,797,148,044
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Adjusted gross DTAs (1a - 1b)	4,528,080,758	1,269,067,286	5,797,148,044
(d)	DTAs nonadmitted	298,145,828	—	298,145,828
(e)	Subtotal of net admitted DTAs (1c-1d)	4,229,934,930	1,269,067,286	5,499,002,216
(f)	Gross DTLs	1,269,485,367	2,082,542,168	3,352,027,535
(g)	Net admitted DTAs/(DTLs) (1e - 1f)	$2,960,449,563	$ (813,474,882)	$2,146,974,681

		Change During 2025		
		Ordinary	Capital	Total
(a)	Gross DTAs	$ 368,089,586	$ (153,398,078)	$ 214,691,508
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Adjusted gross DTAs (1a - 1b)	368,089,586	(153,398,078)	214,691,508
(d)	DTAs nonadmitted	250,454,649	—	250,454,649
(e)	Subtotal of net admitted DTAs (1c-1d)	117,634,937	(153,398,078)	(35,763,141)
(f)	Gross DTLs	(15,518,775)	1,185,417	(14,333,358)
(g)	Net admitted DTAs/(DTLs) (1e - 1f)	$ 133,153,712	$ (154,583,495)	$ (21,429,783)

(2) The admission calculation components were as follows:

		2025		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 150,654,544	$ 150,654,544
(b)	Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	1,848,205,646	126,684,708	1,974,890,354
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	1,848,205,646	126,684,708	1,974,890,354
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	3,496,649,867
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	2,499,364,221	838,329,956	3,337,694,177
(d)	DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$4,347,569,867	$1,115,669,208	$5,463,239,075

		2024		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 119,343,730	$ 119,343,730
(b)	Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	1,807,120,448	220,510,503	2,027,630,951
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	1,807,120,448	220,510,503	2,027,630,951
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	3,303,429,981
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	2,422,814,482	929,213,053	3,352,027,535
(d)	DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$4,229,934,930	$1,269,067,286	$5,499,002,216

		Change During 2025		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 31,310,814	$ 31,310,814
(b)	Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	41,085,198	(93,825,795)	(52,740,597)
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	41,085,198	(93,825,795)	(52,740,597)
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	193,219,886
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	76,549,739	(90,883,097)	(14,333,358)
(d)	DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	$ 117,634,937	$ (153,398,078)	$ (35,763,141)

NOTES TO FINANCIAL STATEMENTS

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

	December 31, 2025	December 31, 2024
(a) Ratio percentage used to determine recovery period and threshold limitation amount in 2(b)1 above.	869 %	892 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	$ 23,310,999,111	$ 22,022,866,533

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

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

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

(1) Current Income Tax:	December 31, 2025	December 31, 2024	Change
(a) Federal	$ (54,065,525)	$ 56,858,308	$ (110,923,833)
(b) Foreign	4,282,385	8,669,221	(4,386,836)
(c) Subtotal	(49,783,140)	65,527,529	(115,310,669)
(d) Federal income tax on net capital gains/(losses)	47,066,867	(48,115,470)	95,182,337
(e) Utilization of capital loss carry-forward	—	—	—
(f) Other	—	—	—
(g) Federal and foreign income taxes incurred	$ (2,716,273)	$ 17,412,059	$ (20,128,332)

(2) DTAs:	December 31, 2025	December 31, 2024	Change
(a) Ordinary:			
(1) Discounting of unpaid losses	$ —	$ —	$ —
(2) Unearned premium reserve	807,744	866,065	(58,321)
(3) Policyholder reserves	1,561,864,836	1,293,799,148	268,065,688
(4) Investments	423,143,259	428,009,942	(4,866,683)
(5) Deferred acquisition costs	791,658,173	742,708,956	48,949,217
(6) Policyholder dividends accrual	591,689,210	535,912,959	55,776,251
(7) Fixed assets	666,847,152	650,636,700	16,210,452
(8) Compensation and benefits accrual	474,399,172	508,551,377	(34,152,205)
(9) Pension accrual	176,304,913	147,865,256	28,439,657
(10) Receivables - nonadmitted	157,843,733	161,513,214	(3,669,481)
(11) Net operating loss carry-forward	—	—	—
(12) Tax credit carry-forward	—	—	—
(13) Other	51,612,152	58,217,141	(6,604,989)
(99) Subtotal	4,896,170,344	4,528,080,758	368,089,586
(b) Statutory valuation allowance adjustment	—	—	—
(c) Nonadmitted	548,600,477	298,145,828	250,454,649
(d) Admitted ordinary DTAs (2a99 - 2b - 2c)	4,347,569,867	4,229,934,930	117,634,937
(e) Capital:			
(1) Investments	1,104,092,961	1,263,797,001	(159,704,040)
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	11,576,247	5,270,285	6,305,962
(4) Other	—	—	—
(99) Subtotal	$ 1,115,669,208	1,269,067,286	(153,398,078)
(f) Statutory valuation allowance adjustment	—	—	—
(g) Nonadmitted	—	—	—
(h) Admitted capital DTAs (2e99 - 2f - 2g)	1,115,669,208	1,269,067,286	(153,398,078)
(i) Total admitted DTAs (2d + 2h)	$ 5,463,239,075	$ 5,499,002,216	$ (35,763,141)

NOTES TO FINANCIAL STATEMENTS

(3) DTLs:	December 31, 2025	December 31, 2024	Change
(a) Ordinary:			
(1) Investments	$ 379,768,495	$ 346,453,006	$ 33,315,489
(2) Fixed assets	491,147,594	426,477,946	64,669,648
(3) Deferred & uncollected premium	373,692,139	435,831,782	(62,139,643)
(4) Policyholder reserves	2,168,113	53,328,416	(51,160,303)
(5) Other	7,190,251	7,394,217	(203,966)
(99) Subtotal	1,253,966,592	1,269,485,367	(15,518,775)
(b) Capital:			
(1) Investments	1,970,115,781	1,947,655,960	22,459,821
(2) Real estate	113,611,804	134,886,208	(21,274,404)
(3) Other	—	—	—
(99) Subtotal	2,083,727,585	2,082,542,168	1,185,417
(c) Total DTLs (3a99 + 3b99)	3,337,694,177	3,352,027,535	(14,333,358)
(4) Net admitted DTAs/(DTLs) (2i - 3c)	$ 2,125,544,898	$ 2,146,974,681	$ (21,429,783)

Change in deferred income tax on change in net unrealized capital gains/losses	$ 24,728,104
Change in net deferred tax related to other items	204,296,762
Change in DTAs nonadmitted	(250,454,649)
Change in net admitted DTAs	$ (21,429,783)

(5) The Company had investment tax credits of $109,089,454 and $82,393,795 for the years ended December 31, 2025 and 2024, respectively.

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

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

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

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

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

	2025	2024	Change
Net gain from operations after dividends to policyholders and before federal income taxes at statutory rate	$ 163,449,307	$ 191,480,606	$ (28,031,299)
Net realized capital gains at statutory rate	(109,961,203)	(162,692,452)	52,731,249
Tax exempt income	(87,796,283)	(87,941,501)	145,218
Tax credits (net of withholding)	(102,701,195)	(80,374,877)	(22,326,318)
Amortization of IMR	(2,635,378)	(3,849,308)	1,213,930
Dividend from subsidiaries	(189,531,066)	(236,429,579)	46,898,513
Contiguous country branch income	(1,485,713)	3,960,910	(5,446,623)
Partnership income from subsidiary	14,771,829	16,386,770	(1,614,941)
Prior year audit liability and settlement	17,988,286	14,980,678	3,007,608
Nonadmitted assets	(19,642,686)	(65,631,966)	45,989,280
Other items impacting surplus	105,144,637	87,108,373	18,036,264
Other	5,386,430	6,536,906	(1,150,476)
Federal and foreign income taxes incurred and change in net deferred taxes during the year	$ (207,013,035)	$ (316,465,440)	$ 109,452,405
Federal income tax expense reported in the Summary of Operations	$ (49,783,140)	$ 65,527,529	$ (115,310,669)
Capital gains tax expense (benefit) incurred	47,066,867	(48,115,470)	95,182,337
Change in net DTAs	(204,296,762)	(333,877,499)	129,580,737
Federal and foreign income taxes incurred and change in net deferred taxes during the year	$ (207,013,035)	$ (316,465,440)	$ 109,452,405

NOTES TO FINANCIAL STATEMENTS

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

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

Year 2025	$	2,520,508
Year 2024		127,133,405
Year 2023		21,000,630

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

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

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

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

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

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

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

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

The following note discloses significant related party transactions.

A-B. During 2025 and 2024, the Company had the following net capital contributions to/(return of capital) from its subsidiaries:

	2025	2024
NYLIFE LLC	$ —	$ (10,000,000)
NYLE	—	(177,000,000)
NYLAZ	75,000,000	100,000,000
LINA	(400,000,000)	(200,000,000)
Total	$ (325,000,000)	$ (287,000,000)

During 2025 and 2024, the Company recorded the following dividend distributions from its subsidiaries:

	2025	2024
NYLIAC	$ —	$ 890,000,000
NYL Investors	225,000,000	175,000,000
NYLE	157,000,000	—
MCF	43,806,848	32,855,136
NYLIFE LLC	35,000,000	—
NYLIM	413,722,039	—
NYLGICNY	28,000,000	28,000,000
Total	$ 902,528,887	$ 1,125,855,136

NOTES TO FINANCIAL STATEMENTS

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

Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Description
12/31/2015 (last amended as of 05/16/2025)	MCF	Non-insurance subsidiary	Note funding agreement	The Company and NYLIAC entered into a note funding agreement with MCF (as amended from time to time, the "MCF Note Agreement") and acquired a variable funding note issued by MCF thereunder (the "Note"). The Note was reissued on December 31, 2022 due to NYLIAC transferring a portion of its interest to LINA. The Note is reported as a bond, and had an outstanding balance for the Company of $3,934,437,200 and $3,703,658,426 at December 31, 2025 and 2024, respectively. The funding limit is determined using 2.25% multiplied by the cash and invested assets amount, as of such date of determination. Cash and invested assets amount means, as of any date of determination, the sum of (x) the net admitted cash and invested assets of NYLIAC and LINA (y) the net admitted cash and invested assets of the Company (excluding any portion thereof attributable to the Company's investment in NYLIAC and LINA), in each case, based on the most recently available quarterly or annual financial statements of NYLIAC, LINA or the Company, as applicable. All outstanding advances made to MCF under the MCF Note Agreement will be due in full on December 31, 2035. This agreement was last amended and restated as of May 16, 2025.
10/1/1997 (last amended as of 10/31/2025)	New York Life Capital Corporation ("NYLCC")	Non-insurance subsidiary	Revolving credit agreement	NYLCC, a wholly owned subsidiary of NYLIFE LLC (which is a wholly owned subsidiary of the Company), has a revolving credit agreement with the Company, whereby NYLCC has agreed to make loans to the Company in an amount up to, but not exceeding, $4,500,000,000. NYLCC's outstanding principal amount of commercial paper at December 31, 2025 and 2024, was $346,255,455 and $449,570,724, respectively.
8/15/2025 (previous agreement terminated on 8/15/2025)	NYLCC and NYLIAC	Non-insurance and insurance subsidiary	Revolving credit facility	The Company, NYLCC and NYLIAC entered into a five-year $2,250,000,000 revolving credit facility (the "2025 Credit Facility") with a syndicate of lenders. The 2025 Credit Facility replaced a $1,750,000,000 credit facility that went into effect on September 15, 2022. The Company, NYLCC and NYLIAC are borrowers under the 2025 Credit Facility. At December 31, 2025 and 2024, the credit facility was not used and there was no outstanding balance.
12/3/2024 (previous agreement terminated on 12/4/2024)	MCF	Non-insurance subsidiary	Revolving credit facility	The Company and MCF entered into a three-year $400,000,000 revolving credit facility (the "2024 MCF Credit Facility") with a syndicate of lenders, with MCF as borrower and the Company as guarantor. The 2024 MCF Credit Facility replaced a 364-day $400,000,000 credit facility dated December 5, 2023 (the "2023 MCF Credit Facility") with MCF as borrower and the Company as guarantor.
9/30/1993 (last amended as of 10/31/2025)	NYLIAC	Insurance subsidiary	Revolving credit agreement	The Company has a revolving credit agreement with NYLIAC whereby the Company may loan up to $4,500,000,000. At December 31, 2025 and 2024, the credit facility was not used, no interest was paid and there was no outstanding balance due.
4/1/1999 (last amended as of 12/30/2022)	NYLIAC	Insurance subsidiary	Revolving credit agreement	The Company has a revolving credit agreement with NYLIAC, whereby the Company may borrow up to $900,000,000. At December 31, 2025 and 2024, the credit facility was not used, no interest was paid and there was no outstanding balance due.
12/31/2020 (amended as of 10/26/2022)	LINA	Insurance subsidiary	Revolving credit agreement	The Company, as lender, has a revolving credit agreement with LINA, as borrower, for a maximum aggregate amount of $100,000,000. At December 31, 2025 and 2024, the credit facility was not used, no interest was paid, and there was no outstanding balance due.
6/1/2020 (last amended as of 2/7/2025)	NYL Investors LLC	Non-insurance subsidiary	Investment advisory agreement	The Company is party to an investment advisory agreement with NYL Investors, as amended from time to time, to receive investment advisory and administrative services from NYL Investors. For the years ended December 31, 2025 and 2024, the fees incurred associated with these services, amounted to $277,454,883 and $254,833,814, respectively.
Various	Various Affiliates	Insurance and non-insurance subsidiaries	Services agreement	Under various written agreements, the Company has agreed to provide certain of its direct and indirect subsidiaries with certain services and facilities including but not limited to the following: accounting, tax and auditing services, legal services, actuarial services, electronic data processing operations, and communications operations. Such costs amounting to $1,666,818,816 and $1,577,860,763 for the years ended December 31, 2025 and 2024, respectively, were incurred by the Company and billed to its subsidiaries. The Company is reimbursed for the identified costs associated with these services and facilities. The terms of the agreements require that these amounts be settled in cash within 90 days.

NOTES TO FINANCIAL STATEMENTS

Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Description
Various	NYLIAC	Insurance subsidiary	Acquisition of corporate owned life insurance ("COLI")	The Company has purchased various COLI policies from NYLIAC for the purpose of informally funding certain benefits for the Company's employees and agents. These policies were issued to the Company on the same terms as policies sold to unrelated customers. Of the $4,626,527,654 cash surrender value at December 31, 2025 and 2024, $3,319,904,274 and $3,278,485,527, respectively, is invested in NYLIAC's general account, and $1,306,623,379 and $1,173,252,086, respectively, is invested in NYLIAC's separate accounts products. The investments in NYLIAC's separate accounts are allocated to the following categories based on primary underlying investment characteristics: 21% bonds, 78% stocks, and 1% real estate. During 2025 and 2024, the Company recorded income related to these policies of $250,128,920 and $246,287,313, respectively.
Various	NYLIAC	Insurance subsidiary	Structured settlement agreements	The Company is the assumed obligor for certain structured settlement agreements with unaffiliated insurance companies, beneficiaries and other non-affiliated entities. To satisfy its obligations under these agreements, the Company owns single premium annuities issued by NYLIAC. The obligations are based upon the actuarially determined present value of expected future payments.
Various	NYLIAC	Insurance subsidiary	Structured settlement agreements	The Company has issued $12,355,396,100 and $11,428,057,478 at December 31, 2025 and 2024, respectively, of single premium annuities to NYLIAC in connection with NYLIAC's obligation under structured settlement agreements. NYLIAC has directed the Company to make the payments under the annuity contracts directly to beneficiaries under the structured settlement agreements.
Various	NYLIAC, LINA and NYLGICNY	Insurance subsidiary	Participation in mortgage loans, REO and Real Estate	NYLIAC's, LINA's, and NYLGICNY's (the Participation Companies) interests in commercial mortgage loans are primarily held in the form of participations in mortgage loans originated or acquired by the Company. Under the participation agreement for the mortgage loans, it is agreed between the Company and the Participation Companies that the proportionate interest (as evidenced by a participation certificate) in the underlying mortgage loan, including without limitation, the principal balance thereof, all interest which accrues thereon, and all proceeds generated therefrom, will be pari passu with the Company's and pro rata based upon the respective amounts funded by the Company and the Participation Companies in connection with the applicable mortgage loan origination or acquisition. Consistent with the participation arrangement, all mortgage loan documents name the Company (and not both the Participation Companies and the Company) as the lender but are held for the benefit of both the Company and the Participation Companies pursuant to the applicable participation agreement. The Company retains general decision making authority with respect to each mortgage loan, although certain decisions require the Participation Companies approval.
6/11/2012	NYLIAC	Insurance subsidiary	Tenancy in common agreement	In connection with a $150,000,000 land acquisition of a fee simple estate in land underlying an office building and related improvements and encumbered by a ground lease located at 1372 Broadway, New York, New York by the Company (73.8% interest) and NYLIAC (26.2% interest), the Company and NYLIAC entered into a Tenancy In Common Agreement in which the agreement sets forth the terms that govern, in part, each entity's interest in the property. For both of the years ended December 31, 2025 and 2024, income earned amounted to $8,531,752 and $8,531,749, respectively.
9/26/2024	NYLIAC	Insurance subsidiary	Transfer of assets	Bond asset and cash transfers between the Company and NYLIAC were executed on September 26, 2024. The Company acquired $467,828,241 of bonds from NYLIAC in exchange for cash.

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

D. At December 31, 2025 and 2024, the Company reported a net amount of $184,499,421 and $142,425,067 respectively, due from subsidiaries. These balances exclude investments transactions previously discussed in section A.-B. The terms of the underlying agreements generally require that these amounts be settled in cash within 90 days.

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

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

G. The Company is a mutual insurance company and is not directly or indirectly owned by any other company, corporation, group of companies, partnership or individual.

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

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

J. The Company did not recognize any impairment write down for its investments in Subsidiary, Controlled or Affiliated Companies during the statement period.

K. Not applicable.

NOTES TO FINANCIAL STATEMENTS

L. (1)-(2) The Company holds investments in certain downstream non-insurance holding companies and utilizes the look-through approach for the valuation of these companies.

The downstream non-insurance holding companies and the associated carrying value of the Company's investment in these companies are listed below:

Company	Carrying Value 2025	Carrying Value 2024
NYL Enterprises LLC	$ 144,300,979	$ 197,464,434
NYLIFE LLC	76,724,554	65,246,549
NYLMDC King of Prussia GP, LLC	348,950	355,328
Silver Spring, LLC	—	—
Total	$ 221,374,483	$ 263,066,311

(3) The financial statements of NYL Enterprises LLC, NYLIFE LLC, NYLMDC King of Prussia GP, LLC, and Silver Spring, LLC (collectively the “downstream non-insurance holding companies”) were not audited for December 31, 2025 and 2024.

(4) The Company has limited the value of its investment in the downstream non-insurance holding companies to the value contained in the financial statements of the underlying investments, which will be audited, including adjustments required by SSAP 97, of the downstream non-insurance holding companies.

(5) The downstream non-insurance holding companies had no commitments, contingencies or guarantees.

M. The Company does not have affiliated common stock investments other than its insurance subsidiaries.

N. The Company does not report any investments in insurance subsidiaries for which the audited statutory equity reflects a departure from NAIC SAP.

SCA Entity	Monetary Effect on NAIC SAP		Amount of Investment	
(Investment in Insurance SCA Entities)	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements *
NYLIAC	$ —	$ —	$ 8,611,633,146	$ 8,611,633,146
LINA	$ —	$ —	$ 2,287,610,226	$ 2,287,610,226
NYLAZ	$ —	$ —	$ 391,765,028	$ 391,765,028
NYLGICNY	$ —	$ —	$ 212,789,681	$ 212,789,681

* Per AP&P Manual (without permitted or prescribed practices)

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

11. Debt

A. Borrowed money is generally carried at the unpaid principal balance and any interest payable and consisted of the following at December 31, 2025:

	Carrying Value
Loan Payable to NYLCC, various maturities, latest being March 27, 2025 (weighted average rate of 0.16%); Refer to Note 10B "Information Concerning Parent, Subsidiaries and Affiliates"	$ 346,255,455
Total borrowed money	$ 346,255,455

B. Federal Home Loan Bank (“FHLB”) Agreements

(1) On February 26, 2008, the Company became a member of the FHLB of NY and began issuing funding agreements to the FHLB of NY in exchange for cash. The proceeds from the sale of these funding agreements are invested to earn a spread on the business. The funding agreements are issued through the general account and are included in the liability for deposit-type contracts on Page 3 – Liabilities, Surplus and Other Funds. When a funding agreement is issued, the Company is required to post collateral in the form of eligible securities including mortgage-backed, government and agency debt instruments for each of the advances received. Upon any event of default by the Company, the FHLB of NY’s recovery on the collateral is limited to the amount of the Company’s liability to the FHLB of NY. The table below indicates the amounts of FHLB of NY stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB of NY.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB of NY Capital Stock

a. Amount of FHLB of NY common stock held, in aggregate, is as follows:

1. Current Year

	Total	General Account	Separate Accounts
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	48,376,000	48,376,000	—
(c) Activity stock	206,460,000	206,460,000	—
(d) Excess stock	—	—	—
(e) Aggregate total	$ 254,836,000	$ 254,836,000	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 12,964,628,459	$ 12,964,628,459	$ —

2. Prior Year

	Total	General Account	Separate Accounts
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	47,705,000	47,705,000	—
(c) Activity stock	167,085,000	167,085,000	—
(d) Excess stock	—	—	—
(e) Aggregate total	$ 214,790,000	$ 214,790,000	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 12,245,029,761	$ 12,245,029,761	$ —

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

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

	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
Membership stock						
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	$ 48,376,000	$ 48,376,000	$ —	$ —	$ —	$ —

(3) Collateral pledged to FHLB of NY

a. Amount pledged as collateral as of reporting date is as follows:

	Fair Value[1]	Carrying Value[1]	Aggregate Total Borrowing
1. Current year total general and separate accounts	$ 7,704,665,895	$ 8,299,854,905	$ 4,626,285,539
2. Current year general account	$ 7,704,665,895	$ 8,299,854,905	$ 4,626,285,539
3. Current year separate accounts	$ —	$ —	$ —
4. Prior year total general and separate accounts	$ 7,061,741,774	$ 7,868,521,640	$ 3,758,732,049

[1] Includes amounts in excess of minimum requirements.

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

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	$ 7,778,927,430	$ 8,513,306,067	$ 4,432,224,975
2. Current year general account	$ 7,778,927,430	$ 8,513,306,067	$ 4,432,224,975
3. Current year separate accounts	$ —	$ —	$ —
4. Prior year total general and separate accounts	$ 8,004,311,428	$ 8,830,622,274	$ 3,121,218,613

(4) Borrowing from FHLB of NY

a. Amount borrowed as of reporting date is as follows:

1. Current Year

	Total	General Account	Separate Accounts	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	$ —
(b) Funding agreements	4,626,285,539	4,626,285,539	—	4,626,285,539
(c) Other	—	—	—	—
(d) Aggregate total	$ 4,626,285,539	$ 4,626,285,539	$ —	$ 4,626,285,539

2. Prior Year

	Total	General Account	Separate Accounts	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	$ —
(b) Funding agreements	3,758,732,049	3,758,732,049	—	3,758,732,049
(c) Other	—	—	—	—
(d) Aggregate total	$ 3,758,732,049	$ 3,758,732,049	$ —	$ 3,758,732,049

NOTES TO FINANCIAL STATEMENTS

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

	Total	General Account	Separate Accounts
1. Debt	$ —	$ —	$ —
2. Funding agreements	4,626,285,539	4,626,285,539	—
3. Other	—	—	—
4. Aggregate total	$ 4,626,285,539	$ 4,626,285,539	$ —

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

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

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

A. Defined Benefit Plans

The Company maintains various tax-qualified and non-qualified defined benefit pension plans covering eligible U.S. employees and agents. The tax-qualified plan for employees includes both a traditional formula and a cash balance formula. The applicability of these formulas to a particular plan participant is generally determined by age and date of hire. Under the traditional formula, benefits are based on final average earnings and length of service. The cash balance formula credits employees' accounts with a percentage of eligible pay each year based on years of service, along with annual interest credits at rates based on IRS guidelines. Benefits under the tax-qualified plan for agents are based on length of service and earnings during an agent's career. The non-qualified pension plans provide supplemental benefits in excess of the maximum benefits available under the tax-qualified plans due to compensation and benefit limits imposed by the Internal Revenue Code of 1986, as amended ("IRC").

The tax-qualified defined benefit pension plans of the Company are funded solely by Company contributions. The Company's funding policy is to make annual contributions that are no less than the minimum amount needed to comply with the requirements of the Employee Retirement Income Security Act of 1974, as amended ("ERISA"), and the IRC, and no greater than the maximum amount deductible for federal income tax purposes. In 2025 and 2024, the Company did not make any voluntary contributions to the tax-qualified plans. No contributions were required to satisfy the minimum funding requirements under ERISA and the IRC.

The Company has established separate irrevocable grantor trusts covering certain of the non-qualified arrangements to help protect non-qualified payments thereunder in the event of a change in control of the Company. The grantor trusts are not subject to ERISA.

Other Postretirement Benefits

The Company provides certain health care and life benefits for eligible retired employees and agents (and their eligible dependents). Employees are eligible for retiree health and life benefits if, at their termination of service, they are at least age 55 with 10 or more years of service with the Company. Agents are generally eligible for retiree health and life benefits if they meet certain age and service criteria on the date they terminate service. In either case, an employee or agent must be enrolled in active health care coverage on the date they terminate service to be eligible for retiree coverage. A limited group of retired agents who met certain age and service criteria have retiree accidental death and dismemberment ("AD&D") coverage until age 70.

Employees and agents who retired prior to January 1, 1993 and agents who were active on December 31, 1992 and met certain age or service criteria on that date do not make contributions toward retiree health care coverage. All other eligible employees and agents may be required to contribute towards retiree health care coverage. The Company pays the entire life insurance costs for retired employees and agents including AD&D coverage for eligible retired agents..

The Company maintains two separate Voluntary Employees Beneficiary Association ("VEBA") Trusts. Effective January 1, 2025, and pursuant to authorization by the New York Life Board of Directors, the Agents' Health and Life Benefit Trust was retitled as the New York Life Insurance Company Agents' and Employees Health and Life Benefit Trust, and the Employees' Health and Life Benefit Trust was retitled as the New York Life Insurance Company Employees' and Agents' Health and Life Benefit Trust (collectively, the "VEBA Trusts"). The amendments also permit the assets of either VEBA Trust to be used to pay (or reimburse the Company for) postretirement health and life benefit plan expenses for both retired employees and retired agents. Accordingly, VEBA assets may be applied across the employee and agent postretirement plans and between health and life benefits, as needed. Amounts previously informally earmarked for retiree health or life benefits may now be utilized for either purpose; these reallocations did not require formal amendments to the VEBA Trust agreements. The tax-qualified pension plan for agents also includes a medical-benefit component under IRC Section 401(h) to fund a portion of postretirement health benefit obligations for retired agents and their eligible dependents. Assets in the 401(h) component may only be used for agents' health benefits. The Company pays the remaining balance of these costs.

Postemployment Benefits and Compensated Absences

The Company provides compensated absences to eligible employees during employment, and certain benefits to eligible employees and agents after termination of service. These include, but are not limited to, salary continuation during medical and pregnancy leaves, short-term disability-related benefits, and continuation of health care benefits.

The Company has accrued obligations of $4,480,257 and $3,463,000 related to these benefits at December 31, 2025 and 2024, respectively. For the years ended December 31, 2025 and 2024, the net periodic benefit costs associated with these programs were $13,159,353 and $12,690,738, respectively.

Postemployment costs of $7,636,287 and $6,873,630 were billed to subsidiaries for the years ended December 31, 2025 and 2024, respectively.

NOTES TO FINANCIAL STATEMENTS

The tables below are for financial reporting purposes only and do not reflect the status of the assets of each of the plans under applicable law:

(1) Change in benefit obligation

a. Pension benefits

		Overfunded		Underfunded	
		2025	2024	2025	2024
1.	Benefit obligation at beginning of year	$ 6,501,948,001	$ 6,840,827,881	$ 995,095,568	$ 1,056,207,170
2.	Service cost	130,668,825	144,717,677	13,980,717	14,870,830
3.	Interest cost	341,763,707	326,601,139	52,114,513	50,320,057
4.	Contribution by plan participants	—	—	—	—
5.	Actuarial (gains)/losses	161,535,907	(428,394,319)	40,325,655	(55,616,761)
6.	Benefits paid	(413,716,358)	(381,804,377)	(77,253,320)	(70,685,728)
7.	One-time contractual termination benefit	—	—	—	—
8.	Plan amendments	—	—	—	—
9.	Benefit obligation at end of year	$ 6,722,200,082	$ 6,501,948,001	$ 1,024,263,133	$ 995,095,568

b. Postretirement benefits

		Overfunded		Underfunded	
		2025	2024	2025	2024
1.	Benefit obligation at beginning of year	$ 923,970,810	$ 585,612,543	$ —	$ 678,612,351
2.	Service cost	11,945,569	10,028,164	—	7,309,592
3.	Interest cost	48,923,466	28,021,269	—	32,984,152
4.	Contribution by plan participants	14,256,107	14,538,991	—	—
5.	Actuarial losses/(gains)	8,993,221	25,738,581	—	(80,157,179)
6.	Benefits paid	(93,397,338)	(58,758,010)	—	(22,531,277)
7.	One-time contractual termination benefit	—	—	—	—
8.	Plan amendments	—	(297,428,367)	—	—
9.	Benefit obligation at end of year	$ 914,691,835	$ 307,753,171	$ —	$ 616,217,639

(2) Change in plan assets

		Pension Benefits		Postretirement Benefits	
		2025	2024	2025	2024
a.	Fair value of plan assets at beginning of year	$ 7,053,143,904	$ 7,236,451,002	$ 1,056,882,145	$ 922,092,798
b.	Actual return on plan assets	515,234,044	198,497,279	150,979,842	143,107,733
c.	Reporting entity contribution	77,253,320	70,685,728	19,213,249	58,431,910
d.	Plan participants' contributions	—	—	14,256,107	14,538,991
e.	Benefits paid	(490,969,678)	(452,490,105)	(93,397,338)	(81,289,287)
f.	Fair value of plan assets at end of year	$ 7,154,661,590	$ 7,053,143,904	$ 1,147,934,005	$ 1,056,882,145

(3) Funded status

		Pension Benefits		Postretirement Benefits	
		2025	2024	2025	2024
a.	Components				
	1. Prepaid benefit costs	$ 2,151,058,393	$ 2,249,874,526	$ —	$ 16,733,698
	2. Overfunded plan assets	$ (1,719,596,885)	$ (1,698,678,623)	$ 233,242,170	$ 400,059,394
	3. Accrued benefit costs*	$ 787,026,171	$ 788,553,488	$ 476,199,965	$ 564,454,996
	4. Liability for benefits*	$ 237,236,962	$ 206,542,080	$ (476,199,965)	$ (280,573,239)
b.	Assets and liabilities recognized				
	1. Assets (nonadmitted)	$ (431,461,508)	$ (551,195,903)	$ (233,242,170)	$ (416,793,092)
	2. Liabilities recognized	$ 1,024,263,133	$ 995,095,568	$ —	$ 283,881,757
c.	Unrecognized liabilities	$ —	$ —	$ —	$ —

* Accrued benefit costs for both Pension Benefits and Postretirement Benefits are included on Page 3 - Liabilities, Surplus and Other Funds on Line 12 - General expenses due or accrued. Liability for benefits for both Pension Benefits and Postretirement Benefits are included on Page 3 - Liabilities, Surplus and Other Funds on Line 25 - Aggregate write-ins for liabilities.

NOTES TO FINANCIAL STATEMENTS

(4) Components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits	
		2025	2024	2025	2024
a.	Service cost	$ 144,649,542	$ 159,588,507	$ 11,945,569	$ 17,337,756
b.	Interest cost	393,878,220	376,921,196	48,923,466	61,005,421
c.	Expected return on plan assets	(462,277,058)	(474,896,503)	(61,151,100)	(53,814,891)
d.	Transition asset or obligation	—	—	—	—
e.	Amortization of losses/(gains)	98,291,432	132,270,481	(13,887,186)	(10,785,297)
f.	Amortization of prior service credit	—	(1,211,144)	(39,350,906)	(16,541,001)
g.	Amortization of nonvested prior service cost	—	—	1,212,073	14,499,843
h.	Net periodic benefit cost	$ 174,542,136	$ 192,672,537	$ (52,308,084)	$ 11,701,831

The Company shares the net periodic benefit cost of certain pension and postretirement benefits with its subsidiaries. The expenses for these plans are allocated to each subsidiary in accordance with an intercompany cost sharing arrangement. The liabilities for these plans are included with the liabilities for the corresponding plan of the Company. Pension costs of $50,724,722 and $52,901,621 were billed to subsidiaries for the years ended December 31, 2025 and 2024, respectively. Postretirement costs of $5,061,081 and $7,167,243 were billed to subsidiaries for the years ended December 31, 2025 and 2024, respectively.

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits	
		2025	2024	2025	2024
a.	Items not yet recognized as a component of net periodic benefit cost - prior year	$ 1,905,220,703	$ 2,243,891,896	$ (680,632,633)	$ (252,319,281)
b.	Net transition asset or obligation recognized	—	—	—	—
c.	Net prior service credit arising during the period	—	—	—	(297,428,367)
d.	Net prior service credit recognized	—	1,211,144	39,350,906	16,541,001
e.	Net nonvested prior service cost recognized	—	—	(1,212,073)	(14,499,843)
f.	Net (loss)/gain recognized	(98,291,432)	(132,270,481)	13,887,186	10,785,297
g.	Net (gain)/loss arising during the period	149,904,576	(207,611,856)	(80,835,521)	(143,711,440)
h.	Items not yet recognized as a component of net periodic benefit cost - current year	$ 1,956,833,847	$ 1,905,220,703	$ (709,442,135)	$ (680,632,633)

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits	
		2025	2024	2025	2024
a.	Net transition asset or obligation	$ —	$ —	$ —	$ —
b.	Net nonvested prior service cost	$ —	$ —	$ —	$ 1,212,073
c.	Net prior service credit	$ —	$ —	$ (308,567,662)	$ (347,918,568)
d.	Net recognized losses/(gains)	$ 1,956,833,847	$ 1,905,220,703	$ (400,874,473)	$ (333,926,138)

Increases or decreases in the funded status are reported as direct adjustments to surplus. Any overfunded plan assets are nonadmitted. Associated deferred tax assets are also recorded and admitted to the extent that contributions will be made over the next three tax years.

(7) Weighted-average assumptions used to determine benefit obligations for the years ended December 31, 2025 and 2024:

	Pension Benefits		Postretirement Benefits		Postemployment Benefits	
	2025	2024	2025	2024	2025	2024
Discount rate	5.57%	5.72%	5.68%	5.72%	5.68%	5.57%
Rate of compensation increase:						
Employees	5.11%	5.11%	5.11%	5.11%	N/A	N/A
Agents	4.30%	4.30%	N/A	N/A	N/A	N/A
Interest crediting rates for cash balance plans	5.37%	4.63%	N/A	N/A	N/A	N/A

Weighted-average assumptions used to determine net periodic benefit cost for the years ended December 31, 2025 and 2024:

	Pension Benefits		Postretirement Benefits		Postemployment Benefits	
	2025	2024	2025	2024	2025	2024
Discount rate (for benefit obligation)	5.72%	5.04%	5.72%	5.07%	5.57%	5.06%
Service cost discount rate	5.87%	5.15%	5.84%	5.20%	N/A	N/A
Effective rate of interest (on benefit obligation)	5.43%	4.92%	5.46%	4.95%	N/A	N/A
Expected long-term rate of return on plan assets	6.75%	6.75%	5.84%	5.85%	N/A	N/A
Rate of compensation increase:						
Employees	5.11%	5.16%	5.11%	5.16%	N/A	N/A
Agents	4.30%	5.45%	N/A	N/A	N/A	N/A
Interest crediting rates for cash balance plans	5.37%	4.63%	N/A	N/A	N/A	N/A

The Company uses a full yield curve approach to determine its U.S. pension and other postretirement benefit obligations as well as the service and interest cost components of net periodic benefit cost.

NOTES TO FINANCIAL STATEMENTS

The discount rates used are based on hypothetical AA yield curves represented by a series of spot discount rates from half a year to 99 years. The spot rate curves are derived from a direct calculation of the implied forward curve, based on the included bond cash flows. Each bond issue underlying the yield curve is required to be non-callable, with a rating of AA, when averaging all available ratings by Moody's Investor Services, Standard & Poor's and Fitch. Additionally, each bond must have at least $300,000,000 par outstanding to ensure it is sufficiently marketable. Finally, the outlier bonds (i.e. those whose yields to maturity significantly deviate from the average yield in each maturity grouping) are removed. The yields are used to discount future pension and other postretirement plan cash flows at an interest rate specifically applicable to the timing of each respective cash flow. For disclosure purposes, the sum of these discounted cash flows are totaled into a single present value and an equivalent weighted-average discount rate is calculated by imputing the singular interest rate that equates the total present value of the stream of future cash flows.

The Company utilizes a full yield curve approach in the calculation of the service and interest cost components by applying the specific spot rates along the yield curve used in the determination of the benefit obligation to their relevant underlying projected cash flows. The current approach provides a more precise measurement of service and interest cost by improving the correlation between projected benefit cash flows and their corresponding spot rates.

The expected long-term return on assets for the tax-qualified pension plans and the VEBA Trusts is based on (1) an evaluation of the historical behavior of the broad financial markets, (2) the plans' target asset allocations, and (3) the future expectations for returns for each asset class, modified by input from the plans' investment consultant based on the current economic and financial market conditions.

(8) The aggregate amount of the accumulated benefit obligation for defined benefit pension plans was $7,489,706,889 as of December 31, 2025 and $7,210,349,492 as of December 31, 2024.

(9) The determination of the annual rate of increase in the per capita cost of covered health care benefits is reviewed separately for medical and prescription drug plans as well as for participants under and over age 65. At December 31, 2025, these assumed future rates of increase are the same for both medical and prescription drug plans but differ between participants under and over age 65. For dental plans, the annual rate of increase in the per capita cost utilizes a single rate for all participants.

In measuring the year-end 2025 obligations, the annual rate of increase in the per capita cost of covered health care medical benefits and prescription drug benefits for 2025 was assumed to be 8.50% for participants under 65 and 9.50% for participants age 65 and over. For participants under age 65, the rate was assumed to decline gradually to 4.50%by 2036 and remain at that level thereafter. For participants age 65 and over, the rate was assumed to decline gradually to 4.50% by 2036 and remain at that level thereafter. For dental plans, the annual rate of increase in the per capita cost of covered health care benefits was assumed to be 4.50% for all participants for 2026 and beyond.

In measuring the year-end 2024 obligations, the annual rate of increase in the per capita cost of covered health care medical benefits and prescription drug benefits for 2024 was assumed to be 8.65% for participants under 65 and 9.65% for participants age 65 and over. For participants under age 65, the rate was assumed to decline gradually to 4.50% by 2036 and remain at that level thereafter. For participants age 65 and over, the rate was assumed to decline gradually to 4.50% by 2036 and remain at that level thereafter. For dental plans, the annual rate of increase in the per capita cost of covered health care benefits was assumed to be 4.50% for all participants for 2025 and beyond.

(10) The estimated future benefit payments are based on the same assumptions used to measure the benefit obligations at December 31, 2025. The following benefit payments, which reflect expected future service, as appropriate, are expected to be paid:

	Pension Benefits	Postretirement Benefits	Postemployment Benefits
2026	$ 502,000,000	$ 49,900,000	$ 13,800,000
2027	$ 515,000,000	$ 51,100,000	$ 14,600,000
2028	$ 527,000,000	$ 52,800,000	$ 15,500,000
2029	$ 540,700,000	$ 54,200,000	$ 16,600,000
2030	$ 552,800,000	$ 55,900,000	$ 17,600,000
2031-2035	$ 2,900,400,000	$ 306,200,000	$ 104,700,000

(11) The Company expects to pay approximately $67,200,000 of non-qualified pension plan benefits during 2026. The Company expects to pay approximately $19,400,000 for other postretirement benefits during 2026.

The Company's funding policy for the tax-qualified pension plans is to make annual contributions that are no less than the minimum amount needed to comply with the requirements of the ERISA and the IRC, and no greater than the maximum amount deductible for federal income tax purposes. The Company does not have any regulatory contribution requirements for 2026 and does not expect to make voluntary contributions to the tax-qualified pension plans.

Prefunding contributions can be made to either of the VEBA Trusts to partially fund postretirement health and life benefits other than pensions. The Company does not expect to make any prefunding contributions to either of the VEBA Trusts in 2026.

(12) Refer to Note 12B for details of the Company's plan assets.

(13)-(15) Not applicable.

(16) The increase in the benefit obligation at December 31, 2025 was primarily attributable to actuarial losses in the pension and postretirement plans of $210,854,783, which were largely the result of an decrease in the weighted-average discount rate used to measure plan liabilities.

(17) Refer to funded status disclosure in Note 12A(3).

B. Plan Asset Investment Policies and Strategies

Each tax-qualified pension plan currently invests in two group annuity contracts which are held in separate trusts: one contract is an immediate participation guarantee ("IPG") contract relating to the Company's general account ("GA Contract"), and the other contract relates to the Company's pooled separate accounts ("SA Contract"). The Company is the issuer of the GA and SA Contracts. In addition, certain assets are directly invested in real estate investment funds, collective investment trusts and U.S. Treasury Separate Trading of Registered Interest and Principal Securities ("STRIPS") through a separately managed account, which are all managed by third-parties.

Tax-qualified plan assets at of $1,403,909,050 and $2,085,048,005 were included in the Company's separate account assets and liabilities at December 31, 2025 and 2024, respectively. Pension plan assets of $3,885,968,614 and $4,706,791,537 were included in the Company's aggregate reserve liability at December 31, 2025 and 2024, respectively. Pension plan assets of $367,286,116 and $379,761,986 were invested in the third-party real estate investment funds at December 31, 2025 and 2024, respectively. Pension plan assets of $404,742,368 and $376,152,852 were invested in third-party collective investment trusts at December 31, 2025 and 2024,

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respectively. Pension plan assets of $1,091,726,854 and $491,975,321 were invested in U.S. Treasury STRIPS at December 31, 2025 and 2024, respectively.

NYL Investors manages the assets in the portion of the Company's general account in which the GA Contract participates. The GA Contract provides for the payment of an annual administrative charge based on a percentage of the assets maintained in the fixed account under the contract. Under the SA Contract, certain registered investment advisory subsidiaries of NYL Investments act as investment managers for the pooled separate accounts. The SA Contract provides for the payment of separate annual fees for the management and administration of each separate account.

The assets of each of the VEBA Trusts are invested in trust owned life insurance ("TOLI"), third-party mutual funds, and cash and cash equivalents.

The TOLI policies are corporate sponsored universal life ("CSUL") and corporate sponsored VUL ("CSVUL") policies issued by NYLIAC. CSVUL policy premiums are invested in certain insurance dedicated funds offered in connection with variable products for which New York Life Investment Management LLC ("NYLIM") serves as investment advisor.

The investment objectives for the tax-qualified pension plans and VEBA Trusts are: (1) to maintain sufficient income and liquidity to fund benefit payments; (2) to preserve the capital value of the plans and trusts; (3) to increase the capital value of the plans and trusts; and (4) to earn a long-term rate of return, which meets or exceeds the plans' and trusts' assumed actuarial rates of return. Under the investment policies for the tax-qualified pension plans, the plans' assets are to be invested primarily in a balanced and diversified mix of high quality equities, fixed income securities, group annuity contracts, private equity investments, real estate investments, cash equivalents, and such other assets as may be appropriate. Under the investment policies for the VEBA Trusts, the assets of the trusts are to be invested primarily in insurance contracts (variable and/or fixed) and/or mutual funds, which in turn, invest in a balanced and diversified mix of high quality equities, fixed income securities, cash equivalents, and such other assets as may be appropriate. The Board of Trustees (the "Trustees") monitor and review investment performance to ensure assets are meeting investment objectives.

The Trustees have established a broad investment strategy targeting an asset allocation for both the tax-qualified pension plans, and for the VEBA Trusts. Diversifying each asset class by style and type further enhances this allocation. In developing this asset allocation strategy, the Trustees took into account, among other factors, the information provided to them by the plans' actuary, information relating to the historical investment returns of each asset class, the correlations of those returns, and input from the plans' investment consultant. The Trustees regularly review the plans' asset allocations versus the targets and make adjustments as appropriate.

The percentage of target allocation and asset allocation, by asset category, for the tax-qualified pension plans at December 31, 2025 and 2024, were as follows:

	Target Allocation		Asset Allocation	
	2025	2024	2025	2024
Fixed Income	70%	70%	70%	68%
Equity	30%	30%	30%	32%
Total	100%	100%	100%	100%

The target allocation permits for ranges of 60% to 80% for fixed income and 20% to 40% for equity.

The percentage of target allocation and asset allocation, by asset category, for the VEBA Trusts at December 31, 2025 and 2024, were as follows:

	Target Allocation		Asset Allocation	
	2025	2024	2025	2024
Fixed Income	30%	30%	29%	29%
Equity	70%	70%	71%	71%
Total	100%	100%	100%	100%

The pooled separate accounts under the SA Contracts and the third-party mutual funds, collective investment trusts and U.S. Treasury STRIPS separately managed account invest in various investment securities. Investment securities are exposed to various risks such as interest rate, market and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the financial statements.

C. Determination of Fair Values

(1) The fair values (refer to Note 20 - Fair Value Measurements for description of levels) of the tax-qualified plan assets at December 31, 2025 are as follows:

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
Cash	$ 28,588	$ —	$ —	$ 28,588
IPG Contract	—	—	3,885,968,614	3,885,968,614
U.S. Treasury STRIPS	—	1,091,726,854	—	1,091,726,854
Total assets accounted for at fair value	$ 28,588	$ 1,091,726,854	$ 3,885,968,614	$ 4,977,724,056

The total investments in pooled separate accounts and third-party real estate investment funds and collective investment trusts, which meet the net asset value ("NAV") as practical expedient criteria for determining fair value, were $2,175,937,533 and are not included in the table above.

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The fair values of other postretirement benefit plan assets at December 31, 2025 are as follows:

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
Cash, cash equivalents & short-term investments	$ 105,826	$ 2,209,873	$ —	$ 2,315,699
Fixed income investments:				
CSUL policies	—	—	164,474,607	164,474,607
Immediate participation guarantee contract	—	—	21,520,322	21,520,322
Indexed bond mutual fund	163,366,274	—	—	163,366,274
Equity type investments:				
Indexed equity CSVUL policies	—	—	589,438,693	589,438,693
Indexed equity mutual fund	108,276,250	—	—	108,276,250
International equity mutual fund	98,542,160	—	—	98,542,160
Total assets accounted for at fair value	$ 370,290,510	$ 2,209,873	$ 775,433,622	$ 1,147,934,005

(2) The following is a description of the valuation methodologies used to determine fair value, as well as the general classification of such instruments pursuant to the valuation hierarchy.

IPG Contract

The IPG contract is carried at fair value, which is comprised of contract value (represents contributions made, plus interest earned, less funds used to pay claims, premiums and fees) plus a fair value adjustment (“FVA”). The FVA is the difference between the estimated cost of purchasing annuities in the open market upon termination of the Contract, referred to as Market Annuity Cost (“MAC”) and the cost of purchasing annuities using the discontinuance provisions of the contract, referred to as the Contract Annuity Cost (“CAC”). The carrying value of the IPG contract was $3,885,968,614 and $3,715,091,810 at December 31, 2025 and 2024, respectively. Mortality and interest rate assumptions are significant inputs in the calculation and are derived from market data, contractual provisions and management’s judgement. Therefore, the fair value of the IPG contract is classified as Level 3. The discount rates used to derive the FVA ranged between 3% and 5% in 2025 and 2024. The mortality tables used to derive the MAC are consistent with the mortality tables used to determine the actuarial present value of accumulated benefits. The mortality table used to calculate the CAC is the 1983 group annuity table with static projection to the measurement date.

Pooled Separate Accounts

The pooled separate accounts NAV represents the units held by the tax-qualified pension plans and is the level at which transactions occur. The investments are measured using NAV as a practical expedient, and are not required to be leveled.

Third-Party Real Estate Investment Funds

The Morgan Stanley Prime Property Fund, Invesco Core Real Estate - U.S.A. Fund, and JP Morgan Strategic Property Fund are real estate investment funds that invest primarily in real estate and real estate related assets. The tax-qualified pension plans own shares in these funds and the NAV represents the units held by the plans. The investments are measured using NAV as a practical expedient, and are not required to be leveled.

Third-Party Collective Investment Trusts

The GQG Partners International Equity CIT and Capital Group EuroPacific Growth Trust are collective investment trusts that invest primarily in international equities. The Fidelity Institutional Asset Management Small Capitalization Core Commingled Pool is a collective investment trust that invests primarily in small-cap equities. The tax-qualified pension plans own shares in these investments and the NAV represents the units held by the plans. The investments are measured using NAV as a practical expedient, and are not required to be leveled.

Third-Party U.S. Treasury STRIPS Separately Managed Account

The third-party U.S. Treasury STRIPS separately managed account is comprised of investments in U.S. government securities, which are priced utilizing observable inputs from identical or comparable securities that are actively traded and are classified as Level 2.

Third-Party Mutual Funds

The third-party mutual funds are priced using a daily NAV. These prices are publicly available, and there are no restrictions on contributions and withdrawals. As such, they are classified as Level 1.

CSUL and CSVUL Policies

The CSUL and the CSVUL policies are reported at cash surrender value. These policies have surpassed their surrender charge period; therefore, their cash value and their contract value are equal. These policies are classified as Level 3 since the valuation relies on unobservable inputs to these policies. There is also no secondary market for these assets.

Cash, Cash equivalents and short-term investments

The carrying value of cash is equivalent to its fair value and is classified as Level 1 in the fair value hierarchy as the amounts are available on demand. Due to the short-term maturities, the carrying value of short-term investments and cash equivalents is presumed to approximate fair value and is classified as Level 2.

D. Long-term Rate of Return on Plan Assets

The expected long-term rate of return on plan assets is based on (1) an evaluation of the historical behavior of the broad financial markets, (2) the plan’s target asset allocation, and (3) the future expectations for returns for each asset class, modified by input from the plan’s investment consultant based on the current economic and financial market conditions.

E. Defined Contribution Plans

The Company maintains separate tax-qualified and non-qualified defined contribution plans covering eligible U.S. employees and agents. For employees, the tax-qualified plan provides for pre-tax, after-tax and/or after-tax Roth salary reduction contributions (subject to maximums) and Company matching contributions of up to 5% of annual salary (base plus eligible incentive pay are considered). The Company’s matching contributions to the employees’ tax-qualified plan totaled $61,416,248 and $61,574,586 for the years ended December 31, 2025 and 2024, respectively. A non-qualified plan credits participant and Company matching contributions with respect to

NOTES TO FINANCIAL STATEMENTS

compensation in excess of the amount that may be taken into account under the tax-qualified plan, and two additional non-qualified plans provide for Company matching contributions with respect to deferred compensation. For the years ended December 31, 2025 and 2024, the Company's matching contributions to the employees' non-qualified plans totaled $2,042,452 and $2,439,574, respectively.

For agents, the tax-qualified plan provides for pre-tax and or/after-tax Roth commission reduction agreements, subject to maximums.The Company annually determines the level of discretionary Company contributions to the agents' tax-qualified plan. Contributions are based on each participant's net renewal commissions, net renewal premiums and cash values for the plan year on certain policies for which the participant is the original writing agent. In 2025 and 2024, the Company's contributions to the agents' tax-qualified plan totaled $1,607,765 and $1,429,242, respectively.

Separate non-qualified plans credit Company contributions with respect to compensation earned based on production and policy persistency. For the years ended December 31, 2025 and 2024, the Company's contributions to the agents' non-qualified plans totaled $8,181,784 and $7,949,042, respectively.

F. Multiemployer Plans

Not applicable.

G. Consolidated/Holding Company Plans

Not applicable.

H. Postemployment Benefits and Compensated Absences

Certain employees are provided contractual termination benefits under postemployment plans as a result of their involuntary termination. The Company's obligation for these benefits resulted in a recognition of accumulated liabilities of $14,968,789 and $9,229,592 at December 31, 2025 and 2024, respectively. Costs associated with these benefits were $28,933,532 and $25,631,016 for the years ended December 31, 2025 and 2024, respectively. The Company allocates a share of the cost of contractual termination benefits with its subsidiaries in accordance with an intercompany cost sharing agreement. The liabilities for these plans are included with the liabilities for the corresponding plan of the Company.

I. Impact of Medicare Modernization Act ("The Act") on Postretirement Benefits (INT 04-17)

(1) Not applicable.

(2) Not applicable.

(3) For the years ended December 31, 2025 and 2024, the Company paid $93,397,338 and $58,758,010, respectively, in gross benefit payments related to health benefits. For the years ended December 31, 2025 and 2024, the Company did not receive any gross subsidy receipts.

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

A. The Company is a mutual insurance company and therefore has no shareholders.

B. Not applicable.

C.-E. The Company is a mutual insurance company and therefore has no shareholder dividends.

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

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

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

I. At December 31, 2025, the Company had special surplus funds of $934,092,474 (includes $888,347,081 in the General Account and $45,745,393 in the Separate Accounts) due to the admittance of negative IMR. Refer to Note 21 - Other Items for a more detailed discussion on Admitted Negative IMR.

J. The portion of unassigned funds (surplus) represented by cumulative net unrealized gains was $6,931,344,985, gross of deferred taxes, at December 31, 2025.

K. The following table summarizes the Company's surplus notes issued and outstanding at December 31, 2025:

Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year*	Unapproved Interest And/Or Principal
1	4/14/2020	3.75%	$1,250,000,000	N	$1,243,530,047	$1,243,784,631	$—
2	4/4/2019	4.45%	$1,000,000,000	N	$993,590,646	$993,735,046	$—
3	10/8/2009	6.75%	$1,000,000,000	N	$998,853,128	$998,930,128	$—
4	5/5/2003	5.88%	$1,000,000,000	N	$997,194,000	$997,519,333	$—

***Total should agree with Page 3, Line 32.**

Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
1	$46,875,000	$261,848,958	N/A			5/15/2050
2	$44,500,000	$294,318,056	N/A			5/15/2069
3	$67,500,000	$1,086,937,500	N/A			11/15/2039
4	$58,750,000	$1,323,017,361	N/A			5/15/2033

NOTES TO FINANCIAL STATEMENTS

Item Number	Are Surplus Note payments contractually linked? (Y/N)	Surplus Note payments subject to administrative offsetting provisions? (Y/N)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type of Assets Received Upon Issuance
1	N	N	N	N	Cash
2	N	N	N	N	Cash
3	N	N	N	N	Cash
4	N	N	N	N	Cash

Items Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carrying Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
1	$1,250,000,000	$1,243,784,631	N
2	$1,000,000,000	$993,735,046	N
3	$1,000,000,000	$998,930,128	N
4	$1,000,000,000	$997,519,333	N

The 2020 Notes, 2019 Notes, 2009 Notes and the 2003 Notes (collectively, the “Notes”) were issued pursuant to Rule 144A under the Securities Act of 1933, as amended, and are administered by Citibank, as registrar/paying agent. Interest on the Notes is paid semi-annually on May 15th and November 15th of each year.

The Notes are unsecured and subordinated to all present and future indebtedness, policy claims and other creditor claims against the Company. Under New York State Insurance Law, the Notes are not part of the legal liabilities of the Company. Each payment of interest or principal may be made only with the prior approval of the Superintendent of Financial Services of the State of New York (“Superintendent”) and only out of surplus funds, which the Superintendent determines to be available for such payments under New York State Insurance Law. Provided that approval is granted by the Superintendent, the Notes may be redeemed at the option of the Company at any time at the “make-whole” redemption price equal to the greater of: (1) the principal amount of the Notes to be redeemed, or (2) the sum of the present values of the remaining scheduled interest and principal payments on the notes to be redeemed, excluding accrued interest as of the date on which the Notes are to be redeemed, discounted on a semi-annual basis at an adjusted treasury rate plus 20 basis points for the 2003 Notes, 40 basis points for the 2009 Notes, 25 basis points for the 2019 Notes, and 40 points for the 2020 Notes, respectively, plus in each case, the accrued interest on the notes to be redeemed to the redemption date.

No affiliates owned any of the Notes at December 31, 2025. At December 31, 2025, State Street Bank & Trust Co, Bank of New York Mellon, JP Morgan Chase Bank, Northern Trust and Citibank were each the holder of record at The Depository Trust Company of more than 10% of the outstanding amount of the Notes, with each holding Notes, at least in part, for the accounts of their respective clients.

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

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Commitments or contingent commitments

At December 31, 2025, the Company and its guaranteed separate accounts had outstanding contractual obligations to acquire additional private placement securities- amounting to $2,768,108,835.

Unfunded commitments on limited partnerships, limited liability companies and other invested assets amounted to $4,349,615,520 at December 31, 2025. Included in the total unfunded commitments is $206,922,275 related to commitments in tax credit structures.

At December 31, 2025, the Company and its guaranteed separate accounts had contractual commitments to extend credit for commercial mortgage loans totaling $1,773,731,800 at both fixed and variable rates of interest. These commitments are diversified by property type and geographic location. There were no contractual commitments to extend credit under residential loan agreements at December 31, 2025.

(2) Guarantees

At December 31, 2025, the Company had the following outstanding guarantees:

NOTES TO FINANCIAL STATEMENTS

	Nature and circumstances of guarantee and key attributes	Liability recognition of guarantee	Ultimate financial statement impact if action under the guarantee is required	Maximum potential amount of future payments (undiscounted) the Company could be required to make under the guarantee	Current status of payment or performance risk of guarantee
1.	On July 11, 2008, the Company executed an agreement to indemnify Apogem Capital LLC (formerly known as GoldPoint Partners LLC) for capital contributions that may be required in connection with Apogem Capital LLC's indemnification obligations to NYLCAP Select Manager Fund, LP.	Exempt. Guarantee is on behalf of a wholly owned subsidiary.[1]	Expenses would increase	$25,000,000	The Company oversees the operations of Apogem Capital LLC and assesses the risk to be minimal.
2.	On January 17, 2012, the Company executed an agreement to indemnify Apogem Capital LLC for capital contributions that may be required in connection with Apogem Capital LLC's indemnification obligations to NYLCAP Select Manager Fund II, L.P.	Exempt. Guarantee is on behalf of a wholly owned subsidiary.[1]	Expenses would increase	$25,000,000	The Company oversees the operations of Apogem Capital LLC and assesses the risk to be minimal.
3.	On April 7, 2015, the Company executed an agreement to indemnify Apogem Capital LLC for capital contributions that may be required in connection with Apogem Capital LLC's indemnification obligations to NYLCAP Select Manager Fund III, L.P.	Exempt. Guarantee is on behalf of a wholly owned subsidiary.[1]	Expenses would increase	$25,000,000	The Company oversees the operations of Apogem Capital LLC and assesses the risk to be minimal.
4.	On September 28, 1995, the Company entered into a support agreement with NYLCC to maintain a positive net worth of NYLCC of at least $1. Since NYLCC only makes loans to the Company or its participating wholly owned subsidiaries, the Company would only be obligated under the guarantee in the event that one of the participating subsidiaries defaulted under its loan.	Exempt. Guarantee is on behalf of a wholly owned subsidiary.[1]	None. The financial statement impact of performance under the guarantee would be offset by an increase in SCA associated with the defaulting subsidiary's debt release.	$4,500,000,000	Based on NYLCC's financial position and operations, the Company considers the risk of performance to be minimal.
5.	On November 7, 2007, the Company issued a guarantee to the Bank of New York ("BoNY") unconditionally guaranteeing the debts of MCF in connection with a standby letter of credit entered between MCF and BoNY. MCF provides revolving loans to third parties. The borrower sometimes requires a line of credit to be issued by a bank to back the revolving loan. In order for BoNY to enter into this line of credit, they required the Company to provide a guarantee on behalf of MCF.	Exempt. Guarantee is on behalf of a wholly owned subsidiary.[1]	Expenses would increase	$100,000,000	The Company, in the ordinary course of business, provides MCF with capital and financing to meet their obligations. The Company views the risk of performance under this guarantee to be minimal.
6.	On December 3, 2024, the Company entered into a three-year revolving credit facility with MCF as borrower, the Company as guarantor, and a syndicate of banks as lenders. With the Company as guarantor, MCF received much lower pricing from the banks. In return, MCF will compensate the Company for providing the guaranty with an annual fee.	Exempt. Guarantee is on behalf of a wholly owned subsidiary.[1]	Expenses would increase	$600,000,000	The Company views the risk of performance under this guarantee as remote.
7.	The Company issues funding agreements to New York Life Global Funding, which issues, or has issued notes to investors. If any taxing authority imposes withholding taxes on the payments due under the funding agreements or such notes (for example, as a result of a change in applicable), the Company is required, in certain instances, to increase the payments on the funding agreements to make up for the amounts required to be withheld.	Exempt. Related party guarantee that is unlimited.	Expenses would increase	The Company cannot estimate the maximum liability. The Company cannot anticipate the risk or amount that taxing authorities may withhold taxes.	The Company does not view its risk of performance under the guarantee to be significant. Additionally, if withholding becomes required, the Company is permitted to terminate the funding agreements.
8.	The Company has entered into certain arrangements with various regulators whereby the Company agreed to maintain NYLAZ's capital and surplus at certain levels.	Exempt. Related party guarantee that is unlimited.	None	Unlimited	Capital contributions to wholly owned subsidiaries would not affect the Company's financial position.
9.	On August 8, 2013, the Company, along with several other insurance companies, entered into a supplemental benefits reinsurance and participation agreement with Guaranty Association Benefits Company (GABC), a captive insurance company created to assume and reinsure certain restructured annuity obligations of Executive Life Insurance Company of New York (ELNY). The participating life insurance companies agreed to assure that each individual payee under ELNY contracts will receive from GABC total annuity benefits due to the payee.	$0	Expenses would increase	Unlimited	Based on an analysis performed by an independent risk management firm, the Company does not anticipate that any further funding will be required.

NOTES TO FINANCIAL STATEMENTS

	Nature and circumstances of guarantee and key attributes	Liability recognition of guarantee	Ultimate financial statement impact if action under the guarantee is required	Maximum potential amount of future payments (undiscounted) the Company could be required to make under the guarantee	Current status of payment or performance risk of guarantee
10.	On September 12, 2012, the Company issued a guarantee for the full and punctual payment of all amounts that are or may become due and payable by NYL Cayman Holdings Ltd., NYLE, and Seguros Monterrey New York Life S.A. to Ace INA International Holdings Ltd. in connection with the sale by NYL Cayman Holdings Ltd., NYLE and Seguros Monterrey New York Life S.A. of New York Life Worldwide Capital, LLC, the holding company for Fianzas Monterrey, S.A. and its subsidiary, Operadora FMA, S.A. de C.V.	Exempt. Guarantee is on behalf of previously wholly owned subsidiaries.	Expenses would increase	Unlimited	The Company views the risk of performance under this guarantee as remote.
11.	On June 25, 2013, the Company issued a guarantee for the full and timely payment of certain indemnity payments that may become due and payable by NYLE to Yuanta Financial Holding Co., Ltd. ("Yuanta") in connection with the sale by NYLE of New York Life Insurance Taiwan Corporation.	Exempt. Guarantee is on behalf of previously wholly owned subsidiaries.	Expenses would increase	Unlimited	The Company views the risk of performance under this guarantee as remote.

[1] This exemption only applies to guarantees issued on behalf of wholly-owned subsidiaries that do not have negative equity.

(3)	Guarantee Obligations		
	a. Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees	$	5,200,000,000
	b. Current liability recognized in financial statements		
	1. Noncontingent liabilities	$	—
	2. Contingent liabilities	$	—
	c. Ultimate financial statement impact if action under the guarantee is required		
	1. Investments in SCA	$	—
	2. Joint venture	$	—
	3. Dividends to stockholders	$	—
	4. Expense	$	775,000,000
	5. Other	$	—

B. Assessments

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

The Company recorded guaranty fund receivables of $13,714,213 and $14,577,258 at December 31, 2025 and 2024, respectively. The Company recorded guaranty fund liabilities of $28,850,169 and $29,874,146 at December 31, 2025 and 2024, respectively.

The Company has received notification of the insolvency of various life insurers. It is expected that these insolvencies will result in non-recoverable guaranty fund assessments against the Company of $15,135,956, which have been accrued in the financial statements.

(2) Assets recognized from paid and accrued premium tax offsets and policy surcharges

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$	29,236,700
b.	Decreases current year:		
	Premium tax offset applied		(950,674)
	Decrease in guaranty funds receivable		
c.	Increases current year:		
	Increase in guaranty funds receivable		
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$	28,286,026

(3) Long-term care guarantee fund assessments

a - c. At December 31, 2025, the Company's guaranty association liability and related asset recoverable for long-term care insolvency assessments were $740,044 and $599,652, respectively. The liability estimates for these assessments are based on discounted cost information for the Penn Treaty/American Network insolvencies, which was provided by the National Organization of Life and Health Guaranty Association. The Company did not further discount these amounts.

C. Gain Contingencies

Not applicable.

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

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

NOTES TO FINANCIAL STATEMENTS

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

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

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

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

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

15. Leases

A. Lessee Operating Lease

(1)a Rent expense for all other leases for the year ended December 31, 2025 amounted to $100,629,948, of which $58,675,314 was billed to subsidiaries in accordance with an intercompany cost sharing agreement.

(1)b The Company does not have any leases with contingent rental payments.

(1)c–(1)d The Company, as lessee, has various lease agreements for real property (including leases of office space) and lease agreements for data processing and other equipment. Under the real property leases, the Company does not have the option to purchase the leased property. Under the equipment agreements, the Company has the option to purchase only the equipment. The leases on equipment do not contain any escalation clauses, but the majority of real property leases have escalation clauses that require the Company to pay expense increases over a specified amount. Real property leases typically have a variety of restrictions imposed on the lessee, which are generally customary in the marketplace and are not of a financial nature. Equipment leases do not have any restrictions.

(1)e The Company does not have any lease agreements terminated early for the year ended December 31, 2025.

(2)a A summary of the approximate future minimum rental payments required under operating leases that have initial or remaining non-cancellable lease terms for the next five years and thereafter is as follows:

Year	Real Property	Equipment	Total
2026	$ 146,121,153	$ 9,206,100	$ 155,327,253
2027	141,319,293	10,216,367	151,535,660
2028	125,595,645	9,600,000	135,195,645
2029	112,835,705	9,600,000	122,435,705
2030	82,175,273	—	82,175,273
Thereafter	191,393,837	—	191,393,837
Total	$ 799,440,906	$ 38,622,467	$ 838,063,373

(2)b The Company had $18,628,329 of minimum rentals to be received in the future under non-cancellable subleases at December 31, 2025.

(3)a Not applicable.

(3)b Not applicable.

B. Lessor Leases

Not applicable.

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

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

	Assets		Liabilities	
	2025	2024	2025	2024
Foreign currency swaps	$ 13,389,092,543	$ 9,662,533,583	$ 10,417,773,381	$ 11,640,901,622
Interest rate swaps	2,775,000,000	38,500,000	733,000,000	300,000,000
Foreign currency forwards	35,170,638	75,103,663	40,964,090	—
Bond forwards	789,000,000	—	1,882,000,000	1,210,000,000
CD swaps	2,294,000,000	725,000,000	—	—
Total	$ 19,282,263,181	$ 10,501,137,246	$ 13,073,737,471	$ 13,150,901,622

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

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

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

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

For OTC-bilateral derivatives, the Company obtains collateral in accordance with the terms of credit support annexes (“CSAs”) negotiated as part of the master agreements entered into with most OTC-bilateral counterparties. CSAs define the terms under which collateral is transferred between the parties in order to mitigate credit risk arising from “in the money” derivative positions. The VM CSA requires that an OTC-bilateral counterparty post collateral to secure its anticipated derivative obligation, taking into account netting arrangements. Under federal regulation that became effective on September 1, 2021, additional margin is required to be posted to and collected from counterparties to OTC-bilateral derivatives to cover market movements over a ten day close-out period. This "initial margin" is documented under its own IM CSA and amounts posted under the IM CSA must be maintained at a third-party custodian, without any right of rehypothecation. In addition, certain of the Company’s agreements require that if the Company’s (or its counterparty’s) credit rating were to fall below a specified rating assigned by a credit rating agency, the other party could request immediate payout on all transactions under the agreements or full collateralization of the positions thereunder. Cash collateral is invested in short-term investments.

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

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

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

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

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) The Company participates in securities lending programs whereby securities, which are included in investments, are loaned to third-parties for the purpose of enhancing income on securities held through reinvestment of cash collateral received upon lending. For securities lending transactions, the Company requires initial collateral, usually in the form of cash, equal to 102% of the fair value of domestic securities loaned. The borrower of the loaned securities is permitted to sell or repledge those securities. For securities lending transactions, the carrying value of securities classified as bonds and on loan at December 31, 2025 was $513,399,965 with a fair value of $501,179,072. The Company recorded cash collateral received under these agreements of $511,859,046 and established a corresponding liability for the same amount, which is included in payable for securities lending on Page 3 – Liabilities, Surplus and Other Funds. At December 31, 2025, there were no separate account securities lending agreements.

The Company participates in dollar repurchase agreements to sell and repurchase securities. The purchaser of the securities is permitted to sell or repledge those securities. At December 31, 2025, the Company's general account did not enter into any dollar repurchase agreements. At December 31, 2025, the carrying value and fair value of securities sold from the separate accounts under dollar repurchase agreements was $49,307,822, which were agency mortgage-backed-pass-through securities that were classified as bonds and those securities had a weighted average maturity of 22 years, with a weighted average yield of 5%. The Company recorded a liability for $49,438,236, which represents the repurchase price of the assets.

(2)-(7) Not applicable.

C. Wash Sales

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

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

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

Not applicable.

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

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

20. Fair Value Measurements

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

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

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

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

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

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

		Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	1. Preferred stocks	$ —	$ 38,738,376	$ 157,702,568	$ —	$ 196,440,944
	2. Bonds					
	Issuer Credit Obligations	22,647,070	482,007	4,077,501	—	27,206,578
	Asset-Backed Securities	—	7,982,423	—	—	7,982,423
	Total bonds	22,647,070	8,464,430	4,077,501	—	35,189,001
	3. Common stocks	273,682,082	1,292	286,716,919	—	560,400,293
	4. Derivative assets					
	Interest rate swaps	—	124,507,907	—	—	124,507,907
	Foreign currency swaps	—	59,911,105	—	—	59,911,105
	Bond Forward	—	—	—	—	—
	Inflation swaps	—	2,142,481	—	—	2,142,481
	Equity options	—	—	—	—	—
	Interest rate options	—	3,751,421	—	—	3,751,421
	Foreign currency forwards	—	526,968	—	—	526,968
	Corridor options	—	—	—	—	—
	Interest rate caps	—	—	—	—	—
	Futures	8,633	—	—	—	8,633
	Total return swaps	—	—	—	—	—
	Total derivative assets	8,633	190,839,882	—	—	190,848,515
	5. Separate accounts assets	462,299,464	2,770,633,435	2,526,510	1,076,848,847	4,312,308,256
	6. Other invested assets	—	—	78,270,196	—	78,270,196
	Total assets at fair value	$ 758,637,249	$ 3,008,677,415	$ 529,293,694	$ 1,076,848,847	$ 5,373,457,205
b.	Liabilities at fair value					
	1. Derivative liabilities					
	Interest rate swaps	$ —	$ 198,630,808	$ —	$ —	$ 198,630,808
	Foreign currency swaps	—	14,230,513	—	—	14,230,513
	Bond Forwards	—	7,033,988	—	—	7,033,988
	Inflation swaps	—	19,699,273	—	—	19,699,273
	Interest rate options	—	—	—	—	—
	Foreign currency forwards	—	9,588,126	—	—	9,588,126
	Futures	250,484	—	—	—	250,484
	Total return swaps	—	4,244	—	—	4,244
	Total derivative liabilities	250,484	249,186,952	—	—	249,437,436
	2. Separate accounts liabilities - derivatives[1]	1,280,286	—	—	—	1,280,286
	Total liabilities at fair value	$ 1,530,770	$ 249,186,952	$ —	$ —	$ 250,717,722

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

NOTES TO FINANCIAL STATEMENTS

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

	Balance at 01/01/2025	Transfers into Level 3	Transfers out of Level 3	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 12/31/2025
Assets:										
Preferred stocks	$115,664,302	$7,579,726	$ (1,787,937)	$ 7,558,632	$24,956,693	$ 12,363,450	$ —	$ (8,632,297)	$ —	$157,702,569
Bonds										
Issuer Credit Obligations	3,792,897	—	—	—	284,604	—	—	—	—	4,077,501
Asset-Backed Securities		—	—	—	—	—	—	—	—	—
Total Bonds	3,792,897	—	—	—	284,604	—	—	—	—	4,077,501
Common stocks	231,181,337	2,153,168	(7,111,571)	540,721	14,457,263	195,121,001	—	(149,625,000)	—	286,716,919
Derivatives	—	—	—	—	—	—	—	—	—	—
Separate accounts assets[1]	7,504,174	—	(5,500,000)	1,951,727	(1,834,862)	2,964,365	—	—	(2,558,894)	2,526,510
Other Invested Assets	110,533,414	—	(45,964,030)	(11,795,654)	—	25,581,410	—	(84,944)	—	78,270,196
Total Assets:	$468,676,124	$9,732,894	$(60,363,538)	$ (1,744,574)	$37,863,698	$236,030,226	$ —	$ (158,342,241)	$(2,558,894)	$529,293,695
Liabilities:										
Derivatives	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Total Liabilities:	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

[1] The total gains or (losses) included in surplus for separate accounts assets are offset by an equal amount for separate accounts liabilities, which results in a net zero impact on surplus for the Company.

Transfers between levels

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

Transfers into and out of Level 3

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

Transfers into Level 3 totaled $9,732,894 for the year ended December 31, 2025, due to $7,579,726 of preferred stocks and $2,153,168 of common stocks due to a change in price source resulting from corporate actions. Transfers out of Level 3 totaled $60,363,538 for the same period, which included $45,964,030 of other invested assets that were measured at fair value at the beginning of the period and measured at amortized cost at the end of the period; $7,111,571 of common stocks and $1,787,937 of preferred stocks, both due to a change in price source resulting from corporate actions; and $5,500,000 of separate account non-agency asset backed securities related to a change in price source.

(4)-(5) Determination of Fair Value

The Company has an established and well-documented process for determining fair value. Security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from nationally recognized third-party pricing services. For most private placement securities, the Company applies a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. For private placement securities that cannot be priced through these processes, the Company uses internal models and calculations. All other securities are submitted to independent brokers for prices. The Company performs various analyses to ascertain that the prices represent fair value. Examples of procedures performed include, but are not limited to, back testing recent trades, monitoring trading volumes, and performing variance analysis of monthly price changes using different thresholds based on asset type. The Company also performs an annual review of all third-party pricing services. During this review, the Company obtains an understanding of the process and sources used by the pricing service to ensure that they maximize the use of observable inputs, the pricing service's frequency of updating prices, and the controls that the pricing service uses to ensure that their prices reflect market assumptions. The Company also selects a sample of securities and obtains a more detailed understanding from each pricing service regarding how they derived the price assigned to each security. Where inputs or prices do not reflect market participant assumptions, the Company will challenge these prices and apply different methodologies that will enhance the use of observable inputs and data. The Company may use non-binding broker quotes or internal valuations to support the fair value of securities that go through this formal price challenge process. At December 31, 2025, the Company challenged the price it received from third party pricing services on general account securities with a book value of $181,736 and a market value of $222,768.The Company challenged the price it received from third party pricing services on separate account securities with a book value of $4,944,192 and a market value of $3,865,243.

In addition, the Company has a pricing committee that provides oversight over the Company's prices and fair value process for securities. The committee meets quarterly and is responsible for the review and approval of the Company's valuation procedures. The committee is also responsible for the review of pricing exception reports as well as the review of significant inputs used in the valuation of assets that are valued internally.

For Level 1 investments, valuations are generally based on observable inputs that reflect quoted prices for identical assets in active markets.

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

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

Level 1 measurements

SVO identified bond ETF

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

Common stocks

NOTES TO FINANCIAL STATEMENTS

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

Derivatives (including separate accounts liabilities – derivatives)

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

Separate accounts assets

These assets are comprised of cash and common stocks. Common stocks are generally traded on an exchange.

Level 2 measurements

Preferred stocks

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

Bonds

The fair value of bonds is obtained from third-party pricing services, matrix-based pricing, internal models or broker quotes. Third-party pricing services generally use an income-based valuation approach by using a discounted cash-flow model or it may also use a market approach by looking at recent trades of a specific security to determine fair value on public securities or a combination of the two. Typical inputs used by these pricing services include, but are not limited to: benchmark yields, reported trades, issuer spreads, bids, offers, benchmark securities, estimated cash flows and prepayment speeds, which the Company has determined are observable inputs.

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

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

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

Common Stocks

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

Derivatives

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

Separate accounts assets

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

Level 3 measurements

Bonds

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

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

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

Preferred and common stocks

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

Derivatives

NOTES TO FINANCIAL STATEMENTS

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

Other Invested Assets

Other Invested Assets include residual tranches of securitizations. The fair value of the residual tranches of securitizations is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and is classified as Level 3.

B. Not applicable.

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

	Fair Value	Carrying Amount	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Issuer Credit Obligations	$ 113,764,964,327	$ 121,472,579,900	$ 22,647,070	$ 109,446,482,288	$ 4,295,834,969	$ —	$ —
Asset Backed securities	33,049,010,186	34,206,691,668	—	30,910,562,348	2,138,447,838		
Total Bonds	146,813,974,513	155,679,271,568	22,647,070	140,357,044,636	6,434,282,807	—	—
Preferred stocks	273,855,442	271,397,486	—	38,738,376	235,117,066	—	—
Common stocks	560,400,294	560,400,294	273,682,082	1,292	286,716,920	—	—
Mortgage loans	27,037,653,090	27,846,705,164	—	—	27,037,653,090	—	—
Cash, cash equivalents and short-term investments	3,708,495,125	3,708,495,125	625,316,597	3,083,178,528	—	—	—
Derivatives	1,713,010,811	1,479,078,662	8,633	1,713,002,178	—	—	—
Other invested assets[1]	1,546,226,581	1,498,722,050	—	477,238,073	1,068,988,508	—	—
Derivative Collateral	261,176,904	261,176,904	—	261,176,904	—	—	—
Investment income due and accrued	2,645,518,566	2,645,518,566	—	2,645,518,566	—	—	—
Separate accounts assets	10,863,629,084	10,925,772,245	558,302,500	9,193,880,842	34,596,895	1,076,848,847	—
Total assets	$ 195,423,940,411	$ 204,876,538,064	$ 1,479,956,882	$ 157,769,779,395	$ 35,097,355,286	$ 1,076,848,847	$ —
Liabilities:							
Deposit fund contracts:							
Funding agreements	$ 49,307,945,704	$ 49,539,053,450	$ —	$ —	$ 49,307,945,704	$ —	$ —
Annuities certain	8,539,560	8,318,762	—	—	8,539,560	—	—
Other deposit funds	1,248,544,068	1,248,544,068	—	—	1,248,544,068	—	—
Premiums paid in advance	123,002,080	123,002,080	—	123,002,080	—	—	—
Derivatives	770,265,976	703,244,250	250,484	770,015,492	—	—	—
Derivatives - collateral	793,291,492	793,291,492	—	793,291,492	—	—	—
Borrowed money	346,255,455	346,255,455	—	346,255,455	—	—	—
Amounts payable under securities lending	513,432,257	513,432,257	—	513,432,257	—	—	—
Separate accounts liabilities	1,280,286	1,280,286	1,280,286	—	—	—	—
Total liabilities	$ 53,112,556,878	$ 53,276,422,101	$ 1,530,770	$ 2,545,996,776	$ 50,565,029,332	$ —	$ —

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

Bonds

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

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

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

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

Included in bonds is an affiliated bond from MCF. The affiliated bond from MCF had a carrying value of $3,874,176,788 and a fair value of $4,018,296,164 at December 31, 2025. The fair value of this security is calculated internally and may include inputs that may not be observable. Therefore, this security is classified as Level 3.

Preferred and common stocks

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

NOTES TO FINANCIAL STATEMENTS

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

Mortgage loans

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

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

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

Derivatives (including separate accounts liabilities)

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

Other invested assets

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

Derivatives – collateral (including separate accounts liabilities - collateral)

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

Separate accounts assets (including - collateral)

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

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

Deposit fund contracts

For funding agreements backing medium term notes, fair values are based on available market prices for the notes. For other funding agreements and annuities certain liabilities, fair values are estimated using discounted cash flow calculations based on interest rates currently being offered for similar contracts with maturities consistent with those remaining for the contracts being valued. For all other deposit funds, the fair value is estimated to be equal to the account value since they can be withdrawn at anytime and without prior notice.

Premiums paid in advance

For premiums paid in advance, the carrying value of the liability approximates fair value.

Borrowed money

Borrowed money consists of intercompany borrowings and other financing arrangements. Due to the short-term nature of the transactions, the carrying value approximates fair value. At December 31, 2025 the Company had repurchase agreements of $49,307,822.

Amounts payable under securities lending

Amounts due under securities lending consists of cash collateral received under securities lending agreements. Due to the short-term nature of the transactions, the carrying value approximates fair value.

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

(1)–(2) Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

2025

Category of Investment	Investment Strategy	NAV	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge fund	Long/short equity	$ 4,286,117	$ —	Annual, Semi-Annual, Quarterly, Monthly	30-90 days (Assets subject to lock-up periods)
Hedge fund	Distressed securities, multi-strategy	674,673	—	Semi-Annual, Quarterly	60-90 days (Assets subject to lock-up periods)
Private equity	Leverage buyout, mezzanine financing, distressed securities	1,071,888,057	197,366,462	N/A	N/A
		$ 1,076,848,847	$ 197,366,462		

21. Other Items

A. Unusual or Infrequent Items

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

B. Troubled Debt Restructuring: Debtors

Not applicable.

C. Other Disclosures

Assets with a carrying value of $299,930,050 at December 31, 2025 were on deposit with government authorities or trustees as required by certain state insurance laws.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State and Federal Tax Credits

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

Description of State and Federal Tax Credits	Jurisdiction	Carrying Value[1]	Unused Amount
State Transferable - Low Income Housing	GA	$ 12,322,862	$ 19,298,547
State Transferable - Low Income Housing	MA	21,614,539	23,523,500
State Transferable - Low Income Housing	CA	23,444,422	38,454,381
Federal - Transferable	N/A	439,067,662	460,028,346
Federal - Non-Transferable	N/A	112,724,986	230,900,308
Total		$ 609,174,471	$ 772,205,082

[1]Includes 45,058,960 of certificated tax credits which are reported in other assets on the Statutory Statements of Financial Position.

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

	State Abbreviation*	Transferable/ Certificated	Nontransferable	Total
a. State				
Georgia	GA	$ 19,298,547	$ —	$ 19,298,547
Massachusetts	MA	23,523,500	—	23,523,500
California	CA	38,454,381	—	38,454,381
	Total	$ 81,276,428	$ —	$ 81,276,428
b. Federal		$ 460,028,346	$ 230,900,308	$ 690,928,654
c. Total(a+b)		$ 541,304,774	$ 230,900,308	$ 772,205,082

* Only applicable to State section (a) of table

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

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

(4) Impairment Loss

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

NOTES TO FINANCIAL STATEMENTS

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

	Total Admitted	Total Nonadmitted
a. State		
1. Transferable / Certificated	$ 81,276,428	$ —
2. Non-transferable	$ —	$ —
b. Federal		
1. Transferable / Certificated	$ 460,028,346	$ —
2. Non-transferable	$ 230,900,308	$ —
c. Total (a+b)	$ 772,205,082	$ —

(6) The company has a commitment or contingent commitment to purchase tax credits of $43,881,813

F. Subprime and Midprime Mortgage Related Risk Exposure

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

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

(3) The Company has exposure to subprime and midprime residential mortgage lending through its fixed maturity investments that are collateralized by mortgages that have characteristics of subprime or midprime lending. Subprime residential mortgage lending is the origination of residential mortgage loans to customers with weak credit profiles, including using relaxed mortgage-underwriting standards that provide for affordable mortgage products. These investments are primarily in the form of asset-backed securities (“ABS”) supported by subprime or midprime residential mortgage loans or collateralized debt securities (“CDOs”) that contain a subprime or midprime loan component. The collective carrying value of these investments is $464,420,654 representing 0.30% of total fixed maturity investments. Of this amount, 79.1% had “AAA” or “AA” credit quality ratings. There was no common stock subprime or midprime exposure. The Company manages its subprime and midprime risk exposure by limiting the Company’s holdings in these types of instruments, and performing ongoing analysis of cash flows, prepayment speeds, default rates and other stress variables.

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

Subprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	$ 13,904,781	$ 14,477,677	$ 14,682,234	$ 3,709,723
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investments in SCA	—	—	—	—
Other assets	—	—	—	—
Total	$ 13,904,781	$ 14,477,677	$ 14,682,234	$ 3,709,723

Midprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	$ 450,233,699	$ 449,942,977	$ 451,870,016	$ 64,431,515
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investments in SCA	—	—	—	—
Other assets	—	—	—	—
Total	$ 450,233,699	$ 449,942,977	$ 451,870,016	$ 64,431,515
Grand total (subprime and midprime)	$ 464,138,480	$ 464,420,654	$ 466,552,250	$ 68,141,238

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

Residential Mortgage-Backed Securities	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Subprime	$ 2,113,737	$ 2,113,737	$ 2,263,952	$ 1,827,543
Midprime	49,078,978	48,815,004	50,415,897	25,519,720
Total	$ 51,192,715	$ 50,928,741	$ 52,679,849	$ 27,347,262

NOTES TO FINANCIAL STATEMENTS

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

G. Retained Assets

(1) Effective June 1, 2012, the Company ceased offering retained asset accounts as a settlement option to life insurance and annuity beneficiaries. Prior to that date, beneficiaries could select the retained asset account as a settlement option for satisfying individual and group life insurance and annuity claims of $10,000 or more. For group life beneficiaries, the default settlement option is a lump sum payout if the claimant does not make any other selection. Retained asset accounts are interest-bearing draft accounts administered by an unaffiliated bank and beneficiaries may access available funds by writing a check for any amount up to the full remaining balance of the net claim settlement. The Company's aggregate liability for retained asset accounts is reported as a component of liability for deposit-type contracts on Page 3 – Liabilities, Surplus and Other Funds.

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

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

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

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

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

	In-Force			
	2025		2024	
	Number	Amount	Number	Amount
Up to and including 12 months	—	$ —	—	$ —
13 to 24 months	—	—	—	—
25 to 36 months	—	—	—	—
37 to 48 months	—	—	—	—
49 to 60 months	—	—	—	—
Over 60 months	785	21,421,255	894	24,747,591
Total	785	$ 21,421,255	894	$ 24,747,591

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

	Individual		Group	
	Number	Amount	Number	Amount
Retained asset accounts at the beginning of the year	757	$ 21,378,752	137	$ 3,368,837
Retained asset accounts issued/added during the year	—	—	—	—
Investment earnings credited to retained asset accounts during the year	N/A	561,232	N/A	89,850
Fees and other charges assessed to retained asset accounts during the year	N/A	—	N/A	—
Retained asset accounts transferred to state unclaimed property funds during the year	(25)	(598,800)	(6)	(3,440)
Retained asset accounts closed/withdrawn during the year	(77)	(2,907,331)	(1)	(467,847)
Retained asset accounts at the end of the year	655	$ 18,433,853	$ 130	$ 2,987,400

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

At December 31, 2025, the cash surrender value of the corporate owned life insurance policies purchased from NYLIAC is $4,626,527,654 . Of this amount, $3,319,904,275 is invested in NYLIAC's general account and $1,306,623,379 is invested in NYLIAC's separate accounts. The investments in NYLIAC's separate accounts are allocated into the following categories based on primary underlying investment characteristics:

		December 31, 2025
(1)	Amount of admitted balance that could be realized from an investment vehicle	$ 1,306,623,379
(2)	Percentage Bonds	21 %
(3)	Percentage Stocks	78 %
(4)	Percentage Mortgage Loans	— %
(5)	Percentage Real Estate	1 %
(6)	Percentage Cash and Short-Term Investments	— %
(7)	Percentage Derivatives	— %
(8)	Percentage Other Invested Assets	— %

J. Reporting Net Negative (Disallowed) IMR

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

	Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
(1) Net negative (disallowed) IMR	$ 934,092,474	$ 888,347,081	$ 45,745,393	$ —
(2) Negative (disallowed) IMR admitted	934,092,474	888,347,081	45,745,393	—
(3) Calculated adjusted capital and surplus				
Prior Period General Account Capital & Surplus	$26,811,163,901			
From Prior Period SAP Financials				
Net Positive Goodwill (admitted)	2,134,664,217			
EDP Equipment & Operating System Software (admitted)	42,653,523			
Net DTAs (admitted)	2,065,905,701			
Net Negative (disallowed) IMR (admitted)	970,158,914			
Adjusted Capital & Surplus	$21,597,781,546			
(4) Percentage of adjusted capital and surplus				
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	4.3 %			
(5) Allocated gains/losses to IMR from derivatives				
	Gains	**Losses**		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	520,238,247	370,400,531		
Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	289,930,523	348,224,613		
Fair Value Derivative Gains & Losses Amortized Over Current Period	113,285,061	65,796,273		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total	696,883,709	652,828,871		

22. Events Subsequent

Effective January 1, 2026, a loan was issued by the Company to NYLIM with a maximum borrowing limit of $400 million.

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

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

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

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

Section 2 – Ceded Reinsurance Report – Part A

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction, in surplus, for agreements not reflected in Section 2 above, of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. If all reinsurance agreements were terminated by either party as of the date of the statement, the resulting reduction in surplus due to loss of reserve credits net of unearned premium would be approximately $1,570,200,000.

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in-force or which had existing reserves established by the company as of the effective date of the agreement? Yes ( ) No (X). If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? $X

B. Uncollectible Reinsurance

Not applicable.

C. Commutation of Ceded Reinsurance

Not applicable.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

E - G. Not applicable.

H. Reinsurance Credit

(1) Disclose any reinsurance contracts (or multiple contracts with the same reinsurer or its affiliates) subject to A-791 that includes a provision, which limits the reinsurer's assumption of significant risks identified as in A-791. Examples of risk limiting features include provisions such as a deductible, a loss ratio corridor, a loss cap, an aggregate limit or similar effect. If true, indicate the number of reinsurance contracts to which such provisions apply. For contracts subject to A-791, indicate if deposit accounting was applied for all contracts, which limit significant risks.

Not applicable

(2) Disclose if any reinsurance contracts contain features (except reinsurance contracts with a federal or state facility) described below which result in delays in payment in form or in fact:

Not applicable

(3) Disclose if the reporting entity has reflected reinsurance accounting credit for any contracts not subject to Appendix A-791 and not yearly renewable term, which meet the risk transfer requirements of SSAP No. 61R and identify the type of contracts and the reinsurance contracts.

Not applicable

(4) Disclose if the reporting entity ceded any risk which is not subject to A-791 and not yearly renewable term reinsurance, under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:

Not applicable

(5) If affirmative disclosure is required for Paragraph 23H(5) above, explain why the contract(s) is treated differently for GAAP and SAP.

Not applicable

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A – C. Not applicable.

D. The Company did not have any medical loss ratio rebates required pursuant to the Public Health Service Act at December 31, 2025.

E. Risk Sharing Provisions of the Affordable Care Act (ACA)

(1) The Company writes accident and health insurance premiums which is subject to the ACA risk sharing provisions.

(2) The impact of risk-sharing provisions of the ACA on admitted assets, liabilities and revenue for the year ended December 31, 2025 are as follows:

a. Permanent ACA Risk Adjustment Program

Not applicable.

NOTES TO FINANCIAL STATEMENTS

(3) Roll-forward of prior year ACA risk-sharing provisions at December 31, 2025.

Not applicable.

(4) The Company had no risk corridors asset and liability balances for the year ended December 31, 2025.

(5) The Company had no ACA risk corridors receivable for the year ended December 31, 2025.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Claim reserves and unpaid claim liabilities at December 31, 2024 were $1,563,208,903. For the year ended December 31, 2025, $277,217,269 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $1,224,796,245 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Accidental Death and Dismemberment, Non-Comprehensive Major Medical, disability income, Medicare supplement of insurance and long term care lines of insurance. Therefore, there has been a $61,195,389 favorable prior-year development from December 31, 2024 to December 31, 2025. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates were adjusted as additional information became known regarding individual claims. The Company had no unfavorable prior year loss development on retrospectively rated policies included in this decrease. However, businesses with guaranteed renewable products are subject to premium adjustments.

B. Not applicable.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

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

The Company is the assumed obligor for certain structured settlement agreements with unaffiliated insurance companies, beneficiaries and other non-affiliated entities. To satisfy its obligations under these agreements, the Company owns single premium annuity contracts issued by NYLIAC. The obligations are based upon the actuarially determined present value of expected future payments. Interest rates used in establishing such obligations range from 8.25% to 8.75%. The Company has directed NYLIAC to make the payments under the annuity contracts directly to the beneficiaries under the structured settlement agreements. At December 31, 2025 and 2024, the carrying value of the single premium annuity contracts and the corresponding obligations amounted to $144,750,787 and $145,306,661, respectively.

28. Health Care Receivables

Not applicable.

29. Participating Policies

Individual and group life participating policies represent 99.4% of total individual and group life insurance inforce. The Company paid dividends in the amount of $2,636,223,036 to individual and group life policyholders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

At December 31, 2025, the Company did not have a liability for premium deficiency reserves on accident and health contracts.

31. Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deductions of deferred fractional premiums upon death of the insured and returns a portion of the final premium beyond the date of death. No surrender values are promised in excess of the total reserves included in Exhibit 5.

(2) Certain substandard policies are valued on tables that are multiples of the standard table. Other substandard policies are valued as equivalent to standard lives on the basis of insurance age. Additional reserves are held on account of anticipated extra mortality for policies subject to extra premiums.

(3) At December 31, 2025, the Company had $24,412,361,279 of insurance in-force for which the gross premiums were less than the net premiums according to the standard of valuation set by the state of New York. Reserves to cover the above insurance totaled the net amount of $149,998,613 at December 31, 2025 and were reported in Exhibit 5, Miscellaneous Reserves section.

(4) The tabular interest (Page 7, Line 4) for group annuities has been determined from the basic data for the calculation of policy reserves. The tabular interest for all other lines of business has been determined by formula as described in the instructions for Page 7.

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

The tabular cost (Page 7, Line 9) for 7-Year term, for certain survivorship whole life policies, and for ancillary coverage has been determined by formula as described in the instructions for Page 7. For all other coverage, including the bulk of individual life, the tabular cost has been determined from the basic data for the calculation of policy reserves.

(5) The tabular interest on funds not involving life contingencies on Exhibit 7, Line 3 is generally the interest actually credited to or accrued on such funds.

NOTES TO FINANCIAL STATEMENTS

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

	Amount
Individual Annuities:	
Income optionality	$ (12,606,648)
Withdrawal optionality	59,843
Total for Individual Annuities	(12,546,805)
Group Annuities:	
Expense and termination charges	(20,967,415)
Decrease in interest guarantee reserves	(1,894,581)
Other changes	(891,676)
Total for Group Annuities	(23,753,672)
Individual Life:	
Change in amount assumed from John Hancock (60%)	(215,571,373)
Modeling updates	11,797,705
Reserve allocation update	(810,822)
Mortality assumption updates	(26,620,950)
Impact of funds withheld reinsurance on Term block	(286,192,725)
Total for Individual Life	(517,398,166)
Group Life:	
Revalued waiver of premium claims	(19,537)
Total for Group Life	(19,537)
Total other increases (net)	$ (553,718,180)

"Other net change in reserves" on Exhibit 7, Line 4 relates to guaranteed interest contracts and annuities certain, and consists of:

Decrease in interest guarantee reserves	(37,812,369)
Foreign exchange	1,513,908,281
Total other net change in reserves	$ 1,476,095,912

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

A. Individual Annuities

		December 31, 2025				
		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ 6,714,063	$ —	$ —	$ 6,714,063	0.1 %
	b. At book value less current surrender charge of 5% or more	—	—	—	—	—
	c. At fair value	—	—	—	—	—
	d. Total with market value adjustment or at fair value (total of a through c)	6,714,063	—	—	6,714,063	0.1
	e. At book value without adjustment (minimal or no charge or adjustment)	591,311	—	—	591,311	—
(2)	Not subject to discretionary withdrawal	11,198,340,998	—	—	11,198,340,998	99.9
(3)	Total (gross: direct + assumed)	11,205,646,372	—	—	11,205,646,372	100.0
(4)	Reinsurance ceded	—	—	—	—	—
(5)	Total (net)* (3) - (4)	$ 11,205,646,372	$ —	$ —	$ 11,205,646,372	100.0 %
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

NOTES TO FINANCIAL STATEMENTS

B. Group Annuities

		December 31, 2025				
		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ 6,322,977,684	$ 6,643,920,547	$ —	$ 12,966,898,231	36.9 %
	b. At book value less current surrender charge of 5% or more	—	—	—	—	—
	c. At fair value	—	2,799,169,609	1,404,042,252	4,203,211,861	12.0
	d. Total with market value adjustment or at fair value (total of a through c)	6,322,977,684	9,443,090,156	1,404,042,252	17,170,110,092	48.8
	e. At book value without adjustment (minimal or no charge or adjustment)	1,877,629,638	—	—	1,877,629,638	5.3
(2)	Not subject to discretionary withdrawal	16,120,068,484	—	—	16,120,068,484	45.8
(3)	Total (gross: direct + assumed)	24,320,675,806	9,443,090,156	1,404,042,252	35,167,808,214	100.0
(4)	Reinsurance ceded	—	—	—	—	—
(5)	Total (net) * (3) – (4)	$ 24,320,675,806	$ 9,443,090,156	$ 1,404,042,252	$ 35,167,808,214	100.0 %
(6)	Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

C. Deposit-Type Contracts (no life contingencies)

		December 31, 2025				
		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ 5,776,318	$ —	$ —	$ 5,776,318	— %
	b. At book value less current surrender charge of 5% or more	—	—	—	—	—
	c. At fair value	—	—	—	—	—
	d. Total with market value adjustment or at fair value (total of a through c)	5,776,318	—	—	5,776,318	—
	e. At book value without adjustment (minimal or no charge or adjustment)	4,305,438,202	—	—	4,305,438,202	8.2
(2)	Not subject to discretionary withdrawal	48,239,860,202	—	—	48,239,860,202	91.8
(3)	Total (gross: direct + assumed)	52,551,074,722	—	—	52,551,074,722	100.0
(4)	Reinsurance ceded	—	—	—	—	—
(5)	Total (net) (3) – (4)	$ 52,551,074,722	$ —	$ —	$ 52,551,074,722	100.0 %
(6)	Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ —	$ —	$ —	$ —	

D. Life & Accident & Health Annual Statement:

		December 31, 2025
(1)	Exhibit 5, Annuities Section, Total (net)	$ 35,516,286,065
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	10,036,113
(3)	Exhibit 7, Deposit-Type Contracts Line 14, Column 1	52,551,074,721
(4)	Subtotal	88,077,396,899
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, Annuities Section, Total (net)	10,847,132,408
(6)	Exhibit 3, Supplementary Contracts with Life Contingencies Section, Total (net)	—
(7)	Policyholder dividend and coupon accumulations	—
(8)	Policyholder premiums	—
(9)	Guaranteed interest contracts	—
(10)	Other contract deposit funds	—
(11)	Subtotal	10,847,132,408
(12)	Combined Total	$ 98,924,529,307

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

		December 31, 2025		
		Account Value	Cash Value	Reserve
A.	**General Account**			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term policies with cash value	$ —	$ 530,896,481	$ 1,367,236,124
b.	Universal life	8,523,913	8,523,913	8,525,487
c.	Universal life with secondary guarantees	—	—	—
d.	Indexed universal life	—	—	—
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life insurance	—	99,805,161,311	105,757,679,297
h.	Variable life	—	—	—
i.	Variable universal life	—	—	—
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term policies without cash value	—	—	2,639,070,400
b.	Accidental death benefits	—	—	54,962,832
c.	Disability - active lives	—	—	522,871,895
d.	Disability - disabled lives	—	—	564,099,016
e.	Miscellaneous reserves	—	—	860,303,916
(3)	Total (gross: direct + assumed)	8,523,913	100,344,581,705	111,774,748,967
(4)	Reinsurance ceded	—	2,360,031,151	5,208,020,609
(5)	Total (net) (C) - (D)	$ 8,523,913	$ 97,984,550,554	$ 106,566,728,358
B.	**Separate Account with Guarantees**			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term policies with cash value	$ —	$ —	$ —
b.	Universal life	—	—	—
c.	Universal life with secondary guarantees	—	—	—
d.	Indexed universal life	—	—	—
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life insurance	—	—	—
h.	Variable life	—	—	—
i.	Variable universal life	—	—	—
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term policies without cash value	—	—	—
b.	Accidental death benefits	—	—	—
c.	Disability - active lives	—	—	—
d.	Disability - disabled lives	—	—	—
e.	Miscellaneous reserves	—	—	—
(3)	Total (gross: direct + assumed)	—	—	—
(4)	Reinsurance ceded	—	—	—
(5)	Total (net) (C) - (D)	$ —	$ —	$ —
C.	**Separate Account Nonguaranteed**			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term policies with cash value	$ —	$ —	$ —
b.	Universal life	—	—	—
c.	Universal life with secondary guarantees	—	—	—
d.	Indexed universal life	—	—	—
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life insurance	—	—	—
h.	Variable life	—	—	—
i.	Variable universal life	—	—	—
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term policies without cash value	—	—	—
b.	Accidental death benefits	—	—	—
c.	Disability - active lives	—	—	—
d.	Disability - disabled lives	—	—	—
e.	Miscellaneous reserves	—	—	—
(3)	Total (gross: direct + assumed)	—	—	—
(4)	Reinsurance ceded	—	—	—
(5)	Total (net) (C) - (D)	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

D.	Life & Accident & Health Annual Statement:	December 31, 2025
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 104,446,228,954
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	53,729,924
(3)	Exhibit 5, Disability-Active Lives Section, Total (net)	522,013,026
(4)	Exhibit 5, Disability-Disabled Lives Section, Total (net)	552,088,462
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	992,667,991
(6)	Subtotal	106,566,728,357
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Life Insurance Section, Total (net)	—
(8)	Exhibit 3, Accident and Health Contracts Section, Total (net)	—
(9)	Exhibit 3, Miscellaneous Reserves Section, Total (net)	—
(10)	Subtotal (Lines (7) through (9))	—
(11)	Combined Total ((6) and (10))	$ 106,566,728,357

34. Premium and Annuity Considerations Deferred and Uncollected

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

Type	Gross	Net of Loading
(1) Ordinary new business	$ 148,819,946	$ 26,639,176
(2) Ordinary renewal	1,558,685,089	1,266,166,090
(3) Group life	350,797,406	295,039,428
Total	$ 2,058,302,441	$ 1,587,844,694

The amounts above reflect a prescribed practice that departs from the NAIC SAP. Refer to Note 1 – Summary of Significant Accounting Policies, for additional information.

35. Separate Accounts

A. Separate Accounts Activity

(1) The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions. At December 31, 2025, the Company reported separate accounts assets and liabilities from employee benefit plans (group annuity).

The Company has certain market value guaranteed separate accounts and other book value guaranteed separate accounts for which supplemental separate accounts assets are used to fund the excess of the actuarial liabilities for future guaranteed payments over the market value and the book value of the assets, respectively. The Company evaluates separate accounts surplus quarterly and transfers funds to or (from) the supplemental separate account as necessary, with cash settlement only for market value guaranteed separate accounts.

In accordance with the domiciliary state procedures for approving items within separate accounts, the classification of the separate accounts is subject to Section 4240 of the New York State Insurance Law. In addition, the separate accounts are supported through affirmative approval of the plans of operations by the NYSDFS.

(2) At December 31, 2025 and 2024, the Company's separate accounts statement included legally insulated assets of $10,847,132,408 and $11,533,789,017 respectively. The assets legally and not legally insulated from the general account at December 31, 2025 are attributed to the following products or transactions:

Product/Transaction	Legally Insulated Assets	Separate Accounts Assets (Not Legally Insulated)[1]
Employee benefit plans (group annuity)	$ 10,847,132,408	$ 102,565,000
Supplemental account	—	21,820,231
Total	$ 10,847,132,408	$ 124,385,231

[1]Separate accounts assets classified as not legally insulated assets support: $49,438,236 of borrowed funds, $42,658,913 of payables for securities, $16,007,647 of other liabilities, $12,703,707 of other transfers from the general account due or accrued (net), $2,338,827 of investment servicing fees payable, and $1,237,902 of remittances and items not allocated.

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

a. 2025 $ 11,529,455
b. 2024 $ 12,671,217
c. 2023 $ 13,579,444
d. 2022 $ 14,122,955
e. 2021 $ 13,644,573

For the years ended December 31, 2025, 2024, 2023, 2022 and 2021, the general account of the Company did not make any payments toward separate accounts guarantees.

The Company holds assets in guaranteed separate accounts, which are included in the Company's asset adequacy testing. At December 31, 2025, separate account assets totaled $6,662,875,010 at book value and $2,882,706,664 at market value, respectively. During 2025, risk charges of $8,408,001 and $3,121,454 were paid from the book value and market value separate accounts, respectively to the general account.

(4) At December 31, 2025, the market value separate accounts did not enter into securities lending arrangements. At December 31, 2025, the market value separate accounts were party to dollar repurchase agreements, which follow the same policies and procedures used for the Company's general account. The carrying value and fair value of securities sold under dollar repurchase agreements at December 31, 2025 was $49,307,822, while the fair value of the cash collateral received was $49,457,230. The market value separate accounts recorded a liability for $49,438,236, which represents the repurchase price of the assets.

NOTES TO FINANCIAL STATEMENTS

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

B. General Nature and Characteristics of Separate Accounts Business

The Company has separate accounts funding group annuity contracts. A book value separate account funds guaranteed benefits and market value separate accounts fund both guaranteed and non-guaranteed benefits.

The book value separate account primarily support certain employee benefit contracts where investment performance is not fully passed through to the individual contract holder as there are certain restrictions upon surrender. More specifically, book value separate account guarantees principal and interest during active status and at the contract discontinuance, the contract holder is entitled to a book value payout, if 12 months advance notice is provided. Alternatively, the contract holder may elect discontinuance with at least 10 days notice and receive an immediate lump sum payment subject to a termination adjustment factor (tied to an external index). The factor will not be greater than 1.

Certain market value separate accounts provide a minimum guaranteed interest rate. For these separate accounts, at contract discontinuance, the contract holder is entitled to an immediate payout of market value, or an installment payout of the guaranteed amount, or for certain contracts, a lump sum payout of the guaranteed amount at the end of a specific number of years, as set forth in the contract.

Separate accounts funding non-guaranteed benefits provide no guarantee of principal or interest, and payout is at fair value at contract discontinuance.

Information regarding the separate accounts of the Company at and for the year ended December 31, 2025 is as follows:

		Indexed	Non-Indexed Guarantee less than/ equal to 4%	Non-Indexed Guarantee more than 4%	Non-Guaranteed Separate Accounts	Total
(1)	Premiums, considerations or deposits for the year ended 12/31/2025	$ —	$2,204,482,303	$ —	$ —	$2,204,482,303
	Reserves at 12/31/2025					
(2)	For accounts with assets at:					
	a. Fair value	$ —	$2,799,169,609	$ —	$1,404,042,252	$4,203,211,861
	b. Amortized cost	—	6,643,920,547	—	—	6,643,920,547
	c. Total reserves *	$ —	$9,443,090,156	$ —	$1,404,042,252	$10,847,132,408
(3)	By withdrawal characteristics:					
	a. Subject to discretionary withdrawal:					
	1. With market value adjustment	$ —	$6,643,920,547	$ —	$ —	$6,643,920,547
	2. At book value without fair value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
	3. At fair value	—	2,799,169,609	—	1,404,042,252	4,203,211,861
	4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
	5. Subtotal	—	9,443,090,156	—	1,404,042,252	10,847,132,408
	b. Not subject to discretionary withdrawal	—	—	—	—	—
	c. Total reserves	$ —	$9,443,090,156	$ —	$1,404,042,252	$10,847,132,408
	*Line 2c and line 3c should be equal.					
(4)	Reserves for asset default risk in lieu of AVR	$ —	$ 2,596,368	$ —	$ —	$ 2,596,368

C. Reconciliation of Net Transfers To (From) Separate Accounts

(1)	Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
	a. Transfers to separate accounts (Page 4, Line 1.4)	$ 2,204,482,303
	b. Transfers from separate accounts (Page 4, Line 10)	3,455,307,497
	c. Net transfers to (from) separate accounts (a) – (b)	(1,250,825,194)
(2)	Reconciling Adjustments:	
	a. Reinsurance assumed	—
(3)	Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (Page 4, Line 26)	$ (1,250,825,194)

36. Loss/Claim Adjustment Expenses

The liability for unpaid accident and health claim adjustment expenses at December 31, 2025 and 2024 was $23,954,741 and $23,655,132 respectively. The Company incurred $10,042,186 and paid $9,868,538 of claim adjustment expenses in the current year, of which $6,171,720 of the paid amount was attributable to insured or covered events of prior years. The Company took into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims/losses and did not reduce its liability.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... New York

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

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

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

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

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

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

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/25/2021

3.4 By what department or departments?
New York State Department of Financial Services .....

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

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

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

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

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

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

.....

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

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

.....

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

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

.....

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

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

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

12.11 Name of real estate holding company ... The real estate holding companies are as follows: AVENUE REAL ESTATE FUND LP, MADISON CORE PROPERTY FUND LLC, MCMORGAN NORTHERN CALIFORNIA VALUE ADD/DEVELOPMENT FUND II, LP, NYLIFE OFFICE HOLDINGS MEMBER LLC, MSVEF INVESTOR LLC, REEP NYL JAG ACQUISITION CO MEMBER LLC, BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND, LP, BLUE OWL DIGITAL INFRASTRUCTURE FUND II LP, REEP-MF GATEWAY TAF UT LLC, ICONIQ RESIDENTIAL PARTNERS FUND A LP, BC CO-INVEST CTP-I LP, EOS REAL ESTATE PARTNERS III LP, BC CO-INVEST PARAGON PARK LOT 3B LP, REEP-MF SALISBURY SQUARE TOWER ONE TAF LLC, HOTEL ZOE CO-INVEST LP, MSSIV NYL INVESTOR MEMBER LLC, MADISON SQUARE VALUE ENHANCEMENT FUND II LP, HYATT CENTRIC CO-INVEST LP, NYLIFE REAL ESTATE HOLDINGS LLC, BOSTON CAPITAL AFFORDABLE HOUSING M F LLC, REEP-RTL NPM GA LLC, REEP-OFC 515 POST OAK TX LLC, REEP-OFC ASPECT OR LLC, MSSDF 717 TEXAS MEMBER LLC, REEP 1030 15NW DC LLC, REEP 1341G DC LLC, REEP 1111 19NW DC LLC, REEP-OFC 30 WM IL LLC, 757 THIRD AVENUE, NYLMDC KING OF PRUSSIA REALTY, L.P., Silver Spring Associates, HUNTSVILLE NYL, LLC, NYMH-Ennis LP, NYMH-Freeport LP, NYMH-Houston LP, NYMH-Plano LP, NYMH-San Antonio LP, NYMH-Stephenville LP, NYMH-Taylor LP

12.12 Number of parcels involved 88

12.13 Total book/adjusted carrying value ..... $ 1,781,001,770

12.2 If yes, provide explanation

The Company holds 39 entities that own real estate properties with 88 real estate parcels and a total carrying value of $1,781,001,770. Of this amount, $4,959,339 is nonadmitted since there is no GAAP audit performed. .....

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

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

.....

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

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

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

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

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

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

.....

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

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

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

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

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

.....

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ .....
- 22.22 Amount paid as expenses ..... $ 96,065
- 22.23 Other amounts paid ..... $ .....

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

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

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

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

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

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

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $ 511,859,046

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

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

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

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

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

25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 558,564,079
25.092	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 558,148,408
25.093	Total payable for securities lending reported on the liability page	$ 513,432,257

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

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

26.21	Subject to repurchase agreements	$
26.22	Subject to reverse repurchase agreements	$ 169,561,058
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 258,410,623
26.27	FHLB Capital Stock	$ 254,836,100
26.28	On deposit with states	$ 299,930,050
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 38,750,783
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 4,626,285,539
26.32	Other	$

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ADVANTAGE CAPITAL 2010 STATE TAX C	7
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ADVANTAGE CAPITAL STATE TAX CREDIT	9
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ALTO SOLUTIONS, INC.	1,000,000
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	AMERICAN SECURE LIVING INC	7,941,086
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	AT&T MOBILITY II LLC	69,000,000
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	BENEFITS ADVOCATE CORP	1,500,000
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	BENEFITS ADVOCATE CORP SERIES A	807,454
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	BLAISE TECHNOLOGIES INC	1,700,000
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	BLITZY INC	1,000,000
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	COLONY LABS INC	4,876,906
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	COLONY LABS INC SERIES C	7,499,994
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	CRUSOE INC	13,639,644
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	CRUSOE INC SERIES D-2	25,304,724
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	DATA ROBOT INC	7,308,749
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	DEEPFRAUD TECHNOLOGIES INC	73,612
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	FINANCIAL INSIGHT TECHNOLOGY INC	27,856,487
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	GENON ENERGY - CLASS A	84,350
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	H2O AI	666,666
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	H2O.AI INC	7,281,751
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	KASA LIVING INC	4,999,994
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	KINGFIELD CORPORATION	1,254,260
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	KINGFIELD CORPORATION SERIES A-1	262,044
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	LEVELPATH INC - SERIES B	1,999,987
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	LYNX MD LTD	3,439,962
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	MODERN LIFE GROUP INC SERIES 4-A	3,102,110
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	MODERN LIFE GROUP INC SERIES 5-A	2,222,218
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NAC AVIATION 8 JR PPN	3,055
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NAC AVIATION 8 SNR PPN	611
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NEW YORK BUSINESS DEV. CORP.	284,799
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NOMOS AI INC	23,980,450
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NOMOS AI INC SERIES B-1	5,956,542
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NVEST INC	993,827
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ONEADVISORY INC	363,457
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ONEADVISORY INC SERIES A-1	1,579,711
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	QUERYSTORY INC	2,000,000
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	REKA AI INC-SERIES A	5,834,937
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	REKA AI INC-SERIES SEED	3,540,033
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	SENTILINK CORP SERIES B-3	2,222,197
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	STRATA IDENTITY INC - A CLASS	888,240
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	STRATA IDENTITY INC - B CLASS	1,499,999
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	TEN 250 CORPORATION	2,999,998
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	THE EMPATHY PROJECT LTD SERIES B	4,674,153
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	THE EMPATHY PROJECT LTD SERIES C	1,000,027
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	VALIDMIND INC	1,000,000
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	WELLTH INC - SERIES C	2,000,000
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	WELLTH INC.	2,766,572

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

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

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

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

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

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

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286
The Northern Trust Company	50 S. LaSalle Street, Chicago, IL 60603
RBC Investor Services Trust	155 Wellington Street West, Toronto ON M5V 3L3, Canada

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
NYL Investors LLC	A
MacKay Shields LLC	A
NYL Investments UK LLP	A
Apogem Capital LLC	A
Goldman Sachs Asset Management LP	U
J.P. Morgan Investment Management Inc.	U
New York Life Investment Management LLC	A
Apollo Insurance Solutions Group LP	U
KKR Credit Advisors (US) LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
169553	NYL Investors LLC	SEC	DS
107717	MacKay Shields LLC	SEC	DS
167939	NYL Investments UK LLP	SEC	DS
309234	Apogem Capital LLC	SEC	DS
107738	Goldman Sachs Asset Management LP	SEC	NO
107038	J.P. Morgan Investment Management Inc.	SEC	NO
109591	New York Life Investment Management LLC	SEC	DS
	Apollo Insurance Solutions Group LP	n/a	NO
146629	KKR Credit Advisors (US) LLC	SEC	NO

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

30.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Issuer Credit Obligations	124,703,516,500	116,995,902,989	(7,707,613,511)
31.2 Asset-Backed Securities	34,206,691,668	33,049,010,186	(1,157,681,482)
31.3 Preferred stocks	271,397,486	273,855,442	2,457,956
31.4 Totals	159,181,605,654	150,318,768,617	(8,862,837,037)

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

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

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

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

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

33.2 If no, list exceptions:
Initial filings that were not made within 120 days of purchase including:
- Filings for which we have not yet received the required documentation necessary for submission to the SVO: 3
- Filings that have been submitted but not yet rated by the SVO: 12

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

.....

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

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

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

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

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

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

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 16,843,480

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

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

41.1 Amount of payments for legal expenses, if any? ..... $ 17,249,679

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

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

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? ..... $ 2,790,459

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

1 Name	2 Amount Paid
American Council of Life Insurers	805,991
.....	.....

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

1.2 If yes, indicate premium earned on U.S. business only. ..... $ 310,886

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

1.31 Reason for excluding:

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

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $ 265,746

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $

1.62 Total incurred claims ..... $

1.63 Number of covered lives .....

All years prior to most current three years:

1.64 Total premium earned ..... $ 310,886

1.65 Total incurred claims ..... $ 265,746

1.66 Number of covered lives 75

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $

1.72 Total incurred claims ..... $

1.73 Number of covered lives .....

All years prior to most current three years:

1.74 Total premium earned ..... $

1.75 Total incurred claims ..... $

1.76 Number of covered lives .....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	18,976,108,892	17,276,657,831
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	29,610,853	29,337,312
2.5	Reserve Denominator	149,033,483,034	142,485,091,891
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

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

3.4 State the authority under which Separate Accounts are maintained:

Section 4240 of the New York State Insurance Law .....

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

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

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

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

4.1 Amount of loss reserves established by these annuities during the current year: ..... $ 6,183,532

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

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
THE TRAVELERS PROPERTY CASUALTY One Tower Square , Hartford CT 06183	5,168,575
AMERICAN INTERSTATE INSURANCE C 2301 Highway 190 West, DeRidder, LA 70634	11,438,557
TRAVELERS CASUALTY & SURETY CO One Tower Square , Hartford CT 06183	202,464
TRAVELERS CASUALTY & SURETY CO One Tower Square , Hartford CT 06183	26,723

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

7.1 Direct Premium Written ..... $ 10,007,092,167

7.2 Total Incurred Claims ..... $ 2,828,152,755

7.3 Number of Covered Lives ....

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

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

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

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

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

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

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

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

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

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

Individual and Industrial Life	Amount at Risk
10.01 Modified Coinsurance Assumed Reserves	$ .....
10.02 Modified Coinsurance Ceded Reserves	$ 457,512,031

Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03 Net Amount (Direct + Assumed - Ceded) in Force	$ ..... (9,163,174,115)
10.04 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 95,054,189,489
10.05 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.06 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.07 Life Reserves (10.04 + 10.05 + 10.06)	$ 95,054,189,489
10.08 Life Net Amount at Risk (10.03 - 10.07)	$ ..... (104,217,363,604)

Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09 Net Amount (Direct + Assumed - Ceded) in Force	$ 502,445,783,720
10.10 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 3,687,895,190
10.11 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.12 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.13 Life Reserves (10.10 + 10.11 + 10.12)	$ 3,687,895,190
10.14 Life Net Amount at Risk (10.09 - 10.13)	$ 498,757,888,530

GENERAL INTERROGATORIES

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

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

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under	Amount of Risk
10.17	Net Amount (Direct + Assumed - Ceded) in Force	$ 89,689,519,059
10.18	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 362,342,816
10.19	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.20	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.21	Life Reserves (10.18 + 10.19 + 10.20)	$ 362,342,816
10.22	Life Net Amount at Risk (10.17 - 10.21)	$ 89,327,176,242

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months	Amount of Risk
10.23	Net Amount (Direct + Assumed - Ceded) in Force	$ 52,044,310,514
10.24	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 597,990,778
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.26	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.27	Life Reserves (10.24 + 10.25 + 10.26)	$ 597,990,778
10.28	Life Net Amount at Risk (10.23 - 10.27)	$ 51,446,319,736

	Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility	Amount of Risk
10.29	Net Amount (Direct + Assumed - Ceded) in Force	$ 4,035,188,332
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 1,317,260,278
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.32	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.33	Life Reserves (10.30 + 10.31 + 10.32)	$ 1,317,260,278
10.34	Life Net Amount at Risk (10.29 - 10.33)	$ 2,717,928,054

Life, Accident and Health Companies Only:

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

11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid $

11.22 Received $ 1,649,122,568

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

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

12.21 Page 3, Line 1 $ 346,593,855

12.22 Page 4, Line 1 $ 50,270,322

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
Total	.....

FIVE-YEAR HISTORICAL DATA

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

		1 2025	2 2024	3 2023	4 2022	5 2021
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	410,289,240	404,745,421	402,724,222	390,714,901	381,759,500
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	518,157,713	547,229,679	579,834,263	591,992,104	576,697,557
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	159,596,052	159,117,642	159,913,566	164,515,348	166,366,509
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	314,519,379	299,115,351	353,155,373	283,119,988	295,024,060
7.	Total (Line 21, Col. 10)	1,402,562,384	1,410,208,092	1,495,627,425	1,430,342,342	1,419,847,625
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	181,472,845	175,088,530	171,978,160	152,721,561	109,418,336
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	25,053,373	26,304,158	27,289,587	27,014,739	31,713,775
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	19,894,481	17,237,761	33,531,582	54,194,970	60,606,266
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	9,510,835	7,264,500	6,537,309	5,552,155	5,559,653
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	54,458,689	50,806,418	67,358,478	86,761,864	97,879,694
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	8,941,944,702	9,286,524,011	7,595,754,812	9,025,110,720	8,773,203,812
15.	Group life (Line 20.4, Col. 3)	2,469,496,246	2,434,246,410	2,461,276,804	2,473,733,822	2,532,997,797
16.	Individual annuities (Line 20.4, Col. 4)	891,848,624	965,507,825	750,150,355	378,799,885	446,857,822
17.	Group annuities (Line 20.4, Col. 5)	6,079,465,138	4,000,000,670	3,763,151,417	5,713,505,774	5,448,940,250
18.	Accident & Health (Line 20.4, Col. 6)	593,354,182	590,378,914	576,224,364	554,347,506	531,372,827
19.	Other lines of business (Line 20.4, Col. 8)					
20.	Total	18,976,108,892	17,276,657,830	15,146,557,752	18,145,497,706	17,733,372,508
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	248,321,051,537	233,266,919,987	219,399,374,396	208,541,705,336	199,247,129,777
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	220,756,544,678	206,839,478,740	194,105,297,965	184,655,198,783	174,680,769,310
23.	Aggregate life reserves (Page 3, Line 1)	142,293,050,955	136,051,348,282	130,650,091,967	127,282,079,185	121,090,811,968
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	4,695,569	2,685,227	1,822,747		
24.	Aggregate A & H reserves (Page 3, Line 2)	5,899,632,670	5,631,721,945	5,389,145,162	5,166,374,503	4,885,803,870
25.	Deposit-type contract funds (Page 3, Line 3)	52,551,074,721	44,519,593,338	37,953,043,276	33,107,888,947	29,374,832,104
26.	Asset valuation reserve (Page 3, Line 24.01)	4,672,531,259	4,587,535,194	4,512,714,413	4,234,528,929	4,166,742,189
27.	Capital (Page 3, Lines 29 and 30)					
28.	Surplus (Page 3, Line 37)	27,564,506,859	26,427,441,247	25,294,076,431	23,886,506,553	24,566,360,467
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	9,544,281,156	7,709,104,876	7,011,652,807	7,226,152,631	7,044,071,620
	Risk-Based Capital Analysis					
30.	Total adjusted capital	36,076,321,337	34,529,448,539	33,007,577,544	31,125,178,376	31,203,100,782
31.	Authorized control level risk - based capital	3,905,706,961	3,629,996,851	3,495,828,339	3,472,419,760	3,367,357,307
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	66.2	66.4	65.8	65.4	65.1
33.	Stocks (Lines 2.1 and 2.2)	6.1	6.4	6.7	6.9	7.9
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	11.8	10.8	10.6	11.2	10.7
35.	Real estate (Lines 4.1, 4.2 and 4.3)	1.0	1.1	1.2	1.2	1.1
36.	Cash, cash equivalents and short-term investments (Line 5)	1.6	1.9	1.7	1.2	1.4
37.	Contract loans (Line 6)	6.3	6.3	6.2	6.0	6.0
38.	Derivatives (Page 2, Line 7)	0.6	0.7	0.7	0.8	0.6
39.	Other invested assets (Line 8)	6.3	6.3	6.8	7.1	7.2
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)	0.1	0.2	0.1	0.3	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 9 + 15, Col. 1)	4,227,965,076	3,957,954,951	3,683,968,102	3,908,231,645	3,374,040,121
45.	Affiliated preferred stocks (Schedule D Summary, Line 22, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 28, Col. 1),	13,581,250,849	13,649,939,240	14,200,679,248	13,790,411,576	15,430,031,543
47.	Affiliated mortgage loans on real estate					
48.	All other affiliated	5,690,813,155	5,144,788,332	5,030,406,166	5,263,865,077	5,378,833,190
49.	Total of above Lines 44 to 48	23,500,029,080	22,752,682,523	22,915,053,516	22,962,508,298	24,182,904,854
50.	Total Investment in Parent included in Lines 44 to 48 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2025	2 2024	3 2023	4 2022	5 2021
	Total Nonadmitted and Admitted Assets					
51.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	2,778,003,116	2,817,595,973	2,789,822,976	2,904,980,384	3,242,877,393
52.	Total admitted assets (Page 2, Line 28, Col. 3)	259,292,569,176	244,900,595,211	231,901,616,769	222,780,811,974	213,695,809,636
	Investment Data					
53.	Net investment income (Exhibit of Net Investment Income)	10,243,222,438	9,685,306,383	8,132,123,037	7,669,226,958	8,554,631,733
54.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(498,567,405)	(376,087,299)	(42,235,817)	(154,512,510)	(360,160,454)
55.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	1,437,005,527	(362,532,661)	607,389,776	(1,209,134,968)	1,915,266,015
56.	Total of above Lines 53, 54 and 55	11,181,660,560	8,946,686,423	8,697,276,996	6,305,579,480	10,109,737,294
	Benefits and Reserve Increases (Page 6)					
57.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	14,836,048,465	13,761,175,879	13,877,298,337	12,213,218,727	14,072,934,879
58.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	306,653,342	296,258,084	269,367,365	262,842,073	238,768,999
59.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	4,238,977,330	4,559,178,916	2,357,258,458	4,457,539,805	4,146,050,366
60.	Increase in A & H reserves (Line 19, Col. 6)	267,910,725	242,577,422	222,770,021	280,570,634	246,934,675
61.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	2,924,628,248	2,651,319,853	2,388,989,478	2,130,992,951	2,021,413,239
	Operating Percentages					
62.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	6.4	8.6	11.2	10.7	10.9
63.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	5.9	5.6	4.9	4.2	4.1
64.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	97.0	91.3	85.5	98.1	91.6
65.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.1	0.1	0.2	0.1	0.2
66.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	33.4	35.1	35.3	38.1	38.6
	A & H Claim Reserve Adequacy					
67.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)					XXX
68.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)					XXX
69.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	1,478,417,020	1,450,795,054	1,448,228,535	1,419,943,386	XXX
70.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	1,552,546,394	1,520,945,961	1,502,082,773	1,456,974,270	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
71.	Individual industrial life (Page 6.1, Col. 2)					
72.	Individual whole life (Page 6.1, Col. 3)	(10,338,275)	(245,199,560)	(837,578,565)	(382,201,333)	669,465,607
73.	Individual term life (Page 6.1, Col. 4)	79,022,774	178,256,364	231,046,745	96,109,235	52,844,503
74.	Individual indexed life (Page 6.1, Col. 5)					
75.	Individual universal life (Page 6.1, Col. 6)	(630,068)	(104,221)	(66,516)	9,548,496	
76.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)			(16)		
77.	Individual variable life (Page 6.1, Col. 8)					
78.	Individual variable universal life (Page 6.1, Col. 9)					
79.	Individual credit life (Page 6.1, Col. 10)					
80.	Individual other life (Page 6.1, Col. 11)	8,871,021	8,643,625	9,302,343	6,096,452	11,174,279
81.	Individual YRT mortality risk only (Page 6.1, Col. 12)					
82.	Group whole life (Page 6.2, Col. 2)	102,288,350	83,374,251	61,371,734	14,428,249	8,706,727
83.	Group term life (Page 6.2, Col. 3)	78,447,935	88,173,063	82,631,167	42,521,139	11,201,087
84.	Group universal life (Page 6.2, Col. 4)	(232,249)	135,181	204,559	127,265	(1,087,107)
85.	Group variable life (Page 6.2, Col. 5)		(547,152)			
86.	Group variable universal life (Page 6.2, Col. 6)					
87.	Group credit life (Page 6.2, Col. 7)					
88.	Group other life (Page 6.2, Col. 8)	1,603,817	2,441,356	1,674,466	2,393,686	1,461,985
89.	Group YRT mortality risk only (Page 6.2, Col. 9)					
90.	Individual deferred fixed annuities (Page 6.3, Col. 2)					
91.	Individual deferred indexed annuities (Page 6.3, Col. 3)					
92.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)					
93.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)					
94.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	51,748,177	60,111,818	87,379,303	(15,306,692)	43,387,905
95.	Individual other annuities (Page 6.3, Col. 7)	(56,162)	(133,501)	(161,821)	(56,780)	43,297
96.	Group deferred fixed annuities (Page 6.4, Col. 2)					
97.	Group deferred indexed annuities (Page 6.4, Col. 3)					
98.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
99.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)	(3,113,033)	(127,074)	343,465	337,872	199,734
100.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	10,251,552	122,653,430	57,512,022	80,647,757	54,412,456
101.	Group other annuities (Page 6.4, Col. 7)	464,764,918	510,294,460	341,221,798	282,131,173	430,091,667
102.	A & H-comprehensive individual (Page 6.5, Col. 2)					
103.	A & H-comprehensive group (Page 6.5, Col. 3)					
104.	A & H-Medicare supplement (Page 6.5, Col. 4)					
105.	A & H-vision only (Page 6.5, Col. 5)					
106.	A & H-dental only (Page 6.5, Col. 6)					
107.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
108.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
109.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
110.	A & H-credit (Page 6.5, Col. 10)					
111.	A & H-disability income (Page 6.5, Col. 11)	(2,095,888)	(7,015,359)	(5,782,773)	(4,552,798)	(22,325,505)
112.	A & H-long-term care (Page 6.5, Col. 12)	45,337,222	43,952,579	42,132,680	34,094,958	48,566,617
113.	A & H-other (Page 6.5, Col. 13)	2,243,082	1,375,617	(1,217,768)	3,603,616	1,168,707
114.	Aggregate of all other lines of business (Page 6, Col. 8)					53,548
115.	Fraternal (Page 6, Col. 7)					
116.	Total (Page 6, Col. 1)	828,113,171	846,284,877	70,012,823	169,922,295	1,309,365,507

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

If no, please explain: .....

ANNUAL STATEMENT FOR THE YEAR 2025 OF THE NEW YORK LIFE INSURANCE COMPANY

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0826 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2025 NAIC Company Code 66915

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial												
2. Whole	6,112,234,129		107,500,725	49,547,264	2,249,521,944	24,245,546	2,430,815,478	2,468,459,618	9,442,062	2,524,716,840	27,132,946	5,029,751,465
3. Term	894,210,756		82,337	7,316	19	(18,702)	70,969	530,488,980		146	13,168,601	543,657,726
4. Indexed												
5. Universal												
6. Universal with secondary guarantees												
7. Variable												
8. Variable universal												
9. Credit												
10. Other												
11. Total individual life	7,006,444,885		107,583,062	49,554,579	2,249,521,962	24,226,844	2,430,886,447	2,998,948,598	9,442,062	2,524,716,985	40,301,547	5,573,409,192
Group Life												
12. Whole	1,005,985,415		(18)				(18)	601,949,172	1,651,072	59,534,821	1,951,720	665,086,785
13. Term	1,031,387,042		73,648,263	27,655,103			101,303,366	633,319,077	10	136,401	4,151,009	637,606,498
14. Universal	152,315			42			42	1,344,138		75,720		1,419,858
15. Variable												
16. Variable universal												
17. Credit												
18. Other								68,023				68,023
19. Total group life	2,037,524,772		73,648,245	27,655,145			101,303,390	1,236,680,411	1,651,082	59,746,943	6,102,729	1,304,181,165
Individual Annuities												
20. Fixed												
21. Indexed												
22. Variable with guarantees												
23. Variable without guarantees												
24. Life contingent payout	851,266,852		25,093,170		40,581,679	(10,015)	65,664,834	629,548,713		13,720		629,562,434
25. Other												
26. Total individual annuities	851,266,852		25,093,170		40,581,679	(10,015)	65,664,834	629,548,713		13,720		629,562,434
Group Annuities												
27. Fixed												
28. Indexed												
29. Variable with guarantees												
30. Variable without guarantees											1,281	1,281
31. Life contingent payout	1,947,858,064							687,613,371				687,613,371
32. Other		4,130,562,163						124,187,517			13,344,624,899	13,468,812,415
33. Total group annuities	1,947,858,064	4,130,562,163						811,800,888			13,344,626,180	14,156,427,067
Accident and Health												
34. Comprehensive individual (d)	(f)							XXX	XXX	XXX		
35. Comprehensive group (d)	(f)							XXX	XXX	XXX		
36. Medicare supplement (d)	(f)							XXX	XXX	XXX		
37. Vision only (d)	(f)							XXX	XXX	XXX		
38. Dental only (d)	(f)							XXX	XXX	XXX		
39. Federal employees health benefits plan (d)	(f)							XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e,f)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)	(f)							XXX	XXX	XXX		
42. Credit A&H	(f)							XXX	XXX	XXX		
43. Disability income (d)	192,552,250 (f)		5,531,877	11,722,733			17,254,610	XXX	XXX	XXX	147,336,658	147,336,658
44. Long-term care (d)	391,576,667 (f)		273	82,393			82,666	XXX	XXX	XXX	192,752,643	192,752,643
45. Other health (d)	20,585,106 (f)		169,593	1,019,082			1,188,675	XXX	XXX	XXX	4,861,858	4,861,858
46. Total accident and health	604,714,023		5,701,743	12,824,208			18,525,951	XXX	XXX	XXX	344,951,160	344,951,160
47. Total	12,447,808,596 (c)	4,130,562,163	212,026,220	90,033,932	2,290,103,641	24,216,829	2,616,380,622	5,676,978,609	11,093,144	2,584,477,649	13,735,981,616	22,008,531,017

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

NAIC Group Code 0826 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2025 NAIC Company Code 66915

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits									Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial																
2. Whole	2,490,039,065	36,218	2,417,232,398	4	1,060,533	52	2,755,967	36,274	2,421,048,898	346,378,217	117,200	25,056,979,024	(147,102)	(18,860,947,922)	3,161,183	454,499,579,625
3. Term	539,795,730	2,313	541,194,666			2	1,100,429	2,315	542,295,095	66,273,440	20,848	19,890,875,281	(95,542)	(48,896,866,885)	931,000	458,687,512,894
4. Indexed																
5. Universal																
6. Universal with secondary guarantees																
7. Variable																
8. Variable universal																
9. Credit																
10. Other																
11. Total individual life	3,029,834,796	38,531	2,958,427,064	4	1,060,533	54	3,856,396	38,589	2,963,343,993	412,651,656	138,048	44,947,854,305	(242,644)	(67,757,814,807)	4,092,183	913,187,092,519
Group Life																
12. Whole	585,303,957	63,000	585,191,498					63,000	585,191,498	49,985,685	107,996	1,719,935,820	(104,205)	(1,242,674,048)	1,337,071	15,163,386,246
13. Term	646,358,560	17,084	652,844,521					17,084	652,844,521	91,452,460	126,760	7,783,048,702	(143,259)	(7,781,900,680)	640,474	144,432,665,850
14. Universal																
15. Variable																
16. Variable universal																
17. Credit																(a)
18. Other																
19. Total group life	1,231,662,517	80,084	1,238,036,019					80,084	1,238,036,019	141,438,145	234,756	9,502,984,522	(247,464)	(9,024,574,728)	1,977,545	159,596,052,096
Individual Annuities																
20. Fixed																
21. Indexed																
22. Variable with guarantees																
23. Variable without guarantees																
24. Life contingent payout	683,045,619		683,045,619						683,045,619		7,087	686,794,560	(4,307)	(90,538,748)	52,590	11,213,598,273
25. Other																
26. Total individual annuities	683,045,619		683,045,619						683,045,619		7,087	686,794,560	(4,307)	(90,538,748)	52,590	11,213,598,273
Group Annuities																
27. Fixed																
28. Indexed																
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout	405,184,687		405,184,687						405,184,687		4,441	1,103,278,341	(164)	(60,448,682)	19,030	6,652,463,850
32. Other	124,188,073		124,188,073						124,188,073							
33. Total group annuities	529,372,760		529,372,760						529,372,760		4,441	1,103,278,341	(164)	(60,448,682)	19,030	6,652,463,850
Accident and Health																
34. Comprehensive individual (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
35. Comprehensive group (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
36. Medicare supplement (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
37. Vision only (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
38. Dental only (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
39. Federal employees health benefits plan (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40. Title XVIII Medicare (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
41. Title XIX Medicaid (d)		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
42. Credit A&H		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
43. Disability income (d)	120,329,949	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,415		(7,323)		21,694	
44. Long-term care (d)	271,561,658	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,690	17,990,767	(5,372)	(12,845,887)	163,028	413,683,981
45. Other health (d)	2,669,532	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13	435,796,578	(10)	(1,159,905,380)	139	22,862,741,717
46. Total accident and health	394,561,138	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,118	453,787,345	(12,705)	(1,172,751,267)	184,861	23,276,425,698
47. Total	5,868,476,830	118,615	5,408,881,462	4	1,060,533	54	3,856,396	118,673	5,413,798,391	554,089,802	394,450	56,694,699,073	(507,284)	(78,106,128,232)	6,326,209	1,113,925,632,436

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ ..... Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ ..... , current year $ .....

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: ..... 2) covering number of lives: ..... 3) face amount $ .....

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ ..... Group: $ 26,591,983,256 Total: $ 26,591,983,256

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products 163,028

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ .....

(f) For health business report Direct Premiums Earned: Comprehensive Individual $ ..... ; Comprehensive Group $ 2,734,298 ; Medicare Supplement $ ..... ; Vision Only $ ..... ; Dental Only $ ..... ; Federal Employees Health Benefits Plan $ .....
Title XVIII Medicare $ ..... ; Title XIX Medicaid $ ..... ; Credit A&H $ ..... ; Disability Income $ 22,221,818 ; Long-term Care $ 400,117,265 ; Other Health $ .....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year			4,818,686	951,975,100			2,141	3,769,439	458,232,993	1,410,208,092
2.	Issued during year			138,048	44,947,854			291	250,116	9,510,835	54,458,689
3.	Reinsurance assumed			1,568	644,174						644,174
4.	Revived during year			4,290	1,306,354				604	66,973	1,373,326
5.	Increased during year (net)								43,752	14,132,292	14,132,292
6.	Subtotals, Lines 2 to 5			143,906	46,898,381			291	294,472	23,710,100	70,608,481
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			4,962,592	998,873,481			2,432	4,063,911	481,943,092	1,480,816,573
	Deductions during year:										
10.	Death			63,080	3,416,680			XXX	84,839	1,680,848	5,097,527
11.	Maturity			4,238	22,512			XXX	417	1,738	24,251
12.	Disability							XXX			
13.	Expiry			30,021	2,376,918				7,609	139,407	2,516,325
14.	Surrender			89,940	17,984,260				27,672	344,531	18,328,792
15.	Lapse			85,640	37,507,436			238	139,203	5,661,136	43,168,572
16.	Conversion			9,944	6,041,573			XXX	XXX	XXX	6,041,573
17.	Decreased (net)			5,231	2,529,835			2			2,529,835
18.	Reinsurance			1,615	547,314						547,314
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			289,709	70,426,529			240	259,740	7,827,661	78,254,189
21.	In force end of year (b) (Line 9 minus Line 20)			4,672,883	928,446,952			2,192	3,804,171	474,115,432	1,402,562,384
22.	Reinsurance ceded end of year	XXX		XXX	430,075,475	XXX		XXX	XXX	1,921,548	431,997,023
23.	Line 21 minus Line 22	XXX		XXX	498,371,478	XXX	(a)	XXX	XXX	472,193,883	970,565,361
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group $ ..... ; Individual $ .....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ..... , Amount $ .....

Additional accidental death benefits included in life certificates were in amount $ ..... , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	58,720,382
25.	Other paid-up insurance			527,496	19,796,996
26.	Debit ordinary insurance	XXX	XXX	115,734	252,244

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing			348	2,430
28.	Term policies - other	20,848	17,385,583	923,965	473,246,054
29.	Other term insurance - decreasing	XXX	1,991,690	XXX	27,618,503
30.	Other term insurance	XXX	517,208	XXX	7,312,652
31.	Totals (Lines 27 to 30)	20,848	19,894,481	924,313	508,179,639
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	392,747
33.	Totals, extended term insurance	XXX	XXX	147,599	9,585,327
34.	Totals, whole life and endowment	117,200	25,053,373	3,600,971	410,289,240
35.	Totals (Lines 31 to 34)	138,048	44,947,854	4,672,883	928,446,953

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary		44,947,854	9,593,348	918,853,605
38.	Credit life (group and individual)				
39.	Group	504,529	9,006,305	1,548,944	472,566,488
40.	Totals (Lines 36 to 39)	504,529	53,954,160	11,142,292	1,391,420,093

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	1,161,708
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	496,412	XXX
43.	Federal Employees' Group Life Insurance included in Line 21			221,623	36,091,356
44.	Servicemen's Group Life Insurance included in Line 21			1,138,067	278,428,024
45.	Group permanent insurance included in Line 21			1,352,226	15,846,795

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	24,193,167

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on spouse and children under Family, Parent and Children, etc., policies and riders included above.

47.1 $1,200 per $1,000 of face amount for Whole Life with Family Protection policies issued from Oct 1, 1956, to Jan 24, 1963; $600 per $1,000 of initial face amount for certain Mortgage Protection Term policies and Mortgage Protection riders issued from Oct 1, 1956, to Dec 31, 1977, Family Income riders issued since Jan 25, 1963, and Family Income Term policies issued since Jan 1, 1978; $700 per $1,000 of initial face amount for certain Mortgage Protection Term policies and Mortgage Protection riders issued from May 7, 1976, to Dec 31, 1977; $700 per $1,000 of initial face amount for Mortgage Protection Term policies and Mortgage Protection riders issued since Jan 1, 1978; $1,000 or $1,500 for each $10 or $20 monthly income unit, respectively, for Family Income riders issued prior to Jan 25, 1963, and Mortgage Protection riders issued prior to Oct 1, 1956; $1,200 for each $10 monthly income unit for Income Security policies issued from Oct 1, 1956, to Jan 24, 1963; $500 per $1,000 of face amount for Annual Decreasing Term policies issued since Mar 12, 1965, and Annual Decreasing riders issued since Jan 1, 1978.

47.2 $600 per $1,000 of face amount for Family Insurance and Family Endowment policies issued from Apr 1, 1957, and Jul 7, 1958, respectively, to Aug 9, 1973; $350 per $1,000 of face amount for One Parent Family Insurance and Family Assured Protector policies issued from Sep 1, 1960, to Aug 9, 1973; $500 per $1,000 of initial face amount for spouse's decreasing term coverage under Wife and Children's insurance riders issued from Aug 10, 1973, to Mar 31, 1975, and under Spouse and Children's Insurance riders issued since Apr 1, 1975; $2,000 per unit for Children's coverage under Wife and Children's Insurance and Children's Insurance riders issued from Aug 10, 1973, to Mar 31, 1975, and under Spouse and Children's Insurance and Children's Insurance riders issued since Apr 1, 1975.

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
	1	2	3	4	5	6	7	8
Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certifi-cates	Amount of Ins rance
48. Waiver of premium			2,241,194	462,775,886			1,728,219	93,175,235
49. Disability income								
50. Extended benefits			XXX	XXX				
51. Other								
52. Total		(a)	2,241,194	(a) 462,775,886		(a)	1,728,219	(a) 93,175,235

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	596	2,742	1	121
2.	Issued during year	2	291		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	598	3,033	1	121
	Deductions during year:				
6.	Decreased (net)	54	759		12
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	54	759		12
9.	In force end of year (line 5 minus line 8)	544	2,274	1	109
10.	Amount on deposit		(a) 320,058,058		(a) 2,987,402
11.	Income now payable	544	160	1	
12.	Amount of income payable	(a) 1,183,963	(a) 4,090,332	(a) 11,341	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	49,152	62	650	156,379
2.	Issued during year	4,378		6	24,320
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	53,530	62	656	180,699
	Deductions during year:				
6.	Decreased (net)	1,545	4	24	5,356
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	1,545	4	24	5,356
9.	In force end of year (line 5 minus line 8)	51,985	58	632	175,343
	Income now payable:				
10.	Amount of income payable	(a) 881,774,078	XXX	XXX	(a) 1,275,952,836
	Deferred fully paid:				
11.	Account balance	XXX	(a) 57,894	XXX	(a) 90,665,665
	Deferred not fully paid:				
12.	Account balance	XXX	(a)	XXX	(a) 343,200,869

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	763,306	199,089,536			180,465	429,378,260
2.	Issued during year	239,559	15,292,916			5,798	20,871,645
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	1,002,865	XXX		XXX	186,263	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	192,836	XXX		XXX	8,064	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	192,836	XXX		XXX	8,064	XXX
10.	In force end of year (line 5 minus line 9)	810,029	(a) 193,656,723		(a)	178,199	(a) 433,180,243

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	1,222	594,715
2.	Issued during year	104	2,578
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	1,326	597,293
	Deductions During Year:		
6.	Decreased (net)	95	34,461
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	95	34,461
9.	In force end of year (line 5 minus line 8)	1,231	562,832
10.	Amount of account balance	(a) 73,412,799,517	(a) 1,432,112,980

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(803,673,448)
2.	Current year's realized pre-tax capital gains/(losses) of $ (91,296,501) transferred into the reserve net of taxes of $ (19,172,265)	(72,124,238)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	2,105,914
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(873,691,773)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	14,655,331
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(888,347,103)

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2025	25,293,546	(10,992,887)	354,671	14,655,331
2. 2026	26,589,805	(6,668,757)	489,932	20,410,980
3. 2027	26,401,058	(1,022,943)	387,282	25,765,396
4. 2028	23,947,328	(1,804,795)	289,667	22,432,200
5. 2029	12,221,188	(3,072,486)	188,960	9,337,662
6. 2030	(1,191,835)	(4,126,180)	79,601	(5,238,414)
7. 2031	(1,912,539)	(4,906,268)	22,871	(6,795,936)
8. 2032	(7,942,803)	(5,155,782)	20,800	(13,077,785)
9. 2033	(12,349,561)	(5,577,553)	18,715	(17,908,399)
10. 2034	(18,044,143)	(6,070,890)	16,632	(24,098,401)
11. 2035	(23,630,953)	(6,339,970)	14,130	(29,956,793)
12. 2036	(28,764,821)	(5,424,516)	13,120	(34,176,217)
13. 2037	(35,970,060)	(3,093,615)	13,692	(39,049,983)
14. 2038	(41,118,811)	(423,707)	14,060	(41,528,457)
15. 2039	(47,456,791)	2,258,734	14,607	(45,183,449)
16. 2040	(52,249,686)	5,122,744	15,160	(47,111,782)
17. 2041	(55,752,727)	5,789,049	15,811	(49,947,867)
18. 2042	(57,411,132)	4,136,878	16,575	(53,257,678)
19. 2043	(58,552,144)	2,314,737	17,371	(56,220,036)
20. 2044	(59,102,828)	445,160	18,384	(58,639,285)
21. 2045	(59,944,756)	(1,594,387)	19,428	(61,519,715)
22. 2046	(62,673,252)	(2,714,739)	18,390	(65,369,601)
23. 2047	(64,104,177)	(2,988,393)	15,129	(67,077,440)
24. 2048	(63,245,360)	(3,142,111)	11,792	(66,375,679)
25. 2049	(57,112,407)	(3,418,364)	8,269	(60,522,502)
26. 2050	(46,298,401)	(3,698,317)	4,483	(49,992,235)
27. 2051	(32,876,342)	(3,478,134)	2,229	(36,352,247)
28. 2052	(20,135,126)	(2,758,520)	1,768	(22,891,878)
29. 2053	(8,340,412)	(2,038,906)	1,307	(10,378,011)
30. 2054	(1,945,306)	(1,259,324)	807	(3,203,823)
31. 2055 and Later		(419,996)	269	(419,727)
32. Total (Lines 1 to 31)	(803,673,447)	(72,124,238)	2,105,914	(873,691,772)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	1,669,082,613	312,555,418	1,981,638,032	74,060,434	2,531,836,727	2,605,897,161	4,587,535,193
2. Realized capital gains/(losses) net of taxes - General Account	(121,159,792)	(11,758,699)	(132,918,491)	73,716,838	(264,397,532)	(190,680,694)	(323,599,184)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(6,734,278)		(6,734,278)				(6,734,278)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(12,762,722)	(76,427,022)	(89,189,745)	(30,758,295)	210,675,288	179,916,993	90,727,248
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	2,842,979		2,842,979				2,842,979
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	377,658,788	91,798,030	469,456,818		10,681,936	10,681,936	480,138,754
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	1,908,927,589	316,167,728	2,225,095,316	117,018,977	2,488,796,419	2,605,815,396	4,830,910,713
9. Maximum reserve	1,802,096,374	368,846,395	2,170,942,769	63,411,397	2,622,341,380	2,685,752,778	4,856,695,547
10. Reserve objective	1,085,208,977	281,961,862	1,367,170,839	62,493,988	2,609,348,603	2,671,842,591	4,039,013,430
11. 20% of (Line 10 - Line 8)	(164,743,722)	(6,841,173)	(171,584,895)	(10,904,998)	24,110,437	13,205,439	(158,379,457)
12. Balance before transfers (Lines 8 + 11)	1,744,183,866	309,326,555	2,053,510,421	106,113,979	2,512,906,856	2,619,020,835	4,672,531,256
13. Transfers				(42,702,583)	42,702,583		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	1,744,183,866	309,326,555	2,053,510,421	63,411,396	2,555,609,439	2,619,020,835	4,672,531,256

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt obligations	7,089,698,031	XXX	XXX	7,089,698,031	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	17,713,919,132	XXX	XXX	17,713,919,132	0.0002	3,542,784	0.0007	12,399,743	0.0013	23,028,095
2.2	1	NAIC Designation Category 1.B	5,642,877,287	XXX	XXX	5,642,877,287	0.0004	2,257,151	0.0011	6,207,165	0.0023	12,978,618
2.3	1	NAIC Designation Category 1.C	8,279,386,662	XXX	XXX	8,279,386,662	0.0006	4,967,632	0.0018	14,902,896	0.0035	28,977,853
2.4	1	NAIC Designation Category 1.D	8,754,579,308	XXX	XXX	8,754,579,308	0.0007	6,128,206	0.0022	19,260,074	0.0044	38,520,149
2.5	1	NAIC Designation Category 1.E	11,517,809,474	XXX	XXX	11,517,809,474	0.0009	10,366,029	0.0027	31,098,086	0.0055	63,347,952
2.6	1	NAIC Designation Category 1.F	18,163,954,588	XXX	XXX	18,163,954,588	0.0011	19,980,350	0.0034	61,757,446	0.0068	123,514,891
2.7	1	NAIC Designation Category 1.G	19,300,373,273	XXX	XXX	19,300,373,273	0.0014	27,020,523	0.0042	81,061,568	0.0085	164,053,173
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	89,372,899,724	XXX	XXX	89,372,899,724	XXX	74,262,673	XXX	226,686,978	XXX	454,420,731
3.1	2	NAIC Designation Category 2.A	18,065,069,241	XXX	XXX	18,065,069,241	0.0021	37,936,645	0.0063	113,809,936	0.0105	189,683,227
3.2	2	NAIC Designation Category 2.B	20,699,229,323	XXX	XXX	20,699,229,323	0.0025	51,748,073	0.0076	157,314,143	0.0127	262,880,212
3.3	2	NAIC Designation Category 2.C	12,332,966,538	XXX	XXX	12,332,966,538	0.0036	44,398,680	0.0108	133,196,039	0.0180	221,993,398
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	51,097,265,102	XXX	XXX	51,097,265,102	XXX	134,083,398	XXX	404,320,118	XXX	674,556,837
4.1	3	NAIC Designation Category 3.A	1,256,581,376	XXX	XXX	1,256,581,376	0.0069	8,670,411	0.0183	22,995,439	0.0262	32,922,432
4.2	3	NAIC Designation Category 3.B	1,956,677,491	XXX	XXX	1,956,677,491	0.0099	19,371,107	0.0264	51,656,286	0.0377	73,766,741
4.3	3	NAIC Designation Category 3.C	2,169,479,092	XXX	XXX	2,169,479,092	0.0131	28,420,176	0.0350	75,931,768	0.0500	108,473,955
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	5,382,737,959	XXX	XXX	5,382,737,959	XXX	56,461,695	XXX	150,583,493	XXX	215,163,128
5.1	4	NAIC Designation Category 4.A	788,491,180	XXX	XXX	788,491,180	0.0184	14,508,238	0.0430	33,905,121	0.0615	48,492,208
5.2	4	NAIC Designation Category 4.B	902,103,478	XXX	XXX	902,103,478	0.0238	21,470,063	0.0555	50,066,743	0.0793	71,536,806
5.3	4	NAIC Designation Category 4.C	581,058,043	XXX	XXX	581,058,043	0.0310	18,012,799	0.0724	42,068,602	0.1034	60,081,402
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	2,271,652,701	XXX	XXX	2,271,652,701	XXX	53,991,100	XXX	126,040,466	XXX	180,110,415
6.1	5	NAIC Designation Category 5.A	194,835,260	XXX	XXX	194,835,260	0.0472	9,196,224	0.0846	16,483,063	0.1410	27,471,772
6.2	5	NAIC Designation Category 5.B	168,872,431	XXX	XXX	168,872,431	0.0663	11,196,242	0.1188	20,062,045	0.1980	33,436,741
6.3	5	NAIC Designation Category 5.C	76,896,115	XXX	XXX	76,896,115	0.0836	6,428,515	0.1498	11,519,038	0.2496	19,193,270
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	440,603,807	XXX	XXX	440,603,807	XXX	26,820,982	XXX	48,064,146	XXX	80,101,783
7.	6	NAIC 6	24,414,244	XXX	XXX	24,414,244	0.0000		0.2370	5,786,176	0.2370	5,786,176
8.		Intentionally left blank	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9.		Total long-term bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	155,679,271,568	XXX	XXX	155,679,271,568	XXX	345,619,848	XXX	961,481,377	XXX	1,610,139,071
		PREFERRED STOCKS										
10.	1	Highest quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High quality	107,738,376	XXX	XXX	107,738,376	0.0021	226,251	0.0064	689,526	0.0106	1,142,027
12.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower quality	40,847,346	XXX	XXX	40,847,346	0.0630	2,573,383	0.1128	4,607,581	0.1880	7,679,301
15.	6	In or near default	122,811,763	XXX	XXX	122,811,763	0.0000		0.2370	29,106,388	0.2370	29,106,388
16.		Affiliated life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total preferred stocks (Sum of Lines 10 through 16)	271,397,486	XXX	XXX	271,397,486	XXX	2,799,633	XXX	34,403,494	XXX	37,927,716

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt obligations	573,145	XXX	XXX	573,145	0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B	9,812,593	XXX	XXX	9,812,593	0.0004	3,925	0.0011	10,794	0.0023	22,569
19.3	1	NAIC Designation Category 1.C	23,471,393	XXX	XXX	23,471,393	0.0006	14,083	0.0018	42,249	0.0035	82,150
19.4	1	NAIC Designation Category 1.D	65,245,263	XXX	XXX	65,245,263	0.0007	45,672	0.0022	143,540	0.0044	287,079
19.5	1	NAIC Designation Category 1.E	152,274,692	XXX	XXX	152,274,692	0.0009	137,047	0.0027	411,142	0.0055	837,511
19.6	1	NAIC Designation Category 1.F	198,161,092	XXX	XXX	198,161,092	0.0011	217,977	0.0034	673,748	0.0068	1,347,495
19.7	1	NAIC Designation Category 1.G	257,502,903	XXX	XXX	257,502,903	0.0014	360,504	0.0042	1,081,512	0.0085	2,188,775
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	706,467,936	XXX	XXX	706,467,936	XXX	779,208	XXX	2,362,984	XXX	4,765,579
20.1	2	NAIC Designation Category 2.A	99,963,429	XXX	XXX	99,963,429	0.0021	209,923	0.0063	629,770	0.0105	1,049,616
20.2	2	NAIC Designation Category 2.B	156,376,540	XXX	XXX	156,376,540	0.0025	390,941	0.0076	1,188,462	0.0127	1,985,982
20.3	2	NAIC Designation Category 2.C	51,717,405	XXX	XXX	51,717,405	0.0036	186,183	0.0108	558,548	0.0180	930,913
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	308,057,374	XXX	XXX	308,057,374	XXX	787,047	XXX	2,376,779	XXX	3,966,511
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total short-term bonds (18+19.8+20.4+21.4+22.4+23.4+24)	1,015,098,455	XXX	XXX	1,015,098,455	XXX	1,566,255	XXX	4,739,763	XXX	8,732,090
		DERIVATIVE INSTRUMENTS										
26.		Exchange traded	8,633	XXX	XXX	8,633	0.0005	4	0.0016	14	0.0033	28
27.	1	Highest quality	42,128,498	XXX	XXX	42,128,498	0.0005	21,064	0.0016	67,406	0.0033	139,024
28.	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total derivative instruments	42,137,130	XXX	XXX	42,137,130	XXX	21,069	XXX	67,419	XXX	139,053
34.		Total (Lines 9 + 17 + 25 + 33)	157,007,904,639	XXX	XXX	157,007,904,639	XXX	350,006,805	XXX	1,000,692,053	XXX	1,656,937,929

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm mortgages - CM1 - highest quality			XXX		0.0011		0.0057		0.0074	
36.		Farm mortgages - CM2 - high quality			XXX		0.0040		0.0114		0.0149	
37.		Farm mortgages - CM3 - medium quality			XXX		0.0069		0.0200		0.0257	
38.		Farm mortgages - CM4 - low Medium quality			XXX		0.0120		0.0343		0.0428	
39.		Farm mortgages - CM5 - low quality			XXX		0.0183		0.0486		0.0628	
40.		Residential mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential mortgages - all other	163,186,708		XXX	163,186,708	0.0015	244,780	0.0034	554,835	0.0046	750,659
42.		Commercial mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial mortgages - all other - CM1 - highest quality	9,079,983,479		XXX	9,079,983,479	0.0011	9,987,982	0.0057	51,755,906	0.0074	67,191,878
44.		Commercial mortgages - all other - CM2 - high quality	17,280,832,021		XXX	17,280,832,021	0.0040	69,123,328	0.0114	197,001,485	0.0149	257,484,397
45.		Commercial mortgages - all other - CM3 - medium quality	1,124,410,814		XXX	1,124,410,814	0.0069	7,758,435	0.0200	22,488,216	0.0257	28,897,358
46.		Commercial mortgages - all other - CM4 - low medium quality	134,292,141		XXX	134,292,141	0.0120	1,611,506	0.0343	4,606,220	0.0428	5,747,704
47.		Commercial mortgages - all other - CM5 - low quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential mortgages - all other			XXX		0.0029		0.0066		0.0103	
51.		Commercial mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial mortgages - all other	64,000,000		XXX	64,000,000	0.0480	3,072,000	0.0868	5,555,200	0.1371	8,774,400
		In Process of Foreclosure:										
53.		Farm mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential mortgages - insured or guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential mortgages - all other			XXX		0.0000		0.0149		0.0149	
56.		Commercial mortgages - insured or guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial mortgages - all other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B mortgages (Sum of Lines 35 through 57)	27,846,705,164		XXX	27,846,705,164	XXX	91,798,030	XXX	281,961,862	XXX	368,846,395

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - public	274,045,794	XXX	XXX	274,045,794	0.0000		0.2000 (a)	54,809,159	0.2000 (a)	54,809,159
2.		Unaffiliated - private	31,518,398	XXX	XXX	31,518,398	0.0000		0.1945	6,130,328	0.1945	6,130,328
3.		Federal Home Loan Bank	254,836,100	XXX	XXX	254,836,100	0.0000		0.0061	1,554,500	0.0097	2,471,910
4.		Affiliated - life with AVR	13,581,741,392	XXX	XXX	13,581,741,392	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed income - exempt obligations					XXX		XXX		XXX	
6.		Fixed income - highest quality					XXX		XXX		XXX	
7.		Fixed income - high quality					XXX		XXX		XXX	
8.		Fixed income - medium quality					XXX		XXX		XXX	
9.		Fixed income - low quality					XXX		XXX		XXX	
10.		Fixed income - lower quality					XXX		XXX		XXX	
11.		Fixed income - in or near default					XXX		XXX		XXX	
12.		Unaffiliated common stock - public					0.0000		0.2000 (a)		0.2000 (a)	
13.		Unaffiliated common stock - private					0.0000		0.1945		0.1945	
14.		Real estate					(b)		(b)		(b)	
15.		Affiliated - certain other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - all other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total common stock (Sum of Lines 1 through 16)	14,142,141,685			14,142,141,685	XXX		XXX	62,493,988	XXX	63,411,397
		REAL ESTATE										
18.		Home office property (General Account only)	310,450,275			310,450,275	0.0000		0.0912	28,313,065	0.0912	28,313,065
19.		Investment properties	2,019,742,100	983,307,209		3,003,049,309	0.0000		0.0912	273,878,097	0.0912	273,878,097
20.		Properties acquired in satisfaction of debt					0.0000		0.1337		0.1337	
21.		Total real estate (Sum of Lines 18 through 20)	2,330,192,374	983,307,209		3,313,499,584	XXX		XXX	302,191,162	XXX	302,191,162
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest quality	15,076,085	XXX	XXX	15,076,085	0.0005	7,538	0.0016	24,122	0.0033	49,751
24.	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium quality	26,814,987	XXX	XXX	26,814,987	0.0099	265,468	0.0263	705,234	0.0376	1,008,244
26.	4	Low quality	10,989,271	XXX	XXX	10,989,271	0.0245	269,237	0.0572	628,586	0.0817	897,823
27.	5	Lower quality	56,726,452	XXX	XXX	56,726,452	0.0630	3,573,766	0.1128	6,398,744	0.1880	10,664,573
28.	6	In or near default	28,968,038	XXX	XXX	28,968,038	0.0000		0.2370	6,865,425	0.2370	6,865,425
29.		Total with bond characteristics (Sum of Lines 22 through 28)	138,574,833	XXX	XXX	138,574,833	XXX	4,116,010	XXX	14,622,111	XXX	19,485,816

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest quality		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with preferred stock characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - highest quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - high quality	252,225,999		XXX	252,225,999	0.0040	1,008,904	0.0114	2,875,376	0.0149	3,758,167
40.		Mortgages - CM3 - medium quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - low medium quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - low quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - all other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - insured or guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential mortgages - all other			XXX		0.0029		0.0066		0.0103	
49.		Commercial mortgages - insured or guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial mortgages - all other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential mortgages - insured or guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential mortgages - all other			XXX		0.0000		0.0149		0.0149	
54.		Commercial mortgages - insured or guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial mortgages - all other			XXX		0.0000		0.1942		0.1942	
56.		Total affiliated (Sum of Lines 38 through 55)	252,225,999		XXX	252,225,999	XXX	1,008,904	XXX	2,875,376	XXX	3,758,167
57.		Unaffiliated - in good standing with covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - in good standing defeased with government securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - in good standing primarily senior	22,628,355		XXX	22,628,355	0.0040	90,513	0.0114	257,963	0.0149	337,162
60.		Unaffiliated - in good standing all other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - overdue, not in process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - in process of foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total unaffiliated (Sum of Lines 57 through 62)	22,628,355		XXX	22,628,355	XXX	90,513	XXX	257,963	XXX	337,162
64.		Total with mortgage loan characteristics (Lines 56 + 63)	274,854,354		XXX	274,854,354	XXX	1,099,417	XXX	3,133,340	XXX	4,095,330

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated private	5,564,098,335	XXX	XXX	5,564,098,335	0.0000		0.1945	1,082,217,126	0.1945	1,082,217,126
67.		Affiliated life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated certain other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated other - all other	2,788,421,919	XXX	XXX	2,788,421,919	0.0000		0.1945	542,348,063	0.1945	542,348,063
70.		Total with common stock characteristics (Sum of Lines 65 through 69)	8,352,520,253	XXX	XXX	8,352,520,253	XXX		XXX	1,624,565,189	XXX	1,624,565,189
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home office property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment properties	3,460,115,597		1,047,580,114	4,507,695,711	0.0000		0.0912	411,101,849	0.0912	411,101,849
73		Properties acquired in satisfaction of debt					0.0000		0.1337		0.1337	
74.		Total with real estate characteristics (Sum of Lines 71 through 73)	3,460,115,597		1,047,580,114	4,507,695,711	XXX		XXX	411,101,849	XXX	411,101,849
		INVESTMENTS IN TAX CREDIT STRUCTURES										
75.		Yield guaranteed state tax credit investments					0.0003		0.0006		0.0010	
76.		Qualifying federal tax credit investments	491,355,860			491,355,860	0.0063	3,095,542	0.0120	5,896,270	0.0190	9,335,761
77.		Qualifying state tax credit investments	641,269			641,269	0.0063	4,040	0.0120	7,695	0.0190	12,184
78.		Other tax credit investments	72,033,146			72,033,146	0.0273	1,966,505	0.0600	4,321,989	0.0975	7,023,232
79.		Total tax credit investments (Sum of Lines 75 through 78)	564,030,274			564,030,274	XXX	5,066,087	XXX	10,225,954	XXX	16,371,177
		RESIDUAL TRANCHES OR INTERESTS										
80.		Bonds - unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
81.		Bonds - affiliated	2,039,739	XXX	XXX	2,039,739	0.0000		0.1580	322,279	0.1580	322,279
82.		Common stock - unaffiliated	24,939,616	XXX	XXX	24,939,616	0.0000		0.1580	3,940,459	0.1580	3,940,459
83.		Common stock - affiliated	36,739,988	XXX	XXX	36,739,988	0.0000		0.1580	5,804,918	0.1580	5,804,918
84.		Preferred stock - unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
85.		Preferred stock - affiliated		XXX	XXX		0.0000		0.1580		0.1580	
86.		Real estate - unaffiliated					0.0000		0.1580		0.1580	
87.		Real estate - affiliated					0.0000		0.1580		0.1580	
88.		Mortgage loans - unaffiliated	498,387	XXX	XXX	498,387	0.0000		0.1580	78,745	0.1580	78,745
89.		Mortgage loans - affiliated		XXX	XXX		0.0000		0.1580		0.1580	
90.		Other - unaffiliated	216,348,253	XXX	XXX	216,348,253	0.0000		0.1580	34,183,024	0.1580	34,183,024
91.		Other - affiliated		XXX	XXX		0.0000		0.1580		0.1580	
92.		Total residual tranches or interests (Sum of Lines 80 through 91)	280,565,982			280,565,982	XXX		XXX	44,329,425	XXX	44,329,425
		SURPLUS NOTES AND CAPITAL NOTES										
93.	1	Highest quality	347,065,602	XXX	XXX	347,065,602	0.0005	173,533	0.0016	555,305	0.0033	1,145,316
94.	2	High quality	88,629,367	XXX	XXX	88,629,367	0.0021	186,122	0.0064	567,228	0.0106	939,471
95.	3	Medium quality	2,580,000	XXX	XXX	2,580,000	0.0099	25,542	0.0263	67,854	0.0376	97,008
96.	4	Low quality		XXX	XXX		0.0245		0.0572		0.0817	
97.	5	Lower quality		XXX	XXX		0.0630		0.1128		0.1880	
98.	6	In or near default		XXX	XXX		0.0000		0.2370		0.2370	
99.		Total surplus notes and capital notes (Sum of Lines 93 through 98)	438,274,970	XXX	XXX	438,274,970	XXX	385,196	XXX	1,190,387	XXX	2,181,796
		ALL OTHER INVESTMENTS										
100.		NAIC 1 working capital finance investments		XXX			0.0000		0.0042		0.0042	
101.		NAIC 2 working capital finance investments		XXX			0.0000		0.0137		0.0137	
102.		Other invested assets - Schedule BA	1,252,802,438	XXX		1,252,802,438	0.0000		0.1580	197,942,785	0.1580	197,942,785
103.		Other short-term invested assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
104.		Total all other (Sum of Lines 100 through 103)	1,252,802,438	XXX		1,252,802,438	XXX		XXX	197,942,785	XXX	197,942,785
105.		Total other invested assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 79, 92, 99 and 104)	14,761,738,702		1,047,580,114	15,809,318,816	XXX	10,666,711	XXX	2,307,111,040	XXX	2,320,073,367

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
89114PA*1	R.		Long Bond Replication	1.G	130,128,287	182,180	546,539	1,106,090
38149CC*4	R.		Long Bond Replication	1.G	231,644,627	324,302	972,907	1,968,979
94978*BU4	R.		Long Bond Replication	1.G	70,577,657	98,809	296,426	599,910
38149CC@2	R.		Long Bond Replication	1.F	268,293,220	375,611	1,126,832	2,280,492
38149CC#0	R.		Long Bond Replication	1.F	88,000,000	123,200	369,600	748,000
06051AD@8	R.		Long Bond Replication	1.F	153,780,797	215,293	645,879	1,307,137
891160#D5	R.		Long Bond Replication	1.F	143,562,367	358,906	1,091,074	1,823,242
38149CD@1	R.		Long Bond Replication	1.F	80,841,891	202,105	614,398	1,026,692
48121CH#6	R.		Long Bond Replication	1.F	135,042,983	337,607	1,026,327	1,715,046
61747YV@1	R.		Long Bond Replication	1.F	79,700,000	199,250	605,720	1,012,190
BREPL10	R.		Long Bond Replication	2.AZ	95,150,000	237,875	723,140	1,208,405
38149CD#9	R.		Long Bond Replication	1.F	121,529,781	303,824	923,626	1,543,428
BREPL12	R.		Long Bond Replication	1.FZ	429,938,010	1,074,845	3,267,529	5,460,213
891160#E3	R.		Long Bond Replication	2.AZ	82,099,724	205,249	623,958	1,042,666
61747#AM8	R.		Long Bond Replication	2.BZ	126,709,857	316,775	962,995	1,609,215
17305AF@7	R.		Long Bond Replication	2.BZ	300,184,524	750,461	2,281,402	3,812,343
48121CK*6	R.		Long Bond Replication	2.BZ	244,652,097	48,930	171,256	318,048
12776QA8	R.		Corporate Bond Replication	2.BZ	124,953,264	312,383	949,645	1,586,906
06739GF#1	R.		Corporate Bond Replication	2.B	95,497,761	238,744	725,783	1,212,822
17305AE*0	R.		Corporate Bond Replication	2.B	61,015,480	36,609	109,828	213,554
61744AB@8	R.		Corporate Bond Replication	2.B	69,339,930	13,868	48,538	90,142
CDX33	R.		Corporate Bond Replication	2.BZ	117,951,210	294,878	896,429	1,497,980
61744AC*9	R.		Corporate Bond Replication	2.B	57,713,789	144,284	438,625	732,965
779926B#0	R.		Corporate Bond Replication	2.B	135,625,509	339,064	1,030,754	1,722,444
CDX23	R.		Corporate Bond Replication	2.BZ	78,194,057	195,485	594,275	993,065
CDX25	R.		Corporate Bond Replication	2.BZ	83,740,326	209,351	636,426	1,063,502
CDX38	R.		Corporate Bond Replication	2.BZ	51,932,617	129,832	394,688	659,544
CDX39	R.		Corporate Bond Replication	2.BZ	51,226,582	128,066	389,322	650,578
CDX42	R.		Corporate Bond Replication	2.BZ	33,279,602	83,199	252,925	422,651
CDX41	R.		Corporate Bond Replication	2.BZ	27,535,522	68,839	209,270	349,701
38141GQ*8	R.		Corporate Bond Replication	2.B	65,557,920	163,895	498,240	832,586
06739GF@3	R.		Corporate Bond Replication	2.B	86,702,192	17,340	60,692	112,713
06051AC#7	R.		Corporate Bond Replication	2.B	151,121,053	377,803	1,148,520	1,919,237
06739GJ@9	R.		Corporate Bond Replication	2.B	66,961,904	167,405	508,910	850,416
CDX27	R.		Corporate Bond Replication	2.BZ	59,087,538	147,719	449,065	750,412
CDX29	R.		Corporate Bond Replication	2.BZ	52,803,699	132,009	401,308	670,607
38141GQ#4	R.		Corporate Bond Replication	2.B	127,997,762	319,994	972,783	1,625,572
61744AC@7	R.		Corporate Bond Replication	2.B	49,743,709	124,359	378,052	631,745
CDX24	R.		Corporate Bond Replication	2.BZ	72,565,510	181,414	551,498	921,582
CDX32	R.		Corporate Bond Replication	2.BZ	25,914,282	64,786	196,949	329,111
CDX31	R.		Corporate Bond Replication	2.BZ	25,778,234	64,446	195,915	327,384
CDX36	R.		Corporate Bond Replication	2.BZ	148,213,027	370,533	1,126,419	1,882,305
CDX26	R.		Corporate Bond Replication	2.BZ	74,924,430	187,311	569,426	951,540
CDX49	R.		Corporate Bond Replication	2.BZ	77,797,356	194,493	591,260	988,026
CDX54	R.		Corporate Bond Replication	2.BZ	15,158,070	37,895	115,201	192,507
CDX56	R.		Corporate Bond Replication	2.BZ	111,460,481	278,651	847,100	1,415,548
CDX48	R.		Corporate Bond Replication	2.BZ	96,064,873	240,162	730,093	1,220,024
CDX46	R.		Corporate Bond Replication	2.BZ	36,324,208	90,811	276,064	461,317
CDX45	R.		Corporate Bond Replication	2.BZ	32,260,367	80,651	245,179	409,707
CDX47	R.		Corporate Bond Replication	2.BZ	74,997,201	187,493	569,979	952,464
CDX51	R.		Corporate Bond Replication	2.BZ	54,004,797	135,012	410,436	685,861
CDX52	R.		Corporate Bond Replication	2.BZ	74,818,003	187,045	568,617	950,189
CDX55	R.		Corporate Bond Replication	2.BZ	118,521,951	296,305	900,767	1,505,229
06051AA#9	R.		Floating Rate Bond Replication	1.C	220,397,530	550,994	1,675,021	2,799,049
17305AB#9	R.		Floating Rate Bond Replication	1.A	101,085,810	252,715	768,252	1,283,790
61744AB*0	R.		Floating Rate Bond Replication	1.E	235,550,998	588,877	1,790,188	2,991,498
61747YV#9	R.		Floating Rate Bond Replication	1.F	275,792,919	689,482	2,096,026	3,502,570

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
22535DB@7	R		Floating Rate Bond Replication	1.EZ	265,879,552	664,699	2,020,685	3,376,670
891160#F0	R		Floating Rate Bond Replication	1.F	163,532,000	408,830	1,242,843	2,076,856
949746M#5	R		Floating Rate Bond Replication	1.F	155,347,104	388,368	1,180,638	1,972,908
25153QB*4	R		Floating Rate Bond Replication	1.EZ	207,020,524	517,551	1,573,356	2,629,161
83364LB@7	R		Floating Rate Bond Replication	1.F	45,663,677	114,159	347,044	579,929
61747YW*2	R		Floating Rate Bond Replication	1.F	213,667,689	534,169	1,623,874	2,713,580
25153QB@2	R		Floating Rate Bond Replication	1.F	245,280,131	613,200	1,864,129	3,115,058
06051AE*9	R		Floating Rate Bond Replication	1.F	90,041,620	225,104	684,316	1,143,529
949746N*8	R		Floating Rate Bond Replication	1.F	77,616,488	194,041	589,885	985,729
83364LB#5	R		Floating Rate Bond Replication	1.DZ	138,424,360	346,061	1,052,025	1,757,989
FREPL12	R		Floating Rate Bond Replication	1.F	68,544,250	171,361	520,936	870,512
06051AE@7	R		Floating Rate Bond Replication	1.DZ	480,487,363	1,201,218	3,651,704	6,102,190
891160#G8	R		Floating Rate Bond Replication	2.BZ	185,582,416	463,956	1,410,426	2,356,897
61747YW@0	R		Floating Rate Bond Replication	2.BZ	118,034,962	295,087	897,066	1,499,044
	CN	56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000			
	CN	56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000			
		74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	100,000			
		74264*-AC-0	PRISA LHC LLC	1.G	100,000			
		74264*-AC-0	PRISA LHC LLC	1.G	100,000			
		74264*-AC-0	PRISA LHC LLC	1.G	100,000			
		86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	100,000			
		G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	2.B FE	100,000			
		151895-D@-5	CENTERPOINT PROPERTIES TRUST	1.G FE	200,000			
		151895-D@-5	CENTERPOINT PROPERTIES TRUST	1.G FE	200,000			
		56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000			
		74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	200,000			
		74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	200,000			
		74264*-AC-0	PRISA LHC LLC	1.G	200,000			
		G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	2.B FE	200,000			
		G0369@-AW-6	ANGLIAN WATER SERVICES FINANCING P	2.B FE	200,000			
		05279#-AH-2	AUTOLIV ASP INC	2.A FE	250,000			
		151895-D@-5	CENTERPOINT PROPERTIES TRUST	1.G FE	300,000			
		56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000			
		74264*-AC-0	PRISA LHC LLC	1.G	300,000			
		56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000			
		56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000			
		56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000			
		74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	400,000			
		74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	400,000			
		61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	500,000			
		G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000			
		G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000			
		G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000			
		G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000			
		G7332#-AG-8	RRPF ENGINE LEASING LIMITED	2.A FE	500,000			
		Q7724#-AF-5	POWERCO LIMITED	2.B FE	500,000			
		49427R-B@-0	KILROY REALTY LP	2.C	600,000			
		56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000			
	CN	70432*-AA-9	PAYCHEX OF NEW YORK LLC	2.A	600,000			
		294752-A*-1	EQUITY ONE INC	1.G	700,000			
		56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	800,000			
	CN	74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	800,000			
		74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	900,000			
		74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	900,000			
		74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	900,000			
		74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	900,000			
		Q9194@-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	900,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
		151895-D@-5	CENTERPOINT PROPERTIES TRUST	1.G FE	1,000,000			
		294752-A@-9	EQUITY ONE INC	1.G	1,000,000			
		42241@-AH-2	HEARST COMMUNICATIONS INC	1.G	1,000,000			
		42241@-AH-2	HEARST COMMUNICATIONS INC	1.G	1,000,000			
		553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000			
		553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000			
		553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000			
		57169*-AX-5	MARS INC	1.F	1,000,000			
		57169*-AX-5	MARS INC	1.F	1,000,000			
		61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	1,000,000			
		70432*-AA-9	PAYCHEX OF NEW YORK LLC	2.A	1,000,000			
		70432*-AA-9	PAYCHEX OF NEW YORK LLC	2.A	1,000,000			
		74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	1,000,000			
		G2044@-BC-8	COMPASS GROUP PLC	1.F	1,000,000			
		Q7724#-AF-5	POWERCO LIMITED	2.B FE	1,000,000			
		Q7724#-AF-5	POWERCO LIMITED	2.B FE	1,300,000			
		941848-F@-7	WATERS CORPORATION	2.B	1,400,000			
		450319-B*-8	ITC MIDWEST LLC	1.E	1,500,000			
		G2044@-BC-8	COMPASS GROUP PLC	1.F	1,500,000			
		74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	1,700,000			
		450319-B*-8	ITC MIDWEST LLC	1.E	1,750,000			
		57169*-AX-5	MARS INC	1.F	2,000,000			
		61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	2,000,000			
		G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	2,000,000			
		Q9194@-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,000,000			
		74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	2,300,000			
		761152-A*-8	RESMED INC	1.G	2,300,000			
		03028P-C@-3	AMERICAN TRANSMISSION COMPANY	1.G	2,500,000			
		Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	2,600,000			
		450319-B*-8	ITC MIDWEST LLC	1.E	3,000,000			
		553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	3,000,000			
		Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	3,400,000			
		G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000			
		450319-B*-8	ITC MIDWEST LLC	1.E	4,000,000			
		03028P-C@-3	AMERICAN TRANSMISSION COMPANY	1.G	4,300,000			
		45168D-B@-2	IDEXX LABORATORIES INC.	2.A	4,500,000			
		553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	5,000,000			
		553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	5,000,000			
		42241@-AH-2	HEARST COMMUNICATIONS INC	1.G	5,053,000			
		45168D-B@-2	IDEXX LABORATORIES INC.	2.A	8,300,000			
		G7334@-AQ-6	RRPF ENGINE LEASING LTD	2.A FE	10,500,000			
		90312*-AC-8	UNS GAS INC	1.G	11,075,287			
		808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	11,459			
		808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	65,895			
		69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	66,117			
		808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	89,587			
		69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	119,293			
		10373Q-BW-9	BP CAPITAL MARKETS AMERICA INC	1.E FE	140,700			
		902613-BJ-6	UBS GROUP AG	1.F FE	199,452			
		69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	214,880			
		76720A-AP-1	RIO TINTO FINANCE (USA) PLC	1.F FE	275,221			
		91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	299,796			
		808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	281,064			
		808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	313,201			
		69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	387,702			
		91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	449,694			
		808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	515,127			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
		808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	610,589			
		91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	616,176			
		233851-EA-8	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	1,048,166			
		808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	1,679,763			
		91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	1,698,845			
		808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	1,800,903			
		69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	1,899,983			
		05578A-E4-6	BPCE SA	1.E FE	1,980,306			
		69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	1,999,982			
		91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	2,098,573			
		02665W-EM-9	AMERICAN HONDA FINANCE CORPORATION	1.G FE	2,590,431			
		00216L-AE-3	ASB BANK LTD	1.D FE	2,932,402			
		00182Y-AA-3	ANZ BANK NEW ZEALAND LTD	1.G FE	3,500,000			
		89236T-JW-6	TOYOTA MOTOR CREDIT CORP	1.E FE	4,589,213			
		67021C-AU-1	NSTAR ELECTRIC CO	1.F FE	5,289,233			
		46849L-UY-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	5,367,230			
		Q3917#-AB-0	FLINDERS PORT HOLDINGS	2.B FE	5,800,000			
		02665W-EM-9	AMERICAN HONDA FINANCE CORPORATION	1.G FE	6,227,017			
		22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	6,661,622			
		76720A-AP-1	RIO TINTO FINANCE (USA) PLC	1.F FE	7,540,393			
		902613-BH-0	UBS GROUP AG	1.F FE	7,866,636			
		61747Y-FG-5	MORGAN STANLEY	1.E FE	7,990,000			
		22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	7,931,570			
		58769J-AL-1	MERCEDES-BENZ FINANCE NORTH AMERIC	1.F FE	8,005,773			
		00182E-BU-2	ANZ NEW ZEALAND (INTL) LTD (LONDON B	1.E FE	8,120,000			
		22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	8,113,679			
		808513-CH-6	CHARLES SCHWAB CORPORATION (THE)	1.F FE	8,880,000			
		233851-EA-8	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	9,709,250			
		49427R-B#-8	KILROY REALTY LP	2.C	9,500,000			
		05578A-E4-6	BPCE SA	1.E FE	9,991,872			
		00138C-AV-0	COREBRIDGE GLOBAL FUNDING	1.F FE	10,475,835			
		294752-A*-1	EQUITY ONE INC	1.G	15,600,000			
		22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	20,010,000			
		74977R-DR-2	COOPERATIEVE RABOBANK UA	1.G FE	30,090,000			
		808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	6,358			
		808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	8,474			
		59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	13,767			
		59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	24,881			
		808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	49,153			
		61744Y-AK-4	MORGAN STANLEY	1.G FE	55,075			
		59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	66,025			
		808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	65,535			
		842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	79,668			
		59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	85,354			
		67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	87,998			
		808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	88,576			
		61744Y-AK-4	MORGAN STANLEY	1.G FE	99,552			
		59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	99,947			
		61744Y-AK-4	MORGAN STANLEY	1.G FE	100,000			
		67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	99,998			
		606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	110,376			
		59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	119,331			
		808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	118,098			
		808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	148,334			
		907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	149,708			
		59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	154,263			
		67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	159,255			

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BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
		25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	219,812			
		278865-BF-6	ECOLAB INC	1.G FE	214,451			
		59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	250,075			
		808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	247,213			
		61744Y-AK-4	MORGAN STANLEY	1.G FE	313,925			
		606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	324,873			
		59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	379,640			
		202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	395,829			
		437076-BT-8	HOME DEPOT INC	1.F FE	395,818			
		61744Y-AK-4	MORGAN STANLEY	1.G FE	412,803			
		808513-BT-1	CHARLES SCHWAB CORPORATION (THE)	1.F FE	449,524			
		67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	505,989			
		606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	551,243			
		808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	543,793			
		61744Y-AK-4	MORGAN STANLEY	1.G FE	567,448			
		67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	612,386			
		59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	686,148			
		571748-BP-6	MARSH & MCLENNAN COMPANIES INC	1.G FE	799,399			
		907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	813,671			
		808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	840,374			
		907818-FU-7	UNION PACIFIC CORPORATION	1.G FE	916,502			
		67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	915,720			
		278865-BF-6	ECOLAB INC	1.G FE	1,023,517			
		437076-BT-8	HOME DEPOT INC	1.F FE	1,049,519			
		61744Y-AK-4	MORGAN STANLEY	1.G FE	1,050,000			
		39121J-AH-3	GREAT RIVER ENERGY	1.G FE	1,069,000			
		202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	1,099,525			
		20825C-AY-0	CONOCOPHILLIPS	1.F FE	1,160,673			
		20825C-AY-0	CONOCOPHILLIPS	1.F FE	1,160,673			
		59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	1,274,303			
		907818-FU-7	UNION PACIFIC CORPORATION	1.G FE	1,300,000			
		61747Y-EH-4	MORGAN STANLEY	1.E FE	1,352,887			
		202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	1,386,401			
		437076-BT-8	HOME DEPOT INC	1.F FE	1,386,364			
		606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	1,550,000			
		67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	1,699,962			
		278865-BF-6	ECOLAB INC	1.G FE	1,918,994			
		61747Y-EH-4	MORGAN STANLEY	1.E FE	2,000,000			
		842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	2,065,507			
		05565Q-DN-5	BP CAPITAL MARKETS PLC	1.E FE	2,300,000			
		11271L-AC-6	BROOKFIELD FINANCE INC	1.G FE	2,441,701			
		89236T-KQ-7	TOYOTA MOTOR CREDIT CORP	1.E FE	2,499,443			
		907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	2,495,132			
		25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	2,797,606			
		149123-CK-5	CATERPILLAR INC	1.F FE	3,087,834			
		571748-BP-6	MARSH & MCLENNAN COMPANIES INC	1.G FE	3,059,175			
		61747Y-EL-5	MORGAN STANLEY	1.E FE	3,325,000			
		210518-DS-2	CONSUMERS ENERGY COMPANY	1.E FE	3,747,284			
		808513-BT-1	CHARLES SCHWAB CORPORATION (THE)	1.F FE	3,746,030			
		437076-CF-7	HOME DEPOT INC	1.F FE	4,184,762			
		34489@-AB-3	FOOTBALL CLUB TERM NOTES TRUST X	1.F FE	200,000			
		843163-B#-2	SOUTHERN INDIANA GAS AND ELECTRIC	1.F	400,000			
		41242*-BP-6	HARDWOOD FUNDING LLC	1.G FE	600,000			
		56081#-BR-0	MAJOR LEAGUE BASEBALL TRUST	1.F FE	889,865			
		41242*-BG-6	HARDWOOD FUNDING LLC	1.G FE	1,500,000			
		92428F-AC-1	VERMONT TRANSCO LLC	1.E PL	1,777,778			
		130789-Y*-5	CALIFORNIA WATER SERVICE COMPANY	1.D	1,927,000			

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BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

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		711123-E*-6	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	1,997,000			
		70432*-AB-7	PAYCHEX OF NEW YORK LLC	2.A	2,000,000			
		23357*-AC-5	DTE GAS COMPANY	1.F	2,900,000			
		87823*-AA-0	TIAA REAL ESTATE ACCOUNT	1.F	3,000,000			
		Q3629#-AP-8	ETSA UTILITIES FINANCE PTY LTD	1.G	3,800,000			
		761152-A@-6	RESMED INC	1.G	4,500,000			
		74986@-AZ-4	RREEF AMERICA REIT II INC	1.G	4,600,000			
		Q3973#-AA-3	GPT FUNDS MANAGEMENT LTD	1.G	5,600,000			
		Q3189*-AK-5	DEXUS FUNDS MANAGEMENT LTD	1.G	6,200,000			
		74986@-AX-9	RREEF AMERICA REIT II INC	1.G	6,400,000			
		84857@-AD-8	SPIRE MISSOURI INC	1.F	7,500,000			
		56081#-CC-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	8,700,000			
		Q3920#-AH-2	FONTERRA COOPERATIVE GROUP LIMITED	1.G	9,051,577			
		015823-A*-8	ALGONQUIN GAS TRANSMISSION LLC	1.G	10,000,000			
		151895-E*-6	CENTERPOINT PROPERTIES TRUST	1.G FE	10,400,000			
		C0104@-AD-2	AIRBUS CANADA LP	1.F FE	13,200,000			
		Q9396#-AQ-4	VICTORIA POWER NETWORK FIN PTY LTD	1.G	13,200,000			
		Q3920#-AH-2	FONTERRA COOPERATIVE GROUP LIMITED	1.G	14,250,000			
		439223-AB-4	HOOSIER ENERGY RURAL ELECTRIC COOP	1.F FE	17,500,000			
		56081#-CB-4	MAJOR LEAGUE BASEBALL TRUST	1.F FE	18,200,000			
		070101-A*-1	BASIN ELECTRIC POWER COOPERATIVE	1.F	21,000,000			
		42241@-AM-1	HEARST COMMUNICATIONS INC	1.G	22,000,000			
		393154-P@-2	GREEN MOUNTAIN POWER CORPORATION	1.F	24,000,000			
		055262-B*-9	BASF SE	1.G FE	31,000,000			
		34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	1,300,000			
		34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	1,800,000			
		F0164#-AD-4	AIR LIQUIDE FINANCE	1.F	2,000,000			
		60081H-A@-7	MILLIKEN & CO	2.B	3,000,000			
		34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	5,500,000			
		67755#-AJ-1	OHIO STATE ENERGY PARTNERS LLC	1.G PL	5,800,000			
		34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	7,600,000			
		87305N-A#-5	TTX COMPANY	1.F	11,300,000			
		Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	12,500,000			
		Q6235#-AM-4	MIRVAC GROUP FINANCE LTD	1.G PL	12,800,000			
		Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	24,400,000			
		56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	985,981			
		41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	1,600,000			
		645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	2,800,000			
		56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,200,000			
		74986@-BB-6	RREEF AMERICA REIT II INC	1.G	3,600,000			
		41242*-AU-6	HARDWOOD FUNDING LLC	1.G FE	4,094,817			
		41242*-AY-8	HARDWOOD FUNDING LLC	1.G FE	4,500,000			
		74264*-AD-8	PRISA LHC LLC	1.G	4,500,000			
		74264*-AD-8	PRISA LHC LLC	1.G	5,500,000			
		42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	6,000,000			
		91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	7,000,000			
		46361*-AQ-9	THE IRVINE COMPANY LLC	1.E Z	12,000,000			
		151895-D#-3	CENTERPOINT PROPERTIES TRUST	1.G FE	22,700,000			
		151895-D#-3	CENTERPOINT PROPERTIES TRUST	1.G FE	22,700,000			
		073096-A@-8	BAYPORT POLYMERS LLC	1.D PL	23,600,000			
		74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1.G	29,000,000			
		59447#-AN-3	MICHIGAN ELECTRIC TRANSMISSION COM	1.E	250,000			
		56081#-CR-9	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000			
		56081#-CR-9	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000			
		34489*-AC-3	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	1,400,000			
		56081#-CE-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	1,500,000			
		C0104@-AC-4	AIRBUS CANADA LP	1.F FE	2,003,127			

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		736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	2,263,000			
		56081#-CG-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,101,055			
		665228-J#-0	NORTHERN ILLINOIS GAS COMPANY	1.D	3,500,000			
		34500@-AA-0	FOOTBALL CLUB TERM NOTES 2021-XIV	1.F FE	3,900,000			
		03028P-H@-8	AMERICAN TRANSMISSION COMPANY LLC	1.G	4,000,000			
		711123-F@-3	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	6,100,000			
		910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	7,000,000			
		74986@-BE-0	RREEF AMERICA REIT II INC.	1.G	7,400,000			
		Q6235#-AN-2	MIRVAC GROUP FINANCE LIMITED	1.G PL	8,900,000			
		03028P-H@-8	AMERICAN TRANSMISSION COMPANY LLC	1.G	9,000,000			
		57169*-AY-3	MARS INC	1.F	10,000,000			
		41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	10,445,185			
		Q3971@-AB-5	GPT RE LTD	1.G FE	10,700,000			
		C0104@-AC-4	AIRBUS CANADA LP	1.F FE	15,200,000			
		76169#-AJ-2	REYES HOLDINGS LLC	1.G PL	16,100,000			
		23357*-AK-7	DTE GAS CO	1.F	20,000,000			
		C5847*-AD-5	MOSAIC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	6,500,000			
		Q6646*-AB-5	NEW TERMINAL FINANCING CO PTY LTD	2.B	7,000,000			
		G4000*-AB-1	GLANBIA FINANCIAL SERVICES	2.C	7,891,891			
		763169-C@-6	RICHARDSON INTERNATIONAL LTD	2.A PL	9,250,000			
		30225V-A*-8	EXTRA SPACE STORAGE LP	2.B	12,800,000			
		N2319@-AA-3	CORBION NV	2.B	18,000,000			
		Q7450@-AF-7	PERTH AIRPORT PTY LTD	2.B FE	19,400,000			
		23157#-AH-2	CURTISS-WRIGHT CORPORATION	2.A PL	1,125,000			
		D2736#-AW-9	FRITZ DRAXLMAIER GMBH & CO KG	2.C PL	1,600,000			
		53621@-AK-2	LION INDUSTRIAL PROPERTIES LP	2.A	2,500,000			
		18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	2.A	3,200,000			
		G8401*-AL-5	SSP FINANCING LTD	2.C PL	3,500,000			
		G1744#-AM-0	CADOGAN ESTATES LIMITED	2.B	6,000,000			
		Q3393*-AJ-0	ELECTRANET PTY LTD	2.B	6,000,000			
		74170*-AK-5	PRIME PROPERTY FUND LLC	2.A	6,100,000			
		44929@-AK-0	ICRE REIT HOLDINGS	2.A PL	7,300,000			
		32055R-B*-7	FIRST INDUSTRIAL LP	2.B FE	7,500,000			
		53621@-AL-0	LION INDUSTRIAL PROPERTIES LP	2.A	8,000,000			
		G4000*-AA-3	GLANBIA FINANCIAL SERVICES	2.C	8,192,983			
		67105@-AF-8	OSI GROUP LLC	2.B PL	9,225,000			
		46187@-AA-4	INVITATION HOMES OPERATING PARTNER	2.A FE	18,800,000			
		46659*-AB-3	JM FAMILY AUTOMOTIVE LLC	2.B	19,700,000			
		74170*-AM-1	PRIME PROPERTY FUND LLC	2.A	26,300,000			
		G7334@-AA-1	RRPF ENGINE LEASING LIMITED	2.A FE	2,000,000			
		53621@-AN-6	LION INDUSTRIAL PROPERTIES LP	2.A	3,000,000			
		12541W-A@-9	CH ROBINSON WORLDWIDE INC	2.B	6,000,000			
		147528-G@-6	CASEYS GENERAL STORES INC	2.B PL	8,000,000			
		30225V-A@-6	EXTRA SPACE STORAGE LP	2.B	11,600,000			
		16265#-AA-0	CHAVEZ RAVINE LAND COMPANY LLC	2.B PL	12,900,000			
		53621@-AM-8	LION INDUSTRIAL PROPERTIES LP	2.A	15,500,000			
		23157#-AJ-8	CURTISS-WRIGHT CORPORATION	2.A PL	20,700,000			
		980745-G@-6	WOODWARD INC	2.B	1,900,000			
		G7334@-AB-9	RRPF ENGINE LEASING LIMITED	2.A FE	3,500,000			
		463556-A#-7	IROQUOIS GAS TRANSMISSION SYSTEM L	2.A	4,000,000			
		74837H-C@-3	QUESTAR GAS CO	2.A	5,800,000			
		62927@-AE-8	NHL US FUNDING LP	2.B PL	7,000,000			
		36257@-AA-0	GSW ARENA HOLDINGS LLC	2.B PL	15,050,000			
		74170*-AH-2	PRIME PROPERTY FUND LLC	2.A	18,600,000			
		191098-A@-1	COCA-COLA BOTTLING CO. CONSOLIDATE	2.A	39,300,000			
		44416*-AC-0	HUDSON TRANSMISSION PARTNERS LLC	1.G PL	394,411			
		843163-C*-5	SOUTHERN INDIANA GAS AND ELECTRIC	1.F	400,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
		44416*-AC-0	HUDSON TRANSMISSION PARTNERS LLC	1.G PL	786,500			
		030288-B*-4	AMERICAN TRANSMISSION SYSTEMS INC	1.G	1,600,000			
		23357*-AP-6	DTE GAS CO	1.F	2,300,000			
		Q1297#-AM-0	CSL FINANCE PTY LTD	1.G	2,300,000			
		Q3629#-AQ-6	ETSA UTILITIES FINANCE PTY LTD	1.G	3,800,000			
		151895-E#-2	CENTERPOINT PROPERTIES TRUST	1.G FE	4,200,000			
		74340*-AM-6	PROLOGIS TARGETED US LOGISTICS FUN	1.G FE	4,200,000			
		74986@-BA-8	RREEF AMERICA REIT II INC	1.G	4,300,000			
		41242*-AZ-5	HARDWOOD FUNDING LLC	1.G FE	4,500,000			
		Q3973#-AB-1	GPT FUNDS MANAGEMENT LTD	1.G	6,200,000			
		74986@-AY-7	RREEF AMERICA REIT II INC	1.G	6,600,000			
		393154-Q*-3	GREEN MOUNTAIN POWER CORPORATION	1.F	7,500,000			
		41242*-BL-5	HARDWOOD FUNDING LLC	1.G FE	7,848,870			
		42241@-AK-5	HEARST COMMUNICATIONS INC	1.G	8,000,000			
		Q8773@-AG-3	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	14,100,000			
		311900-B#-0	FASTENAL COMPANY	1.F	20,500,000			
		87305N-B#-4	TTX COMPANY	1.F	22,000,000			
		171265-A#-8	CHUGACH ELECTRIC ASSOCIATION INC	1.G	140,000			
		171265-A#-8	CHUGACH ELECTRIC ASSOCIATION INC	1.G	455,000			
		41242*-BH-4	HARDWOOD FUNDING LLC	1.G FE	600,000			
		34489@-AC-1	FOOTBALL CLUB TERM NOTES TRUST X	1.F FE	800,000			
		210518-D#-0	CONSUMERS ENERGY COMPANY	1.E	900,000			
		23357*-AR-2	DTE GAS COMPANY	1.F	900,000			
		736508-S#-0	PORTLAND GENERAL ELECTRIC COMPANY	1.F	981,000			
		711123-E#-2	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	1,000,000			
		83887@-AA-0	COOPERATIVE ENERGY	1.F	1,229,368			
		91850*-AA-8	VA-TOLEDO LEASE FINANCE TRUST	1.A	1,281,801			
		171265-A*-2	CHUGACH ELECTRIC ASSOCIATION INC	1.G	1,350,000			
		210518-E#-9	CONSUMERS ENERGY COMPANY	1.E	1,400,000			
		34500*-AA-2	FOOTBALL CLUB TERM NOTES 2021-XII	1.F FE	1,400,000			
		84857@-AA-4	SPIRE MISSOURI INC	1.F	1,500,000			
		34490@-AJ-3	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	1,800,000			
		151895-F*-5	CENTERPOINT PROPERTIES TRUST	1.G FE	1,900,000			
		03028P-K#-2	AMERICAN TRANSMISSION COMPANY LLC	1.G	2,000,000			
		57169*-AZ-0	MARS INC	1.F	2,000,000			
		665228-H@-4	NORTHERN ILLINOIS GAS COMPANY	1.D	2,000,000			
		607120-EZ-1	MOBILE AIRPORT AUTHORITY	1.F	2,009,953			
		56081#-BD-1	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,133,500			
		Q1297#-AN-8	CSL FINANCE PTY LTD	1.G	2,200,000			
		48290*-AA-6	KKR OSPREY INVESTOR L.P.	1.F PL	2,246,131			
		737679-D@-6	POTOMAC ELECTRIC POWER COMPANY	1.F	2,400,000			
		91846#-AA-1	VA-HARLINGEN LEASE FINANCE TRUST	1.A	2,641,506			
		74340*-BD-5	PROLOGIS TARGETED US LOGISTICS FUN	1.G FE	2,700,000			
		040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP	1.D	2,762,500			
		34502@-AC-4	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	2,800,000			
		771367-C#-4	ROCHESTER GAS AND ELECTRIC CORPORA	1.F	2,889,000			
		85221*-AH-7	SQUARE BUTTE ELECTRIC COOPERATIVE	1.G	2,977,062			
		44919*-AC-2	I 595 EXPRESS LLC	1.F PL	2,995,244			
		03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1.G	3,041,922			
		41242*-BJ-0	HARDWOOD FUNDING LLC	1.G FE	3,000,000			
		736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	3,000,000			
		736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	2,987,307			
		56081#-AZ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,100,000			
		74986@-BF-7	RREEF AMERICA REIT II INC.	1.G	3,100,000			
		711123-F*-5	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	3,120,000			
		910637-V@-3	THE UNITED ILLUMINATING COMPANY	1.G	3,190,000			
		03028P-J@-6	AMERICAN TRANSMISSION COMPANY LLC	1.G	3,400,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

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		709068-D*-8	PENNSYLVANIA POWER CO	1.F	3,800,000			
		12737#-AB-7	CSFV CORE II LLC	1.F PL	3,900,000			
		030288-B@-2	AMERICAN TRANSMISSION SYSTEMS INC	1.G	4,000,000			
		156549-A*-8	CENTURY HOUSING CORP	1.C	4,000,000			
		42241@-AL-3	HEARST COMMUNICATIONS INC	1.G	4,000,000			
		557497-J#-2	MADISON GAS AND ELECTRIC CO	1.E	4,250,000			
		02860#-AE-1	THE AMERICAN NATIONAL RED CROSS	1.F	4,524,800			
		38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE	1.D	4,811,595			
		74986@-BC-4	RREEF AMERICA REIT II INC	1.G	4,900,000			
		74986@-BD-2	RREEF AMERICA REIT II INC	1.G	4,900,000			
		314211-A*-4	FEDERATED HERMES INC	1.G PL	5,000,000			
		Q3973#-AC-9	GPT FUNDS MANAGEMENT LTD	1.G	5,100,000			
		74264*-AJ-5	PRISA LHC LLC	1.G	5,400,000			
		02860#-AE-1	THE AMERICAN NATIONAL RED CROSS	1.F	5,655,999			
		130789-S*-2	CALIFORNIA WATER SERVICES COMPANY	1.D	6,000,000			
		74264*-AK-2	PRISA LHC LLC	1.G	6,000,000			
		73020*-AL-7	PNG COMPANIES LLC	1.G FE	6,200,000			
		44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC	1.G PL	6,404,131			
		02860#-AE-1	THE AMERICAN NATIONAL RED CROSS	1.F	6,787,201			
		G2037*-AK-2	CHANEL LIMITED	1.D	7,500,000			
		74340*-AN-4	PROLOGIS TARGETED US LOGISTICS FUN	1.G FE	8,400,000			
		07132#-AJ-1	BATTELLE MEMORIAL INSTITUTE	1.D	9,200,000			
		46361*-AR-7	THE IRVINE COMPANY LLC	1.E Z	11,000,000			
		90363@-AD-2	USTA NATIONAL TENNIS CENTER INC	1.G FE	11,200,000			
		90363@-AD-2	USTA NATIONAL TENNIS CENTER INC	1.G FE	11,200,000			
		02860#-AE-1	THE AMERICAN NATIONAL RED CROSS	1.F	11,340,000			
		R2284#-AG-5	STATNETT SF	1.F	11,900,000			
		78445Y-A*-5	SMBC LEASING AND FINANCE INC	1.G	12,114,750			
		41242*-BM-3	HARDWOOD FUNDING LLC	1.G FE	12,195,518			
		03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1.G	12,722,722			
		665228-K*-2	NORTHERN ILLINOIS GAS COMPANY	1.D	12,500,000			
		842594-AA-1	SOUTHERN COL MIDCO LLC	1.G PL	16,900,000			
		12737#-AA-9	CSFV CORE II LLC	1.F PL	17,100,000			
		54738#-AK-8	LOVES TRAVEL STOPS AND COUNTRY STO	1.G	18,800,000			
		74276#-AE-8	PRINCIPAL US PROPERTY SEPARATE ACC	1.G	29,200,000			
		77030#-AB-4	ROBERT BOSCH FINANCE LLC	1.F FE	38,700,000			
		285295-C*-0	RS GROUP PLC	2.B	1,000,000			
		32055R-C*-6	FIRST INDUSTRIAL LP	2.B	1,700,000			
		62928@-AC-1	NHL CANADA FUNDING LP	2.B PL	2,549,724			
		C5847*-AE-3	MOSAIC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	4,000,000			
		Q6646*-AC-3	NEW TERMINAL FINANCING CO PTY LTD	2.B	4,700,000			
		84383Q-A@-2	SOUTHERN STAR CENTRAL GAS PIPELINE	2.B FE	5,200,000			
		45168D-B@-2	IDEXX LABORATORIES INC.	2.A	20,200,000			
		147528-G#-4	CASEYS GENERAL STORES INC	2.B PL	21,250,000			
		806407-F*-8	HENRY SCHEIN INC	2.A	21,500,000			
		74170*-CD-9	PRIME PROPERTY FUND LLC	2.A	100,000			
		64716#-AE-7	NEW MEXICO GAS COMPANY	2.A	1,700,000			
		023586-C@-7	AMERCO	2.B PL	1,900,000			
		86789@-AL-8	SUNSWEET GROWERS INC.	2.C	2,142,857			
		78147#-AB-2	RUMPKE CONSOLIDATED COMPANIES INC	2.C PL	2,500,000			
		G8401*-AG-6	SSP FINANCING LTD	2.C PL	2,500,000			
		74170*-AU-3	PRIME PROPERTY FUND LLC	2.A	2,700,000			
		N7002#-AB-0	PERFETTI VAN MELLE GROUP BV	2.A	3,450,000			
		G7334@-AZ-6	RRPF ENGINE LEASING LTD	2.A FE	3,500,000			
		Q3647#-AC-5	EVOLUTION MINING FINANCE PTY LTD	2.C PL	3,800,000			
		27731#-AL-9	EASTGROUP PROPERTIES INC.	2.B	3,900,000			
		N4281@-CA-1	KONINKLIJKE VOPAK NV	2.B	4,000,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

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		27616#-AH-8	EASTERLY GOVERNMENT PROPERTIES LP	2.B FE	4,400,000			
		941848-F#-5	WATERS CORPORATION	2.B	6,000,000			
		84858#-AE-3	SPIRE ALABAMA INC	2.A	6,117,000			
		53621@-AV-8	LION INDUSTRIAL PROPERTIES LP	2.A	6,500,000			
		C4861*-AP-2	IRVING OIL LTD	2.C PL	7,000,000			
		023586-D#-4	AMERCO	2.B PL	7,700,000			
		50212@-AB-3	LP 1A REIT INC.	2.A	7,800,000			
		12542R-L@-7	CHS INC.	2.B	8,000,000			
		N2319@-AB-1	CORBION NV	2.B	8,000,000			
		30225V-B@-5	EXTRA SPACE STORAGE LP	2.B	10,200,000			
		28501*-BD-6	ELECTRIC TRANSMISSION TEXAS LLC	2.B	10,600,000			
		46659*-AE-7	JM FAMILY ENTERPRISES INC	2.B	12,200,000			
		39122@-AA-7	GREAT RIVER HYDRO LLC	2.B PL	395,072			
		39122@-AA-7	GREAT RIVER HYDRO LLC	2.B PL	683,489			
		23386#-AN-2	DAIRY FARMERS OF AMERICA INC	2.B	900,000			
		285295-C@-8	RS GROUP PLC	2.B	1,000,000			
		023586-C#-5	AMERCO	2.B PL	1,300,000			
		62927@-AK-4	NHL US FUNDING LP	2.B PL	1,500,000			
		78147#-AC-0	RUMPKE CONSOLIDATED COMPANIES INC	2.C PL	1,700,000			
		12470@-AB-0	CA & NY PROPERTY SALE REIT 2 LLC	2.A	2,000,000			
		06759*-AA-8	BARINGS CORE PROPERTY FUND REIT II	2.C	2,100,000			
		023586-E*-7	AMERCO	2.B PL	2,300,000			
		51805@-AJ-7	LASALLE PROPERTY FUND REIT INC.	2.B	2,500,000			
		51805@-AF-5	LASALLE PROPERTY FUND REIT INC.	2.B	2,900,000			
		48121@-AN-1	JRD HOLDINGS. LLC	2.B PL	3,000,000			
		60081H-A#-5	MILLIKEN & CO	2.B	3,000,000			
		74276#-AG-3	PRINCIPAL U.S. PROPERTY PORTFOLIO	2.A	3,100,000			
		44929@-AR-5	ICRE REIT HOLDINGS	2.A PL	3,200,000			
		53621@-AX-4	LION INDUSTRIAL PROPERTIES L.P.	2.A	3,200,000			
		53621@-AY-2	LION INDUSTRIAL PROPERTIES L.P.	2.A	3,200,000			
		53621@-AZ-9	LION INDUSTRIAL PROPERTIES L.P.	2.A	3,200,000			
		74170*-BM-0	PRIME PROPERTY FUND LLC	2.A	3,300,000			
		09261#-AB-7	BLACKROCK CORE FUND OPERATING PART	2.C	3,500,000			
		232806-A#-6	CYPRESS SEMICONDUCTOR CORPORATION	2.A FE	3,053,101			
		40624@-BC-3	HALLMARK CARDS INC.	2.C PL	3,500,000			
		Q5664#-AH-7	LONSDALE FINANCE PTY LTD	2.B FE	3,500,000			
		27731#-AK-1	EASTGROUP PROPERTIES INC	2.B	3,600,000			
		74837H-C*-5	QUESTAR GAS CO	2.A	3,800,000			
		147528-F#-5	CASEYS GENERAL STORES INC	2.B PL	3,825,000			
		147528-F@-7	CASEYS GENERAL STORES INC	2.B PL	3,825,000			
		232806-A#-6	CYPRESS SEMICONDUCTOR CORPORATION	2.A FE	4,000,000			
		11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC	2.B PL	4,500,000			
		40624@-BD-1	HALLMARK CARDS INC.	2.C PL	4,500,000			
		G1744#-AN-8	CADOGAN ESTATES LIMITED	2.B	4,500,000			
		283677-F@-6	EL PASO ELECTRIC COMPANY	2.B	4,700,000			
		12806*-AH-4	CAITHNESS LONG ISLAND, LLC	2.B PL	4,818,575			
		763169-D*-7	RICHARDSON INTERNATIONAL LIMITED	2.A PL	5,100,000			
		G3427@-AC-4	GKN INDUSTRIES LIMITED	2.C PL	5,920,000			
		12610#-AG-8	CBRE U.S. CORE PARTNERS REIT OPERA	2.B	6,000,000			
		38242#-AD-6	GOODMAN NORTH AMERICAN PARTNERSHIP	2.B PL	6,200,000			
		27616#-AE-5	EASTERLY GOVERNMENT PROPERTIES LP	2.B FE	6,500,000			
		39122@-AA-7	GREAT RIVER HYDRO LLC	2.B PL	6,500,000			
		50202*-AC-5	LIDL US LLC	2.A	6,500,000			
		G1696#-BQ-8	BUNZL FINANCE PLC	2.A	6,500,000			
		Q3647#-AB-7	EVOLUTION MINING FINANCE PTY LTD	2.C PL	6,600,000			
		374297-E@-4	GETTY REALTY CORP.	2.C FE	7,300,000			
		G1696#-BP-0	BUNZL FINANCE PLC	2.A	8,100,000			

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		32055R-C@-4	FIRST INDUSTRIAL LP	2.B	8,200,000			
		53621@-AW-6	LION INDUSTRIAL PROPERTIES LP	2.A	8,500,000			
		09541*-AD-9	BLUE DIAMOND GROWERS	2.A	8,500,000			
		12542R-L#-5	CHS INC.	2.B	10,800,000			
		891092-B#-4	THE TORO CORPORATION	2.B	11,200,000			
		858586-K*-0	STEPAN COMPANY	2.C PL	13,714,286			
		806407-F#-4	HENRY SCHEIN INC.	2.A	14,000,000			
		62979*-AM-9	NSA OP LP	2.B FE	20,200,000			
		147528-H*-7	CASEYS GENERAL STORES INC	2.B PL	33,750,000			
		N7002#-AA-2	PERFETTI VAN MELLE GROUP BV	2.A	150,000			
		74170*-CC-1	PRIME PROPERTY FUND LLC	2.A	200,000			
		C8665*-AQ-9	TFORCE HOLDINGS INC	2.B PL	600,000			
		458830-E#-9	INTERMOUNTAIN GAS CO	2.A	1,100,000			
		980745-F#-5	WOODWARD INC	2.B	1,300,000			
		27616#-AG-0	EASTERLY GOVERNMENT PROPERTIES LP	2.B FE	1,600,000			
		N4281@-BW-4	KONINKLIJKE VOPAK NV	2.B	1,600,000			
		74170*-AP-4	PRIME PROPERTY FUND LLC	2.A	2,000,000			
		G8401*-AF-8	SSP FINANCING LTD	2.C PL	2,000,000			
		23386#-AL-6	DAIRY FARMERS OF AMERICA	2.B	2,100,000			
		51805@-AE-8	LASALLE PROPERTY FUND REIT INC.	2.B	2,900,000			
		Q3647#-AA-9	EVOLUTION MINING FINANCE PTY LTD	2.C PL	3,100,000			
		C4861*-AN-7	IRVING OIL LTD	2.C PL	3,500,000			
		Q3917#-AC-8	FLINDERS PORT HOLDINGS PTY LTD	2.B FE	4,000,000			
		38242#-AC-8	GOODMAN NORTH AMERICAN PARTNERSHIP	2.B PL	4,100,000			
		23386#-AM-4	DAIRY FARMERS OF AMERICA INC	2.B	4,900,000			
		32055R-A#-4	FIRST INDUSTRIAL LP	2.B FE	5,100,000			
		28501*-BB-0	ELECTRIC TRANSMISSION TEXAS LLC	2.B	6,000,000			
		23157#-AE-9	CURTISS WRIGHT CORP	2.A PL	6,250,000			
		18055#-AZ-5	CLARION LION PROPERTIES FUND HOLDI	2.A	6,500,000			
		Q5995#-AE-4	MERIDIAN ENERGY LTD	2.A	6,900,000			
		37940@-AB-9	GLOBAL RENTAL CO INC	2.B	7,500,000			
		Q2107#-AM-8	CONTACT ENERGY LIMITED	2.B	8,100,000			
		46659*-AD-9	JM FAMILY ENTERPRISES INC	2.B	8,900,000			
		720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,052,097			
		80808#-AH-5	SCHREIBER FOODS INC	2.C PL	14,500,000			
		49427R-B*-2	KILROY REALTY LP	2.C	18,000,000			
		74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	18,600,000			
		372460-C@-2	GENUINE PARTS COMPANY	2.B	92,100,000			
		912810-SS-8	TREASURY BOND	1.A	16,527,328			
		912810-SS-8	TREASURY BOND	1.A	5,031,826			
		912810-SS-8	TREASURY BOND	1.A	3,823,053			
		912810-SU-3	TREASURY BOND	1.A	48,798,222			
		912810-SX-7	TREASURY BOND	1.A	50,772,836			
		912810-SN-9	TREASURY BOND	1.A	95,497,761			
		912803-EC-3	TREASURY STRIP (PRIN)	1.A	13,775,933			
		912803-ED-1	TREASURY STRIP (PRIN)	1.A	12,369,307			
		912803-FM-0	TREASURY STRIP	1.A	34,870,241			
		912803-EC-3	TREASURY STRIP (PRIN)	1.A	39,669,448			
		912810-SS-8	TREASURY BOND	1.A	29,670,482			
		912803-FM-0	TREASURY STRIP	1.A	34,814,403			
		912803-FM-0	TREASURY STRIP	1.A	32,924,576			
		912810-SN-9	TREASURY BOND	1.A	50,212,231			
		912803-FT-5	TREASURY STRIP (PRIN)	1.A	55,385,935			
		912810-SP-4	TREASURY BOND	1.A	2,327,854			
		912803-FM-0	TREASURY STRIP	1.A	33,700,033			
		912803-FM-0	TREASURY STRIP	1.A	21,814,348			
		912803-FV-0	TREASURY STRIP (PRIN)	1.A	33,862,661			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
		912803-FV-0	TREASURY STRIP (PRIN)	1.A	28,183,862			
		912803-FV-0	TREASURY STRIP (PRIN)	1.A	18,064,606			
		912810-RS-9	TREASURY BOND	1.A	49,773,589			
		912810-SP-4	TREASURY BOND	1.A	9,264,856			
		912810-TR-9	UNITED STATES TREASURY	1.A	19,155,611			
		912810-SL-3	TREASURY BOND	1.A	83,740,326			
		912810-SX-7	TREASURY BOND	1.A	51,932,617			
		912810-SS-8	TREASURY BOND	1.A	47,774,485			
		912810-SS-8	TREASURY BOND	1.A	3,452,098			
		912803-FM-0	TREASURY STRIP	1.A	33,279,602			
		912810-SZ-2	TREASURY BOND	1.A	13,869,198			
		912810-SZ-2	TREASURY BOND	1.A	4,919,824			
		912810-SZ-2	TREASURY BOND	1.A	8,746,499			
		912803-FM-0	TREASURY STRIP	1.A	65,557,920			
		912803-FV-0	TREASURY STRIP (PRIN)	1.A	50,728,331			
		912810-SS-8	TREASURY BOND	1.A	16,231,191			
		912810-SS-8	TREASURY BOND	1.A	19,742,670			
		912803-FV-0	TREASURY STRIP (PRIN)	1.A	25,587,966			
		912803-FV-0	TREASURY STRIP (PRIN)	1.A	29,390,983			
		912810-SN-9	TREASURY BOND	1.A	47,092,545			
		912810-SN-9	TREASURY BOND	1.A	46,954,497			
		912810-SP-4	TREASURY BOND	1.A	651,794			
		912810-SP-4	TREASURY BOND	1.A	1,443,269			
		912803-FV-0	TREASURY STRIP (PRIN)	1.A	27,180,262			
		912810-SP-4	TREASURY BOND	1.A	12,989,422			
		912810-SS-8	TREASURY BOND	1.A	26,792,221			
		89156H-AB-3	TOTE SHIPHOLDINGS INC	1.A	2,504,728			
		912803-FM-0	TREASURY STRIP	1.A	36,582,810			
		912810-SN-9	TREASURY BOND	1.A	10,000,000			
		912810-SN-9	TREASURY BOND	1.A	10,000,000			
		912810-SS-8	TREASURY BOND	1.A	52,803,699			
		912810-SN-9	TREASURY BOND	1.A	29,649,600			
		912810-SN-9	TREASURY BOND	1.A	49,379,549			
		912810-SN-9	TREASURY BOND	1.A	48,968,614			
		912810-SZ-2	TREASURY BOND	1.A	49,743,709			
		912803-FT-5	TREASURY STRIP (PRIN)	1.A	36,436,311			
		912803-FT-5	TREASURY STRIP (PRIN)	1.A	36,129,199			
		912810-SS-8	TREASURY BOND	1.A	21,336,589			
		912810-SS-8	TREASURY BOND	1.A	2,601,296			
		912810-SS-8	TREASURY BOND	1.A	1,976,398			
		912810-SX-7	TREASURY BOND	1.A	25,778,234			
		912803-FM-0	TREASURY STRIP	1.A	72,559,163			
		912810-SS-8	TREASURY BOND	1.A	75,653,864			
		912810-SS-8	TREASURY BOND	1.A	74,924,430			
		912810-SS-8	TREASURY BOND	1.A	77,797,356			
		912803-ED-1	TREASURY STRIP (PRIN)	1.A	15,158,070			
		912803-FT-5	TREASURY STRIP (PRIN)	1.A	111,460,481			
		912810-SS-8	TREASURY BOND	1.A	96,064,873			
		912803-FM-0	TREASURY STRIP	1.A	36,324,208			
		912803-FM-0	TREASURY STRIP	1.A	32,260,367			
		912803-FM-0	TREASURY STRIP	1.A	35,947,303			
		912810-SS-8	TREASURY BOND	1.A	39,049,898			
		912810-SP-4	TREASURY BOND	1.A	48,883,519			
		912810-SP-4	TREASURY BOND	1.A	5,121,277			
		912810-SX-7	TREASURY BOND	1.A	69,904,240			
		912810-SZ-2	TREASURY BOND	1.A	4,913,764			
		912803-FM-0	TREASURY STRIP	1.A	118,521,951			

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BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
		675930-AE-1	OCTAGON 59 LTD OCT59_2022-1	1.C FE	625,000			
		675930-AC-5	OCTAGON 59 LTD OCT59_2022-1	1.A FE	875,000			
		12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	893,730			
		12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	893,724			
		70017B-AE-9	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.F FE	1,450,000			
		15032Q-AE-2	CEDAR FUNDING LTD CEDF_2022-15A	1.F FE	1,500,000			
		00119C-AN-1	AGL CLO LTD AGL_22-20A	1.A FE	1,724,800			
		12511A-AC-8	CBAM LTD CBAM_2020-13A	1.C FE	1,800,000			
		46090X-AE-1	INVESCO CLO LTD IVZ_21-1A	1.C FE	2,000,000			
		13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	2,497,956			
		70017B-AC-3	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.C FE	2,500,000			
		12511A-AA-2	CBAM_20-13A-A	1.A FE	2,700,000			
		15032Q-AC-6	CEDAR FUNDING LTD CEDF_2022-15A	1.C FE	3,500,000			
		04016D-AU-9	ARES CLO LTD ARES_16-41A	1.C FE	4,017,000			
		12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A	1.C FE	4,500,000			
		83616K-AC-1	SOUND POINT CLO LTD SNDPT_2022-A	1.C FE	4,750,000			
		13877J-AC-5	CANYON CLO LTD CANYC_2022-1	1.C FE	5,000,000			
		00119C-AN-1	AGL CLO LTD AGL_22-20A	1.A FE	7,636,667			
		67592R-AC-7	OCT53_21-1A	1.C FE	7,700,000			
		13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	8,500,000			
		15032Q-AA-0	CEDAR FUNDING LTD CEDF_2022-15A	1.A FE	10,000,000			
		70017B-AA-7	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.A FE	10,000,000			
		12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	11,183,653			
		46090X-AA-9	INVESCO CLO LTD IVZ_21-1A	1.A FE	11,900,000			
		67592R-AA-1	OCT53_21-1A	1.A FE	15,400,000			
		04016D-AS-4	ARES CLO LTD ARES_16-41A	1.A FE	21,600,000			
		03768U-AA-7	APIDOS CLO APID_21-35A	1.A FE	22,500,000			
		12570L-AA-6	CIFC FUNDING LTD CIFC_22-1A	1.A FE	25,250,000			
		83616K-AA-5	SOUND POINT CLO LTD SNDPT_2022-A	1.A FE	27,500,000			
		04018E-AA-9	ARES CLO LTD ARES_21-59A	1.A FE	249,761			
		87248T-AL-9	TICP CLO LTD TICP_17-7A	1.A FE	420,000			
		04018E-AA-9	ARES CLO LTD ARES_21-59A	1.A FE	1,000,000			
		03768U-AA-7	APIDOS CLO APID_21-35A	1.A FE	1,426,408			
		04018E-AE-1	ARES CLO LTD ARES_21-59A	1.F FE	1,750,000			
		03768U-AA-7	APIDOS CLO APID_21-35A	1.A FE	1,753,363			
		48662L-AA-9	KAYNE CLO LTD KAYNE_21-10A	1.A FE	2,351,412			
		81883M-AN-3	SHACKLETON CLO LTD SHACK_19-15A	1.C FE	2,575,000			
		55952F-AA-6	MAGNETITE CLO LTD MAGNE_21-31	1.A FE	2,701,895			
		55952F-AC-2	MAGNETITE CLO LTD MAGNE_21-31	1.C FE	3,100,000			
		81883M-AL-7	SHACKLETON CLO LTD SHACK_19-15A	1.A FE	3,670,970			
		55952F-AE-8	MAGNETITE CLO LTD MAGNE_21-31	1.F FE	3,800,000			
		00119C-AS-0	AGL CLO LTD AGL_22-20A	1.B FE	7,636,667			
		89532U-AQ-6	TRESTLES CLO LTD TREST_21-5A	1.C FE	7,637,000			
		48662L-AA-9	KAYNE CLO LTD KAYNE_21-10A	1.A FE	7,640,000			
		640970-AA-7	NEUBERGER BERMAN CLO LTD NEUB_24-58	1.A FE	53,373,333			
		03842*-BS-4	AQUA PENNSYLVANIA INC	1.F	4,601,998			
		03842*-CE-4	AQUA PENNSYLVANIA INC	1.F	2,700,000			
		130789-#B-6	CALIFORNIA WATER SERVICE COMPANY	1.D	3,780,000			
		130789-Y#-1	CALIFORNIA WATER SERVICE COMPANY	1.D	18,966,000			
		266228-G#-6	DUQUESNE LIGHT COMPANY	1.F FE	4,600,000			
		578454-A#-7	MAYO CLINIC	1.C	62,000,000			
		645869-F#-0	NEW JERSEY NATURAL GAS CO	1.E	2,500,000			
		645869-H@-0	NEW JERSEY NATURAL GAS CO	1.E	2,000,000			
		645869-J*-0	NEW JERSEY NATURAL GAS CO	1.E	12,700,000			
		665228-J*-4	NORTHERN ILLINOIS GAS COMPANY	1.D	5,000,000			
		665228-L*-1	NORTHERN ILLINOIS GAS COMPANY	1.D	3,500,000			
		736508-V#-6	PORTLAND GENERAL ELECTRIC COMP	1.F	5,400,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

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		85449@-AA-6	STANISLAUS REGIONAL HOUSING AUTHOR	1.E	14,403,000			
		86468@-AL-6	VEOLIA UTILITY RESOURCES LLC	1.F	30,000,000			
		955278-C#-1	WEST PENN POWER COMPANY	1.F	8,400,000			
		98458@-AA-7	YALE NEW HAVEN HEALTH OBLIGATED GR	1.E	55,000,000			
		03842*-BR-6	AQUA PENNSYLVANIA INC	1.F	12,600,000			
		19207@-AA-7	16-63 CODY AVENUE HOUSING FUND DEV	1.C Z	14,700,000			
		22406@-AA-0	2134 COYLE HDFC	1.C	32,759,887			
		557497-J*-6	MADISON GAS AND ELECTRIC CO	1.E	6,250,000			
		578454-B@-8	MAYO CLINIC	1.C	94,000,000			
		64824*-AA-8	NEW PROVIDENCE LEASE-BACKED TRUST	1.E PL	13,483,032			
		709068-C@-7	PENNSYLVANIA POWER COMPANY	1.F	3,000,000			
		74363@-AA-2	PROSPECT LAKE WATER HOLDCO LP	1.G PL	28,500,000			
		811042-B*-0	SCRIPPS HEALTH OBLIGATED GROUP	1.D	70,500,000			
		03842*-AX-4	AQUA PENNSYLVANIA INC	1.F	4,700,000			
		03842*-BA-3	AQUA PENNSYLVANIA INC	1.F	3,900,000			
		03842*-BB-1	AQUA PENNSYLVANIA INC	1.F	3,900,000			
		03842*-BC-9	AQUA PENNSYLVANIA INC	1.F	3,200,000			
		03842*-BD-7	AQUA PENNSYLVANIA INC	1.F	1,900,000			
		03842*-BE-5	AQUA PENNSYLVANIA INC	1.F	1,900,000			
		03842*-CD-6	AQUA PENNSYLVANIA INC	1.F	4,500,000			
		20377@-AA-9	COMMUNITY EDUCATION BUILDING CORP	1.C	18,670,956			
		207796-B@-1	CONNECTICUT WATER COMPANY	1.G	11,200,000			
		266228-F@-9	DUQUESNE LIGHT COMPANY	1.F	4,000,000			
		37362@-AD-4	GEORGIA TRANSMISSION CORP	1.E	10,267,500			
		40500#-AM-9	H-E-B LP	1.F	6,000,000			
		45784*-AA-5	INSTITUTE FOR ADVANCED STUDY	1.A	21,500,000			
		46186#-AB-1	BRC INWOOD I HOUSING DEV FND CORP	1.C	8,705,004			
		557497-H#-4	MADISON GAS AND ELECTRIC CO	1.E	7,250,000			
		62676#-AA-7	MURPHYS BOWL LLC	1.F PL	5,500,000			
		62676#-AA-7	MURPHYS BOWL LLC	1.F PL	3,000,000			
		62676#-AB-5	MURPHYS BOWL LLC	1.F PL	4,000,000			
		665228-M*-0	NORTHERN ILLINOIS GAS COMPANY	1.D	5,500,000			
		705322-B*-5	PEDERNALES ELECTRIC COOPERATIVE IN	1.D	7,466,667			
		705322-B@-3	PEDERNALES ELECTRIC COOP INC	1.D	56,840,000			
		736508-V@-8	PORTLAND GENERAL ELECTRIC COMP	1.F	4,300,000			
		75916#-AB-7	92-54 QB HOUSING DEV FUND CORP	1.E PL	13,679,426			
		798237-M@-9	SAN JOSE WATER CO	1.F	7,000,000			
		902691-E*-1	UGI UTILITIES INC	1.G	40,000,000			
		938837-D@-7	WASHINGTON GAS LIGHT COMPANY	1.G	7,000,000			
		03028P-N*-3	AMERICAN TRANSMISSION COMPANY LLC	1.G	11,000,000			
		03842*-BQ-8	AQUA PENNSYLVANIA INC	1.F	18,100,000			
		17655*-AA-0	CITIZENS S-LINE TRANSMISSION LLC	1.F PL	44,632,000			
		207796-C*-2	CONNECTICUT WATER CO	1.G	2,200,000			
		286857-J*-9	ELIZABETHTOWN GAS CO	1.F FE	25,000,000			
		286857-J@-7	ELIZABETHTOWN GAS CO	1.F	15,000,000			
		645869-L*-7	NEW JERSEY NATURAL GAS CO	1.E	13,800,000			
		798237-M#-7	SAN JOSE WATER CO	1.F	13,000,000			
		938837-D#-5	WASHINGTON GAS LIGHT COMPANY	1.G	20,800,000			
		03028P-N#-9	AMERICAN TRANSMISSION COMPANY LLC	1.G	9,400,000			
		09735@-AA-9	BOHANNON JEFFERSON ASSOCIATES LP	1.D	29,500,000			
		130789-#C-4	CALIFORNIA WATER SERVICE CO	1.D	49,875,000			
		266228-E*-2	DUQUESNE LIGHT COMPANY	1.F	6,200,000			
		450319-B#-4	ITC MIDWEST LLC	1.E	10,250,000			
		56081*-AM-6	MAJOR LEAGUE BASEBALL FACILITY FUN	1.G FE	6,400,000			
		59447#-AK-9	MICHIGAN ELECTRIC TRANSMISSION CO	1.E	5,750,000			
		605417-C#-9	MISSISSIPPI POWER COMPANY	1.G	6,800,000			
		85239@-AB-8	108 ST. EDWARDS HOUSING DEVELOPMEN	1.E PL	15,994,503			

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BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

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		85239@-AB-8	108 ST. EDWARDS HOUSING DEVELOPMEN	1.E PL	1,177,601			
		882884-J@-9	TEXAS-NEW MEXICO POWER CO	1.F	4,000,000			
		92334*-AG-9	VEOLIA UTILITY RESOURCES LLC	1.F	10,000,000			
		00623#-AA-1	2332 AND 2250 ACP HOUSING DEVELOPM	1.B	14,977,899			
		040850-A#-6	ARKANSAS ELECTRIC COOPERATIVE CORP	1.E Z	18,300,000			
		05379B-E#-0	AVISTA CORPORATION	1.G	10,700,000			
		24879@-AE-6	DENTON COUNTY ELECTRIC COOPERATIVE	1.D FE	35,597,500			
		25755*-AB-0	DOMINION UTILITY PRIVATIZATION	1.D	29,800,000			
		266228-G@-8	DUQUESNE LIGHT COMPANY	1.F FE	6,800,000			
		37270*-AB-1	GEORGETOWN ENERGY PARTNERS LLC	1.G PL	16,270,125			
		40500#-AN-7	H-E-B LP	1.F	4,800,000			
		54233*-AJ-5	LONE STAR TRANSMISSION LLC	1.F PL	7,200,000			
		605417-C*-3	MISSISSIPPI POWER COMPANY	1.G	7,100,000			
		684065-E#-8	ORANGE AND ROCKLAND UTILITIES INC	1.G	12,000,000			
		84055*-AF-5	SOUTH TEXAS ELECTRIC COOP INC	1.F	19,475,000			
		92334*-AE-4	VEOLIA UTILITY RESOURCES LLC	1.F	24,000,000			
		12767@-AA-4	CGA CAPITAL CREDIT LEASE BACKED PA	2.B	1,446,930			
		12767@-AA-4	CGA CAPITAL CREDIT LEASE BACKED PA	2.B	4,216,747			
		62425@-AA-3	MOUNTAIN PEAK POWER LLC	2.A PL	40,000,000			
		02361@-AC-1	AMEREN TRANSMISSION COMPANY OF ILL	1.F	4,800,000			
		14351*-AC-0	CARNEGIE MELLON UNIVERSITY	1.B	70,000,000			
		14745*-AB-7	CASE WESTERN RESERVE UNIV	1.D	52,167,689			
		219207-A#-4	CORNELL UNIVERSITY	1.C	34,000,000			
		393154-T*-0	GREEN MOUNTAIN POWER CORPORATION	1.F	12,500,000			
		450319-D@-4	ITC MIDWEST LLC	1.E	2,500,000			
		62548L-A@-1	MULTICARE HEALTH SYSTEM	1.F FE	12,600,000			
		665789-A@-2	NORTHERN STATES POWER CO (WISCONSI	1.E	10,400,000			
		667655-B#-0	NORTHWEST NATURAL GAS COMPANY	1.F	6,700,000			
		736508-W#-5	PORTLAND GENERAL ELECTRIC COMP	1.F	7,000,000			
		902691-B*-4	UGI UTILITIES INC.	1.G	1,000,000			
		05379B-C#-2	AVISTA CORPORATION	1.G	8,000,000			
		30042*-AC-1	EVERSOURCE GAS COMPANY OF MASSACHU	1.G	6,500,000			
		40500#-AL-1	H-E-B LP	1.F PL	5,300,000			
		557497-L#-9	MADISON GAS AND ELECTRIC COMPANY	1.E	2,500,000			
		59447#-AM-5	MICHIGAN ELECTRIC TRANSMISSION COM	1.E	2,500,000			
		596680-C#-3	MIDDLESEX WATER COMPANY	1.E	39,400,000			
		649840-C#-0	NEW YORK STATE ELECTRIC & GAS CORP	1.G	7,800,000			
		67755#-AH-5	OHIO STATE ENERGY PARTNERS LLC	1.G PL	8,500,000			
		711123-C#-4	PEOPLES GAS LIGHT AND COKE COMPANY	1.E FE	300,000			
		771367-D*-7	ROCHESTER GAS AND ELECTRIC CORPORA	1.F	9,200,000			
		78646U-A*-0	SAFEHOLD OPERATING PARTNERSHIP LP	1.G PL	17,800,000			
		79781*-AN-9	SAN GABRIEL VALLEY WATER COMPANY	1.D	38,500,000			
		826418-C*-4	SIERRA PACIFIC POWER COMPANY	1.G	17,500,000			
		85239*-AA-2	STJOHNS(BKNY)CONTRACT BACKED PT TR	1.C	12,846,585			
		85239*-AA-2	STJOHNS(BKNY)CONTRACT BACKED PT TR	1.C	951,879			
		91475@-AC-7	UNIVERSITY OF ROCHESTER	1.D	4,681,667			
		92233#-AA-0	VASSAR COLLEGE	1.E	51,000,000			
		938837-C*-0	WASHINGTON GAS LIGHT COMPANY	1.G	12,000,000			
		05379B-E*-4	AVISTA CORPORATION	1.G	5,300,000			
		59447#-AL-7	MICHIGAN ELECTRIC TRANSMISSION COM	1.E	3,000,000			
		61773*-AA-5	MORONGO TRANSMISSION LLC	1.G PL	16,583,739			
		61773*-AB-3	MORONGO TRANSMISSION LLC	1.G PL	7,144,547			
		67755#-AF-9	OHIO STATE ENERGY PARTNERS LLC	1.G PL	4,700,000			
		705322-A#-2	PEDERNALES ELECTRIC COOPERATIVE IN	1.D	1,560,000			
		705322-A@-4	PEDERNALES ELECTRIC COOPERATIVE IN	1.D	6,153,333			
		737679-C#-5	POTOMAC ELECTRIC POWER COMPANY	1.F	16,200,000			
		798237-L#-8	SAN JOSE WATER COMPANY	1.F	29,400,000			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
		05379B-E*-4	AVISTA CORPORATION	1.G	5,300,000			
		130789-#A-8	CALIFORNIA WATER SERVICE COMPANY	1.D	8,100,000			
		207796-A#-0	CONNECTICUT WATER CO	1.G	3,800,000			
		207796-B*-3	CONNECTICUT WATER CO	1.G	4,700,000			
		37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC	1.G PL	31,316,488			
		645869-H#-8	NEW JERSEY NATURAL GAS CO	1.E	5,300,000			
		665789-A*-4	NORTHERN STATES POWER COMPANY A WI	1.E	15,400,000			
		798237-M*-1	SAN JOSE WATER COMPANY	1.F	3,700,000			
		03842*-AW-6	AQUA PENNSYLVANIA INC	1.F	700,000			
		171265-C#-6	CHUGACH ELECTRIC ASSOCIATION INC	1.G	4,599,048			
		24605#-AA-3	DELAWARE ELECTRIC COOPERATIVE	1.E	4,333,333			
		24879@-AD-8	DENTON COUNTY ELECTRIC COOPERATIVE	1.D FE	15,166,667			
		37362@-AC-6	GEORGIA TRANSMISSION CORPORATION	1.E	2,391,979			
		40500#-AK-3	H-E-B LP	1.F	6,000,000			
		50604#-AA-9	LAFAYETTE COLLEGE	1.E	3,000,000			
		50604#-AB-7	LAFAYETTE COLLEGE	1.E	4,000,000			
		596680-C*-7	MIDDLESEX WATER COMPANY	1.E	16,800,000			
		705322-A*-6	PEDERNALES ELECTRIC COOPERATIVE IN	1.D	26,833,333			
		811042-A@-9	SCRIPPS HEALTH OBLIGATED GROUP	1.D	54,600,000			
		21688*-AA-3	COOPERATIVE ENERGY	1.F	3,040,000			
		736508-Q#-2	PORTLAND GENERAL ELECTRIC COMP	1.F	4,600,000			
		92966*-AL-3	WABASH VALLEY POWER ASSOCIATION IN	1.F	60,904,250			
		02361@-AA-5	AMEREN TRANSMISSION COMPANY OF ILL	1.F FE	1,716,571			
		02361@-AA-5	AMEREN TRANSMISSION COMPANY OF ILL	1.F FE	3,355,116			
		03028P-J*-8	AMERICAN TRANSMISSION COMPANY LLC	1.G	2,500,000			
		03028P-L*-5	AMERICAN TRANSMISSION COMPANY LLC	1.G	1,500,000			
		03028P-L@-3	AMERICAN TRANSMISSION COMPANY LLC	1.G	1,500,000			
		04300D-A*-1	ART INSTITUTE OF CHICAGO	1.C	12,500,000			
		07316#-AA-8	BAYSTATE MEDICAL CENTER INC	1.F	21,400,000			
		14351*-AB-2	CARNEGIE MELLON UNIVERSITY	1.B	21,700,000			
		17719#-AA-0	CITIZENS SYCAMORE-PENASQUITOS TRAN	1.E PL	9,635,420			
		19865*-AE-4	TRUSTEES OF COLUMBIA UNIVERSITY	1.A	39,000,000			
		207796-A@-2	CONNECTICUT WATER CO	1.G	10,800,000			
		23357*-AN-1	DTE GAS CO	1.F	800,000			
		23357*-AQ-4	DTE GAS CO	1.F	6,800,000			
		23357*-AS-0	DTE GAS COMPANY	1.F	1,700,000			
		247109-E#-4	DELMARVA POWER & LIGHT COMPANY	1.F	7,100,000			
		247109-F@-5	DELMARVA POWER & LIGHT COMPANY	1.F	4,400,000			
		266228-F#-7	DUQUESNE LIGHT COMPANY	1.F	2,200,000			
		393154-Q@-1	GREEN MOUNTAIN POWER CORPORATION	1.F	20,000,000			
		393154-S@-9	GREEN MOUNTAIN POWER CORPORATION	1.F	5,000,000			
		40500#-AH-0	H-E-B LP	1.F PL	4,500,000			
		40500#-AJ-6	H-E-B LP	1.F PL	9,500,000			
		54208J-AA-3	LONDON OPERATIONS LLC	1.C PL	12,500,000			
		56081*-AK-0	MAJOR LEAGUE BASEBALL FACILITY FUN	1.G FE	8,700,000			
		645869-F@-2	NEW JERSEY NATURAL GAS CO	1.E	700,000			
		645869-G*-3	NEW JERSEY NATURAL GAS CO	1.E	5,100,000			
		665228-H#-2	NORTHERN ILLINOIS GAS COMPANY	1.D	1,500,000			
		67022*-AF-0	NSTAR GAS COMPANY	1.F	4,000,000			
		711123-D*-7	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	600,000			
		736508-Q@-4	PORTLAND GENERAL ELECTRIC COMP	1.F	7,700,000			
		798237-L@-0	SAN JOSE WATER CO	1.F	12,400,000			
		81675*-AE-4	SEMINOLE ELECTRIC COOPERATIVE INC	1.G	17,500,000			
		842638-H#-8	SOUTHERN CONNECTICUT GAS COMPANY	1.F	6,900,000			
		898361-A@-9	AMHERST COLLEGE	1.B	23,300,000			
		89843#-AA-8	MOUNT HOLYOKE COLLEGE	1.D	19,781,731			
		91475@-AB-9	UNIVERSITY OF ROCHESTER	1.D	13,473,333			

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
		91482@-AB-0	UNIVERSITY OF RICHMOND	1.B	24,500,000			
		921813-A*-2	VANDERBILT UNIVERSITY	1.A	52,266,000			
		921813-A@-0	VANDERBILT UNIVERSITY	1.A	10,700,000			
		92838@-AA-1	VISTA RIDGE LLC/CENTRAL TX REG WTR	1.F PL	19,659,190			
		949480-A*-1	WELLESLEY COLLEGE	1.B	46,500,000			
		98478*-AX-5	YANKEE GAS SERVICES COMPANY	1.F	5,100,000			
		03840#-AL-8	AQUARION WATER COMPANY OF CONNECTI	2.A	10,800,000			
		153609-J*-4	CENTRAL HUDSON GAS & ELECTRIC CORP	2.A	7,670,000			
		153609-J@-2	CENTRAL HUDSON GAS & ELECTRIC CORP	2.A	2,229,000			
		283677-G#-3	EL PASO ELECTRIC COMPANY	2.B Z	6,000,000			
		47922*-AP-1	SC JOHNSON & SON INC	2.A	23,500,000			
		50230*-AA-5	LRE FINANCING I LLC	2.C PL	9,920,483			
		55339T-AA-0	MN8 PORTFOLIO IV LLC	2.C PL	684,506			
		71953*-AA-6	PIBB MEMBER LLC	2.B PL	14,313,901			
		744516-H*-9	PUBLIC SERVICE COMPANY OF NORTH CA	2.A	10,200,000			
		74837H-B#-2	QUESTAR GAS CO	2.A	1,000,000			
		78507@-AA-0	SPOWER MIS 2 FINANCE LLC	2.C PL	18,370,204			
		78507@-AB-8	SPOWER MIS 2 FINANCE LLC ACED MIS	2.C Z	10,794,322			
		85238@-AA-1	STADCO LA LLC	2.C PL	32,900,000			
		92529@-AE-7	VERSANT POWER	2.A	14,500,000			
		G58Y41-AA-1	MAPLE CONNECT ISSUER LP	2.A PL	22,700,000			
		03840#-AK-0	AQUARION WATER CO OF CONNECTICUT	2.A	6,800,000			
		04184S-AA-6	THE CITY OF ARLINGTON	2.C	25,330,822			
		09625*-AA-4	BLUEWATER GAS STORAGE LLC	2.B	4,156,239			
		12739@-AA-9	CED NEVADA VIRGINIA FINANCING HOLD	2.C	1,594,166			
		12739@-AA-9	CED NEVADA VIRGINIA FINANCING HOLD	2.C	2,528,340			
		12739@-AA-9	CED NEVADA VIRGINIA FINANCING HOLD	2.C	5,391,283			
		74837H-D@-2	QUESTAR GAS CO	2.A	6,480,000			
		75289#-AB-6	RANGERS STADIUM COMPANY LLC	1.G	13,398,004			
		76711*-AD-2	RIO GRANDE LNG LLC	2.C PL	27,700,000			
		84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COOP IN	2.A	6,362,789			
		84929K-AA-5	SPOWER FINANCE 3 LLC/ACED FINANCE	2.C PL	12,650,840			
		84929X-AA-7	SPOWER FINANCE 3 LLC/ACED FINANCE	2.C PL	5,642,479			
0199999. Subtotal default component - other than mortgage					17,513,138,862	19,817,228	60,227,003	102,120,991
0599999 - Total					17,513,138,862	19,817,228	60,227,003	102,120,991

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
46730994	857530	VA	2024	100,000			Dismissed
23890845	700985	IL	2021	621,860	650,849		Settled - Claim Paid
48330036	700985	IL	2021	195,145	228,743		Settled - Claim Paid
44504938	700985	IL	2021	69,052	80,941		Settled - Claim Paid
0199999. Death claims - ordinary				986,057	960,533		XXX
599999	9726728280	CA	2021	1,000,000	575,000		Settlement Paid
A10189826	LC-1822928	NJ	2024	50,000			Closed
A11371922	LC-1768262	CT	2024	100,000			Closed
A11528279	LC-1846031	CA	2024	5,000	5,000		Settled
A11503076	LC-1846031	CA	2024	10,000	10,000		Settled
A5809020	ILC-71285	AL	2013				Court dismissed the case
A11336811	ILC-72107	NJ	2024	25,000			Closed
A11454738	ILC-72107	NJ	2024	25,000			Closed
A11376805	ILC-8360	TX	2024	35,000			Closed
0399999. Death claims - group				1,250,000	590,000		XXX
0599999. Death claims - disposed of				2,236,057	1,550,533		XXX
1099999. Additional accidental death benefits claims - disposed of							XXX
1599999. Disability benefits claims - disposed of							XXX
2099999. Matured endowments claims - disposed of							XXX
2599999. Annuities with life contingency claims - disposed of							XXX
2699999. Claims disposed of during current year				2,236,057	1,550,533		XXX
48001118	n/a	CT	2024	2,500,000		2,500,000	Resisted Claim
44535281	896061	FL	2025	69,077		69,077	Resisted Claim
13498379	875357	NY	2025	100,000		100,000	Resisted Claim
2799999. Death claims - ordinary				2,669,077		2,669,077	XXX
A11218880	ILC-96119	NC	2023	100,000		100,000	We processed a rescission due to misrepresentation of medical history by the insured
A11324520	ILC-63667	NY	2023	114,000		114,000	We processed a rescission due to misrepresentation of medical history by the insured
2999999. Death claims - group				214,000		214,000	XXX
3199999. Death claims - resisted				2,883,077		2,883,077	XXX
3699999. Additional accidental death benefits claims - resisted							XXX
4199999. Disability benefits claims - resisted							XXX
4699999. Matured endowments claims - resisted							XXX
5199999. Annuities with life contingencies claims - resisted							XXX
5299999. Claims resisted during current year				2,883,077		2,883,077	XXX
5399999 - Totals				5,119,134	1,550,533	2,883,077	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	593,178,098	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned	592,830,275	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims	347,778,566	58.7												
4.	Cost containment expenses	728,021	0.1												
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	348,506,587	58.8												
6.	Increase in contract reserves	226,261,593	38.2												
7.	Commissions (a)	36,874,107	6.2												
8.	Other general insurance expenses	145,285,123	24.5												
9.	Taxes, licenses and fees	15,715,673	2.7												
10.	Total other expenses incurred	197,874,903	33.4												
11.	Aggregate write-ins for deductions	37,838,750	6.4												
12.	Gain from underwriting before dividends or refunds	(217,651,558)	(36.7)												
13.	Dividends or refunds	22,545,022	3.8												
14.	Gain from underwriting after dividends or refunds	(240,196,580)	(40.5)												
	DETAILS OF WRITE-INS														
1101.	Change in special reserves on certain group policies	37,784,245	6.4												
1102.	Fines and penalties from regulatory authorities	54,505	0.0												
1103.															
1198.	Summary of remaining write-ins for Line 11 from overflow page														
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	37,838,750	6.4												

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written		XXX		XXX		XXX	168,752,160	XXX	402,042,404	XXX	22,383,534	XXX
2.	Premiums earned		XXX		XXX		XXX	170,122,754	XXX	400,117,265	XXX	22,590,256	XXX
3.	Incurred claims							72,560,855	42.7	271,561,658	67.9	3,656,053	16.2
4.	Cost containment expenses							118,090	0.1	609,931	0.2		
5.	Incurred claims and cost containment expenses (Lines 3 and 4)							72,678,945	42.7	272,171,589	68.0	3,656,053	16.2
6.	Increase in contract reserves							(1,773,067)	(1.0)	228,034,660	57.0		
7.	Commissions (a)							14,828,643	8.7	19,001,009	4.7	3,044,455	13.5
8.	Other general insurance expenses							58,689,044	34.5	78,751,543	19.7	7,844,536	34.7
9.	Taxes, licenses and fees							3,756,156	2.2	11,346,846	2.8	612,671	2.7
10.	Total other expenses incurred							77,273,843	45.4	109,099,398	27.3	11,501,662	50.9
11.	Aggregate write-ins for deductions							30,599,704	18.0	34,978	0.0	7,204,068	31.9
12.	Gain from underwriting before dividends or refunds							(8,656,671)	(5.1)	(209,223,360)	(52.3)	228,473	1.0
13.	Dividends or refunds							20,358,087	12.0	829,839	0.2	1,357,096	6.0
14.	Gain from underwriting after dividends or refunds							(29,014,758)	(17.1)	(210,053,199)	(52.5)	(1,128,623)	(5.0)
	DETAILS OF WRITE-INS												
1101.	Change in special reserves on certain group policies							30,586,216	18.0			7,198,029	31.9
1102.	Fines and penalties from regulatory authorities							13,488	0.0	34,978	0.0	6,039	0.0
1103.													
1198.	Summary of remaining write-ins for Line 11 from overflow page												
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)							30,599,704	18.0	34,978	0.0	7,204,068	31.9

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums	116,824,598										16,686,566	97,509,020	2,629,012
2. Advance premiums	2,370,348										659,314	1,654,934	56,100
3. Reserve for rate credits													
4. Total premium reserves, current year	119,194,946										17,345,880	99,163,954	2,685,112
5. Total premium reserves, prior year	118,921,698										18,957,488	97,238,815	2,725,395
6. Increase in total premium reserves	273,248										(1,611,608)	1,925,139	(40,283)
B. Contract Reserves:													
1. Additional reserves (a)	4,218,473,761										5,045,895	4,213,427,866	
2. Reserve for future contingent benefits													
3. Total contract reserves, current year	4,218,473,761										5,045,895	4,213,427,866	
4. Total contract reserves, prior year.	3,992,212,168										6,818,962	3,985,393,206	
5. Increase in contract reserves	226,261,593										(1,773,067)	228,034,660	
C. Claim Reserves and Liabilities:													
1. Total current year	1,593,945,159										810,548,570	775,483,668	7,912,921
2. Total prior year	1,552,546,394										836,807,534	706,360,928	9,377,932
3. Increase	41,398,766										(26,258,964)	69,122,740	(1,465,011)

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	271,114,100										83,038,405	185,320,877	2,754,818
1.2 On claims incurred during current year	35,265,700										15,781,413	17,118,041	2,366,246
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	1,207,302,919										660,294,849	545,541,918	1,466,152
2.2 On claims incurred during current year	386,642,240										150,253,721	229,941,750	6,446,769
3. Test:													
3.1 Lines 1.1 and 2.1	1,478,417,020										743,333,255	730,862,795	4,220,970
3.2 Claim reserves and liabilities, December 31, prior year	1,552,546,394										836,807,534	706,360,928	9,377,932
3.3 Line 3.1 minus Line 3.2	(74,129,374)										(93,474,279)	24,501,867	(5,156,962)

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims	530,306										530,306		
4. Commissions													
B. Reinsurance Ceded:													
1. Premiums written	22,333,910										18,333,717		4,000,193
2. Premiums earned	22,612,858										18,632,285		3,980,573
3. Incurred claims	52,135,675		134,526								49,196,425		2,804,724
4. Commissions	1,233,800										1,233,800		

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims		134,526								121,226,973	271,561,658	6,460,777	399,383,934
2. Beginning claim reserves and liabilities										833,069,461	706,360,928	12,005,961	1,551,436,350
3. Ending claim reserves and liabilities										808,685,172	775,483,668	11,220,454	1,595,389,294
4. Claims paid		134,526								145,611,262	202,438,918	7,246,284	355,430,990
B. Assumed Reinsurance:													
1. Incurred claims										530,306			530,306
2. Beginning claim reserves and liabilities										7,595,476			7,595,476
3. Ending claim reserves and liabilities										7,269,875			7,269,875
4. Claims paid										855,907			855,907
C. Ceded Reinsurance:													
1. Incurred claims		134,526								49,196,425		2,804,724	52,135,675
2. Beginning claim reserves and liabilities										3,351,129		3,294,426	6,645,555
3. Ending claim reserves and liabilities										5,012,083		3,884,949	8,897,032
4. Claims paid		134,526								47,535,471		2,214,201	49,884,198
D. Net:													
1. Incurred claims										72,560,854	271,561,658	3,656,053	347,778,565
2. Beginning claim reserves and liabilities										837,313,808	706,360,928	8,711,535	1,552,386,271
3. Ending claim reserves and liabilities										810,942,964	775,483,668	7,335,505	1,593,762,137
4. Claims paid										98,931,698	202,438,918	5,032,083	306,402,699
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses										72,678,945	272,171,589	3,656,053	348,506,587
2. Beginning reserves and liabilities										837,313,808	706,360,928	8,711,535	1,552,386,271
3. Ending reserves and liabilities										810,942,964	775,483,668	7,335,505	1,593,762,137
4. Paid claims and cost containment expenses										99,049,789	203,048,849	5,032,083	307,130,721

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
81353	52-1530175	09/01/2023	NYLIFE Insurance Company of Arizona	AZ	OTH/I	OL			55,196			
0299999. General Account - U.S. affiliates - other									55,196			
0399999. Total General Account - U.S. affiliates									55,196			
0699999. Total General Account - non-U.S. affiliates												
0799999. Total General Account - affiliates									55,196			
80659	82-4533188	04/01/1994	Canada Life Assurance Company	MI	YRT/I	OL	14,237,894	324,258	364,259	1,239,068		
62308	06-0303370	08/01/1986	Connecticut General Life Insurance Company	CT	YRT/I	OL	1,083,026	7,970	8,301			
97136	13-3114906	03/01/1985	Metropolitan Tower Life Insurance Company	NE	YRT/I	OL	806,167	26,615	33,150			
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	YRT/I	OL	4,826,264,219		3,395,190			
93572	43-1235868	03/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	296,830	42,858	22,232			
65676	35-0472300	07/01/1998	Lincoln National Life Ins. Co.	IN	CO/G	OL		776,483				
60488	25-0598210	07/01/2021	American General Life Insurance Company	TX	CO/I	OL	237,457,222	5,407,852	5,772,366	1,900,652		
65838	01-0233346	07/01/2015	John Hancock Life Insurance Company (USA)	MI	CO/I	OL	7,662,845,480	5,262,266,771	136,444,261	145,462,133		
65838	01-0233346	07/01/2015	John Hancock Life Insurance Company (USA)	MI	CO/I	XXXL	4,681	2,795	105			
86375	13-3646501	07/01/2015	John Hancock Life Insurance Company of New York	NY	CO/I	OL	2,516,824,921	1,543,411,402	43,533,650	23,418,615		
86375	13-3646501	07/01/2015	John Hancock Life Insurance Company of New York	NY	CO/I	XXXL	40,182	22,719	675			
65978	13-5581829	08/29/1954	Metropolitan Life Insurance Company	NY	YRT/G	OL	36,091,355,528		169,016,735			
68241	22-1211670	09/29/1955	Prudential Insurance Company of America	NJ	YRT/G	OL	278,428,023,882		289,777,151	60,272,737		
0899999. General Account - U.S. non-affiliates							329,779,240,032	6,812,289,723	648,368,075	232,293,205		
1099999. Total General Account - non-affiliates							329,779,240,032	6,812,289,723	648,368,075	232,293,205		
1199999. Total General Account							329,779,240,032	6,812,289,723	648,423,271	232,293,205		
1499999. Total Separate Accounts - U.S. affiliates												
1799999. Total Separate Accounts - non-U.S. affiliates												
1899999. Total Separate Accounts - affiliates												
2199999. Total Separate Accounts - non-affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							329,779,240,032	6,812,289,723	648,423,271	232,293,205		
2499999. Total non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							329,779,240,032	6,812,289,723	648,423,271	232,293,205		

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. affiliates												
0699999. Total - non-U.S. affiliates												
0799999. Total - affiliates												
23663	47-0247300	04/01/1990	National American Insurance Company	OK	OTH	OH				496,001		
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Company	IN	OTH	OH			6,773,874			
0899999. U.S. non-affiliates									6,773,874	496,001		
1099999. Total - non-affiliates									6,773,874	496,001		
1199999. Total U.S. (Sum of 0399999 and 0899999)									6,773,874	496,001		
1299999. Total non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals									6,773,874	496,001		

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total life and annuity - U.S. affiliates						
0699999. Total life and annuity - non-U.S. affiliates						
0799999. Total life and annuity - affiliates						
80659	82-4533188	05/25/2001	Canada Life Assurance Company	MI		565,935
86258	13-2572994	05/25/2001	General Re Life Corporation	CT	424,950	2,236,011
88340	59-2859797	09/28/1992	Hannover Life Reassurance Company of America	FL	356,334	792,123
65676	35-0472300	05/21/1970	Lincoln National Life Insurance Company	IN	1,554,000	20,061
65978	13-5581829	08/29/1954	Metropolitan Life Insurance Company	NY		105,000
66346	58-0828824	01/01/1990	Munich American Reassurance Company	GA	1,803,833	7,563,127
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	1,185,651	574,716
88099	75-1608507	01/01/2007	Optimum Re Insurance Company	TX	100,000	747,500
74900	63-0483783	08/26/2023	PartnerRe Life Reinsurance Company of America	AR		100,000
93572	43-1235868	12/06/1976	RGA Reinsurance Company	MO	3,935,290	17,146,259
87017	62-1003368	09/01/1986	SCOR Global Life Reinsurance Company of Delaware	DE	2,730,061	9,083,471
82627	06-0839705	05/05/1949	Swiss Re Life & Health America Inc.	MO	2,381,173	12,412,786
82627	06-0839705	01/01/2013	Swiss Re Life & Health America Inc.	MO	343,279	293,042
61093	58-0146380	10/01/2020	Atlanta Life Insurance Company	GA	682,627	
60488	25-0598210	07/01/2021	American General Life Insurance Company	TX	250,000	
65838	01-0233346	07/01/2015	John Hancock Life Insurance Company (USA)	MI		58,184,851
86375	13-3646501	07/01/2015	John Hancock Life Insurance Company of New York	NY		9,367,448
80926	06-0893662	01/01/2017	Sun Life and Health Insurance Company (U.S.)	MI	363,807	883,305
0899999. Life and annuity - U.S. non-affiliates					16,111,005	120,075,635
00000	AA-1580095	09/08/2009	The TOA Reinsurance Company Ltd.	JPN	308,066	707,916
00000	AA-1340165	12/31/2023	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	DEU		78,514,503
0999999. Life and annuity - non-U.S. non-affiliates					308,066	79,222,419
1099999. Total life and annuity - non-affiliates					16,419,071	199,298,054
1199999. Total life and annuity					16,419,071	199,298,054
1499999. Total accident and health - U.S. affiliates						
1799999. Total accident and health - non-U.S. affiliates						
1899999. Total accident and health - affiliates						
76694	23-2044256	06/01/2001	Canada Life Reinsurance Company	PA	11,340	8,517
80926	06-0893662	01/01/2017	Sun Life and Health Insurance Company (U.S.)	MI	171,686	774,034
71412	47-0246511	05/01/1983	Mutual of Omaha	NE		10,694
66346	58-0828824	10/01/2021	Munich American Reassurance Company	GA		331,619
1999999. Accident and health - U.S. non-affiliates					183,026	1,124,864
2199999. Total accident and health - non-affiliates					183,026	1,124,864
2299999. Total accident and health					183,026	1,124,864
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					16,294,031	121,200,499
2499999. Total non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					308,066	79,222,419
9999999 Totals - Life, Annuity and Accident and Health					16,602,097	200,422,918

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - authorized U.S. affiliates														
0699999. Total General Account - authorized non-U.S. affiliates														
0799999. Total General Account - authorized affiliates														
80659	82-4533188	05/25/2001	Canada Life Assurance Company	MI	YRT/I	OL	1,071,374,867	3,007,709	3,082,997	3,068,514				
86258	13-2572994	05/25/2001	General Re Life Corporation	CT	YRT/I	OL	7,938,603,262	17,112,555	16,672,279	20,236,536				
88340	59-2859797	02/14/2011	Hannover Life Reassurance Company of America	FL	YRT/I	OL	2,269,206,474	4,790,258	5,402,915	3,162,372				
88340	59-2859797	09/28/1992	Hannover Life Reassurance Company of America	FL	CO/I	OL	591,655,646	5,454,488	5,593,264	5,235,692				
88340	59-2859797	10/03/1996	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	412,365,638	3,266,032	3,283,840	2,280,015				
65978	13-5581829	08/29/1954	Metropolitan Life Insurance Company	NY	YRT/I	OL	29,232,625	73,252	73,548					
66346	58-0828824	01/01/1990	Munich American Reassurance Company	GA	YRT/I	OL	38,169,247,676	57,354,437	58,722,032	46,955,450				
66346	58-0828824	01/01/1990	Munich American Reassurance Company	GA	CO/I	OL	634,203,129	5,719,045	5,940,904	5,499,344				
66346	58-0828824	10/03/1996	Munich American Reassurance Company	GA	CO/I	XXXL	1,076,850,584	7,659,332	7,702,711	5,468,180				
68241	22-1211670	09/29/1965	Prudential Insurance Company of America	NJ	YRT/I	OL	29,177,163	57,333	51,456					
93572	43-1235868	12/06/1976	RGA Reinsurance Company	MO	YRT/I	OL	44,440,739,758	112,554,738	116,669,189	117,751,889				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	CO/I	OL	617,109,677	5,586,323	5,820,823	5,310,268				
93572	43-1235868	10/03/1996	RGA Reinsurance Company	MO	CO/I	XXXL	1,076,867,324	7,659,566	7,702,958	5,468,214				
87017	62-1003368	09/01/1986	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	2,647,010,598	42,825,790	45,941,306	41,194,124				
87017	62-1003368	09/28/1992	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	OL	679,845,354	6,293,087	6,528,027	6,016,132				
87017	62-1003368	10/03/1996	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	XXXL	1,076,878,797	7,659,277	7,702,664	5,468,129				
87017	62-1003368	02/25/1992	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/I	OL	193,385,201			3,294,076				
97071	13-3126819	03/11/2016	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	3,515,338,864	3,111,284	3,235,149	2,968,881				
82627	06-0839705	08/01/1971	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	13,131,317,477	55,387,271	56,063,545	51,009,965				
82627	06-0839705	05/05/1949	Swiss Re Life & Health America Inc.	MO	CO/I	OL	52,918,124	2,111,088	2,261,215	382,001				
82627	06-0839705	10/03/1996	Swiss Re Life & Health America Inc.	MO	CO/I	XXXL	207,688,676	1,644,975	1,654,032	1,148,111				
82627	06-0839705	01/01/2013	Swiss Re Life & Health America Inc.	MO	YRT/I	OL/XXXL	197,795,500			1,872,120				
82627	06-0839705	04/01/2010	Swiss Re Life & Health America, Inc.	MO	YRT/G	OL/XXXL				922,799				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	MCO/I	OL	480,980,714			11,464,193			346,062,524	
86375	13-3646501	07/01/2015	John Hancock Life Insurance Company of New York	NY	COFW/I	OL	1,006,705,859	617,350,921	651,647,302	17,548,709				645,408,106
86375	13-3646501	07/01/2015	John Hancock Life Insurance Company of New York	NY	COFW/I	XXXL	40,182	22,719	317	675				
60054	06-6033492	07/15/1998	Aetna Life Insurance Company	CT	CO/G	OL	4,196,653	2,784,979	2,991,106					
65978	13-5581829	01/01/1960	Metropolitan Life Insurance Company	NY	CO/G	OL								
80926	06-0893662	01/01/2017	Sun Life and Health Insurance Company (U.S.)	MI	CO/G	OL	1,161,707,933	533,633	465,797	3,316,656				
0899999. General Account - authorized U.S. non-affiliates							122,712,443,755	970,020,092	1,015,209,376	367,043,045			346,062,524	645,408,106
1099999. Total General Account - authorized non-affiliates							122,712,443,755	970,020,092	1,015,209,376	367,043,045			346,062,524	645,408,106
1199999. Total General Account authorized							122,712,443,755	970,020,092	1,015,209,376	367,043,045			346,062,524	645,408,106
1499999. Total General Account - unauthorized U.S. affiliates														
1799999. Total General Account - unauthorized non-U.S. affiliates														
1899999. Total General Account - unauthorized affiliates														
65676	35-0472300	05/21/1970	Lincoln National Life Insurance Company	IN	YRT/I	OL	17,333,344	681,846	1,020,269	908,773				
65676	35-0472300	07/01/1954	Lincoln National Life Insurance Company	IN	CO/I	OL	940,337	769,574	795,847	14,209				
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	YRT/I	OL	12,974,427,876			10,904,975				
88099	75-1608507	01/01/2007	Optimum Re Insurance Company	TX	OTH/I	OL	8,531,983,587			3,730,444				
74900	63-0483783	08/26/2023	PartnerRe Life Reinsurance Company of America	AR	OTH/I	OL	2,566,753,257			173,571				
64688	75-6020048	04/01/2007	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	66,262,850	108,138	107,718	70,359				
65676	35-0472300	03/15/1989	Lincoln National Life Insurance Company	IN	MCO/I	OL	165,377,728			(7,828)			111,449,507	
65838	01-0233346	07/01/2015	John Hancock Life Insurance Company (USA)	MI	COFW/I	OL	3,065,135,384	2,104,905,039	2,230,006,316	54,577,642				2,223,696,002
65838	01-0233346	07/01/2015	John Hancock Life Insurance Company (USA)	MI	COFW/I	XXXL	4,681	2,795	1,875	105				
62235	01-0278678	09/01/2011	UNUM Life Insurance Company of America	ME	CO/G	OL	4,233,548	1,848,012	1,949,364					
61093	58-0146380	10/01/2020	Atlanta Life Insurance Company	GA	COFW/G	OL	751,410,242			4,704,333				
60488	25-0598210	07/01/2021	American General Life Insurance Company	TX	CO/I	OL	64,772,440	10,602	11,462	1,224,809				
1999999. General Account - unauthorized U.S. non-affiliates							28,208,635,274	2,108,326,006	2,233,892,851	76,301,392			111,449,507	2,223,696,002
00000	AA-5420050	10/01/2018	Korean Reinsurance Company	KOR	OTH/I	OL	85,296,591			92,753				
00000	AA-1580095	09/08/2009	The TOA Reinsurance Company Ltd.	JPN	OTH/I	OL	2,855,094,426			4,213,341				
2099999. General Account - unauthorized non-U.S. non-affiliates							2,940,391,017			4,306,094				
2199999. Total General Account - unauthorized non-affiliates							31,149,026,291	2,108,326,006	2,233,892,851	80,607,486			111,449,507	2,223,696,002

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
2299999. Total General Account unauthorized							31,149,026,291	2,108,326,006	2,233,892,851	80,607,486			111,449,507	2,223,696,002
2599999. Total General Account - certified U.S. affiliates														
2899999. Total General Account - certified non-U.S. affiliates														
2999999. Total General Account - certified affiliates														
00000	CR-1340165	12/31/2023	Münchener Rückversicherungs-Gesellschaft Aktiengesellschaft in München	DEU	COFW/I	XXXL	278,135,552,896	2,452,229,356	2,166,036,620	817,557,590	1,524,669,077	1,187,815,568		237,538,002
3199999. General Account - certified non-U.S. non-affiliates							278,135,552,896	2,452,229,356	2,166,036,620	817,557,590	1,524,669,077	1,187,815,568		237,538,002
3299999. Total General Account - certified non-affiliates							278,135,552,896	2,452,229,356	2,166,036,620	817,557,590	1,524,669,077	1,187,815,568		237,538,002
3399999. Total General Account certified							278,135,552,896	2,452,229,356	2,166,036,620	817,557,590	1,524,669,077	1,187,815,568		237,538,002
3699999. Total General Account - reciprocal jurisdiction U.S. affiliates														
3999999. Total General Account - reciprocal jurisdiction non-U.S. affiliates														
4099999. Total General Account - reciprocal jurisdiction affiliates														
4399999. Total General Account - reciprocal jurisdiction non-affiliates														
4499999. Total General Account reciprocal jurisdiction														
4599999. Total General Account authorized, unauthorized, reciprocal jurisdiction and certified							431,997,022,942	5,530,575,454	5,415,138,847	1,265,208,121	1,524,669,077	1,187,815,568	457,512,031	3,106,642,110
4899999. Total Separate Accounts - authorized U.S. affiliates														
5199999. Total Separate Accounts - authorized non-U.S. affiliates														
5299999. Total Separate Accounts - authorized affiliates														
5599999. Total Separate Accounts - authorized non-affiliates														
5699999. Total Separate Accounts authorized														
5999999. Total Separate Accounts - unauthorized U.S. affiliates														
6299999. Total Separate Accounts - unauthorized non-U.S. affiliates														
6399999. Total Separate Accounts - unauthorized affiliates														
6699999. Total Separate Accounts - unauthorized non-affiliates														
6799999. Total Separate Accounts unauthorized														
7099999. Total Separate Accounts - certified U.S. affiliates														
7399999. Total Separate Accounts - certified non-U.S. affiliates														
7499999. Total Separate Accounts - certified affiliates														
7799999. Total Separate Accounts - certified non-affiliates														
7899999. Total Separate Accounts certified														
8199999. Total Separate Accounts - reciprocal jurisdiction U.S. affiliates														
8499999. Total Separate Accounts - reciprocal jurisdiction non-U.S. affiliates														
8599999. Total Separate Accounts - reciprocal jurisdiction affiliates														
8899999. Total Separate Accounts - reciprocal jurisdiction non-affiliates														
8999999. Total Separate Accounts reciprocal jurisdiction														
9099999. Total Separate Accounts authorized, unauthorized, reciprocal jurisdiction and certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							150,921,079,029	3,078,346,098	3,249,102,227	443,344,437			457,512,031	2,869,104,108
9299999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							281,075,943,913	2,452,229,356	2,166,036,620	821,863,684	1,524,669,077	1,187,815,568		237,538,002
9999999 - Totals							431,997,022,942	5,530,575,454	5,415,138,847	1,265,208,121	1,524,669,077	1,187,815,568	457,512,031	3,106,642,110

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - authorized U.S. affiliates													
0699999. Total General Account - authorized non-U.S. affiliates													
0799999. Total General Account - authorized affiliates													
76694	23-2044256	06/01/2001	Canada Life Reinsurance Company	PA	YRT/G	LTDI			456,609				
60054	06-6033492	07/15/1998	Aetna Life Insurance Company	CT	CO/G	CMM/OM/LTDI/MR			592,187				
80926	06-0893662	01/01/2017	Sun Life and Health Insurance Company (U.S.)	MI	CO/G	DI	3,980,573		2,536,422				
66346	58-0828824	10/01/2021	Munich American Reassurance Company	GA	CO/I	LTDI	4,399,667	281,192	4,536,140				
67598	04-1768571	01/01/2000	Paul Revere Life Insurance Company	MA	MCO/I	STDI/LTDI	13,523,967					324,252,270	
71412	47-0246511	05/01/1983	Mutual of Omaha Insurance Company	NE	CO/I	MS	249,225	29,691					
71412	47-0246511	08/21/1987	Mutual of Omaha Insurance Company	NE	MCO/I	CMM/OM/STM/LB	162,656					42,561	
0899999. General Account - authorized U.S. non-affiliates							22,316,088	310,883	8,121,358			324,294,831	
1099999. Total General Account - authorized non-affiliates							22,316,088	310,883	8,121,358			324,294,831	
1199999. Total General Account authorized							22,316,088	310,883	8,121,358			324,294,831	
1499999. Total General Account - unauthorized U.S. affiliates													
1799999. Total General Account - unauthorized non-U.S. affiliates													
1899999. Total General Account - unauthorized affiliates													
2199999. Total General Account - unauthorized non-affiliates													
2299999. Total General Account unauthorized													
2599999. Total General Account - certified U.S. affiliates													
2899999. Total General Account - certified non-U.S. affiliates													
2999999. Total General Account - certified affiliates													
3299999. Total General Account - certified non-affiliates													
3399999. Total General Account certified													
3699999. Total General Account - reciprocal jurisdiction U.S. affiliates													
3999999. Total General Account - reciprocal jurisdiction non-U.S. affiliates													
4099999. Total General Account - reciprocal jurisdiction affiliates													
4399999. Total General Account - reciprocal jurisdiction non-affiliates													
4499999. Total General Account reciprocal jurisdiction													
4599999. Total General Account authorized, unauthorized, reciprocal jurisdiction and certified							22,316,088	310,883	8,121,358			324,294,831	
4899999. Total Separate Accounts - authorized U.S. affiliates													
5199999. Total Separate Accounts - authorized non-U.S. affiliates													
5299999. Total Separate Accounts - authorized affiliates													
5599999. Total Separate Accounts - authorized non-affiliates													
5699999. Total Separate Accounts authorized													
5999999. Total Separate Accounts - unauthorized U.S. affiliates													
6299999. Total Separate Accounts - unauthorized non-U.S. affiliates													
6399999. Total Separate Accounts - unauthorized affiliates													
6699999. Total Separate Accounts - unauthorized non-affiliates													
6799999. Total Separate Accounts unauthorized													
7099999. Total Separate Accounts - certified U.S. affiliates													
7399999. Total Separate Accounts - certified non-U.S. affiliates													
7499999. Total Separate Accounts - certified affiliates													
7799999. Total Separate Accounts - certified non-affiliates													
7899999. Total Separate Accounts certified													
8199999. Total Separate Accounts - reciprocal jurisdiction U.S. affiliates													
8499999. Total Separate Accounts - reciprocal jurisdiction non-U.S. affiliates													
8599999. Total Separate Accounts - reciprocal jurisdiction affiliates													
8899999. Total Separate Accounts - reciprocal jurisdiction non-affiliates													
8999999. Total Separate Accounts reciprocal jurisdiction													
9099999. Total Separate Accounts authorized, unauthorized, reciprocal jurisdiction and certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							22,316,088	310,883	8,121,358			324,294,831	

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
9299999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							22,316,088	310,883	8,121,358			324,294,831	

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - life and annuity U.S. affiliates									XXX					
0699999. Total General Account - life and annuity non-U.S. affiliates									XXX					
0799999. Total General Account - life and annuity affiliates									XXX					
65676	35-0472300	07/01/1954	Lincoln National Life Insurance Company	769,574			769,574		0000	976,861			382	769,574
65676	35-0472300	05/21/1970	Lincoln National Life Insurance Company	681,846	1,574,061	12,153	2,268,060		0000	865,503			49,394	914,897
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company		1,760,367	89,580	1,849,947		0000			1,295,141	25,857	1,320,998
88099	75-1608507	01/01/2007	Optimum Re Insurance Company		847,500	496	847,996		0000				158,765	158,765
74900	63-0483783	08/26/2023	PartnerRe Life Reinsurance Company of America		100,000		100,000		0000				12,011	12,011
64688	75-6020048	04/01/2007	SCOR Global Life Americas Reinsurance Company	108,138			108,138	175,000	0000				19,268	108,138
62235	01-0278678	09/01/2011	UNUM Life Insurance Company of America	1,848,012			1,848,012		0000	4,460,411				1,848,012
61093	58-0146380	10/01/2020	Atlanta Life Insurance Company		682,627	1,027,970	1,710,597		0000				1,795,029	1,710,597
60488	25-0598210	07/01/2021	American General Life Insurance Company	10,602	250,000	151,190	411,792		0000				48,974,462	411,792
65838	01-0233346	07/01/2015	John Hancock Life Insurance Company (USA)	2,104,907,835	58,184,851	61,284,397	2,224,377,083		0000		2,223,696,002		8,105,304	2,224,377,083
0899999. General Account - life and annuity U.S. non-affiliates				2,108,326,007	63,399,406	62,565,786	2,234,291,199	175,000	XXX	6,302,775	2,223,696,002	1,295,141	59,140,472	2,231,631,867
00000	AA-5420050	10/01/2018	Korean Reinsurance Company										4,463	
00000	AA-1580095	09/08/2009	The TOA Reinsurance Company Ltd.		1,015,982	4,403	1,020,385						162,295	162,295
0999999. General Account - life and annuity non-U.S. non-affiliates					1,015,982	4,403	1,020,385		XXX				166,758	162,295
1099999. Total General Account - life and annuity non-affiliates				2,108,326,007	64,415,388	62,570,189	2,235,311,584	175,000	XXX	6,302,775	2,223,696,002	1,295,141	59,307,230	2,231,794,162
1199999. Total General Account life and annuity				2,108,326,007	64,415,388	62,570,189	2,235,311,584	175,000	XXX	6,302,775	2,223,696,002	1,295,141	59,307,230	2,231,794,162
1499999. Total General Account - accident and health U.S. affiliates									XXX					
1799999. Total General Account - accident and health non-U.S. affiliates									XXX					
1899999. Total General Account - accident and health affiliates									XXX					
2199999. Total General Account - accident and health non-affiliates									XXX					
2299999. Total General Account accident and health									XXX					
2399999. Total General Account				2,108,326,007	64,415,388	62,570,189	2,235,311,584	175,000	XXX	6,302,775	2,223,696,002	1,295,141	59,307,230	2,231,794,162
2699999. Total Separate Accounts - U.S. affiliates									XXX					
2999999. Total Separate Accounts - non-U.S. affiliates									XXX					
3099999. Total Separate Accounts - affiliates									XXX					
3399999. Total Separate Accounts - non-affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				2,108,326,007	63,399,406	62,565,786	2,234,291,199	175,000	XXX	6,302,775	2,223,696,002	1,295,141	59,140,472	2,231,631,867
3699999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)					1,015,982	4,403	1,020,385		XXX				166,758	162,295
9999999 - Totals				2,108,326,007	64,415,388	62,570,189	2,235,311,584	175,000	XXX	6,302,775	2,223,696,002	1,295,141	59,307,230	2,231,794,162

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	21000021	JPMorgan Chase Bank, N.A.	175,000

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - life and annuity U.S. affiliates																	XXX					XXX	XXX		
0699999. Total General Account - life and annuity non-U.S. affiliates																	XXX					XXX	XXX		
0799999. Total General Account - life and annuity affiliates																	XXX					XXX	XXX		
00000	AA-1340165	12/31/2023	MÜnchener RÜckversicherungs-Gesellschaft Aktiengesellschaft in MÜnchen	DEU	2.	07/01/2015	10.0	2,452,229,356	78,514,503	38,874,853	2,569,618,712	404,300,437	2,165,318,275	216,531,828					237,538,002		237,538,002	11.0	100.0	2,165,318,275	
0999999. General Account - life and annuity non-U.S. non-affiliates								2,452,229,356	78,514,503	38,874,853	2,569,618,712	404,300,437	2,165,318,275	216,531,828			XXX		237,538,002		237,538,002	XXX	XXX	2,165,318,275	
1099999. Total General Account - life and annuity non-affiliates								2,452,229,356	78,514,503	38,874,853	2,569,618,712	404,300,437	2,165,318,275	216,531,828			XXX		237,538,002		237,538,002	XXX	XXX	2,165,318,275	
1199999. Total General Account life and annuity								2,452,229,356	78,514,503	38,874,853	2,569,618,712	404,300,437	2,165,318,275	216,531,828			XXX		237,538,002		237,538,002	XXX	XXX	2,165,318,275	
1499999. Total General Account - accident and health U.S. affiliates																	XXX					XXX	XXX		
1799999. Total General Account - accident and health non-U.S. affiliates																	XXX					XXX	XXX		
1899999. Total General Account - accident and health affiliates																	XXX					XXX	XXX		
2199999. Total General Account - accident and health non-affiliates																	XXX					XXX	XXX		
2299999. Total General Account accident and health																	XXX					XXX	XXX		
2399999. Total General Account								2,452,229,356	78,514,503	38,874,853	2,569,618,712	404,300,437	2,165,318,275	216,531,828			XXX		237,538,002		237,538,002	XXX	XXX	2,165,318,275	
2699999. Total Separate Accounts - U.S. affiliates																	XXX					XXX	XXX		
2999999. Total Separate Accounts - non-U.S. affiliates																	XXX					XXX	XXX		
3099999. Total Separate Accounts - affiliates																	XXX					XXX	XXX		
3399999. Total Separate Accounts - non-affiliates																	XXX					XXX	XXX		
3499999. Total Separate Accounts																	XXX					XXX	XXX		
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)																	XXX					XXX	XXX		
3699999. Total non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								2,452,229,356	78,514,503	38,874,853	2,569,618,712	404,300,437	2,165,318,275	216,531,828			XXX		237,538,002		237,538,002	XXX	XXX	2,165,318,275	
9999999 - Totals								2,452,229,356	78,514,503	38,874,853	2,569,618,712	404,300,437	2,165,318,275	216,531,828			XXX		237,538,002		237,538,002	XXX	XXX	2,165,318,275	

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2025	2 2024	3 2023	4 2022	5 2021
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	1,287,524	731,190	2,149,214	490,265	489,377
2.	Commissions and reinsurance expense allowances	245,820	100,429	352,066	34,586	36,094
3.	Contract claims	743,927	764,603	563,236	578,170	662,455
4.	Surrender benefits and withdrawals for life contracts	98,133	102,453	105,849	115,593	126,042
5.	Dividends to policyholders and refunds to members	39,205	38,870	31,610	25,125	20,729
6.	Reserve adjustments on reinsurance ceded	(51,296)	(68,117)	(77,679)	(58,483)	(96,676)
7.	Increase in aggregate reserve for life and accident and health contracts	117,804	(211,871)	1,986,778	(199,650)	(165,798)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	230,419	157,219	87,229	(69,725)	49,033
9.	Aggregate reserves for life and accident and health contracts	5,539,008	5,421,203	5,633,074	3,588,008	3,787,658
10.	Liability for deposit-type contracts	322,555	338,215	358,157	379,484	403,595
11.	Contract claims unpaid	215,468	225,512	154,185	155,123	136,217
12.	Amounts recoverable on reinsurance	16,602	31,715	17,039	25,729	28,983
13.	Experience rating refunds due or unpaid	26,440	38,027			
14.	Policyholders' dividends and refunds to members (not included in Line 10)	45,183	41,721	30,161	22,668	22,790
15.	Commissions and reinsurance expense allowances due	13,366	16,083	2,925	6,838	6,573
16.	Unauthorized reinsurance offset	3,517	5,352	1,974	4,908	2,677
17.	Offset for reinsurance with certified reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	2,223,696	2,386,591	2,491,444	2,610,716	2,763,717
19.	Letters of credit (L)	175	175	175	175	175
20.	Trust agreements (T)	6,303	6,326	6,819	4,371	4,659
21.	Other (O)	1,295	1,237			
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)	237,538,002	411,133,830			
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	235,297,521,985		235,297,521,985
2.	Reinsurance (Line 16)	89,883,100	(89,883,100)	
3.	Premiums and considerations (Line 15)	1,595,751,021	230,419,070	1,826,170,091
4.	Net credit for ceded reinsurance	XXX	2,536,635,953	2,536,635,953
5.	All other admitted assets (balance)	11,337,895,431		11,337,895,431
6.	Total assets excluding Separate Accounts (Line 26)	248,321,051,537	2,677,171,923	250,998,223,460
7.	Separate Account assets (Line 27)	10,971,517,639		10,971,517,639
8.	Total assets (Line 28)	259,292,569,176	2,677,171,923	261,969,741,099
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	148,192,683,625	5,216,452,852	153,409,136,477
10.	Liability for deposit-type contracts (Line 3)	52,551,074,721	322,554,844	52,873,629,565
11.	Claim reserves (Line 4)	840,799,407	215,468,202	1,056,267,609
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	2,878,099,146	45,183,023	2,923,282,169
13.	Premium & annuity considerations received in advance (Line 8)	123,002,080	1,823,514	124,825,594
14.	Other contract liabilities (Line 9)	40,939,138	(17,802,891)	23,136,247
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	3,517,422	(3,517,422)	
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	2,223,696,002	(2,223,696,002)	
17.	Reinsurance with certified reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with certified reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	13,902,733,137	(879,294,197)	13,023,438,940
20.	Total liabilities excluding Separate Accounts (Line 26)	220,756,544,678	2,677,171,923	223,433,716,600
21.	Separate Account liabilities (Line 27)	10,971,517,639		10,971,517,639
22.	Total liabilities (Line 28)	231,728,062,317	2,677,171,923	234,405,234,239
23.	Capital & surplus (Line 38)	27,564,506,859	XXX	27,564,506,859
24.	Total liabilities, capital & surplus (Line 39)	259,292,569,176	2,677,171,923	261,969,741,098
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	5,216,452,852		
26.	Claim reserves	215,468,202		
27.	Policyholder dividends/reserves	45,183,023		
28.	Premium & annuity considerations received in advance	1,823,514		
29.	Liability for deposit-type contracts	322,554,844		
30.	Other contract liabilities	(17,802,891)		
31.	Reinsurance ceded assets	89,883,100		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	5,873,562,644		
34.	Premiums and considerations	230,419,070		
35.	Reinsurance in unauthorized companies	3,517,422		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	2,223,696,002		
37.	Reinsurance with certified reinsurers			
38.	Funds held under reinsurance treaties with certified reinsurers			
39.	Other ceded reinsurance payables/offsets	879,294,197		
40.	Total ceded reinsurance payable/offsets	3,336,926,691		
41.	Total net credit for ceded reinsurance	2,536,635,953		

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1	2	3	4	5	6	7	8	9	10	11	12
	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
LONG-TERM BONDS												
1. Exempt obligations												
2.1 NAIC Designation Category 1.A	431,624,439	17,550,244			431,624,439	17,550,244						
2.2 NAIC Designation Category 1.B	78,630,949	6,412,539			78,630,949	6,412,539						
2.3 NAIC Designation Category 1.C	46,035,215	27,126,713			46,035,215	27,126,713						
2.4 NAIC Designation Category 1.D	127,248,647	43,633,214			127,248,647	43,633,214						
2.5 NAIC Designation Category 1.E	139,190,710	38,002,316			139,190,710	38,002,316						
2.6 NAIC Designation Category 1.F	314,980,209	112,201,773			314,980,209	112,201,773						
2.7 NAIC Designation Category 1.G	334,931,972	189,047,387			334,931,972	189,047,387						
2.8 Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	1,472,642,141	433,974,186			1,472,642,141	433,974,186						
3.1 NAIC Designation Category 2.A	361,706,263	86,767,576			361,706,263	86,767,576						
3.2 NAIC Designation Category 2.B	418,625,578	64,796,715			418,625,578	64,796,715						
3.3 NAIC Designation Category 2.C	147,986,835	34,053,114			147,986,835	34,053,114						
3.4 Subtotal NAIC 2 (3.1+3.2+3.3)	928,318,677	185,617,405			928,318,677	185,617,405						
4.1 NAIC Designation Category 3.A	5,638,836	8,161,645			5,638,836	8,161,645						
4.2 NAIC Designation Category 3.B	6,676,742	6,760,882			6,676,742	6,760,882						
4.3 NAIC Designation Category 3.C	3,472,573	22,344,739			3,472,573	22,344,739						
4.4 Subtotal NAIC 3 (4.1+4.2+4.3)	15,788,152	37,267,266			15,788,152	37,267,266						
5.1 NAIC Designation Category 4.A	332,094	928,760			332,094	928,760						
5.2 NAIC Designation Category 4.B	251,640	143,684			251,640	143,684						
5.3 NAIC Designation Category 4.C	2,354,448	4,483,445			2,354,448	4,483,445						
5.4 Subtotal NAIC 4 (5.1+5.2+5.3)	2,938,181	5,555,889			2,938,181	5,555,889						
6.1 NAIC Designation Category 5.A	26,363	4,469,724			26,363	4,469,724						
6.2 NAIC Designation Category 5.B	804,985				804,985							
6.3 NAIC Designation Category 5.C												
6.4 Subtotal NAIC 5 (6.1+6.2+6.3)	831,348	4,469,724			831,348	4,469,724						
7. NAIC 6	64,508				64,508							
8. Total long-term bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4+7)	2,420,583,006	666,884,470			2,420,583,006	666,884,470						
PREFERRED STOCKS												
9. Highest quality												
10. High quality	3,630,887				3,630,887							
11. Medium quality												
12. Low quality												
13. Lower quality												
14. In or near default												
15. Affiliated life with AVR												
16. Total preferred stocks (Sum of Lines 9 through 15)	3,630,887				3,630,887							

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
SHORT-TERM BONDS												
17. Exempt obligations												
18.1 NAIC Designation Category 1.A	573,145				573,145							
18.2 NAIC Designation Category 1.B												
18.3 NAIC Designation Category 1.C												
18.4 NAIC Designation Category 1.D												
18.5 NAIC Designation Category 1.E												
18.6 NAIC Designation Category 1.F												
18.7 NAIC Designation Category 1.G												
18.8 Subtotal NAIC 1 (18.1+18.2+18.3+18.4+18.5+18.6+18.7)	573,145				573,145							
19.1 NAIC Designation Category 2.A												
19.2 NAIC Designation Category 2.B												
19.3 NAIC Designation Category 2.C												
19.4 Subtotal NAIC 2 (19.1+19.2+19.3)												
20.1 NAIC Designation Category 3.A												
20.2 NAIC Designation Category 3.B												
20.3 NAIC Designation Category 3.C												
20.4 Subtotal NAIC 3 (20.1+20.2+20.3)												
21.1 NAIC Designation Category 4.A												
21.2 NAIC Designation Category 4.B												
21.3 NAIC Designation Category 4.C												
21.4 Subtotal NAIC 4 (21.1+21.2+21.3)												
22.1 NAIC Designation Category 5.A												
22.2 NAIC Designation Category 5.B												
22.3 NAIC Designation Category 5.C												
22.4 Subtotal NAIC 5 (22.1+22.2+22.3)												
23. NAIC 6												
24. Total short-term bonds (17+18.8+19.4+20.4+21.4+22.4+23)	573,145				573,145							
DERIVATIVE INSTRUMENTS												
25. Exchange traded												
26. Highest quality												
27. High quality												
28. Medium quality												
29. Low quality												
30. Lower quality												
31. In or near default												
32. Total derivative instruments												
33. Total (Lines 8+16+24+32)	2,424,787,038	666,884,470			2,424,787,038	666,884,470						

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

		Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
		1	2	3	4	5	6	7	8	9	10	11	12
		FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 1+3	Modco B/ACV Col 2+4	FWH B/ACV	Modco B/ACV	FWH B/ACV	Modco B/ACV	FWH B/ACV Col 7+9	Modco B/ACV Col 8+10
	MORTGAGE LOANS												
	In Good Standing:												
34.	Farm mortgages - CM1 - highest quality												
35.	Farm mortgages - CM2 - high quality												
36.	Farm mortgages - CM3 - medium quality												
37.	Farm mortgages - CM4 - low medium quality												
38.	Farm mortgages - CM5 - low quality												
39.	Residential mortgages - insured or guaranteed												
40.	Residential mortgages - all other												
41.	Commercial mortgages - insured or guaranteed												
42.	Commercial mortgages - all other - CM1 - highest quality.	32,163,838	26,702,686			32,163,838	26,702,686						
43.	Commercial mortgages - all other - CM2 - high quality	138,309,920	18,974,212			138,309,920	18,974,212						
44.	Commercial mortgages - all other - CM3 - medium quality	10,040,682				10,040,682							
45.	Commercial mortgages - all other - CM4 - low medium quality												
46.	Commercial mortgages - all other - CM5 - low quality												
	Overdue, Not in Process:												
47.	Farm mortgages												
48.	Residential mortgages - insured or guaranteed												
49.	Residential mortgages - all other												
50.	Commercial mortgages - insured or guaranteed												
51.	Commercial mortgages - all other												
	In Process of Foreclosure:												
52.	Farm mortgages												
53.	Residential mortgages - insured or guaranteed												
54.	Residential mortgages - all other												
55.	Commercial mortgages - insured or guaranteed												
56.	Commercial mortgages - all other												
57.	Total Schedule B mortgages (Sum of Lines 34 through 56)	180,514,440	45,676,898			180,514,440	45,676,898						
	COMMON STOCK												
58.	Unaffiliated public												
59.	Unaffiliated private												
60.	Federal Home Loan Bank												
61.	Affiliated life with AVR												
	Affiliated Investment Subsidiary:												
62.	Fixed income exempt obligations												
63.	Fixed income highest quality												
64.	Fixed income high quality												
65.	Fixed income medium quality												
66.	Fixed income low quality												
67.	Fixed income lower quality												
68.	Fixed income in or near default												
69.	Unaffiliated common stock public												
70.	Unaffiliated common stock private												
71.	Real estate												
72.	Affiliated-certain other (See SVO Purposes & Procedures Manual)												
73.	Affiliated - all other												
74.	Total common stock (Sum of Lines 58 through 73)												

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
REAL ESTATE												
75. Home office property (General Account only)												
76. Investment properties												
77. Properties acquired in satisfaction of debt												
78. Total real estate (Sum of Lines 75 through 77)												
OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
79. Exempt obligations												
80. Highest quality	91,813				91,813							
81. High quality												
82. Medium quality	632,316				632,316							
83. Low quality												
84. Lower quality												
85. In or near default												
86. Total with bond characteristics (Sum of Lines 79 through 85)	724,129				724,129							
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
87. Highest quality												
88. High quality												
89. Medium quality												
90. Low quality												
91. Lower quality												
92. In or near default												
93. Affiliated life with AVR												
94. Total with preferred stock characteristics (Sum of Lines 87 through 93)												

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
95. Mortgages - CM1 - highest quality												
96. Mortgages - CM2 - high quality												
97. Mortgages - CM3 - medium quality												
98. Mortgages - CM4 - low medium quality												
99. Mortgages - CM5 - low quality												
100. Residential mortgages - insured or guaranteed												
101. Residential mortgages - all other												
102. Commercial mortgages - insured or guaranteed												
Overdue, Not in Process Affiliated:												
103. Farm mortgages												
104. Residential mortgages - insured or guaranteed												
105. Residential mortgages - all other												
106. Commercial mortgages - insured or guaranteed												
107. Commercial mortgages - all other												
In Process of Foreclosure Affiliated:												
108. Farm mortgages												
109. Residential mortgages - insured or guaranteed												
110. Residential mortgages - all other												
111. Commercial mortgages - insured or guaranteed												
112. Commercial mortgages - all other												
113. Total affiliated (Sum of Lines 95 through 112)												
114. Unaffiliated - in good standing with covenants												
115. Unaffiliated - in good standing defeased with government securities												
116. Unaffiliated - in good standing primarily senior												
117. Unaffiliated - in good standing all other												
118. Unaffiliated - overdue, not in process												
119. Unaffiliated - in process of foreclosure												
120. Total unaffiliated (Sum of Lines 114 through 119)												
121. Total with mortgage loan characteristics (Lines 113 + 120)												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
122. Unaffiliated public												
123. Unaffiliated private		16,319,259				16,319,259						
124. Affiliated life with AVR												
125. Affiliated certain other (See SVO Purposes & Procedures Manual)												
126. Affiliated other - all other		1,279,233				1,279,233						
127. Total with common stock characteristics (Sum of Lines 122 through 126)		17,598,492				17,598,492						

SCHEDULE S - PART 8

REINSURANCE AGREEMENTS WITH FUNDS WITHHELD AND MODIFIED COINSURANCE AS OF DECEMBER 31, CURRENT YEAR

	Ceded General Account Assets		Ceded Guaranteed Separate Account Assets		Total Ceded Assets		Assumed General Account Assets		Assumed Guaranteed Separate Account Assets		Total Assumed Assets	
	1 FWH B/ACV	2 Modco B/ACV	3 FWH B/ACV	4 Modco B/ACV	5 FWH B/ACV Col 1+3	6 Modco B/ACV Col 2+4	7 FWH B/ACV	8 Modco B/ACV	9 FWH B/ACV	10 Modco B/ACV	11 FWH B/ACV Col 7+9	12 Modco B/ACV Col 8+10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
128. Home office property (General Account only)												
129. Investment properties		23,292,009				23,292,009						
130. Properties acquired in satisfaction of debt												
131. Total with real estate characteristics (Sum of Lines 128 through 130)		23,292,009				23,292,009						
INVESTMENTS IN TAX CREDIT STRUCTURES												
132. Yield guaranteed state tax credit investments												
133. Qualifying federal tax credit investments		9,299,213				9,299,213						
134. Qualifying state tax credit investments												
135. Other tax credit investments												
136. Total tax credit investments (Sum of Lines 132 through 135)		9,299,213				9,299,213						
RESIDUAL TRANCHES OR INTERESTS												
137. Bonds - unaffiliated												
138. Bonds - affiliated												
139. Common stock - unaffiliated												
140. Common stock - affiliated												
141. Preferred stock - unaffiliated												
142. Preferred stock - affiliated												
143. Real estate - unaffiliated												
144. Real estate - affiliated												
145. Mortgage loans - unaffiliated												
146. Mortgage loans - affiliated												
147. Other - unaffiliated												
148. Other - affiliated												
149. Total residual tranches or interests (Sum of Lines 137 through 148)												
SURPLUS NOTES AND CAPITAL NOTES												
150. Highest quality	283,896				283,896							
151. High quality	1,626,179				1,626,179							
152. Medium quality												
153. Low quality												
154. Lower quality												
155. In or near default												
156. Total with bond characteristics (Sum of Lines 150 through 155)	1,910,074				1,910,074							
ALL OTHER INVESTMENTS												
157. NAIC 1 working capital finance investments												
158. NAIC 2 working capital finance investments												
159. Other invested assets - Schedule BA												
160. Other short-term invested assets - Schedule DA												
161. Cash and Cash Equivalents	42,352,152	18,271,100			42,352,152	18,271,100						
162. Total all other (Sum of Lines 157 through 161)	42,352,152	18,271,100			42,352,152	18,271,100						
163. Total assets excluding non-guaranteed Separate Account assets (Sum of Lines 33, 57, 74, 78, 86, 94, 121, 127, 131, 136, 149, 156 and 162)	2,650,287,833	781,022,182			2,650,287,833	781,022,182						
164. Total non-guaranteed Separate Account assets	XXX	XXX	XXX	XXX			XXX	XXX	XXX	XXX		
165. Total assets including non-guaranteed Separate Account assets (Sum of 163 and 164)	XXX	XXX	XXX	XXX	2,650,287,833	781,022,182	XXX	XXX	XXX	XXX		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	109,954,433	16,115,165	8,372,601	18,768,376	153,210,575	
2.	Alaska AK	L	34,926,653	2,246,839	2,300,863	4,839,430	44,313,785	
3.	Arizona AZ	L	118,352,957	46,996,255	10,873,960	71,316,779	247,539,951	
4.	Arkansas AR	L	45,469,422	17,850,488	4,576,165	2,925,000	70,821,075	
5.	California CA	L	1,357,550,191	222,702,734	73,654,176	687,876,519	2,341,783,620	
6.	Colorado CO	L	116,533,631	36,853,281	11,081,494	25,051,615	189,520,021	
7.	Connecticut CT	L	106,134,601	153,198,658	6,347,711	50,404,654	316,085,624	
8.	Delaware DE	L	33,692,840	1,096,928,625	1,647,830	21,576,992	1,153,846,287	21,421,658,314
9.	District of Columbia DC	L	15,146,483	2,523,305	1,652,850	40,776,070	60,098,708	
10.	Florida FL	L	513,217,175	105,712,493	34,099,633	143,804,534	796,833,835	
11.	Georgia GA	L	257,542,706	25,092,945	13,163,809	114,975,284	410,774,744	
12.	Hawaii HI	L	51,807,311	11,294,722	5,074,128	58,097,267	126,273,428	
13.	Idaho ID	L	28,927,886	10,968,716	2,994,556	31,543,375	74,434,533	
14.	Illinois IL	L	282,840,174	46,422,923	16,149,731	112,326,493	457,739,321	
15.	Indiana IN	L	79,802,553	8,338,751	4,674,078	76,086,497	168,901,879	63,860,460
16.	Iowa IA	L	74,609,205	20,615,711	9,612,326	12,646,346	117,483,588	43,000,000
17.	Kansas KS	L	66,292,931	10,401,592	6,592,778	(130,609)	83,156,692	
18.	Kentucky KY	L	62,327,223	9,782,305	5,133,192	28,403,744	105,646,464	
19.	Louisiana LA	L	166,343,839	22,121,454	10,879,380	2,356,250	201,700,923	
20.	Maine ME	L	19,381,076	6,609,836	1,739,511	7,669,905	35,400,328	
21.	Maryland MD	L	174,017,021	40,920,182	13,197,059	35,867,590	264,001,852	
22.	Massachusetts MA	L	303,917,372	113,618,977	15,111,352	228,737,861	661,385,562	
23.	Michigan MI	L	119,344,574	28,941,239	8,107,171	97,560,513	253,953,497	
24.	Minnesota MN	L	73,982,370	8,225,779	6,253,988	78,662,171	167,124,308	
25.	Mississippi MS	L	62,267,202	5,386,574	5,289,569		72,943,345	
26.	Missouri MO	L	100,875,023	24,277,932	9,098,945	249,307,331	383,559,231	
27.	Montana MT	L	30,401,756	4,186,222	2,790,860	(4,373)	37,374,465	22,348,863
28.	Nebraska NE	L	39,692,054	30,995,135	4,770,630	1,514,494	76,972,313	16,383,954
29.	Nevada NV	L	78,842,894	24,600,092	4,667,376	(8,213,616)	99,896,746	
30.	New Hampshire NH	L	41,361,287	14,947,291	2,744,782	(397)	59,052,963	
31.	New Jersey NJ	L	444,114,196	77,944,586	19,731,257	150,173,876	691,963,915	
32.	New Mexico NM	L	48,604,779	5,773,733	3,897,077	581,329	58,856,918	18,451,871
33.	New York NY	L	1,324,448,664	49,138,809	86,287,543	803,531,598	2,263,406,614	5,001,579,794
34.	North Carolina NC	L	195,460,615	30,934,096	14,158,248	172,580,883	413,133,842	
35.	North Dakota ND	L	23,406,711	3,259,713	2,225,339	32,256,617	61,148,380	
36.	Ohio OH	L	184,071,770	31,426,422	15,229,614	95,628,042	326,355,848	
37.	Oklahoma OK	L	68,924,554	11,903,559	6,761,726	12,886,669	100,476,508	
38.	Oregon OR	L	55,605,309	23,756,230	5,633,106	28,219,634	113,214,279	
39.	Pennsylvania PA	L	307,498,344	67,422,376	18,294,818	180,853,814	574,069,352	
40.	Rhode Island RI	L	26,719,067	11,001,348	2,310,685	8,483,538	48,514,638	
41.	South Carolina SC	L	143,789,120	23,800,890	9,759,941	11,162,898	188,512,849	
42.	South Dakota SD	L	54,748,892	12,630,720	5,758,106	3,820,086	76,957,804	
43.	Tennessee TN	L	117,219,435	21,145,671	9,343,335	54,352,164	202,060,605	
44.	Texas TX	L	740,662,353	116,621,489	44,645,132	183,572,348	1,085,501,322	4,700,000
45.	Utah UT	L	60,491,201	20,926,045	3,213,213	2,894,532	87,524,991	
46.	Vermont VT	L	15,025,958	6,709,558	1,611,279	4,303,730	27,650,525	
47.	Virginia VA	L	256,515,329	43,774,096	21,160,607	42,787,832	364,237,864	
48.	Washington WA	L	203,719,988	49,825,747	21,529,150	77,240,522	352,315,407	
49.	West Virginia WV	L	26,436,398	946,144	1,867,874	484,952	29,735,368	
50.	Wisconsin WI	L	76,599,974	15,399,756	6,058,840	70,003,751	168,062,321	
51.	Wyoming WY	L	23,274,236	4,704,279	1,759,082	(2,276)	29,735,321	
52.	American Samoa AS	N						
53.	Guam GU	L	801,349		6,634		807,983	
54.	Puerto Rico PR	L	2,474,883	295,539	406,905		3,177,327	
55.	U.S. Virgin Islands VI	L	4,305,708		53,156		4,358,864	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	L	42,227,219	11,367	225,769	(471)	42,463,884	
58.	Aggregate other alien OT	XXX	31,268,762	896,522	133,083		32,298,367	
59.	Subtotal	XXX	9,043,969,657	2,799,124,916	604,714,023	4,130,562,163	16,578,370,759	26,591,983,256
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	2,282,493,778	40,581,679			2,323,075,457	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	47,209,672		10,479,830		57,689,502	
94.	Aggregate or other amounts not allocable by State	XXX	677,151,127				677,151,127	
95.	Totals (direct business)	XXX	12,050,824,234	2,839,706,595	615,193,853	4,130,562,163	19,636,286,845	26,591,983,256
96.	Plus reinsurance assumed	XXX	647,386,901				647,386,901	
97	Totals (all business)	XXX	12,698,211,135	2,839,706,595	615,193,853	4,130,562,163	20,283,673,746	26,591,983,256
98.	Less reinsurance ceded	XXX	1,192,256,259		22,250,930		1,214,507,189	
99.	Totals (all business) less reinsurance ceded	XXX	11,505,954,876	2,839,706,595	(c) 592,942,923	4,130,562,163	19,069,166,557	26,591,983,256
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	31,268,762	896,522	133,083		32,298,367	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	31,268,762	896,522	133,083		32,298,367	
9401.	Paid-up additions applied as credits	XXX	631,978,956				631,978,956	
9402.	Dividend accumulations applied as premium or annuity considerations in states that do not allow a dividend deduction	XXX	45,172,171				45,172,171	
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	677,151,127				677,151,127	

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 55
2. R - Registered - Non-domiciled RRGs.....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
4. Q - Qualified - Qualified or accredited reinsurer.....
5. N - None of the above - Not allowed to write business in the state..... 2

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Direct Ordinary premiums, Annuities and Individual Accident and Health premiums are allocated by States on the basis of the address to which the premium notice is sent. Single premiums are allocated according to the residence of the insured, owner, or annuitant or the address designated to which business communication should be sent. Generally, Group Life, Group Health, and Group Annuity contracts are allocated according to the residence of the individual for whom benefits are purchased or provided. For certain Employer sponsored Group Life and Group Health policies covering less than 500 lives, the premiums received are generally allocated to the state in which the employees are principally located or in which the principal office of the group policyholder is located. Deposit-Type Funds are state distributed based on where the contract is issued. This is usually the state where the principal office of the plan sponsor is located. The plan sponsor is typically the employer who establishes the pension plan. Premium or annuities waived under disability or other contract provisions are shown in one sum on Line 93, columns 2, 3, 4, 5, 6, and 7. All US business are allocated by state regardless of license status. Dividends applied to pay renewal premiums and considerations for annuities are state distributed. NOTE: Schedule T should not be used as the basis for state guaranty association assessments.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6.....

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	109,954,433	16,115,165	2,684,417	5,390,216		134,144,231
2. Alaska	AK	34,926,653	2,246,839	570,783	1,678,497		39,422,772
3. Arizona	AZ	118,352,957	46,996,255	3,058,372	7,506,197		175,913,781
4. Arkansas	AR	45,469,422	17,850,488	1,540,658	2,887,829		67,748,397
5. California	CA	1,357,550,191	222,702,734	16,865,553	52,884,645		1,650,003,123
6. Colorado	CO	116,533,631	36,853,281	3,195,421	7,625,400		164,207,733
7. Connecticut	CT	106,134,601	153,198,658	2,273,996	3,910,955		265,518,210
8. Delaware	DE	33,692,840	1,096,928,625	528,155	1,059,654	21,421,658,314	22,553,867,588
9. District of Columbia	DC	15,146,483	2,523,305	486,291	1,119,269		19,275,348
10. Florida	FL	513,217,175	105,712,493	9,126,380	23,740,026		651,796,074
11. Georgia	GA	257,542,706	25,092,945	4,288,465	8,460,205		295,384,321
12. Hawaii	HI	51,807,311	11,294,722	991,792	3,975,647		68,069,472
13. Idaho	ID	28,927,886	10,968,716	865,685	2,048,721		42,811,008
14. Illinois	IL	282,840,174	46,422,923	5,066,002	10,445,528		344,774,627
15. Indiana	IN	79,802,553	8,338,751	2,336,381	2,111,671	63,860,460	156,449,816
16. Iowa	IA	74,609,205	20,615,711	1,487,892	8,013,620	43,000,000	147,726,428
17. Kansas	KS	66,292,931	10,401,592	1,795,224	4,626,045		83,115,792
18. Kentucky	KY	62,327,223	9,782,305	1,910,697	3,037,649		77,057,874
19. Louisiana	LA	166,343,839	22,121,454	2,890,766	7,775,115		199,131,174
20. Maine	ME	19,381,076	6,609,836	695,889	980,141		27,666,942
21. Maryland	MD	174,017,021	40,920,182	3,771,743	9,027,287		227,736,233
22. Massachusetts	MA	303,917,372	113,618,977	4,219,317	10,581,611		432,337,277
23. Michigan	MI	119,344,574	28,941,239	3,726,141	4,027,940		156,039,894
24. Minnesota	MN	73,982,370	8,225,779	1,788,020	4,319,090		88,315,259
25. Mississippi	MS	62,267,202	5,386,574	1,414,574	3,708,791		72,777,141
26. Missouri	MO	100,875,023	24,277,932	2,659,233	6,189,166		134,001,354
27. Montana	MT	30,401,756	4,186,222	789,794	1,929,547	22,348,863	59,656,182
28. Nebraska	NE	39,692,054	30,995,135	1,004,025	3,669,745	16,383,954	91,744,913
29. Nevada	NV	78,842,894	24,600,092	1,484,255	3,002,648		107,929,889
30. New Hampshire	NH	41,361,287	14,947,291	802,608	1,878,715		58,989,901
31. New Jersey	NJ	444,114,196	77,944,586	7,320,544	11,831,550		541,210,876
32. New Mexico	NM	48,604,779	5,773,733	1,009,879	2,777,429	18,451,871	76,617,691
33. New York	NY	1,324,448,664	49,138,809	48,631,690	35,126,097	5,001,579,794	6,458,925,054
34. North Carolina	NC	195,460,615	30,934,096	4,278,856	9,450,298		240,123,865
35. North Dakota	ND	23,406,711	3,259,713	443,351	1,634,564		28,744,339
36. Ohio	OH	184,071,770	31,426,422	4,381,732	10,446,731		230,326,655
37. Oklahoma	OK	68,924,554	11,903,559	1,878,811	4,696,301		87,403,225
38. Oregon	OR	55,605,309	23,756,230	1,462,680	4,036,173		84,860,392
39. Pennsylvania	PA	307,498,344	67,422,376	7,248,777	10,447,347		392,616,844
40. Rhode Island	RI	26,719,067	11,001,348	654,426	1,095,923		39,470,764
41. South Carolina	SC	143,789,120	23,800,890	2,620,232	6,889,349		177,099,591
42. South Dakota	SD	54,748,892	12,630,720	598,072	5,120,139		73,097,823
43. Tennessee	TN	117,219,435	21,145,671	2,950,454	6,060,471		147,376,031
44. Texas	TX	740,662,353	116,621,489	11,956,040	31,443,187	4,700,000	905,383,069
45. Utah	UT	60,491,201	20,926,045	1,175,220	1,934,227		84,526,693
46. Vermont	VT	15,025,958	6,709,558	521,553	1,066,713		23,323,782
47. Virginia	VA	256,515,329	43,774,096	5,212,884	15,392,742		320,895,051
48. Washington	WA	203,719,988	49,825,747	2,867,860	18,429,272		274,842,867
49. West Virginia	WV	26,436,398	946,144	844,991	932,243		29,159,776
50. Wisconsin	WI	76,599,974	15,399,756	2,122,895	3,747,257		97,869,882
51. Wyoming	WY	23,274,236	4,704,279	364,981	1,352,396		29,695,892
52. American Samoa	AS						
53. Guam	GU	801,349		1,539	939		803,827
54. Puerto Rico	PR	2,474,883	295,539	347,400	13,672		3,131,494
55. U.S. Virgin Islands	VI	4,305,708		15,319	30,176		4,351,203
56. Northern Mariana Islands	MP						
57. Canada	CAN	42,227,219	11,367	157,223			42,395,809
58. Aggregate other alien	OT	31,268,762	896,522	92,597	9,895		32,267,776
59. Total		9,043,969,657	2,799,124,916	193,478,535	391,576,661	26,591,983,256	39,020,133,025

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

The following entities are directly controlled by **New York Life Insurance Company (Parent)** (entities that are indented are directly controlled by the preceding entity).

New York Life Insurance and Annuity Corporation (91596) (DE)
- NYLIAC RLP II, LLC (DE)
- Development Funding Backed Pass-Through Trust Series – 2025 A (DE)

NYLIFE Insurance Company of Arizona (81353) (AZ)
New York Life Enterprises LLC (See page 12.2 for entity's org chart) (DE)
NYLIFE LLC (See page 12.2 for entity's org chart) (DE)
NYL Investors LLC (See page 12.3 for entity's org chart) (DE)
New York Life Investment Management Holdings LLC (See page 12.4 for entity's org chart) (DE)
NYLife Real Estate Holdings LLC (See page 12.10 for entity's org chart) (DE)
New York Life Group Insurance Company of NY (NY)
Life Insurance Company of North America (PA)
- LINA Benefit Payments, Inc. (DE)

New York Life Benefit Payments LLC (DE)
NYL Real Assets LLC (DE)
NYL Emerging Manager LLC (DE)
NYL Wind Investments LLC (DE)
NYLIC HKP Member LLC (DE)
- NYLIC HKP VENTURE LLC (DE)
  - NYLIC HKP REIT LLC (DE)

NYLIM Jacob Ballas India Holdings IV (MUS)
Flatiron RR LLC (DE)
Flatiron RR II LLC (DE) (NYLInvestors Series A: 100%, Tetragon Credit Income V L.P. Series B: 100%)
- Flatiron RR CLO 30 LLC (DE)

Flatiron CLO 2013-1 -Ltd. (CYM)
Flatiron CLO 2015-1 Ltd (CYM)
Flatiron CLO 17 Ltd. (CYM)
Flatiron CLO 18 Ltd. (CYM)
Flatiron CLO 19 Ltd (CYM)
Flatiron CLO 20 Ltd. (CYM)
Flatiron CLO 21 Ltd. (CYM)
Flatiron RR CLO 22 LLC (CYM)
Flatiron CLO 24 Ltd. (CYM)
Flatiron CLO 25 Ltd. (CYM)
Flatiron CLO 26 Ltd. (NJ)
Flatiron CLO 23 LLC. (DE)
Flatiron RR CLO 27 Ltd. (CYM)
Flatiron CLO 28 Ltd. (CYM)
Flatiron RR LLC, Manager Series (DE Series LLC) (DE)
Flatiron RR LLC, Retention Series (DE Series LLC) (DE)
Flatiron CLO 29 Ltd.
Flatiron RR CLO 30 Ltd. (CYM) NYL
Flatiron CLO 31 Ltd.
Flatiron CLO 32 Ltd.
Flatiron CLO 33 Ltd.
Flatiron CLO 34 Ltd. NYL Investors
Stratford CDO 2001-1 Ltd. (CYM)
Silver Spring, LLC (DE)
- Silver Spring Associates, L.P. (PA)

SCP 2005-C21-002 LLC (DE)
SCP 2005-C21-003 LLC (DE)
SCP 2005-C21-006 LLC (DE)
SCP 2005-C21-007-LLC (DE)
SCP 2005-C21-008 LLC (DE)
SCP 2005-C21-009 LLC (DE)
SCP 2005-C21-017 LLC (DE)
SCP 2005-C21-018 LLC (DE)
SCP 2005-C21-021 LLC (DE)
SCP 2005-C21-025 LLC (DE)
SCP 2005-C21-031 LLC (DE)
SCP 2005-C21-036 LLC (DE)
SCP 2005-C21-041 LLC (DE)
SCP 2005-C21-043 LLC (DE)
SCP 2005-C21-044 LLC (DE)
SCP 2005-C21-048 LLC (DE)
SCP 2005-C21-061 LLC (DE)
SCP 2005-C21-063 LLC (DE)
SCP 2005-C21-067 LLC (DE)
SCP 2005-C21-069 LLC (DE)
SCP 2005-C21-070 LLC (DE)
NYMH-Ennis GP, LLC (DE)
- NYMH-Ennis, L.P. (TX)

NYMH-Freeport GP, LLC (DE)
- NYMH-Freeport, L.P. (TX)

NYMH-Houston GP, LLC (DE)
- NYMH-Houston, L.P. (TX)

NYMH-Plano GP, LLC (DE)
- NYMH-Plano, L.P. (TX)

NYMH-San Antonio GP, LLC (DE)
- NYMH-San Antonio, L.P. (TX)

NYMH-Stephenville GP, LLC (DE)
- NYMH-Stephenville, L.P. (TX)

NYMH-Taylor GP, LLC (DE)
- NYMH-Taylor, L.P. (TX)

NYMH-Attleboro MA, LLC (DE)
NYMH-Farmingdale, NY, LLC (DE)
NYLMDC-King of Prussia GP, LLC (DE)
- NYLMDC-King of Prussia Realty, LP (DE)

Country Place LP (DE)
- Country Place JV LLC (DE)

REEP-MF Salisbury Square Tower One TAF LLC (DE)
- REEP-DRP Salisbury Square Tower One TAB JV LLC (DE)
  - Salisbury Square Tower One LLC (DE)

Cumberland Properties LLC
2015 DIL PORTFOLIO HOLDINGS LLC (DE)
- PA 180 KOST RD LLC (DE)

Cortlandt Town Center LLC (DE)
REEP-ADC GA LLC (DE)
REEP-WP ART TOWER JV LLC (DE)
REEP-1250 Forest LLC
REEP-HZ SPENCER LLC (DE)
REEP-IND MCP WEST NC LLC
REEP-IND 10 WEST AZ LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

REEP-IND 4700 Nall TX LLC (DE)
REEP-IND Aegean MA LLC (DE)
REEP-IND Alpha TX LLC (DE)
REEP-IND MCP VIII NC LLC (DE)
REEP-IND CHINO CA LLC (DE)
REEP-IND FRANKLIN MA HOLDER LLC (DE)
REEP-IND FREEDOM MA LLC (DE)
REEP-IND Fridley MN LLC (MN)
REEP-IND Kent LLC (DE)
REEP-IND LYMAN MA LLC (DE)
REEP-IND MCP II NC LLC (DE)
REEP-IND MCP IV NC LLC (DE)
REEP-IND MCP V NC LLC (DE)
REEP-IND MCP VII NC LLC (DE)
REEP-IND MCP III OWNER NC LLC (DE)
REEP-IND MCP West NC LLC (DE)
REEP-IND STANFORD COURT LLC (DE)
    REEP-IND STANFORD COURT CA LLC (DE)
REEP-IND Valley View TX LLC (DE)
REEP-IND Valwood TX LLC (DE)
REEP-MF 960 East Paces Ferry GA LLC (DE)
REEP-MF 960 EPF Opco GA LLC (DE)
REEP-MF Emblem DE LLC (DE)
REEP-MF Gateway TAF UT LLC (DE)
    REEP-WP Gateway TAB JV LLC (DE)
REEP-MF Mount Laurel NJ LLC (DE)
    REEP 220 NW Owner LLC (DE)
REEP-MF NORTH PARK CA LLC (DE)
REEP-AVERY OWNER LLC (DE)
REEP-MF One City Center NC LLC (DE)
REEP-MF Wallingford WA LLC (DE)
REEP-MF STEWART AZ OLDER LLC (DE)
REEP-MF STEWART AZ (DE)
REEP-OFC Aspect OR LLC (DE)
REEP-OFC Bellevue WA LLC (DE)
REEP-OFC Financial Center FL LLC (DE)
REEP-OFC WATER RIDGE NC HOLDCO LLC (DE)
REEP-OFC ONE WATER RIDGE NC LLC (DE)
REEP-OFC TWO WATER RIDGE NC LLC (DE)
REEP-OFC FOUR WATER RIDGE NC LLC (DE)
REEP-OFC FIVE WATER RIDGE NC LLC (DE)
REEP-OFC SIX WATER RIDGE NC LLC (DE)
REEP-OFC SEVEN WATER RIDGE NC LLC (DE)
REEP-OFC EIGHT WATER RIDGE NC LLC (DE)
REEP-OFC NINE WATER RIDGE NC LLC (DE)
REEP-OFC TEN WATER RIDGE NC LLC (DE)
REEP-OFC ELEVEN WATER RIDGE NC LLC (DE)
REEP-MF FOUNTAIN PLACE MN LLC (DE)
    REEP-MF FOUNTAIN PLACE LLC (DE)
REEP-MF Park-Line FL LLC (DE)
REEP-OFC 2300 Empire CA LLC (DE)
REEP-IND 10 WEST II AZ LLC (DE)
REEP-RTL Flemington NJ LLC (DE)
REEP-RTL Mill Creek NJ LLC (DE)
REEP-RTL NPM GA LLC (DE)
REEP OFC 515 Post Oak TX LLC (DE)
REEP-RTL DTC VA LLC (DE)
REEP-RTL DTC-S VA LLC (DE)
REEP-OFC 410 TOWNSEND CA LLC (DE)
REEP-OFC 410 TOWNSEND (DE)
Madison-LPP Kernersville GP LLC
Madison-LPP Kernersville LP
Madison-LPP Kernersville JV LP
Madison-SS Kernersville QRS, Inc
REEP-OFC 600 TOWNSEND CA LLC (DE)
REEP-OFC 600 TOWNSEND LLC (DE)
REEP-OFC 1341 G DC LLC (DE)
REEP-OFC 1030 15NW DC LLC (DE)
REEP-OFC 1111 19NW DC LLC (DE)
REEP -OFC 30 WM IL LLC (DE)
REEP-SS Marshfield LLC (DE)
    REEP-LLC Marshfield JV LLC (DE)
REEP-SS Vallejo LLC (DE)
REEP-OFC 353 Sacramento LLC (DE)
    REEP-Royal 353 Sacramento JV LLC (DE)
REEP-MF Reno LLC (DE)
REEP-NPD Romulus II AND III JV LLC (DE)
REEP-NPD Romulus II AND III JV B4 OWNER LLC (DE)
REEP-NPD Romulus II AND III JV B5 OWNER LLC (fka REEP-NPD Romulus II JV LLC) (DE)
REEP-OFC 757 Third Avenue NY LLC (DE)
REEP-OFC 260 Sheridan JV CA LLC (DE)
        REEP-OFC 260 Sheridan JV Owner CA LLC (DE)
REKA 51M HOLDINGS, LLC (DE)
NJIND Raritan Center LLC (DE)
NJIND Talmadge Road LLC (DE)
NJIND Melrich Road LLC (DE)
FP Building 18, LLC (DE)
FP Building 19, LLC (DE)
Summitt Ridge Apartments, LLC (DE)
PTC Acquisitions, LLC (DE)
Martingale Road LLC (DE)
New York Life Funding (CYM)
New York Life Global Funding (DE)
Government Energy Savings Trust 2003-A (NY)
UFI-NOR Federal Receivables Trust, Series 2009B (NY)
JREP Fund Holdings I, L.P. (CYM)
Jaguar Real Estate Partners L.P. (CYM)
REEP-NYL JAG ACQUISITION CO MEMBER LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

NYLIFE Office Holdings Member LLC (DE)
- NYLIFE Office Holdings LLC (DE)
  - NYLIFE Office Holdings REIT LLC (DE)
    - REEP-OFC DRAKES LANDING CA LLC (DE)
    - REEP-OFC CORPORATE POINTE CA LLC (DE)
    - REEP-OFC VON KARMAN CA LLC (DE)
    - REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE)
    - REEP-OFC 525 N Tryon NC LLC (DE)
      - 525 Charlotte Office LLC (DE)
    - REEP-IMPIC OFC PROMINENCE ATLANTA LLC (DE)

Sol Invictus Note Issuer 2021-1 LLC (DE)
Veritas Doctrina Note Issuer SPV LLC (DE)
Fairview Capital Partners, LLC (DE)
AC 2023 NMTC Investor, LLC (LA)
- USB NMTC FUND 20223-6, LLC (DE)

NYLIC RLP II, LLC (DE)
Phalanx Mortgage Opportunities Trust (DE)
MSSIV NYL Investor Member LLC (DE)
MSVEF II Investor LLC (DE)
MSVEF Investor LLC (DE)
- MSVEF Feeder LP (DE)
  - MSVEF REIT LLC (DE)
    - Madison Square Value Enhancement Fund LP (DE)
      - MSVEF-MF Evanston GP LLC (DE)
        - MSVEF-MF Evanston IL LP (DE)
      - MSVEF-IND Commerce 303 GP LLC (DE)
        - MSVEF-IND Commerce 303 AZ LP (DE)
          - MSVEF-SW Commerce 303 JV LP (DE)
      - MSVEF-MF Pennbrook Station GP LLC (DE)
        - MSVEF- Pennbrook Station PA LP (DE)
      - MSVEF-MF Burrough’s Mill GP LLC (DE)
        - MSVEF-MF Burrough’s Mill NJ LP (DE)
      - MSVEF-MF Gramercy JV GP LLC (DE)
        - MSVEF-MF Gramercy OH LP (DE)
          - MSVEF-CR Gramercy JV LP (DE)
            - MSVEF-CR Gramercy Owner GP LLC (DE)
              - MSVEF-CR Gramercy Owner LP (DE)

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

New York Life Enterprises LLC and NYLIFE LLC

New York Life Enterprises LLC

SEAF Sichuan SME Investment Fund LLC (DE)
New York Life International Holdings Limited (MUS)
    Max Estates Limited. (IND)
1 NYL Cayman Holdings Ltd.
        Max I Limited (IND)
        Max Assets Services Limited. (IND)
        Max Square Limited (IND)
        Pharmax Corporation Limited. (IND)
        Max Towers Private. Limited. (IND)
        Max Estates 128 Private. Limited. (IND)
        Max Estates Gurgaon Limited. (IND)
        Acreage Builders Private. Limited. (IND)
        Astiki Realty Private Limited (IND)
        Max Estates Guragon Two Limited (IND)
NYL Cayman Holdings Ltd. (CYM)
    NYL Worldwide Capital Investments LLC (DE)
Seguros Monterrey New York Life, S.A. de C.V. (MEX)
    Administradora de Conductos SMNYL, S.A. de C.V. (MEX)
    Agencias de Distribucion SMNYL, S.A. de C.V. (MEX)
    Inmobiliaria SMNYL, S.A. de C.V. (MEX)

NYLIFE LLC

Eagle Strategies LLC (DE)
New York Life Capital Corporation (DE)
New York Life Trust Company (NY)
NYLIFE Securities LLC (DE)
NYLINK Insurance Agency Incorporated (DE)

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

NYL Investors LLC

NYL Investors U.K. Limited (GBR)
NYL Investors REIT Manager LLC (DE)
MSVEF II GP LLC (DE)
MSVEF RT Feeder II LP (DE)
MSVEF II RT LLC (DE)
Madison Square Value Enhancement Fund II LP (DE)

MSVEF II – MF Innsbrook VA LLC (DE)
MSVEF II-IND Turner West KS LLC (DE) (formed 1/22/2026)
MSVEF II-IND Turner West KS JV LLC (DE) (formed 1/22/2026)
MSVEF II-IND Turner West KS Owner 6 LLC (DE) (formed 1/26/2026)
MSVEF II-IND Turner West KS Owner 7 LLC (DE) (formed 1/26/2026)
MSVEF II-IND Turner West KS Owner 8 LLC (DE) (formed 1/26/2026)

MSVEF II – MF Graces Reserve Member NC LLC (DE)
Graces Reserve JV LLC (DE)
Graces Reserve NC Owner LLC (DE)
NYL Investors NCVAD II GP, LLC (DE)
McMorgan Northern California Value Add/Development Fund II, LP (DE)
MNCVAD II-OFC 770 L Street CA LLC (DE)
MNCVAD II-MF UNION CA LLC (DE)
MNCVAD II- HOLLIDAY UNION JV LLC (DE)
MNCVAD II-OFC HARBORS CA LLC (DE)
MNCVAD II-SEAGATE HARBORS LLC (DE)
MNCVAD II-OFC 630 K Street CA LLC (DE)
MNCVAD II-IND SHILOH CA LLC (DE)
MNCVAD II-BIG SHILOH JV LLC (DE)
MSSDF GP LLC (DE)
MSSDF II LLC (DE)
MSSDF II Member LLC (DE)
Madison Square Structured Debt Fund II LP (DE)
MSSDF REIT II (DE)
MSSDF Member LLC (DE)
Madison Square Structured Debt Fund LP (DE)
MSSDF REIT LLC (DE)
MSSDF REIT Funding Sub I LLC (DE)
MSSDF REIT Funding Sub II LLC (DE)
MSSDF REIT Funding Sub III LLC (DE)
MSSDF REIT Funding Sub IV LLC (DE)
MSSDF REIT Funding Sub V LLC (DE)
MSSDF REIT Funding Sub VI LLC (DE)
MSSDF REIT Funding Sub VII LLC (DE)
MSSDF-OFCB Voss San Felipe LLC (DE)
MSSDF-OFCB Woodway LLC (DE)
MSSDF -OFCB Hanover LLC (DE)
MSSDF_OFCB El Segundo LLC (DE)
NYL 717 Texas Member LLC (DE) fka MSSDF 727 Texas Member LLC
NYL 717 Texas Holdings LLC (DE) fka NYLife 717 Texas Holdings LLC
MSSIV GP LLC (DE)
Madison Square Strategic Investments Venture LP (DE)
MSSIV REIT Manager LLC (DE)
Madison Square Strategic Investments Venture REIT LLC (DE)
MSSIV – MF Country Place MD LLC (DE)
MSSIV – IND Speedway SC LLC (DE)
NRL Speedway Venture LLC (DE)
SC Speedway Hwy 124, LLC (DE)
MSSIV-IND Speedway Phase II JV SC LLC (DE)
MSSIV-IND Speedway Phase II Member SC LLC (DE)
SC Speedway Grand National, LLC (DE)
MSVEF GP LLC (DE)
MCPF GP LLC (DE)
NYL Investors Madison Core Property Fund LP (DE)
MCPF Holdings Manager LLC (DE)
MCPF MA Holdings LLC (DE)
MCPF Holdings LLC (DE)
MADISON-IND TAMARAC FL LLC (DE)
MADISON-OFC BRICKELL FL LLC (DE)
MADISION-IND POWAY CA LLC (DE)
MADISON-LPC POWAY JV LLC (DE)
MADISON-MF GRANARY FLATS TX LLC (DE)
MADISON-AO GRANARY FLATS JV LLC (DE)
MADISON-AO GRANARY FLATS OWNER LLC (DE)
MADISON-MF THE MEADOWS WA LLC (DE)
MADISON-ACG THE MEADOWS OWNER LLC (DE)
MADISON-ACG THE MEADOWS JV LLC (DE)
MADISON-MOB Lee Highway VA LLC (DE)
Madison-OFC 5161 CA LLC (DE)
MADISON – SS Kernersville QRS, Inc. (DE)
MADISON – LPP Kernersville JV GP LLC (DE)
MADISON – LPP Kernersville JV LP (DE)
MADISON- LPP Kernersville GP LLC (DE)
MADISON – LPP Kernersville LP (DE)
MADISON-MF Apex Newbury PA LLC (DE)
MCPF-MOB PEMBROKE PINES FL LLC (DE)
MCPF-MF Perimeter Gardens GA LLC (DE)MADISON-IND 2080 ENTERPRISE CA LLC (DE)
MADISON-IND CLAWITER CA LLC (DE)
MADISON-REDCO CLAWITER JV LLC (DE)
MADISON-IND ENTERPRISE RIALTO CA LLC (DE)
MIREF Mill Creek, LLC (DE)
MIREF Gateway, LLC (DE)
MIREF Gateway Phases II and III, LLC (DE)
MIREF Delta Court, LLC (DE)
MIREF Fremont Distribution Center, LLC (DE)
MIREF Century, LLC (DE)
MIREF Newpoint Commons, LLC (DE)
MIREF Northsight, LLC (DE)
MIREF Riverside, LLC (DE)

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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NYL Investors LLC (continued)

MIREF 101 East Crossroads, LLC (DE)
101 East Crossroads, LLC (DE)
MIREF Hawthorne, LLC (DE)
MIREF Auburn 277, LLC (DE)
MIREF Sumner North, LLC (DE)
MIREF Wellington, LLC (DE)
MIREF Warner Center, LLC (DE)
MADISON-MF Duluth GA LLC (DE)
MADISON-OFC Centerstone I CA LLC (DE)
MADISON-OFC Centerstone III CA LLC (DE)
MADISON-MOB Centerstone IV CA LLC (DE)
MADISON-OFC Centerpoint Plaza CA LLC (DE)
MADISON-OFC One Main Place OR LLC (DE)
MADISON-MF Hoyt OR LLC (DE)
MADISON-RTL Clifton Heights PA LLC (DE)
MADISON-IND Locust CA LLC (DE)
MADISON-OFC Weston Pointe FL LLC (DE)
MADISON-MF MCCADDEN CA LLC (DE)
MADISON-OFC 1201 WEST IL LLC (DE)
MADISON-MCCAFFERY 1201 WEST IL LLC (DE)
MADISON-MF TECH RIDGE TX LLC (DE)
MADISON-RTL SARASOTA FL, LLC (DE)
MADISON-MOB CITRACADO CA LLC (DE)
Madison-MF Osprey QRS Inc. (DE)
Madison-MF Osprey NC GP LLC (DE)
Madison-MF Osprey NC LP (DE)
Madison -IND LNDR Tabor Road NJ LLC (DE)
MADISON -SS Crozet VA LLC (DE)
MADISON-LPP Crozet JV LLC (DE)

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New York Life Investment Management Holdings LLC

NYLIM Capital LLC (DE)
Bow River Advisers, LLC (DE)
NYL Investments Europe Limited (IRL)
NYL Investments (International) Ltd. (UK)
NYL Investments (Services) Ltd. (UK)
NYL Investments UK LLP (UK)
New York Life Investment Management Asia Limited (Cayman Islands)
Japan Branch
MacKay Shields LLC (DE)
MacKay Shields Emerging Markets Debt Portfolio (DE)

MacKay Municipal Managers Opportunities GP LLC (DE)
MacKay Municipal Opportunities Master Fund, L.P. (DE)
MacKay Municipal Opportunities Fund, L.P. (DE)
MacKay Municipal Managers Credit Opportunities GP, LLC (DE)
MacKay Municipal Credit Opportunities Master Fund, L.P. (DE)
MacKay Municipal Credit Opportunities Fund, L.P. (DE)
MacKay Municipal Credit Opportunities HL Fund, L.P. (DE)
MacKay Municipal Short Term Opportunities Fund GP LLC (DE)
MacKay Municipal Short Term Opportunities Fund LP (DE)
Plainview Funds plc (IRL)
Plainview Funds plc – MacKay Shields Strategic Bonds Portfolio (IRL)
Plainview Funds plc-MacKay Shields Structured Products Opportunities Portfolio (IRL)
Plainview Funds plc – MacKay Shields Emerging Markets Debt Portfolio (IRL)
MacKay Shields High Yield Active Core Fund GP LLC (DE)
MacKay Shields High Yield Active Core Fund LP (DE)
Mackay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)
2 NYL Worldwide Capital Investment LLC.
3 NYLIC, NYLIAC, and MacKay.
MacKay Shields Core Fixed Income Fund GP LLC (DE)
MacKay Shields Core Fixed Income Fund LP (DE)
MacKay Shields Select Credit Opportunities Fund GP LLC (DE)
MacKay Shields Select Credit Opportunities Fund LP (DE)
MacKay Municipal Managers California Opportunities GP LLC (DE)
MacKay Municipal California Opportunities Fund, L.P. (DE)
MacKay Municipal New York Opportunities GP LLC (DE)
MacKay Municipal New York Opportunities Fund, L.P. (DE)
MacKay Municipal Opportunity HL Fund, L.P. (DE)
MacKay Municipal Capital Trading GP LLC (DE)
MacKay Municipal Capital Trading Master Fund, L.P (DE)
MacKay Municipal Capital Trading Fund, L.P. (DE)

MacKay Shields Intermediate Bond Fund GP LLC (DE)
MacKay Shields Intermediate Bond Fund LP (DE)
MacKay Municipal Managers Opportunities Allocation GP LLC (DE)
MacKay Municipal Opportunities Allocation Master Fund LP (DE)
MacKay Municipal Opportunities Allocation Fund A LP (DE)
MacKay Municipal Opportunities Allocation Fund B LP (DE)
MacKay Municipal Managers High Yield Select GP LLC (DE)
MacKay Municipal High Yield Select Fund LP (DE)
MacKay Municipal Managers High Income Opportunities GP LLC (DE)
MacKay Municipal High Income Opportunities Fund LP (DE)

MKS Global Emerging Markets Equities Fund GP LLC (DE)
Candriam Global Emerging Markets Equities Fund LP (DE)
MacKay Shields Series Fund Managing Member LLC (DE)
Mackay Shield Series Fund (DE)
Securities Credit Opportunities Series (DE)
High Yield Corporate Bond Series
MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP (DE)
MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP (DE)
Apogem Capital LLC fka New York Life Investments Alternatives LLC (DE)
Apogem SRL 2 LLC (DE)
Apogem SRL 3 LLC (DE)
Madison Capital Funding LLC (DE)
MCF Co-Investment GP LLC (DE)
MCF Co-Investment GP LP (DE)
Madison Capital Funding Co-Investment Fund LP (DE)
Madison Avenue Loan Fund GP LLC (DE)
Madison Avenue Loan Fund LP (DE)
MCF Fund I LLC (DE)
MCF Hanwha Fund LLC (DE)
Ironshore Investment BL I Ltd. (BMU)
MCF CLO IV LLC (DE)
MCF CLO V LLC (DE)
MCF CLO VI LLC (DE)
MCF CLO VII LLC (DE) (f/k/a LMF WF Portfolio III, LLC)
MCF CLO VIII Ltd. (DE)
MCF CLO VIII LLC (DE)
MCF CLO VIII Blocker LLC (DE)
MCF CLO IX Ltd. (CYM)
MCF CLO IX LLC (DE)
MCF CLO 10 Ltd. (NJ)
MCF CLO 10 LLC (DE)
MCF CLO IX Blocker LLC (DE)
MCF CLO 10 Blocker LLC (DE)
MCF KB Fund LLC (DE)
MCF KB Fund II LLC (DE)
MC KB Fund III LLC (DE)
MCF Hyundai Fund LLC (DE)
Apogem Direct Lending Hyundai Fund 2 LLC (DE)
Apogem Direct Lending Levered Fund 2023-1 LLC (DE)
Apogem Direct Lending Loan Portfolio 2023 LLC (DE)
Apogem DL Levered Fund 2023-1 LLC (DE)
Apogem DL Levered Fund SPV 2023-1 LLC (DE)
Apogem Umbrella (CYM)
Apogem US Direct Lending Limited I (CYM)
MCF Senior Debt Fund 2020 GP LLC (DE)

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New York Life Investment Management Holdings LLC (continued)

MCF Senior Debt Fund – 2020 LP (CYM)
MCF Mezzanine Carry I LLC (DE)
MCF Mezzanine Fund I LLC (DE)
MCF PD Fund GP LLC (DE)
MCF PD Fund LP (DE)
MCF Senior Debt Funds 2019-I GP LLC (DE)
MCF Senior Debt Fund 2019-I LP (DE)
Apogem Direct Lending Nighthawk Fund (CYM)
New York Life Capital Partners III GenPar GP, LLC (DE)
New York Life Capital Partners IV GenPar GP, LLC (DE)
New York Life Capital Partners IV GenPar, L.P. (DE)
GoldPoint Core Opportunities Fund, L.P. (DE)
GoldPoint Core Opportunities Fund II L.P. (DE)
GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE)
GoldPoint Mezzanine Partners IV GenPar, LP (DE)
GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE)
GoldPoint Mezzanine Partners IV, LP (DE) (“GPPIVLP”)
GPP Mezz IV A Blocker LP (DE) (“GPPMBA”)
GPP Mezz IV A Preferred Blocker LP (DE)
GPP Mezz IV C Blocker LP
(DE) (“GPPMBC”)
GPP Mezz IV D Blocker LP
(DE) (“GPPMBD”)
GPP Mezz IV ECI
Aggregator, LP (DE)
GPP Mezz IV F Blocker LP (DE)
GPP Mezz IV G Blocker LP (DE)
GPP Mezz IV H Blocker LP (DE)
GPP Mezz IV I Blocker LP (DE)
GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM)
GoldPoint Partners Co-Investment V GenPar GP LLC (DE)
GoldPoint Partners Co-Investment V GenPar, L.P. (DE)
GoldPoint Partners Co-Investment Fund A, LP (DE)
GPP V - ECI Aggregator LP (DE)
GPP V G Blocker Holdco LP (DE)
GoldPoint Partners Private Debt V GenPar GP, LLC (DE)
GoldPoint Partners Private Debt Partners Offshore V, LP (CYM)
GPP Private Debt V RS LP (DE)
GoldPoint Partners Private Debt V GenPar, LP (DE)
GoldPoint Partners Private Debt V, LP (DE)
GPP PD V A Blocker LLC (DE)
GPP Private Debt V-ECI Aggregator LP (DE)
GPP PD V B Blocker LLC (DE)
GPP PD V D Blocker LLC (DE)
GPP LuxCo V GP Sarl (LUX)
GoldPoint Partners Select Manager III GenPar GP, LLC (DE)
GoldPoint Partners Select Manager III GenPar, L.P. (CYM)
GoldPoint Partners Select Manager Fund III, L.P. (CYM)
GoldPoint Partners Select Manager Fund III AIV, L.P. (DE)
GoldPoint Partners Select Manager IV GenPar GP, LLC (DE)
GoldPoint Partners Select Manager IV GenPar, L.P. (DE)
GoldPoint Partners Select Manager Fund IV, L.P. (DE)
GoldPoint Partners Select Manager V GenPar GP, LLC (DE)
GoldPoint Partners Select Manager V GenPar, L.P. (DE)
GoldPoint Partners Select Manager Fund V, L.P. (DE)
GoldPoint Partners Canada V GenPar Inc. (CAN)
GoldPoint Partners Select Manager Canada Fund V, L.P. (CAN)
GoldPoint Partners Canada III GenPar Inc (CAN)
GoldPoint Partners Select Manager Canada Fund III, L.P. (CAN)
GoldPoint Partners Canada IV GenPar Inc. (CAN)
GoldPoint Partners Select Manager Canada Fund IV, L.P. (CAN)
GPP VI – ECI Aggregator LP (DE)
GPP VI Blocker A LLC (DE)
GPP VI Blocker B LLC (DE)
GPP VI Blocker C LLC (DE)
GPP VI Blocker D LLC (DE)
GPP VI Blocker E LLC (DE)
GPP VI Blocker F LLC (DE)
GPP VI Blocker H LLC (DE)
GPP VI Blocker I LLC (DE)
Apogem Co-Invest VII GenPar, GP LLC (DE)
Apogem Co-Invest VII GenPar, LP (DE)
Apogem Co-Investment VII, LP (DE)
GoldPoint Partners Canada GenPar, Inc. (CAN)
NYLCAP Canada II GenPar, Inc. (CAN)
NYLCAP Select Manager Canada Fund II, L.P. (CAN)
NYLIM Mezzanine Partners II GenPar GP, LLC (DE)
NYLIM Mezzanine Partners II GenPar, LP (DE)
NYLCAP Mezzanine Partners III GenPar GP, LLC (DE)
NYLCAP Mezzanine Partners III GenPar, LP (DE)
NYLCAP Mezzanine Partners III, LP (DE)
NYLCAP Mezzanine Offshore Partners III, L.P. (CYM)
NYLCAP Select Manager GenPar, LP (DE)
NYLCAP Select Manager II GenPar GP, LLC (DE)
NYLCAP Select Manager II GenPar, L.P. (CYM)
NYLCAP Select Manager Fund II, L.P. (CYM)
NYLCAP India Funding LLC (DE)
NYLIM-JB Asset Management Co. (Mauritius) LLC (MUS)
New York Life Investment Management India Fund II, LLC (MUS)
New York Life Investment Management India Fund (FVCI) II, LLC (MUS)
NYLCAP India Funding III LLC (DE)
NYLIM-Jacob Ballas Asset Management Co. III, LLC (MUS)
NYLIM Jacob Ballas India Fund III, LLC (MUS)
NYLIM Jacob Ballas I India (FVCI) III, LLC (MUS)
NYLIM Jacob Ballas India (FII) III, LLC (MUS)
Evolvence Asset Management, Ltd. (CYM)
EIF Managers Limited (MUS)
EIF Managers II Limited (MUS)
AHF V ECI Aggregator LP (DE)
AHF V GenPar GP LLC (DE)

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New York Life Investment Management Holdings LLC (continued)

AHF V GenPar LP (DE)
AHF VI ECI Aggregator LP (DE)
AHF VI GenPar GP LLC (DE)
AHF VI GenPar LP (DE)
Apogem Heritage Fund VI LP (DE)
Apogem Cardinal Co-Investment GP LLC (DE)
    Apogem Cardinal Co-Investment Fund, LP (DE)
AFRA IV GP, LLC (DE)
    Apogem Real Assets Fund IV, LP (DE)
ASF VII GP, LLC (DE)
    Apogem Secondary Fund VII, LP (DE)
    Apogem Secondary Fund VII Coinvestments, LP (DE)
    Apogem Secondary Fund VII (Cayman), LP (CYM)
BFO GP, LLC (DE)
    BFO Apogem Private Markets (DE) LP
Tetra Opportunities Partners (DE)
BMG PAPM GP, LLC (DE)
    BMG PA Private Markets (DE) LP (DE)
    BMG Private Markets (Cayman) LP (CYM)
Private Advisors Special Situations LLC (DE)
PACD MM, LLC (DE)
    PA Capital Direct, LLC (DE)
    ApCap Strategic Partnership I LLC (DE)
PA Credit Program Carry Parent, LLC (DE)
    PA Credit Program Carry, LLC (DE)
PACIF GP, LLC (DE)
    Private Advisors Coinvestment Fund, LP (DE)
PACIF II GP, LLC (DE)
    Private Advisors Coinvestment Fund II, LP (DE)
PACIF II Carry Parent, LLC (DE)
    PACIF II Carry, LLC (DE)
PACIF III GP, LLC (DE)
    Private Advisors Coinvestment Fund III, LP (DE)
PACIF III Carry Parent, LLC (DE)
    PACIF III Carry, LLC (DE)
PACIF IV GP, LLC (DE)
    Private Advisors Coinvestment Fund IV, LP (DE)
PACIF IV Carry Parent, LLC (DE)
    PACIF IV Carry, LLC (DE)
PAMMF GP, LLC (DE)
    PA Middle Market Fund, LP (DE)
PASCBF IV GP, LLC (DE)
PASCBF V GP, LLC (DE)
    Private Advisors Small Company Buyout Fund V, LP (DE)

PASCPEF VI Carry Parent, LLC (DE)
    PASCPEF VI Carry, LLC (DE)
PASCPEF VI GP, LLC (DE)
    Private Advisors Small Company Private Equity Fund VI, LP (DE)
    Private Advisors Small Company Private Equity Fund VI (Cayman), LP (CYM)
PASCPEF VII GP, LLC (DE)
    Private Advisors Small Company Private Equity Fund VII, LP (DE)
    Private Advisors Small Company Private Equity Fund VII (Cayman), LP (CYM)
PASCPEF VII Carry Parent, LLC (DE)
    PASCPEF VII Carry, LLC (DE)
PASCPEF VIII GP, LLC (DE)
    Private Advisors Small Company Private Equity Fund VIII, LP (DE)
    Private Advisors Small Company Private Equity Fund VIII (Cayman), LP (CYM)
PASCPEF IX GP, LLC (DE)
    PA Small Company Private Equity Fund IX, LP (DE)
    PA Small Company Private Equity Fund IX, (Cayman) LP (CYM)
APEF X GP, LLC (DE)
    Apogem Private Equity Fund X, LP (DE)
    Apogem Private Equity Fund X (Cayman), LP (CYM)
APEF XI GP, LLC (DE)
    Apogem Private Equity Fund XI, (Cayman) LP (CYM)
    Apogem Private Equity Fund XI, LP (DE)
        APEF XI Multi-Asset, LP (DE)
        APEF XI Directs, LP (DE)
Cuyahoga Capital Partners IV Management Group LLC (DE)
    Cuyahoga Capital Partners IV LP(DE)
Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE)
    Cuyahoga Capital Emerging Buyout Partners LP (DE)
PA Real Assets Carry Parent, LLC (DE)
    PA Real Assets Carry, LLC (DE)
PA Real Assets Carry Parent II, LLC (DE)
    PA Real Assets Carry II, LLC (DE)
PA Emerging Manager Carry Parent, LLC (DE)
    PA Emerging Manager Carry, LLC (DE)
PA Emerging Manager Carry Parent II, LLC (DE)
    PA Emerging Manager Carry II, LLC (DE)
RIC I GP, LLC (DE)
    Richmond Coinvestment Partners I, LP (DE)
RIC I Carry Parent, LLC (DE)
    RIC I Carry, LLC (DE)
PASF V GP, LLC (DE)
    Private Advisors Secondary Fund V, LP (DE)
        ABC Burgers LLC (DE)
    PASF V Carry, LLC (DE)
PASF V Carry Parent, LLC (DE)
PASF VI GP, LLC (DE)
    PA Secondary Fund VI, LP (DE)
    PA Secondary Fund VI Coinvestments, LP (DE)
    PA Secondary Fund VI (Cayman), LP (CYM)
PARAF GP, LLC (DE)
    Private Advisors Real Assets Fund, LP (DE)
PARAF Carry Parent, LLC (DE)
    PARAF Carry, LLC (DE)

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New York Life Investment Management Holdings LLC (continued)

- PASCCIF GP, LLC (DE)
  - Private Advisors Small Company Coinvestment Fund, LP (DE)
  - Private Advisors Small Company Coinvestment Fund-ERISA, LP (DE)
- PASCCIF II GP, LLC (DE)
  - PA Small Company Coinvestment Fund II, LP (DE)
  - PA Small Company Coinvestment Fund II (Cayman), LP (CYM)
- PASCCIF Carry Parent, LLC (DE)
  - PASCCIF Carry, LLC (DE)
- PARAF II GP LLC (DE)
  - Private Advisors Real Assets Fund II, LP (DE)
    - PA Contract Resources, LLC (DE)
- PARAF III GP, LLC (DE)
  - PA Real Assets Fund III, LP (DE)
- SAF GP LLC (DE)
  - Social Advancement Fund, LP (DE)
- Washington Pike GP, LLC (DE)
  - Washington Pike LP (DE)
- RLP Fund GP, LLC (DE)
  - RLP Fund, LP (“RLPLP”) (DE)
  - RidgeLake Co-Investment Partners, LP (“RLPCOLP”)(DE)
    - RLP Glacier Manager Investor LLC (DE)
    - RLP Glacier GP Investor LLC (DE)
    - RLP Evergreen LLC (DE)
    - RLP Gemini LLC (DE)
    - RLP Navigator LLC (DE)
    - RLP Sigma LLC (DE)
    - RLP Sunrise GP Investor LLC (DE)
    - RLP Sunrise Manager Investor LLC (DE)
    - RLP Triple GP Investor LLC (DE)
    - RLP Triple Manager Investor LLC (DE)
    - RLP Fund II GP LLC (DE)
      - RLP Fund II LP (DE)
- RLP Profit Share (PA), LLC (DE)
- RLP Profit Share (OAPC), LLC (DE)
- The Hedged Strategies Fund LLC (DE)

NYLCAP Holdings (Mauritius) (MUS)
- Jacob Ballas India Private Limited (MUS)
- Industrial Assets Holdings Limited (MUS)
- JB Cerestra Investment Management LLP (MUS)

NYLIM Service Company LLC (DE)

NYL Workforce GP LLC (DE)

New York Life Investment Management LLC (DE)
- NYLIM Fund II GP, LLC (DE)
  - NYLIM-TND, LLC (DE)
- WFHG, GP LLC (DE)
  - Workforce Housing Fund I-2007, LP (DE)

Index IQ Holdings LLC. (DE)

IndexIQ LLC (DE)
- IndexIQ Trust (DE)
- IndexIQ Advisors LLC (DE)
- New York Life Investments Active ETF Trust (DE)
  - NYLI CBRE Real Assets ETF
  - NYLI MacKay Muni Insured ETF
  - NYLI MacKay Core Plus Bond ETF (DE)
  - NYLI MacKay California Muni Intermediate ETF (DE)
  - NYLI MacKayHigh Income ETF
  - NYLI Winslow Focused Large Cap Growth ETF
  - NYLI Winslow Large Cap Growth ETF
  - NYLI MacKay Securitized Income ETF
  - NYLI MacKay Muni Short Duration ETF
  - NYLI MacKay Muni Allocation ETF
- New York Life Investments ETF Trust (DE)
  - NYLI 500 International ETF (DE)
  - NYLI Engender Equality ETF (DE)
  - NYLI FTSE International Equity Currency Neutral ETF
  - NYLI Global Equity R&D Leaders ETF (DE)
  - NYLI Healthy Hearts ETF (DE)
  - NYLI Hedge Multi-Strategy Tracker ETF
  - NYLI Merger Arbitrage ETF
  - NYLI CRBE NexGen Real Estate ETF
  - NYLI Candriam International Equity ETF (DE)
  - NYLI Candriam U.S. Mid Cap Equity ETF
  - NYLI Candriam US Large Cap Equity ETF (DE)
  - NYLI U.S. Large Cap R&D Leaders ETF (DE)

New York Life Investment Management Holdings International (LUX)
- New York Life Investment Management Holdings II International (LUX)
  - Candriam Group (LUX)
    - KTA Holdco (LUX)
      - Kartesia Management S.a.r.l. (LUX)
        - Kartesia Italy Branch
        - Kartesia Spain Branch
        - Kartesia Netherlands Branch
        - Kartesia Germany Branch
        - Kartesia France (FRA)
      - Kartesia UK Ltd. (GBR)
      - Kartesia Belgium (BEL)
      - Kartesia Credit FFS (FRA)
      - Kartesia GP III (LUX)
        - Kartesia Credit Opportunities III S.C.A., SICAV-SIF (LUX)
          - Kartesia Securities (LUX)
          - Kartesia III Topco S.à.r.l. (LUX)
      - Kartesia GP IV (LUX)
        - Kartesia Credit Opportunities IV SCS SICAV-SIF (LUX)
          - Kartesia Securities IV (LUX)
          - Kartesia IV Topco S.à.r.l. (LUX)
      - Kartesia Master GP (LUX)
        - Kartesia Credit Opportunities V Feeder SCS (LUX)

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New York Life Investment Management Holdings LLC (continued)

Kartesia Senior Opportunities I SCS, SICAV-RAIF (LUX)
KASS Unleveled S.à.r.l. (LUX)
KSO I Topco S.à.r.l. (LUX)
Kartesia Credit Opportunities V SCS (LUX)
Kartesia Securities V S.à.r.l. (LUX)
Kartesia Credit Opportunities VI Feeder SCS (LUX)
Kartesia Credit Opportunities VI SCS (LUX)
Kartesia Securities VI SCS S.à.r.l. (LUX)
Kartesia VI Topco S.à.r.l. (LUX)
Flexam Invest Asset Management (FRA)
FIAM HLD SAS (FRA)
Flexam Invest France Management SAS (FRA)
Flexam Tangible Asset Income Fund II SLP (FRA)
Flexam Invest Lux Management S.à.r.l. (LUX)
Flexam Tangible Asset Income Fund S.C.A., SICAV-RAIF (LUX)
Flexam Invest Operations S.à.r.l. (LUX)
Candriam Luxco S.á.r.l. (LUX)
Candriam Luxembourg (LUX)
Candriam Belgian (BEL)
Candriam France (FRA)
Candriam Italy Branch
Candriam UK Establishment
Candriam Germany Branch
Candriam US Branch
Candriam Spain Branch
Candriam Netherlands Branch
Candriam MENA Branch (Dubai, UAE)
Candriam Nordic Branch (Sweden)
Candriam Monétaire SICAV (FRA)
Candriam Switzerland LLC (CHE)
Candriam GP (LUX)
Candriam Tristan Real Estate Fund (RAIF) (LUX)
Candriam GP PA (LUX)
Candriam Private Assets (LUX)
ATA Holdco Luxembourg S.à.r.l. (LUX) (Candriam, Apogem Capital LLC)
Andera Partners (FRA) (ATA)
Andera Expansion GP (FRA) (GP)
Andera Expansion 3 S.L.P. (FRA)
ANDERA EXPANSION 4 S.L.P (FRA)
Andera Smart Infra GP (FRA) (GP)
ANDERA SMART INFRA 1 S.L.P (FRA)
ANDERA SMART INFRA 2 S.L.P (FRA)
ANDERA SMART INFRA REMPLOI S.L.P (FRA)
Terra Nea 1 GP (FRA) (GP)
TERRA NEA 1 SLP (FRA)
Andera MidCap GP (FRA) (GP)
ANDERA MIDCAP 5 S.L.P. (FRA)
Andera MidCap 6 S.L.P.S (FRA)
Acto V GP (FRA) (GP)
ACTO V S.L.P. (FRA)
ACI GP (FRA) (GP)
ACI II S.L.P. (FRA)
ACI Vintage II S.L.P. (FRA)
ACI Vintage III S.L.P. (FRA)
ACI I, SCA SICAV-FIAR (LUX)
Rio Holding Secondary (FRA)
Andera Partners España SL (Spain)

Belfius Fund (Luxembourg) (SICAV with Board controlled by Candriam)
Belfius Fund Target Income 2032
Belfius Equities (BEL)
IZNES SAS (LUX)
Belfius Investment Partners (LUX)
S.W.I.F.T. SCRL (LUX)
Cordius (LUX)
Cordius CIG (LUX)
Candriam Absolute Return (LUX)
Candriam Absolute Return Equity Market Neutral (LUX)
Candriam Bonds (LUX)
Candriam Bonds Capital Securities (CIG)
Candriam Bonds Convertible Defensive
Candriam Bonds Convertible Opportunities
Candriam Bonds Credit Alpha
Candriam Bonds Credit Opportunities
Candriam Bonds Emerging Debt Local Currencies
Candriam Bonds Emerging Markets
Candriam Bonds Emerging Markets Corporate
Candriam Bonds Emerging Markets Total Return
Candriam Bonds Euro
Candriam Bonds Euro Corporate
Candriam Bonds Euro Corporate Financials
Candriam Bonds Euro Diversified
Candriam Bonds Euro Government
Candriam Bonds Euro High Yield
Candriam Bonds Euro Short Term
Candriam Bonds Euro Long Term
Candriam Bonds Floating Rate Notes
Candriam Bonds Global Government
Candriam Bonds Global High Yield
Candriam Bonds Global Inflation Short Duration
Candriam Bonds Global Sovereign Quality
Candriam Bonds International
Candriam Bonds Total Return
Candriam Bonds U.S Corporate
Candriam Business Equities (Belgium)
Candriam Business Equities EMU
Candriam Business Equities Global Income
Candriam Diversified Futures (BEL)

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New York Life Investment Management Holdings LLC (continued)

Candriam Equities L (LUX) (CIG)
- Candriam Equities L Australia
- Candriam Equities L Biotechnology
- Candriam Equities L Emerging Markets
- Candriam Equities L EMU
- Candriam Equities L ESG Market Neutral
- Candriam Equities L Europe
- Candriam Equities L Europe Edge
- Candriam Equities L Europe Innovation (CIG)
- Candriam Equities L Europe Optimum Quality
- Candriam Equities L European Autonomy (CIG)
- Candriam Equities L Global Demography
- Candriam Equities L Global Income
- Candriam Equities L L Japan Edge (CIG)
- Candriam Equities L Life Care
- Candriam Equities Merger Arbitrage (CIG)
- Candriam Equities L Oncology Impact
- Candriam Equities L Risk Arbitrage Opportunities
- Candriam Equities L Robotics & Innovation Technology
- Candriam Equities L US Edge
- Candriam Equities L World Edge

Candriam Fund (LUX)
- Candriam Fund Sustainable Euro Corporate Bonds Fossil Free (CIG)
- Candriam Fund Sustainable European Equities Fossil Free

Candriam Impact One (LUX)
Candriam Index Arbitrage (LUX)
Candriam L (LUX)
Candriam L Alternative Multi-Strategies (CIG)
- Candriam L Balanced Asset Allocation
- Candriam L Conservative Asset Allocation
- Candriam L Dynamic Asset Allocation
- Candriam L Multi-Asset Income
- Candriam L Multi-Asset Income & Growth

Candriam Long Short Credit
Candriam M (LUX)
- Candriam M Impact Finance

Candriam Money Market (LUX)
- Candriam Money Market Euro
- Candriam Money Market Euro AAA
- Candriam Money Market Usd Sustainable

Candriam Patrimoine Obli-Inter (FRA)
Candriam Private Assets

Candriam Private Assets – Kartesia Credit

Candriam Risk Arbitrage (LUX)
Candriam Sustainable (LUX)
- Candriam Sustainable Bond Emerging Markets
- Candriam Sustainable Bond Euro
- Candriam Sustainable Bond Euro Corporate
- Candriam Sustainable Bond Euro Short Term
- Candriam Sustainable Bond Global
- Candriam Sustainable Bond Global High Yield
- Candriam Sustainable Defensive Asset Allocation
- Candriam Sustainable Equity Children
- Candriam Sustainable Equity Circular Economy
- Candriam Sustainable Equity Climate Action
- Candriam Sustainable Equity Emerging Markets
- Candriam Sustainable Equity Emerging Markets Ex-China
- Candriam Sustainable Equity EMU
- Candriam Sustainable Equity Europe
- Candriam Sustainable Equity Europe Small & Mid Caps
- Candriam Sustainable Equity Future Mobility
- Candriam Sustainable Equity Japan
- Candriam Sustainable Equity Quant Europe
- Candriam Sustainable Equity US (CIG)
- Candriam Sustainable Equity Water
- Candriam Sustainable Equity World
- Candriam Sustainable Money Market Euro

Candriam World Alternative (LUX)
- Candriam World Alternative Alphamax (LUX)

Cleome Index (LUX)
- Cleome Index EMU Equities
- Cleome Index Euro Corporate Bonds
- Cleome Index Euro Government Bonds
- Cleome Index Euro Long Term Bonds
- Cleome Index Euro Short Term Bonds
- Cleome Index Europe Equities
- Cleome Index USA Equities
- Cleome Index World Equities

NYLI GF (Luxembourg)
- NYLI GF AUSBIL Global Essential Infrastructure
- NYLI GF AUSBIL Global Small Cap
- NYLI GF US High Yield Corporate Bonds

Paricor (BEL)
- Paricor Patrimonium (BEL)

IndexIQ (LUX)
- IndexIQ Factors Sustainable Corporate Euro Bond (LUX)
- IndexIQ Factors Sustainable Europe Equity (LUX)
- IndexIQ Factors Sustainable Japan Equity (LUX)
- IndexIQ Factors Sustainable Sovereign Euro Bond (LUX)

CGH UK Acquisition Company Limited (GBR)
Tristan (Holdings) Limited (UK)
EPISO 3 Feeder (GP) Limited (SCOT)
EPISO 3 Feeder LP (SCOT)
- Tristan Equity Partners (GP) Limited (UK)

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

New York Life Investment Management Holdings LLC (continued)

Tristan Equity Partners LP (UK)

Tristan Capital Partners Holdings Limited ("TCPH") (GBR)
- EPISO 3 Co- Investment (GP) Limited (SCOT)
  - EPISO 3 Co-Investments LP (SCOT)
- TIPS One Co-Investment GP Sarl (LUX)
  - TIPS Co-Investment SCSp (LUX)
- TCP Incentive Partners (GP) Sarl (LUX)
  - TCP Incentive Partners SCSp (LUX)
- TCP Co-Investment GP Sarl (LUX)
  - TCP Co-Investment SCSp (LUX)
    - CCP III Co-Investment (GP) Limited (SCOT)
      - CCP IV Co-Investment LP (SCOT)
      - EPISO 4 Co-Investment LLP (GBR)
        - EPISO 4 (GP) LLP (UK)
- EPISO 4 Incentive Partners LLP (GBR)
- CCP 5 Co-Investment LLP (GBR) (TCPH and TCP Co-Investment SCSp – Designated Members)

Tristan Capital Limited (GBR)
- Tristan Capital Partners LLP (GBR)
  - CCP III (GP) LLP (GBR)
  - CCP III Incentive Partners (GP) Limited (SCOT)
    - CCP III Incentive Partners LP (SCOT)
  - Curzon Capital Partners III (GP) Limited (GBR)
    - CCP III (GP) LLP (GBR)
      - Curzon Capital Partners III LP (LUX
  - Curzon Capital Partners IV GP (GBR)
    - CCP IV (GP) LLP (GBR)
      - Curzon Capital Partners IV LP (GBR)
        - Curzon Capital Partners IV S.a.rl. (LUX)
          - CCP IV Bolt Finco S.a.r.l (LUX)
        - CCP IV IREF 1 Holding Sarl (LUX)
          - CCP IV IREF 1 (ITA)
        - CCP IV Bolt 1 Sarl (LUX)
          - Stratford City Offices Jersey Unit (JE)
            - Bolt Nominee 1 Limited (UK)
            - Bolt Nominee 2 Limited (UK)
        - CCP IV Bolt 2 Sarl (LUX)
        - CCP IV Erneside Holding Sarl (ITA)
        - CCP IV France Investments Sarl (LUX)
          - OPPCI CCP IV France Investments (FRA)
            - SCI Escape Cordeliers (FRA)
          - The Forum, Solent, Management Company Limited (UK)
          - SBP Management Limited (UK)
        - CCP IB (GP) Sarl
        - CCP IV Keirin Luxembourg Sarl (LUX)
          - CCP IV SCSp (LUX)
            - Kerin Holding Sarl (LUX)
              - CCP IV UK Holding Sarl (Lux)

- Cardiff Gate RP Limited Sarl (LUX)
- Rotherham Foundry RP Limited Sarl (LUX)
- Warrrington Riverside RP Limited Sarl (LUX)
- Birmingham Ravenside RP Limited RP Limited Sarl (LUX)
- Walsall Bescot RP Limited Sarl (LUX)
- RW Sofas Limited Sarl (LUX)
- Bangor Springhill RP Limited Sar I (LUX)

- EPISO 3 Incentive Partners (GP) Limited (GBR)
  - EPISO 3 Incentive Partners LP (GBR)
- EPISO 3 (GP) LLP (GBR)
  - European Property Investors Special Opportunities 3 LP (GBR)
    - EPISO 3 LP (UK)
      - EPISO 3 Luxembourg Holding S.a.r.l (LUX)
        - EPISO 3 Wave Holding S.a.r.l (LUX)
- EPISO 4 (GP) II Sarl (LUX)
  - EPISO 4 Student Housing SCSp (LUX)
- EPISO 4 (GP) LLP (GBR)
  - European Property Investors Special Opportunities 4 LP (UK)
    - EPISO 4 Caeser Holding Sarl (LUX)
      - Trophy Value Added Fund
    - EPISO 4 Luxembourg Holding Sarl (LUX)
      - EP Office 1 Spzoo (POL)
      - EP Office 2 Spzoo (POL
      - EP Retail Spzoo (POL)
      - EP Apartments Spzoo (POL)
      - EP Hotel Spzoo (POL)
    - EPISO 4 Twilight GP Limited (UK)
      - EPISO 4 Twilight LP (UK)
        - Twilight Ireland PRS Properties Eclipse DAC (IRL)
      - EPISO 4 West Holding Sarl (LUX)
        - EPISO 4 Antrim Sarl (LUX)
        - EPISO 4 Banbridge Sarl (LUX)
      - EPISO 4 France Investments Sarl (LUX)
        - OPPCI EPISO 4 France Investments (FRA)
          - SAS VDF (FRA)
            - SCI VDF (FRA)
      - EPISO 4 Switch Holding S.a.r.l
        - E4 Switch Norway AS (NO)
      - EPISO 4 Pilgrim Holding S.a.r.l. (LUX)
        - TP Property S,a,r,l. (LUX)
          - TB Property (Plymouth) Limited (UK)
          - TB Property Developments (Plymouth) Limited (UK)
      - EPISO 4 Lynx Holding S.a.r.l. (LUX)
        - EPISO 4 Lynx S.a.r.l (LUX)
        - EPISO 4 Lynx Marketing S.a.r.l (LUX)

- CCP 5 Pool Partnership GP Limited (JE)
  - CCP 5 Pool Partnership SLP (JE)
- CCP 5 GP LLP (GBR)
  - Curzon Capital Partners 5 Long-Life LP (GBR)
    - CCP 5 (GP) S.a.r.l (LUX)
      - Curzon Capital Partners 5 Long-Life SCA SICAV-SIF (GBR)

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

New York Life Investment Management Holdings LLC (continued)

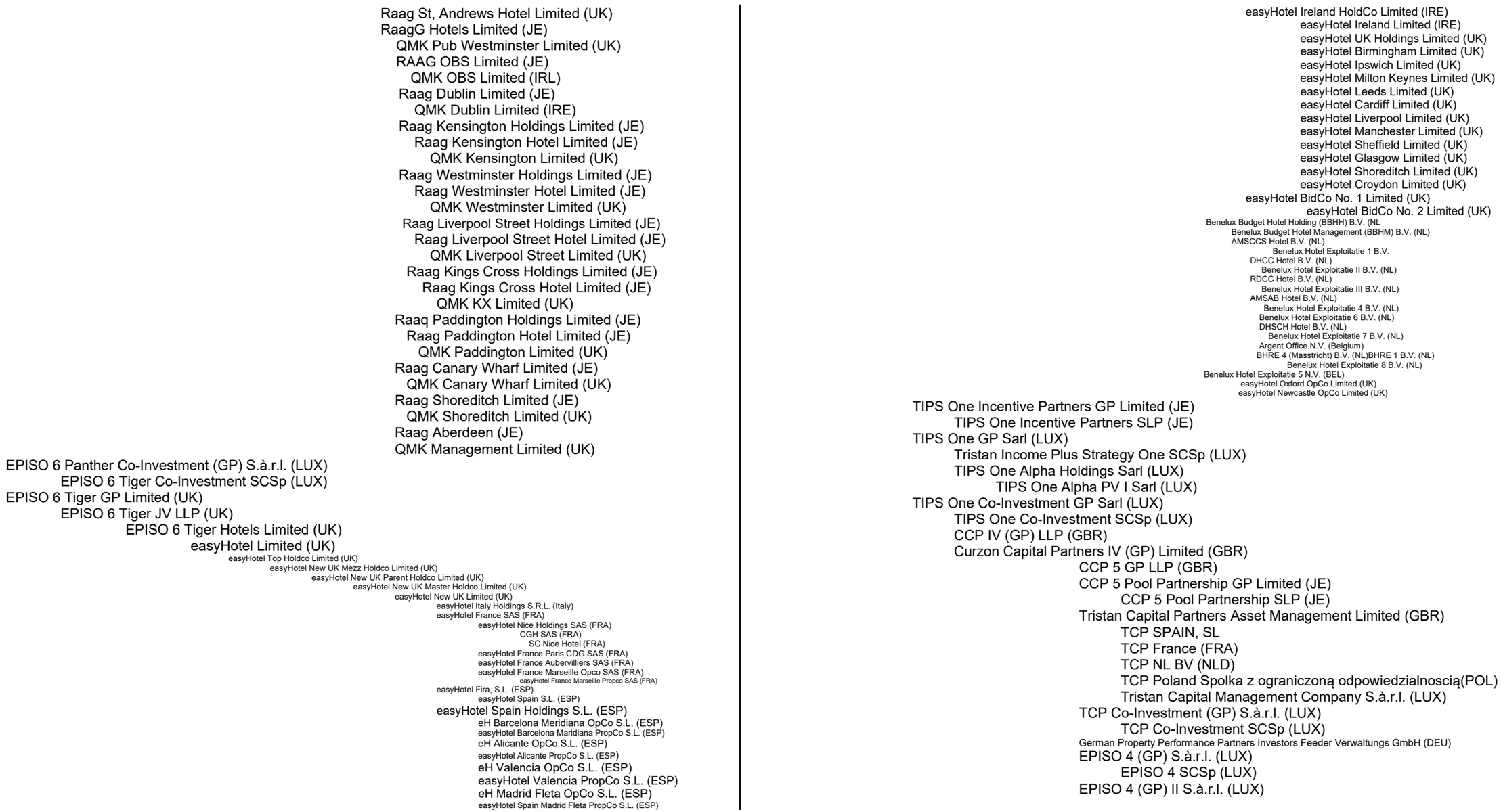
CCP 5 Jersey Fragco 1 Limited (JE)
CCP 5 Jersey Fragco 2 Limited (JE)
CCP 5 Jersey Fragco 3 Limited (JE)
CCP 5 Jersey Fragco 4 Limited (JE)
CCP 5 Jersey Fragco 5 Limited (JE)
CCP 5 Jersey Fragco 6 Limited (JE)
CCP 5 Jersey Fragcp 7 Limited (JE)
CCP 5 Jersey Fragco 8 Limited (JE)
CCP 5 Jersey Fragco 9 Limited (JE)
CCP 5 Jersey Fragco 10 Limited (JE)
CCP 5 Jersey Fragco 11 Limited (JE)
CCP 5 Long-Life Luxembourg S.á.r.l (LUX)
CCP 5 LL GP Sarl (LUX)
Curzon Capital Partners 5 Long Life SCSp (LUX)
EPISO 5 Incentive Partners GP Limited (JE)
EPISO 5 Incentive Partners SLP (JE)
EPISO 5 (GP) Sarl (LUX)
European Property Investors Special Opportunities 5 LP (LUX)
EPISO 5 Luxembourg Holding S.a.r.l. (LUX)
EPISO 5 Portfolio GP S.a.r.l. (LUX)
EPISO 5 Silver JV SCSp (LUX)
Sterling Square Holdings S.a.r.l. (LUX)
European Property Investors Special Opportunities 5 SCSp-SICAV-SIF (LUX)
EPISO 5 Co-Investment SCSp (LUX)
EPISO 6 (GP) S.a.r.l. (LUX)
EPISO 6 Co-Investment SCSp (LUX)
European Property Investors Special Opportunities 6 SCSP SICAV-SIF (LUX)
E6 France Investments FPS-SICAV (FRA)
EPISO 6 UK Investment Holding Limited (UK)
EPISO 6 Pegasus Holding Limited (UK)
Pegasus Investment Partners LLP (formerly Pegasus Affordable Housing LLP) (UK)
Pegasus Affordable Limited (UK)
Zen Housing Limited (UK)
Zen Housing 2 Ltd. (UK)
Zen Rented Ltd. (UK)

EPISO 6 Waterfall Top Holdings Limited (UK)
EPISO 6 Waterfall LP (UK)
Waterfall HoldCo Limited (UK)
Waterfall PropCo Limited (UK)
Bury South Management Company Limted (UK)
Crossway Management Company Limited(UK)
Turbine Management Company Limted (UK)
EPISO 6 Phoenix JV LLP (UK)
Phoenix Core Holdco Limited
Phoenix Core Propco Limited (UK)
Cody TP Management Company Limited
EPISO 6 Luxembourg Holding S.a.r.l. (LUX)
Phoenix Development Holding S.a.r.l. (LUX)
Phoenix DevCo S.a.r.l. (LUX)

EPISO 6 Spectre JV S.a.r.l. (LUX)
EPISO 6 Spectre 1 Holding S.a.r.l. (LUX)
EPISO 6 Spectre 2 Holding S.a.r.l. (LUX)
EPISO 6 Spectre 3 Holding S.a.r.l. (LUX)
EPISO 6 Curado Holding S.a.r.l. (LUX)
Claybrook S.L. (ESP)
Barnfield Spain, S.L. (ESP)
EPISO 6 Macbeth Holding S.a.r.l. (LUX)
Macbeth 4 SRL (BEL)
Montague 1 Sarl (LUX)
EPISO 6 Moomin Holding Sarl (LUX)
EPISO 6 Siem Holding Sarl (LUX)
EPISO 6 Siem Sarl (LUX)
EPISO 6 Emerald Holdings S.a.r.l. (LUX) (96%)
BCRE Leipzig Wohnen Nord B.V.
BCRE Leipzig Wohnen Ost B.V.
BCRE Leipzig West Ost B.V.
TAG Leipzig-Immobilien GmbH
EPISO 6 Platinum Holding S.á.r.l (LUX)
Frankfurt Wohnland GmbH (GER)
EPISO MB Holding S.á.r.l (LUX)
MB Property S.á.r.l (LUX)
Hella Acquico GP S.a.r.l (LUX)
Hella Acquico GP SCSp (LUX)
Hella Holding S.a.r.l (LUX)
H Main Holding S.a.r.l (LUX)
Main 1 S.a.r.l (LUX)
H Main 2 S.a.r.l (LUX)
H Main 3 S.a.r.l (LUX)
H Main 4 S.a.r.l (LUX)
H Main 5 S.a.r.l (LUX)
H Main 6 S.a.r.l (LUX)
H Main 7 S.a.r.l (LUX)
EPISO 6 Nexus Holding S.á.r.l. (LUX)
Aventos Eta Investment GmbH
EPISO 6 Nexus MidCo S.á.r.l. (LUX)
EPISO 6 Manor GP S.á.r.l. (LUX)
EPISO 6 Manor JV SCSp (LUX)
EPISO 6 Manor Holding S.á.r.l. (LUX)
Manor Property S.á.r.l. (LUX)
Manor Devco Limited (UK)
EPISO 6 Northface Holding S.á.r.l. (LUX)
Northface 1 S.á.r.l. (LUX)
Northface 2 S.á.r.l. (LUX)
Northface 3 Fixtures S.á.r.l. (LUX)
EPISO 6 Panther Co-Investment SCSp (JE)
EPISO 6 Panther (JE) GP Limited
EPISO 6 Panther (JE) JV SLP
EPISO 6 Panther (JE) Holdco Limited
EPISO 6 Panther Property Limited (JE)

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

New York Life Investment Management Holdings LLC (continued)



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

New York Life Investment Management Holdings LLC (continued)

EPISO 4 Student Housing SCSp (LUX)
Ausbil Investment Management Limited (AUS)
Ausbil Australia Pty. Ltd. (AUS)
Ausbil Asset Management Pty. Ltd. (AUS)
Ausbil Global Infrastructure Pty. Limited (AUS)
Ausbil Investment Management Limited Employee Share Trust (AUS)
Ausbil Global SmallCap Fund (AUS) (no authority to manage fund AUSBIL has sole authority)

Ausbil Long Short Focus Fund (AUS)
Ausbil CORE Global Listed Infrastructure Fund (no authority to manage fund AUSBIL has sole authority)
NYLIFE Distributors LLC (DE)

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

NYLife Real Estate Holdings LLC

Huntsville NYL LLC (DE)
REEP-IND Forest Park NJ LLC (DE)
- FP Building 4 LLC (DE)
- FP Building 1-2-3 LLC (DE)
- FP Building 17, LLC (DE)
- FP Building 20, LLC (DE)
- FP Mantua Grove LLC (DE)
- FP Lot 1.01 LLC (DE)

REEP-IND NJ LLC (DE)
- NJIND JV LLC (DE)
  - NJIND Hook Road LLC (DE)
  - NJIND Bay Avenue LLC (DE)
  - NJIND Bay Avenue Urban Renewal LLC (DE)
  - NJIND Corbin Street LLC (DE)

REEP-MF Cumberland TN LLC (DE)
- Cumberland Apartments, LLC (TN)

REEP-MF Marina Landing WA LLC (DE)
- REEP-SP Marina Landing LLC (DE)

REEP-MF Woodridge IL LLC (DE)
REEP-RTL SASI GA LLC (DE)
REEP-RTL Bradford PA LLC (DE)
REEP-RTL CTC NY LLC (DE)
- 5005 LBJ Tower LLC (DE)

REEP-OFC/RTL MARKET ROSS TX LLC (DE)
- MARKET ROSS TX JV LLC (DE)
  - MARKET ROSS TX GARAGE OWNER LC (DE)
  - MARKET ROSS TX OFFICE OWNER LLC (DE)
  - MARKET ROSS TX RETAIL OWNER LLC (DE)

REEP-OFC Mallory TN LLC (DE)
- 3665 Mallory JV LLC (DE)

REEP-OFC WATER RIDGE NC LLC (DE)
REEP-OFC 2300 Empire LLC (DE)
REEP-MF Wynnewood PA LLC (DE)
- Wynnewood JV LLC (DE)

REEP-MU Fayetteville NC LLC (DE)
- 501 Fayetteville JV LLC (DE)
  - 501 Fayetteville Owner LLC (DE)

REEP-MU SOUTH GRAHAM NC LLC (DE)
- 401 SOUTH GRAHAM JV LLC (DE)
  - 401 SOUTH GRAHAM OWNER LLC (DE)

REEP-IND COMMERCE CITY CO LLC (DE)
- REEP-BRENNAN COMMERCE CITY JV LLC (DE)

REEP-OFC Mass Ave MA LLC (DE)
REEP-MF FARMINGTON IL LLC (DE)
- REEP-MARQUETTE FARMINGTON JV LLC (DE)
  - REEP-MARQUETTE FARMINGTON OWNER LLC (DE)

REEP-MF BELLEVUE STATION WA LLC (DE)
- REEP-LP BELLEVUE STATION JV LLC (DE)

REEP-HINE ENCLAVE POINT AZ LLC (DE)
- REEP-HINES ENCLAVE POINT JV LLC (DE)

REEP-MF WILDHORSE RANCH TX LLC (DE)
- REEP-WP WILDHORSE RANCH JV LLC (DE)

REEP-IND ROMULUS MI LLC (DE)
- REEP-NPD ROMULUS JV LLC
- REEP-IND ROMULUS MI II LLC (DE)

REEP-NPD ROMULUS II AND III JV LLC
REEP-NPD ROMULUS II AND III JV LLC (DE)
REEP-NPD Romulus II AND III JV B5 OWNER LLC (fka REEP-NPD Romulus II JV LLC) (DE)

REEP-MF SOUTH MAIN TX LLC (DE)
- REEP-AO SOUTH MAIN JV LLC (DE)
- REEP-AO SOUTH MAIN OWNER LLC (DE)

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY	RE					NO	
0826	New York Life Group	91596	13-3044743	3683691	0000727136		New York Life Insurance and Annuity Corporation	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	81353	52-1530175				NYLIFE Insurance Company of Arizona	AZ	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4199614				New York Life Enterprises LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4081725	2928649	0001270096		NYLIFE LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			46-4293486		0001606720		NYL Investors LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206682		0001513831		New York Life Investment Management Holdings LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			27-0166422				NYLife Real Estate Holdings, LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	64548	13-2556568				New York Life Group Insurance Company of NY	NY	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	65498	23-1503749				Life Insurance Company of North America	PA	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			06-1252418				LINA Benefit Payments, Inc.	DE	NIA	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Benefit Payments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2379075				NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2530753				NYL Emerging Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Wind Investments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance Company	Ownership	67.974	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	32.026	New York Life Insurance Company	NO	
							NYLIC HKP Venture LLC	DE	NIA	NYLIC HKP Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIC HKP REIT LLC	DE	NIA	NYLIC HKP Venture LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Flatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			98-1075997				Flatiron CLO 2013-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1180305				Flatiron CLO 2015-1 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1330289				Flatiron CLO 17 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 18 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 19 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 20 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 21 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 22 LLC	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	12
							Flatiron CLO 25 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 26 Ltd.	NJ	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 23 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 27 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	
							Flatiron CLO 28 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	
							Flatiron CLO 30 Ltd.	DE	OTH	Flatiron RR LLC	Influence	1.000	New York Life Insurance Company	NO	
							Flatiron RR LLC, Manager Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Flatiron RR LLC, Retention Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Flatiron CLO 29 Ltd.			TBD	TBD		New York Life Insurance Company	NO	
							Flatiron RR CLO 30 Ltd.	CYM		TBD	TBD		New York Life Insurance Company	NO	
							Flatiron CLO 31 Ltd.			TBD	TBD		New York Life Insurance Company	NO	
							Flatiron CLO 32 Ltd.			NYL Investors	Ownership	70.000	New York Life Insurance Company	NO	
							Flatiron CLO 33 Ltd.			TBD	TBD		New York Life Insurance Company	NO	
							Flatiron CLO 34 Ltd. NYL Investors			TBD	TBD		New York Life Insurance Company	NO	
							Stratford CDO 2001-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	8
							Silver Spring, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Silver Spring Associates, L.P.	PA	NIA	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							SCP 2005-C21-002 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-003 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-006 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-007-LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-008 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-009 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-017 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-018 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-021 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-025 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-031 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-036 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-061 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-063 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-067 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-069 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-070 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis, L.P.	TX	NIA	NYMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freeport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freeport, L.P.	TX	NIA	NYMH-Freeport GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston, L.P.	TX	NIA	NYMH-Houston GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano, L.P.	TX	NIA	NYMH-Plano GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio, L.P.	TX	NIA	NYMH-San Antonio GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville, L.P.	TX	NIA	NYMH-Stephenville GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor, L.P.	TX	NIA	NYMH-Taylor GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH Attleboro MA, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Farmingdale, NY, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia Realty, LP	DE	NIA	NYLMDC King of Prussia GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			88-1158147				Country Place LP	DE	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
			88-1150098				Country Place JV LLC	DE	NIA	Country Place LP	Ownership	0.000	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance Company	Ownership	95.500	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.500	New York Life Insurance Company	NO	
			88-1049453				REEP-DRP Salisbury Square Tower One TAB JV LLC	DE	NIA	REEP-MF Salisbury Square Tower One TAF LLC	Ownership	80.000	New York Life Insurance Company	NO	
							Salisbury Square Tower One LLC	DE	NIA	REEP-DRP Salisbury Square Tower One TAB JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							CUMBERLAND PROPERTIES LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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			47-3304035				2015 DIL PORTFOLIO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-3444658				PA 180 KOST RD LLC	DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Cortlandt Town Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-ADC GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-0765152				REEP-WP ART TOWER JV LLC	DE	NIA	New York Life Insurance Company	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-1250 Forest LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HZ SPENCER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 4700 Nall TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			37-1768259				REEP-IND Aegean MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Alpha TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-2598877				REEP-IND MCP VIII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND CHINO CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND FRANKLIN MA HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			61-1738919				REEP-IND FREEDOM MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Fridley MN LLC	MN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			32-0442193				REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4607723				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4646530				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4685915				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4592121				REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT CA LLC	DE		REEP-IND STANFORD COURT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valley View TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valwood TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF 960 East Paces Ferry GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			82-1945938				REEP-MF 960 EPF Opco GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4102691				REEP-MF Emblem DE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	NO	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
							REEP 220 NW Owner LLC	DE	NIA	REEP-MF Mount Laurel NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AVERY OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wallingford WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			87-1661026				REEP-MF STEWART AZ HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF STEWART AZ	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	

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							REEP-OFC Bellevue WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Financial Center FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC WATER RIDGE NC HOLDCO LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TWO WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FOUR WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SIX WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC EIGHT WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC NINE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ELEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2351415				REEP-MF FOUNTAIN PLACE MN LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2456809				REEP-MF FOUNTAIN PLACE LLC	DE	NIA	REEP-MF FOUNTAIN PLACE MN LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3514927				REEP-MF Park-Line FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST II AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Flemington NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Mill Creek NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			85-3592979				REEP-RTL NPM GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP OFC 515 Post Oak TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance Company	Ownership	39.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	61.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
							REEP-OFC 410 TOWNSEND CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 410 TOWNSEND	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville GP LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville LP	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville JV LP	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-SS Kernersville QRS, Inc	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 600 TOWNSEND CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 600 TOWNSEND LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 1341 G DC LLC	DE	NIA	New York Life Insurance Company	Ownership	65.000	New York Life Insurance Company	NO	
							REEP-OFC 1341 G DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	35.000	New York Life Insurance Company	NO	
							REEP-OFC 1030 15NW DC LLC	DE	NIA	New York Life Insurance Company	Ownership	65.000	New York Life Insurance Company	NO	
							REEP-OFC 1030 15NW DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	35.000	New York Life Insurance Company	NO	
							REEP-OFC 1111 19NW DC LLC	DE	NIA	New York Life Insurance Company	Ownership	63.826	New York Life Insurance Company	NO	
							REEP-OFC 1111 19NW DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	36.174	New York Life Insurance Company	NO	
							REEP-OFC 30 WM IL LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SS Marshfield LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP- LLC Marshfield JV LLC	DE		REEP-SS Marshfield LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SS Vallejo LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 353 Sacramento LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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							REEP-Royal 353 Sacramento JV LLC	DE	NIA	REEP-OFC 353 Sacramento LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Reno LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus II AND III JV LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus II AND III JV B4 OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus II AND III JV B5 OWNER LLC (fka REEP-NPD Romulus II JV LLC)	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			39-4116618				REEP-OFC 757 Third Avenue NY LLC	DE	NIA	New York Life Insurance Company	Ownership	53.000	New York Life Insurance Company	NO	
			39-4116618				REEP-OFC 757 Third Avenue NY LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	47.000	New York Life Insurance Company	NO	
							REEP-OFC 260 Sheridan JV CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 260 Sheridan JV Owner CA LLC	DE	NIA	REEP-OFC 260 Sheridan JV CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REKA 51M HOLDINGS, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Melrich Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 18, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 19, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Summitt Ridge Apartments, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							PTC Acquisitions, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Martingale Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Funding	CYM	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							New York Life Global Funding	DE	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							Government Energy Savings Trust 2003-A	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							UFI-NOR Federal Receivables Trust, Series 2009B	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							JREP Fund Holdings I, L.P.	CYM	NIA	New York Life Insurance Company	Ownership	12.500	New York Life Insurance Company	NO	
							Jaguar Real Estate Partners L.P.	CYM	NIA	New York Life Insurance Company	Ownership	30.300	New York Life Insurance Company	NO	
							REEP-NYL JAG ACQUISITION CO MEMBER LLC	DE	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							NYLIFE Office Holdings Member LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
					0001711406		NYLIFE Office Holdings LLC	DE	NIA	NYLIFE Office Holdings Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
					0001728620		NYLIFE Office Holdings REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC DRAKES LANDING LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC CORPORATE POINTE CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC VON KARMAN CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE BOWDOIN SQUARE MA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 525 N Tryon NC LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2591038				525 Charlotte Office LLC	DE	NIA	REEP-OFC 525 N Tryon NC LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IMPIC OFC PROMINENCE ATLANTA LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							Sol Invictus Note Issuer 2021-1 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							Veritas Doctrina Note Issuer SPV LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							Fairview Capital Partners,LLC	DE	NIA	New York Life Insurance Company	Other	49.000	New York Life Insurance Company	NO	
							AC 2023 NMTC Investor, LLC		NIA	New York Life Insurance Company	Ownership	79.200	New York Life Insurance Company	NO	
							AC 2023 NMTC Investor, LLC		NIA	New York Life Insurance and Annuity Corporation	Ownership	19.800	New York Life Insurance Company	NO	
							USB NMTC FUND 2023-6, LLC	DE	NIA	AC 2023 NMTC Investor, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIAC RLP II, LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	100.000	New York Life Insurance Company	NO	
							Development Funding Backed Pass-Through Trust Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	11.750	New York Life Insurance Company	NO	
							NYLIC RLP II, LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Phalanx Mortgage Opportunities Trust	DE	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							Phalanx Mortgage Opportunities Trust Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC	DE	NIA	New York Life Insurance Company	Ownership	90.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	10.000	New York Life Insurance Company	NO	
							MSVEF II Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	85.000	New York Life Insurance Company	NO	
							MSVEF II Investor LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	15.000	New York Life Insurance Company	NO	
							MSVEF Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
					0001742549		MSVEF Feeder LP	DE	NIA	MSVEF Investor LLC	Ownership	55.560	New York Life Insurance Company	NO	
							MSVEF REIT LLC	DE	NIA	MSVEF Feeder LP	Ownership	55.560	New York Life Insurance Company	NO	
							Madison Square Value Enhancement Fund LP	DE	NIA	MSVEF REIT LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF II MF Graces Reserve Member NC LLC	DE	NIA	New York Life Insurance Company	Ownership	90.000	New York Life Insurance Company	NO	
							Graces Reserve JV LLC	DE	NIA	MSVEF II MF Graces Reserve Member NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							Graces Reserve NC Owner LLC	DE	NIA	Graces Reserve JV LLC	Ownership	99.900	New York Life Insurance Company	NO	
							MSVEF-MF Evanston GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Evanston II LP	DE	NIA	MSVEF-MF Evanston GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 AZ LP	DE	NIA	MSVEF-IND Commerce 303 GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-SW Commerce 303 JV LP	DE	NIA	MSVEF-IND Commerce 303 AZ LP	Ownership	95.000	New York Life Insurance Company	NO	
			88-2404158				MSVEF-MF Pennbrook Station GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
			88-2389603				MSVEF-MF Pennbrook Station PA LP	DE	NIA	MSVEF-MF Pennbrook Station GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
			92-0292003				MSVEF-MF Burroughs Mill GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-MF Burroughs Mill NJ LP	DE	NIA	MSVEF-MF Burroughs Mill GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							MSVEF-MF Gramercy JV GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-MF Gramercy OH LP	DE	NIA	MSVEF-MF Gramercy JV GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-CR Gramercy JV LP	DE	NIA	MSVEF-MF Gramercy OH LP	Ownership	75.000	New York Life Insurance Company	NO	
			93-2307803				MSVEF-CR Gramercy Owner GP LLC	DE	NIA	MSVEF-CR Gramercy JV LP (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			93-2308168				MSVEF-CR Gramercy Owner LP	DE	NIA	MSVEF-CR Gramercy JV LP (Delaware)	Ownership	99.900	New York Life Insurance Company	NO	
			93-2308168				MSVEF-CR Gramercy Owner LP	DE	NIA	MSVEF-CR Gramercy Owner GP LLC (Delaware)	Ownership	0.100	New York Life Insurance Company	NO	
							SEAF Sichuan SME Investment Fund LLC	DE	NIA	New York Life Enterprises LLC	Ownership	39.980	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	New York Life Enterprises LLC	Ownership	84.380	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	NYL Cayman Holdings Ltd.	Ownership	15.620	New York Life Insurance Company	NO	
							Max Estates Limted. Max Ventures and Industries Limited	IND	NIA	New York Life International Holdings Limited	Ownership	19.450	New York Life Insurance Company	NO	
							Max Estates Limted.Max Ventures and Industries Limited	IND	NIA	New York Life Insurance Company	Ownership	1.290	New York Life Insurance Company	NO	
							Max I Limited	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Assets Services Limted.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Pharmax Corporation Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Towers Private. Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Max Towers Private. Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Max Estates 128 Private. Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Acreage Builders Private. Limited.	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	

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							Acreage Builders Private. Limited.	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Astiki Realty Private Limited	IND		Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Two Limited	IND		Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Cayman Holdings Ltd.	CYM	NIA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Worldwide Capital Investments, LLC	DE	NIA	NYL Cayman Holdings Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	New York Life Enterprises LLC	Ownership	99.998	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	NYL Worldwide Capital Investments	Ownership	0.002	New York Life Insurance Company	NO	
							Administradora de Conductos SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Agencias de Distribucion SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Agencias de Distribucion SMNYL, S.A. de C.V.	Ownership	1.000	New York Life Insurance Company	NO	
			26-1483563				Eagle Strategies LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3853547				New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3808042		0001033244		New York Life Trust Company	NY	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0145686		0000071637		NYLIFE Securities LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3929029				NYLINK Insurance Agency Incorporated	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors (U.K.) Limited	GBR	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors REIT Manager LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-2215510				MSVEF II GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF RT Feeder II LP	DE	NIA	MSVEF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-2273403				MSVEF II RT LLC	DE	NIA	MSVEF RT Feeder II LP	Ownership	70.000	New York Life Insurance Company	NO	
			33-2175484				Madison Square Value Enhancement Fund II LP	DE	NIA	MSVEF II RT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors NCVAD II GP, LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							McMorgan Northern California Value Add/Development Fund II, LP (MNCVAD II)	DE	NIA	NYL Investors NCVAD II GP, LLC	Ownership	50.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC 770 L Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-MF UNION CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II- HOLLIDAY UNION JV LLC	DE	NIA	MNCVAD II-MF UNION CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC HARBORS CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-SEAGATE HARBORS LLC	DE	NIA	MNCVAD II-OFC HARBORS CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC 630 K Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-IND SHILOH CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-BIG SHILOH JC LLC	DE	NIA	MNCVAD II-IND SHILOH CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
			84-1758196				MSSDF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-2306247				MSSDF II GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company		
			93-2399069				MSSDF II Member LLC	DE	NIA	New York Life Insurance Companies	Ownership	35.000	New York Life Insurance Company	NO	
			93-2399069				MSSDF II Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Annuity Corporation	NO	
			93-2469180				Madison Square Structured Debt Fund II LP	DE	NIA	MSSDF II Member LLC	Ownership	100.000	New York Life Insurance Company	NO	

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			92-2421807				MSSDF REIT II LLC	DE	NIA	Madisson Square Structured Debt Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance Company	Ownership	35.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Company	NO	
			84-1797003				Madison Square Structured Debt Fund LP	DE	NIA	MSSDF Member LLC	Ownership	40.400	New York Life Insurance Company	NO	
			84-1819107				MSSDF REIT LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4113067				MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4120070				MSSDF REIT Funding Sub III LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub IV LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-3760197				MSSDF REIT Funding Sub V LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VI LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VII LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-1441293				MSSDF-OFCB Voss San Felipe LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-1429937				MSSDF-OFCB Woodway LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-2600376				MSSDF-OFCB Hanover LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-4382159				MSSDF-OFCB El Segundo LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							NYL 717 Texas Member LLC	DE	NIA	NYL Investors LLC	Ownership	50.000	New York Life Insurance Company	NO	
							NYL 717 Texas Member LLC	DE	NIA	NYL Investors LLC	Ownership	50.000	New York Life Insurance Company	NO	
			33-4333250				NYL 717 Texas Holdings LLC	DE	NIA	NYL 717 Texas Member LLC	Ownership	37.500	New York Life Insurance Company	NO	
							NYL 717 Texas Holdings LLC	DE	NIA	NYL 717 Texas Member LLC	Ownership	37.500	New York Life Insurance Company	NO	
							MSSIV GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture LP	DE	NIA	MSSIV GP	Ownership	51.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture LP	DE	NIA	MSSIV GP	Ownership	49.000	New York Life Insurance Company	NO	
							MSSIV REIT Manager LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture REIT LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSSIV-MF Country Place MD LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	0.000	New York Life Insurance Company	NO	
			33-1407777				MSSIV-IND Speedway SC LLC	DE	NIA	New York Life Insurance Company	Ownership	45.900	New York Life Insurance Company	NO	
			33-1407777				MSSIV-IND Speedway SC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	5.100	New York Life Insurance Company	NO	
			33-1958036				NRL Speedway Venture LLC	DE	NIA	MSSIV-IND Speedway SC LLC	Ownership	39.530	New York Life Insurance Company	NO	
			33-1958036				NRL Speedway Venture LLC	DE	NIA	MSSIV-IND Speedway SC LLC	Ownership	60.470	New York Life Insurance Company	NO	
							SC Speedway Hwy 124, LLC	DE		NRL Speedway Venture LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-4098304				MSSIV-IND Speedway Phase II JV SC LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	100.000	New York Life Insurance Company	NO	
			33-4399404				SC Speedway Grand National, LLC	DE	NIA	MSSIV-IND Speedway Phase II JV SC LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-4122965				MSSIV-IND Speedway Phase II Member SC LLC	DE	NIA	MSSIV-IND Speedway Phase II JV SC LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			94-3390961				NYL Investor Madison Core Property Fund LP	DE	NIA	NYL Investors LLC	Management	0.000	New York Life Insurance Company	NO	9
			83-4025228				MCPF Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4049223				MCPF MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND TAMARAC FL	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							MADISON-OFC BRICKELL FL LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISION-IND POWAY CA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPC POWAY JV LLC	DE	NIA	MADISION-IND POWAY CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF GRANARY FLATS TX LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS JV LLC	DE	NIA	MADISON-MF GRANARY FLATS TX LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS OWNER LLC	DE	NIA	MADISON-AO GRANARY FLATS JV LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			87-3125674				MADISON-MF THE MEADOWS WA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS OWNER LLC	DE	NIA	MADISON-MF THE MEADOWS WA LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS JV LLC	DE	NIA	MADISON-ACG THE MEADOWS OWNER LLC (Delaware)	Ownership	90.000	New York Life Insurance Company	NO	
							MADISON-MOB Lee Highway VA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-OFC 5161 CA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON - SS Kernersville QRS, Inc.	DE		MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV GP LLC	DE		MADISON - SS Kernersville QRS, Inc.	Ownership	90.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV GP LLC	DE		Third Party	Ownership	10.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV LP	DE		MADISON - SS Kernersville QRS, Inc.	Ownership	90.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville JV LP	DE		Third Party	Ownership	10.000	New York Life Insurnace Company	NO	
							MADISON - LPP Kernersville GP LLC	DE		MADISON - LPP Kernersville JV LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON -LPP Kernersville LP	DE		MADISON - LPP Kernersville JV LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON-MF Apex Newbury PA LLC	DE		MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MCPF-MOB PEMBROKE PINES FL LLC	DE		MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MCPF-MF Perimeter Gardens GA LLC	DE		MCPF Holdings LLC	Ownership	100.000	New York Life Insurnace Company	NO	
							MADISON-IND 2080 ENTERPRISE CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND CLAWITER CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-REDCO CLAWITER JV LLC	DE	NIA	MADISON-IND CLAWITER CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND ENTERPRISE RIALTO CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Mill Creek, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway Phases II and III, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Delta Court, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Fremont Distribution Center, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Century, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Newpoint Commons, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Northsight, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB Centerstone IV CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							MADISON-OFC One Main Place OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Hoyt OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5172577				MADISON-RTL Clifton Heights PA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND Locust CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5640009				MADISON-OFC Weston Pointe FL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF MCCADDEN CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC 1201 WEST IL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MCCAFFERY 1201 WEST IL LLC	DE	NIA	MADISON-OFC 1201 WEST IL LLC	Ownership	92.500	New York Life Insurance Company	NO	
			83-4019048				MADISON-MF TECH RIDGE TX LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-RTL SARASOTA FL, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB CITRACADO CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Osprey QRS Inc	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			87-4097153				Madison-MF Osprey NC GP LLC	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	100.000	New York Life Insurance Company	NO	
			87-4075458				Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	99.000	New York Life Insurance Company	NO	
							Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey NC LP	Ownership	1.000	New York Life Insurance Company	NO	
							MADISON-IND LNDR TABOR ROAD NJ LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-SS Crozet VA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPP Croze JV LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Apex Newbury PA LLC	DE		Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
							MCPF-MOB PEMBROKE PINES FL LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurnace Company	NO	
			39-2948083				NYLIM Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Bow River Advisers, LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	49.000	New York Life Insurance Company	NO	
							NYL Investments Europe Limited		NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108933				NYL Investments (International) Ltd.	GBR	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108959				NYL Investments (Services) Ltd.	GBR	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108940				NYL Investments UK LLP	GBR	NIA	NYL Investments (International) Ltd.	Ownership	99.000	New York Life Insurance Company	NO	
			98-1108940				NYL Investments UK LLP	GBR	NIA	NYL Investments (Services) Ltd.	Ownership	1.000	New York Life Insurance Company	NO	
							New York Life Investment Management Asia Limited	JPN	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466		0000061227		MacKay Shields LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Shields Emerging Markets Debt Portfolio	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676586				MacKay Municipal Managers Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2332835		0001432467		MacKay Municipal Opportunities Master Fund, L.P.	DE	NIA	MacKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			22-2267512		0001432468		MacKay Municipal Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676650				MacKay Municipal Managers Credit Opportunities GP, LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523736		0001460030		MacKay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523739		0001460023		MacKay Municipal Credit Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	

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			38-4019880		0001700102		MacKay Municipal Credit Opportunities HL Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3040968				MacKay Municipal Short Term Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3041041		0001532022		MacKay Municipal Short Term Opportunities Fund LP	DE	NIA	MacKay Municipal Short Term Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MacKay Shields LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MacKay Shields LLC	Board of Directors	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Strategic Bond Portfolio	IRL		New York Life Insurnace Company	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Strategic Bond Portfolio	IRL		MacKay Shields LLC	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	MacKay Shields LLC	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	MacKay Shields LLC	Ownership	0.640	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.360	New York Life Insurance Company	NO	
			27-3064248				MacKay Shields High Yield Active Core Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4248749		0001502130		MacKay Shields High Yield Active Core Fund LP	DE	NIA	MacKay Shields High Yield Active Core Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001502133		MacKay Shields Defensive Bond Arbitrage Fund Ltd.	BMU	NIA	MacKay Shields LLC	Ownership	0.070	New York Life Insurance Company	NO	
			45-2732939				MacKay Shields Core Fixed Income Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2733007		0001529525		MacKay Shields Core Fixed Income Fund LP	DE	NIA	MacKay Shields Core Fixed Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1760156				MacKay Shields Select Credit Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4553436		0001703194		MacKay Shields Select Credit Opportunities Fund LP	DE	NIA	MacKay Shields Select Credit Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-3358622				MacKay Municipal Managers California Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal California Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers California Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2401724				MacKay Municipal New York Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4002797		0001685030		MacKay Municipal New York Opportunities Fund, L.P.	DE	NIA	MacKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001700100		MacKay Municipal Opportunity HL Fund LP	DE	NIA	MacKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2575585				MacKay Municipal Capital Trading GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4846547				MacKay Municipal Capital Trading Master Fund, L.P	DE	NIA	MacKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1836504				MacKay Municipal Capital Trading Fund, L.P.	DE	NIA	MacKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1715543				MacKay Shields Intermediate Bond Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	

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			82-1716026		0001715261		MacKay Shields Intermediate Bond Fund LP	DE	NIA	MacKay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers Opportunities Allocation GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3051488				MacKay Municipal Managers Opportunities Allocation Master Fund LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3085547				MacKay Municipal Managers Opportunities Allocation Fund A LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3088001				MacKay Municipal Managers Opportunities Allocation Fund B LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2017635				MacKay Municipal Managers High Yield Select GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2046842		0001783642		MacKay Municipal High Yield Select Fund LP	DE	NIA	MacKay Municipal Managers High Yield Select GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers High Income Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal High Income Opportunities Fund LP	DE	NIA	MacKay Municipal Managers High Income Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1621347				Candriam Global Sustainanble Emerging Markets Equities Fund LP	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
			87-1598388				MKS Global Emerging Markets Equities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	MKS Global Emerging Markets Equities Fund GP LLC	Ownership	0.050	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	99.950	New York Life Insurance Company	NO	
			92-3561816				MacKay Shields Series Fund Managing Member LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3539309				MacKay Shields Series Fund	DE	NIA	MacKay Shields Series Fund Managing Member LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			92-3559458				Securitized Credit Opportunities Series	DE	NIA	MacKay Shields Series Fund Managing Member LLC	Ownership	3.560	New York Life Insurance Company	NO	
			92-3559459				Securitized Credit Opportunities Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	96.440	New York Life Insurance Company	NO	
			99-5102668				High Yield Corporate Bond Series	DE	NIA	MacKay Shields Series Fund Managing Member LLC	Ownership	0.000	New York Life Insurance Company	NO	
			99-5102669				High Yield Corporate Bond Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.000	New York Life Insurance Company	NO	
			92-3540205				MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561393				MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP	DE	NIA	MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-1664787				Apogem Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.640	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	Life Insurance Company of North America	Ownership	12.460	New York Life Insurance Company	NO	
			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806918		0001538584		Madison Capital Funding Co-Investment Fund LP	DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	NO	
			80-0920962				Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	

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			61-1711540		0001577927		Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1143853				MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Ironshore Investment BL I Ltd.	BMU	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			46-2213974				MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	NO	
			46-2213974				MCF CLO IV LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			81-4067250				MCF CLO V LLC	DE	NIA	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company	NO	
			81-4067250				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-1943737				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-2734635				MCF CLO VII LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII Ltd	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
			99-1698517				MCF CLO VIII Blocker LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX LLC		NIA	MCF CLO IX Ltd.	Ownership	100.000	New York Life Insurance Company	NO	1
							MCF CLO IX LLC	DE	NIA	MCF CLO IX Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Ltd.	NJ	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO 10 LLC	DE	NIA	MCF CLO 10 Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Blocker LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Blocker LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4883128				MCF KB Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			61-1907486				MCF KB Fund II LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MC KB Fund III LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			84-3329380				MCF Hyundai Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Apogem Direct Lending Hyundai Fund 2 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	2
							Apogem Direct Lending Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem DL Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem DL Levered Fund SPV 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Loan Portfolio 2023 LLC		NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Umbrella	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem US Direct Lending Limited I	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							MCF Senior Debt Fund 2020 GP LLC		NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
			85-1708233				MCF Senior Debt Fund 2020 LP	CYM	NIA	MCF Senior Debt Fund 2020 LP	Other	0.000	New York Life Insurance Company	NO	1
			35-2537165				MCF Mezzanine Carry I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance Company	Ownership	66.670	New York Life Insurance Company	NO	
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							MCF PD Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			98-1450997				MCF PD Fund LP	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			83-4242231				MCF Senior Debt Fund 2019-I LP		NIA	MCF Senior Debt Fund 2019-I GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							Apogem Direct Lending Nighthawk Fund	CYM	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar, LP	DE	NIA	New York Life Capital Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund, L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							GoldPoint Core Opportunities Fund II L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670568		GoldPoint Mezzanine Partners Co-Investment Fund A, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001652367		GoldPoint Mezzanine Partners IV, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Blocker LP (GPPMBA)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Preferred Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV C Blocker LP (GPPMBC)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV D Blocker LP (GPPMBD)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV ECI Aggregator LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV F Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV G Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV H Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV I Blocker LP		NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners Offshore IV, L.P.	CYM	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670563		GoldPoint Partners Co-Investment Fund-A, LP	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V G Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar, LLC		NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt Partners Offshore V, LP	CYM	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V RS LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar GP, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V A Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V-ECI Aggregator LP	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V B Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V D Blocker LLC		NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP LuxCo V GP Sarl	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar GP, LLC		NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001644721		GoldPoint Partners Select Manager Fund III, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	

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							GoldPoint Partners Select Manager Fund III AIV, L.P.	DE	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar, L.P	DE	NIA	GoldPoint Partners Select Manager IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001725867		GoldPoint Partners Select Manager Fund IV, L.P.	DE	NIA	GoldPoint Partners Select Manager IV GenPar, L.P	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager V GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager V GenPar, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Fund V, L.P.		NIA	GoldPoint Partners Select Manager V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada V GenPar Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund V, L.P.	CAN	NIA	GoldPoint Partners Canada V GenPar Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada III GenPar, Inc	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund III, L.P.	CAN	NIA	GoldPoint Parners Canada III GenPar, Inc .	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Parners Canada IV GenPar Inc	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund IV, L.P.	CAN	NIA	GoldPoint Parners Canada IV GenPar Inc	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI - ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker A LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker B LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker C LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker D LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker E LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker F LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker H LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker I LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Co-Invest VII GenPar, GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Co-Invest VII, GenPar LP	DE	NIA	Apogem Co-Invest VII GenPar, GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Partners Co-Investment VII, LP		NIA	Apogem Co-Invest VII, GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
							Goldpoint Partners Canada GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Canada II GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager Canada Fund II, L.P.	CAN	NIA	NYLCAP Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Mezzanine Partners II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Mezzanine Partners II GenPar, LP	DE	NIA	NYLIM Mezzanine Partners II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							NYLCAP Mezzanine Partners III GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III, LP		NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001483925		NYLCAP Mezzanine Offshore Partners III, LP	CYM	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager II GenPar GP, LLC		NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager II GenPar GP, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001520743		NYLCAP Select Manager Fund II, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP India Funding LLC		NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-JB Asset Management Co. LLC	MUS	NIA	NYLCAP India Funding LLC	Ownership	24.660	New York Life Insurance Company	NO	2
					0001356865		New York Life Investment Management India Fund II, LLC	MUS	NIA	NYLIM-JB Asset Management Co., LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management India Fund (FVCI) II, LLC	MUS	NIA	New York Life Investment Management India Fund II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP India Funding III LLC		NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-Jacob Ballas Asset Management Co. III, LLC	MUS	NIA	NYLCAP India Funding III LLC	Ownership	24.660	New York Life Insurance Company	NO	3
					0001435025		NYLIM Jacob Ballas India Fund III, LLC	MUS	NIA	NYLIM-Jacob Ballas Asset Management Company III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas Capital India (FVCI) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India (FII) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Evolvence Asset Management, Ltd.	CYM	NIA	Apogem Capital LLC	Ownership	24.500	New York Life Insurance Company	NO	
							EIF Managers Limited	MUS	NIA	Evolvence Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	NO	
							EIF Managers II Limited	MUS	NIA	Evolvence Asset Management, Ltd.	Ownership	55.000	New York Life Insurance Company	NO	
							AHF V ECI Aggregator LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							AHF VI ECI Aggregator LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund V LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund VI LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Cardinal Co-Investment GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Cardinal Co-Investment Fund, LP	DE	NIA	Apogem Cardinal Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ARAF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Real Assets Fund IV, LP	DE	NIA	ARAF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ASF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII, LP	DE	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII Coinvestments LP		NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII , LP	CYM	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							BFO GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							BFO Apogem Private Markets LP	DE	NIA	BFO GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Tetra Opportunities Partners	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2631913				BMG PAPM GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2611868				BMG PA Private Markets LP		NIA	BMG PAPM GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1503475				BMG Private Markets LP	CYM	NIA	BMG PAPM GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Special Situations LLC	CYM	NIA	BMG Private Markets (Cayman) LP	Ownership	100.000	New York Life Insurance Company	NO	7

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			84-2641258				PACD MM, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2106547				PA Capital Direct, LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							ApCap Strategic Partnership I LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Credit Program Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1396530				PA Credit Program Carry, LLC	DE	NIA	PA Credit Program Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4877177		0001368975		Private Advisors Coinvestment Fund, LP	DE	NIA	PACIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662477		0001489910		Private Advisors Coinvestment Fund II, LP	DE	NIA	PACIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591588				PACIF II Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591860				PACIF II Carry, LLC	DE	NIA	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2548534				PACIF III Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			80-0916710				PACIF III Carry, LLC	DE	NIA	PACIF III Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4247870		0001646588		Private Advisors Coinvestment Fund IV, LP	DE	NIA	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4489053				PACIF IV Carry, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PAMMF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-1689912		0001762448		PA Middle Market Fund, LP	DE	NIA	PAMMF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4838202		0001374891		Private Advisors Small Company Buyout Fund III, LP	DE	NIA	PASCBF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-4078336		0001537995		Private Advisors Small Company Buyout Fund V, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VI Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4523581				PASCPEF VI Carry, LLC	DE	NIA	PASCPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-4301623		0001595889		Private Advisors Small Company Private Equity Fund VI, LP		NIA	PASCPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1223903		0001635254		Private Advisors Small Company Private Equity Fund VI, LP	CYM	NIA	PASCPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5430553		0001657189		Private Advisors Small Company Private Equity Fund VII, LP		NIA	PASCPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1286549		0001711424		Private Advisors Small Company Private Equity Fund VII, LP	CYM	NIA	PASCPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VII Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5442078				PASCPEF VII Carry, LLC	DE	NIA	PASCPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VIII GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2042371				Private Advisors Small Company Private Equity Fund VIII, LP		NIA	PASCPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1417728		0001711426		Private Advisors Small Company Private Equity Fund VIII, LP	CYM	NIA	PASCPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1939809				PASCPEF IX GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1800282				PA Small Company Private Equity Fund IX, LP		NIA	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1516465				PA Small Company Private Equity Fund IX, LP	CYM	NIA	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APEF X GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund X, LP		NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							Apogem Private Equity Fund X	CYM	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-2155868				APEF XI GP, LLC		NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund XI (Cayman), LP	CYM	NIA	APEF XI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-2217155				Apogem Private Equity Fund XI, LP	DE	NIA	APEF XI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APEF XI Multi-Asset, LP	DE	NIA	Apogem Private Equity Fund XI, LP	Ownership	100.000	New York Life Insurance Company	NO	
							APEF XI Directs, LP	DE	NIA	Apogem Private Equity Fund XI, LP	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331000				Cuyahoga Capital Partners IV Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331219		0001514824		Cuyahoga Capital Partners IV LP	DE	NIA	Cuyahoga Capital Partners IV Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
			26-3698069	3835342			Cuyahoga Capital Emerging Buyout Partners Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-3698209	3835351			Cuyahoga Capital Emerging Buyout Partners LP	DE	NIA	Cuyahoga Capital Emerging Buyout Partners Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Real Assets Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4479441				PA Real Assets Carry, LLC	DE	NIA	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Real Assets Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2582122				PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4468334				PA Emerging Manager Carry, LLC	DE	NIA	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2884836				PA Emerging Manager Carry II, LLC	DE	NIA	PA Emerging Manager Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4146929				Richmond Coinvestment Partners I, LP	DE	NIA	RIC I GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4511149				RIC I Carry, LLC	DE	NIA	RIC I Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4252449		0001646590		Private Advisors Secondary Fund V, LP	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ABC Burgers LLC	DE	NIA	Private Advisors Secondary Fund V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry, LLC	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3310049				PASF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3090059				PA Secondary Fund VI, LP	DE	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Secondary Fund VI Coinvestments, LP		NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PA Secondary Fund VI, LP	CYM	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PARAF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PARAF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5392508				PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4614299		0001691962		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II, LP		NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II LP	CYM	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3120890				PARAF II GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

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			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209				PA Contract Resources, LLC	DE	NIA	Private Advisors Real Assets Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			86-1973380				PARAF III GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1678206				PA Real Assets Fund III, LP	DE	NIA	PARAF III GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1875231				SAF GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1371149				Social Advancement Fund, LP	DE	NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2670366				Washington Pike GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2634832				Washington Pike, LP	DE	NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5036706				RLP Fund GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5053710				RLP Fund, LP (RLPLP)	DE	NIA	New York Life Insurance Company	Ownership	30.000	New York Life Insurance Company	NO	
			84-5053710				RLP Fund, LP (RLPLP)	DE	NIA	RidgeLake Partners GP, LLC	Ownership	70.000	New York Life Insurance Company	NO	
			88-2116464				RidgeLake Co-Investment Partners, LP (RLPCOLP)	DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Glacier Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Glacier Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Glacier GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Glacier GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Evergreen LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Evergreen LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Gemini LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Navigator LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Sigma LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Sunrise GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	83.330	New York Life Insurance Company	NO	
							RLP Sunrise GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	16.660	New York Life Insurance Company	NO	
							RLP Sunrise Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	83.330	New York Life Insurance Company	NO	
							RLP Sunrise Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	16.660	New York Life Insurance Company	NO	
							RLP Triple GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	82.010	New York Life Insurance Company	NO	
							RLP Triple GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	17.980	New York Life Insurance Company	NO	
							RLP Triple Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	82.010	New York Life Insurance Company	NO	
							RLP Triple Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	17.980	New York Life Insurance Company	NO	
							RLP Fund II GP LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	0.000	New York Life Insurance Company	NO	
							RLP Fund II LP	DE	NIA	RLP Fund II GP LLC	Ownership	0.000	New York Life Insurance Company	NO	
							RLP Profit Share (PA), LLC	DE		Employees	Ownership	49.000	New York Life Insurance Company	NO	
							RLP Profit Share (PA), LLC	DE		New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							RLP Profit Share (OAPC), LLC	DE		Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							The Hedged Strategies Fund LLC	DE		Ex-Employees (3 Non-Managing Memebers)	Ownership	98.000	New York Life Insurance Company	NO	
							The Hedged Strategies Fund LLC			Apogem	Ownership	2.000	New York Life Insurance Company	NO	
							NYLCAP Holdings	MUS	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Jacob Ballas Capital India Private Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	NO	
							Industrial Assets Holdings Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	NO	
							JB Cerestra Investment Management LLP	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	NO	

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			22-3704242		0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Workforce GP LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206685		0001133639		New York Life Investment Management LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Fund II GP, LLC	DE	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	NO	
							WFHG, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	NO	
				4643807	0001406803		Workforce Housing Fund I - 2007, LP	DE	NIA	WFHG, GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							IndexIQ Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	74.370	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	NO	
							IndexIQ Trust	DE	NIA	IndexIQ LLC	Other	0.000	New York Life Insurance Company	NO	
			02-0811753		0001415996		IndexIQ Advisors LLC	DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investments Active ETF Trust	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.500	New York Life Insurance Company	NO	
							NYLI CBRE Real Assets ETF	DE	NIA	New York Life Investment Management LLC	Ownership	85.000	New York Life Insurance Company	NO	
							NYLI MacKay Core Plus Bond ETF	DE	NIA	New York Life Investment Management LLC	Ownership	93.070	New York Life Insurance Company	NO	
							NYLI MacKay California Muni Intermediate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	15.400	New York Life Insurance Company	NO	
							NYLI MacKay California Muni Intermediate ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	36.600	New York Life Insurance Company	NO	
							NYLI MacKay High Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	98.000	New York Life Insurance Company	NO	
							NYLI Winslow Focused Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	78.100	New York Life Insurance Company	NO	
							NYLI Winslow Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	20.200	New York Life Insurance Company	NO	
							NYLI MacKay Securitized Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	77.500	New York Life Insurance Company	NO	
							NYLI MacKay Securitized Income ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	16.700	New York Life Insurance Company	NO	
							NYLI MacKay Muni Short Duration ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	88.890	New York Life Insurance Company	NO	
							NYLI MacKay Muni Allocation ETF	DE	NIA	New York Life Investment Management LLC	Ownership	94.800	New York Life Insurance Company	NO	
							New York Life Investments ETF Trust	DE	NIA	New York Life Insurance Company	Ownership	10.200	New York Life Insurance Company	NO	
							NYLI 500 International ETF	DE	NIA	New York Life Investment Management LLC	Ownership	53.620	New York Life Insurance Company	NO	
							NYLI Engender Equality ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	72.810	New York Life Insurance Company	NO	
							NYLI FTSE International Equity Currency Neutral ETF	DE	NIA	New York Life Investment Management LLC	Ownership	8.970	New York Life Insurance Company	NO	
							NYLI Global Equity R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	84.800	New York Life Insurance Company	NO	
							NYLI Healthy Hearts ETF	DE	NIA	New York Life Investment Management LLC	Ownership	66.150	New York Life Insurance Company	NO	
							NYLI CRBE NexGen Real Estate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	56.520	New York Life Insurance Company		
							NYLI Candriam International Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	79.400	New York Life Insurance Company	NO	
							NYLI Candriam U.S. Mid Cap Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	96.200	New York Life Insurance Company	NO	
							NYLI Candriam U.S. Large Cap Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	85.300	New York Life Insurance Company	NO	
							NYLI U.S. Large Cap R&D Leaders ETF		NIA	New York Life Investment Management LLC	Ownership	95.900	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings International	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings II International	LUX	NIA	New York Life Investment Management Holdings International	Ownership	100.000	New York Life Insurance Company	NO	

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							Candriam Group	LUX	NIA	New York Life Investment Management Holdings II International	Ownership	100.000	New York Life Insurance Company	NO	
							KTA Holdco	LUX	NIA	Candriam Luxembourg	Ownership	66.670	New York Life Insurance Company	NO	
							KTA Holdco	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							Kartesia Management S.?.r.l.	LUX	NIA	KTA Holdco	Ownership	33.000	New York Life Insurance Company	NO	
							Kartesia Italy Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Spain Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Netherlands Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Germany Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia France	FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia UK Ltd.	GBR	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Belgium	BEL	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit FFS	FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP III	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities III S.C.A., SICAV-SIF	LUX	NIA	Kartesia GP III	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities	LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia III Topco S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP IV	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities IV SCS SICAV-SIF	LUX	NIA	Kartesia GP IV	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities IV	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia IV Topco S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Master GP	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V Feeder SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Senior Opportunities I SCS, SICAV-RAIF	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							KASS Unleveled S.á.r.l.	LUX	NIA	Kartesia Senior Opportunities I SCS, SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							KSO I Topco S.á.r.l.	LUX	NIA	KASS Unleveled S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities V S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities V SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities VI Feeder SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities VI SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities VI SCS S.?.r.l.	LUX	NIA	Kartesia Credit Opportunities VI SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia VI Topco S.?.r.l.	LUX	NIA	Kartesia Credit Opportunities VI SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest Asset Management	FRA	NIA	Kartesia Master GP	Ownership	51.000	New York Life Insurance Company	NO	
							FIAM HLD SAS	FRA	NIA	Flexam Invest Asset Management	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest France Management SAS	FRA	NIA	FIAM HLD SAS	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Tangible Asset Income Fund II SLP	FRA	NIA	Flexam Invest France Management SAS	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest Lux Management S.?.r.l.	LUX	NIA	FIAM HLD SAS	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Tangible Asset Income Fund S.C.A., SICAV-RAIF	LUX	NIA	Flexam Invest Lux Management S.?.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest Operations S.?.r.l.	LUX	NIA	Flexam Tangible Asset Income Fund S.C.A., SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxco S.á.r.l.	LUX	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	

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							Candriam Luxembourg (CANLUX)	LUX	NIA	Candriam Group	Ownership	64.000	New York Life Insurance Company	NO	
							Candriam Belgium	BEL	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam France	FRA	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam UK Establishment	GBR	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Germany Branch		NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam US Branch		NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Spain Branch	ESP	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Netherlands Branch		NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam MENA Branch		NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Nordic Branch	SWE	NIA	Candriam Luxemborug	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	FRA	NIA	Cordius CIG	Ownership	0.120	New York Life Insurance Company	NO	
							Candriam Switzerland LLC	CHE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam GP	LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Tristan Real Estate Fund (RAIF)	LUX	NIA	Candriam GP	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam GP PA	LUX	NIA	Candriam Luxemborug	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Private Assets	LUX	NIA	Candriam GP PA	Ownership	100.000	New York Life Insurance Company	NO	
							ATA Holdco Luxembourg S.?.r.l	LUX	NIA	Candriam Luxembourg	Ownership	66.700	New York Life Insurance Company	NO	
							ATA Holdco Luxembourg S.?.r.l	LUX	NIA	Apogem Capital LLC	Ownership	33.300	New York Life Insurance Company	NO	
							Andera Partners	FRA	NIA	ATA Holdco Luxembourg S.?.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Expansion GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Expansion 3 S.L.P.	FRA	NIA	Andera Expansion GP	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA EXPANSION 4 S.L.P	FRA	NIA	Andera Expansion GP	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Smart Infra GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA SMART INFRA 1 S.L.P	FRA	NIA	Andera Smart Infra GP	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA SMART INFRA 2 S.L.P	FRA	NIA	Andera Smart Infra GP	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA SMART INFRA REMPLOI S.L.P	FRA	NIA	Andera Smart Infra GP	Ownership	100.000	New York Life Insurance Company	NO	
							Terra Nea 1 GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							TERRA NEA 1 SLP	FRA	NIA	Terra Nea 1 GP	Ownership	100.000	New York Life Insurance Company	NO	
							Andera MidCap GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA MIDCAP 5 S.L.P.	FRA	NIA	Andera MidCap GP	Ownership	100.000	New York Life Insurance Company	NO	
							Andera MidCap 6 S.L.P.S	FRA	NIA	Andera MidCap GP	Ownership	100.000	New York Life Insurance Company	NO	
							Acto V GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							ACTO V S.L.P.	FRA	NIA	Acto V GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							ACI II S.L.P.	FRA	NIA	ACI GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI Vintage II S.L.P.	FRA	NIA	ACI GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI Vintage III S.L.P.	FRA	NIA	ACI GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI I, SCA SICAV-FIAR	LUX	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							Rio Holding Secondary	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Partners España SL	ESP	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							IZNES SAS	LUX	NIA	Candriam Luxemborug	Ownership	2.000	New York Life Insurance Company	NO	
							Belfius Investment Partners	LUX	NIA	Candriam Luxemborug	Ownership	0.010	New York Life Insurance Company	NO	
							S.W.I.F.T. SCRL	LUX	NIA	Candriam Luxemborug	Ownership	0.020	New York Life Insurance Company	NO	
							Cordius	LUX	NIA	Candriam Luxembourg (CANLUX)	Ownership	11.510	New York Life Insurance Company	NO	
							Cordius	LUX	NIA	Candriam Belgium	Ownership	0.000	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Luxembourg (CANLUX)	Ownership	0.000	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Belgium	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Absolute Return	LUX	NIA	Cordius CIG	Ownership	0.350	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Candriam Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.090	New York Life Insurance Company	NO	
							Candriam Bonds	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Capital Securities	LUX	NIA	Cordius CIG	Ownership	0.001	New York Life Insurance Company	NO	
							Candriam Bonds Credit Alpha	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	3.000	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Debt Local Currencies	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Corporate	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Total Return	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Euro High Yield	LUX	NIA	Cordius CIG	Ownership	0.080	New York Life Insurance Company	NO	
							Candriam Bonds Euro Long Term	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds International	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Total Return	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds US Corporate	LUX	NIA	Cordius CIG	Ownership	0.000	New York Life Insurance Company	NO	
							Candriam Diversified Futures	LUX	NIA	Cordius CIG	Ownership	0.200	New York Life Insurance Company	NO	
							Candriam Equities L	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.350	New York Life Insurance Company	NO	
							Candriam Equities L	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L Australia	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L EMU	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L ESG Market Neutral Edge	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	95.850	New York Life Insurance Company	NO	
							Candriam Equities L ESG Market Neutral Edge	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Equities L Europe	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L Europe Edge		NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Europe Innovation	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Europe Optimum Quality	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L European Autonomy	LUX	NIA	Cordius CIG	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Equities L Global Income		NIA	Cordius CIG	Ownership	0.040	New York Life Insurance Company	NO	
							Candriam Equities L Japan Edge		NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities Merger Arbitrage		NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage Opportunities	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L US Edge		NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L World Edge		NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Equities L World Edge		NIA	New York Life Insurance and Annuity Corporation	Ownership	61.440	New York Life Insurance Company	NO	
							Candriam Fund Sustainable Euro Corporate Bonds Fossil Free	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Impact One	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	30.620	New York Life Insurance Company	NO	
							Candriam L	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam L Alternative Multi-Strategies	LUX	NIA	Cordius CIG	Ownership	0.040	New York Life Insurance Company	NO	
							Candriam L Dynamic Asset Allocation	LUX	NIA	Cordius CIG	Ownership	0.150	New York Life Insurance Company	NO	
							Candriam L Multi-Asset Income & Growth	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam M	LUX	NIA	Cordius CIG	Ownership	12.690	New York Life Insurance Company	NO	
							Candriam M Impact Finance	LUX	NIA	Cordius CIG	Ownership	12.690	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Candriam Money Market	LUX	NIA	Cordius CIG	Other	0.320	New York Life Insurance Company	NO	
							Candriam Money Market Euro	LUX	NIA	Candriam Money Market	Other	0.150	New York Life Insurance Company	NO	
							Candriam Money Market Euro AAA	LUX	NIA	Cordius CIG	Other	0.560	New York Life Insurance Company	NO	
							Candriam Money Market USD Sustainable	LUX	NIA	Candriam Money Market	Other	0.010	New York Life Insurance Company	NO	
							Candriam Private Assets	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	78.740	New York Life Insurance Company	NO	
							Candriam Private Assets Kartesia Credit	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	78.740	New York Life Insurance Company	NO	
							Canrdriam Risk Arbitrage	FRA	NIA	Cordius CIG	Ownership	9.030	New York Life Insurance Company	NO	
							Candriam Sustainable	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global High Yield	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Impact	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	5.890	New York Life Insurance Company	NO	
							Candriam Sustainable Defensive Asset Allocation	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Children	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Emerging Markets Ex-China	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity US	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Water	LUX	NIA	Cordius CIG	Ownership	90.070	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Future Mobility	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam World Alternative	LUX	NIA	Cordius CIG	Ownership	12.670	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax	LUX	NIA	Cordius CIG	Ownership	12.690	New York Life Insurance Company	NO	
							Cleome Index Euro Long Term Bonds	LUX	NIA	Cleome Index	Ownership	0.140	New York Life Insurance Company	NO	
							Cleome Index Short Term Bonds	LUX	NIA	Cleome Index	Ownership	0.010	New York Life Insurance Company	NO	
							Cleome Index World Equities	LUX	NIA	Cleome Index	Ownership	0.010	New York Life Insurance Company	NO	
							NYL GF	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	16.150	New York Life Insurance Company	NO	
							NYL GF	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	27.510	New York Life Insurance Company	NO	
							NYL GF	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							NYL GF AUSBIL Global Essential Infrastructure	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	50.190	New York Life Insurance Company	NO	
							NYL GF AUSBIL Global Essential Infrastructure	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	12.290	New York Life Insurance Company	NO	
							NYL GF AUSBIL Global Essential Infrastructure	LUX	NIA	Cordius CIG	Ownership	0.200	New York Life Insurance Company	NO	
							NYL GF AUSBIL Global Small Cap	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	98.170	New York Life Insurance Company	NO	
							NYL GF AUSBIL Global Small Cap	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							NYL GF US High Yield Corporate Bonds	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	13.750	New York Life Insurance Company	NO	
							NYL GF US High Yield Corporate Bonds	LUX	NIA	Cordius CIG	Ownership	0.300	New York Life Insurance Company	NO	
							Paricor	BEL	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							Paricor Patrimonium	BEL	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							IndexIQ	LUX	NIA	Cordius CIG	Ownership	0.444	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Corporate Euro Bond	LUX	NIA	Cordius CIG	Ownership	0.450	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Europe Equity	LUX	NIA	Cordius CIG	Ownership	0.530	New York Life Insurance Company	NO	

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							IndexIQ Factors Sustainable Japan Equity	LUX	NIA	Cordius CIG	Ownership	0.230	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Sovereign Euro Bond	LUX	NIA	Cordius CIG	Ownership	2.270	New York Life Insurance Company	NO	
							CGH UK Acquisition Company Limited	GBR	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan (Holdings) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Feeder (GP) Limited		NIA	'Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	NO	
							EPISO 3 Feeder LP		NIA	EPISO 3 Feeder (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Partners (GP) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Partners LP	GBR	NIA	Tristan Equity Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Holdings Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	80.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Holdings Limited	GBR	NIA	Tristan Equity Partners LP	Ownership	20.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investment (GP) Limited			Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investments LP		NIA	EPISO 3 Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners (GP) Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners SCSp	LUX	NIA	TCP Incentive Partners (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	LUX	NIA	TCP Co-Investment GP Sarl (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Co-Investment (GP) Limited		NIA	TCP Co-Investment SCSp (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Co-Investment LP		NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Co-investment LLP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) LLP	GBR	NIA	EPISO 4 Co-Investment LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Incentive Partners LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	4.700	New York Life Insurance Company	NO	
							CCP 5 Co-Investment LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Limited	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners LLP	GBR	NIA	Tristan Capital Limited	Ownership	80.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners LP	GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	GBR	NIA	Curzon Capital Partners III (GP) Limited	Ownership	99.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III LP	LUX	NIA	CCP III (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV GP Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	99.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV LP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV S.a.r.l.	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt FinCo S.a.r.l.	LUX	NIA	Curzon Capital Partners IV S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1 Holding Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1	ITA	NIA	CCP IV IREF 1 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt 1 Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	GBR	NIA	CCP IV Bolt 1 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	GBR	NIA	CCP IV Bolt 2 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Bolt Nominee 1 Limited	GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							Bolt Nominee 2 Limited	GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt 2 Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Erneside Holding Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV France Investments Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	

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							OPPCI CCP IV France Investments	FRA	NIA	CCP IV France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	FRA	NIA	OPPCI CCP IV France Investments	Ownership	99.000	New York Life Insurance Company	NO	
							SCI Escape Cordeliers	FRA	NIA	CCP IV France Investments Sarl	Ownership	1.000	New York Life Insurance Company	NO	
							The Forum, Solent, Management Company Limited	GBR	NIA	CCP IV Solent Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SBP Management Limited	GBR	NIA	CCP IV Solent Sarl	Ownership	27.830	New York Life Insurance Company	NO	
							CCP IV (GP) Sarl		NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Kerin Luxembourg Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV SCSp	LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	74.000	New York Life Insurance Company	NO	
							Kerin Holding Sarl	LUX	NIA	CCP IV Kerin Luxembourg Sarl (PUX)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV UK Holding Sarl	LUX	NIA	Kerin Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Cardiff Gate RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Rotherham Foundry RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Warrington Riverside RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Birmingham Ravenside RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Walsall Bescot RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							RW Sofas Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Milton Keynes RP Limited	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Bangor Springill RP Limited Sar l	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners LP	GBR	NIA	EPISO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	64.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 3 LP	GBR	NIA	EPISO 3 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 L.P.	GBR	NIA	European Property Investors Special Opportunities 3 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Luxembourg Holding S.a.r.l.	LUX	NIA	EPISO 3 L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Wave Holding S.a.r.l.	LUX	NIA	EPISO 3 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Student Housing SCSp	LUX	NIA	EPISO 4 GP II Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 4 LP	GBR	NIA	EPISO 4 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Caeser Holding Sarl	GBR	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							Trophy Value Added Fund	ITA	NIA	EPISO 4 Caeser Holding Sarl	Ownership	74.150	New York Life Insurance Company	NO	
							EPISO 4 Luxembourg Holding Sarl	LUX	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 1 Spzzo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 2 Spzzo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Retail Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Apartments Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Hotel Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight GP Limited	GBR	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight LP	GBR	NIA	EPISO 4 Twilight GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Twilight Ireland PRS Properties Eclipse DAC	IRL	NIA	EPISO 4 Twilight LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 West Holding Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.500	New York Life Insurance Company	NO	
							EPISO 4 Antrim Sarl	LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Banbridge Sarl	LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 France Investments Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							OPPCI EPISO 4 France Investments	FRA	NIA	EPISO 4 France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SAS VDF	FRA	NIA	OPPCI EPISO 4 France Investments	Ownership	100.000	New York Life Insurance Company	NO	
							SCI VDF	FRA	NIA	SAS VDF	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Switch Holding S.a.r.l.	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							E4 Switch Norway AS	NOR	NIA	EPISO 4 Switch Holding S.a.r.l.	Ownership	80.000	New York Life Insurance Company	NO	
							EPISO 4 Pilgrim Holding S.a.r.l	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TP Property S.a.r.l.	LUX	NIA	EPISO 4 Pilgrim Holding S.a.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							TB Property (Plymouth) Limited	GBR	NIA	TP Property S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							TB Property Developments (Plymouth) Limited	GBR	NIA	TP Property S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Lynx Holding S.a.r.l.	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.600	New York Life Insurance Company	NO	
							EPISO 4 Lynx S.a.r.l.	LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Lynx Marketing S.a.r.l.	LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited		NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP		NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	80.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life LP	GBR	NIA	CCP 5 GP LLP (United Kingdom)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 (GP) Sarl	LUX	NIA	Curzon Capital Partners 5 Long-Life LP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	GBR	NIA	CCP 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 1 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 2 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 3 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 4 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 5 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 6 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 7 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 8 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 9 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 10 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 11 Limited		NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Long-Life Luxembourg S.á.r.l.	LUX	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 LL GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long Life SCSp	LUX	NIA	CCP 5 LL GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners GP Limited		NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners SLP		NIA	EPISO 5 Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 (GP) Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 LP	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	

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							EPISO 5 Luxembourg Holding S.a.r.l.	LUX	NIA	European Property Investors Special Opportunities 5 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Portfolio GP S.a.r.l.	LUX	NIA	EPISO 5 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Silver JV SCSp	LUX	NIA	EPISO 5 Portfolio GP S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Sterling Square Holdings S.a.r.l.	LUX	NIA	EPISO 5 Silver JV SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 SCSp-SICAV-SIF	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							E6 France Investments FPS-SICAV	FRA	NIA	European Property Investors Special Opportunities 5 SCSp-SICAV-SIF	Ownership	90.790	New York Life Insurance Company	NO	
							EPISO 5 Co-Investment SCSp	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 (GP) S.a.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Co-Investment SCSp	LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 6 SCSp SICAV-SIF	LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 UK Investment Holdings Limited	GBR	NIA	European Property Investors Special Opportunities 6 SCSp SICAV-SIF	Ownership	64.000	New York Life Insurance Company	NO	
							EPISO 6 Pegasus Holding Limited	GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Pegasus Investment Partners LLP (fka Pegasus Affordable Housing LLP)	GBR	NIA	EPISO 6 Pegasus Holding Limited (UK)	Ownership	97.500	New York Life Insurance Company	NO	
							Pegasus Affordable Limited	GBR	NIA	Pegasus Affordable Housing LLP (UK)	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Housing Limited	GBR	NIA	Pegasus Affordable Limited (UK)	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Housing Investment Ltd.	GBR	NIA	Pegasus Affordable Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Housing 2 Limited	GBR	NIA	Pegasus Affordable Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Rented Limited	GBR	NIA	Pegasus Affordable Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Waterfall Top Holdings Lmited	GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	64.000	New York Life Insurance Company	NO	
							EPISO 6 Waterfall LP	GBR	NIA	EPISO 6 Waterfall Top Holdings Lmited	Ownership	64.000	New York Life Insurance Company	NO	
							Waterfall HoldCo Limited	GBR	NIA	EPISO 6 Waterfall LP	Ownership	100.000	New York Life Insurance Company	NO	
							Waterfall PropCo Limited	GBR	NIA	Waterfall HoldCo Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Bury South Management Company Limited	GBR	NIA	Waterfall PropCo Limited	Ownership	39.000	New York Life Insurance Company	NO	
							Crossway Management Company Limited	GBR	NIA	Waterfall PropCo Limited	Ownership	16.000	New York Life Insurance Company	NO	
							Turbine Management Company Limited	GBR	NIA	Waterfall PropCo Limited	Ownership	21.000	New York Life Insurance Company	NO	
							EPISO 6 Phoenix JV LLP	GBR	NIA	EPISO 6 UK Portfolio GP Limited	Ownership	50.000	New York Life Insurance Company	NO	
							Phoenix Core Holdco Limited	GBR	NIA	EPISO 6 Phoenix JV LLP (UK)	Ownership	100.000	New York Life Insurance Company	NO	
							Phoenix Core Propco Limited	GBR	NIA	Phoenix Core Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Cody TP Management Company Limited	GBR	NIA	Phoenix Core Propco Limited (UK) - GP Guarantor	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Luxembourg Holding S.a.r.l.	LUX	NIA	European Property Investors Special Opportunities 6 SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Phoenix Development Holding S.a.r.l.		NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	99.000	New York Life Insurance Company	NO	
							Phoenix Development Holding S.a.r.l.		NIA	Third Party	Ownership	1.000	New York Life Insurance Company	NO	
							Phoenix DevCo S.a.r.l.		NIA	Phoenix Development Holding S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre JV Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 1 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 2 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 3 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Curado Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Claybrook, S.L.	ESP	NIA	EPISO 6 Curado Holding S.a.r.l.	Ownership	90.000	New York Life Insurance Company	NO	
							Barnfield Spain, S.L.	ESP	NIA	EPISO 6 Curado Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Macbeth 2 Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	

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							Macbeth 4 SRL	BEL	NIA	EPISO 6 Macbeth 2 Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Montague 1 Sarl	LUX	NIA	EPISO 6 Romeo 2 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Moomin Holding Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Holding Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	85.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Sarl	LUX	NIA	EPISO 6 Siem Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Emerald Holdings S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	96.000	New York Life Insurance Company	NO	
							BCRE Leipzig Wohnen Nord B.V.	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							BCRE Leipzig Wohnen Ost B.V.	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							BCRE Leipzig West Ost B.V.	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							TAG Leipzig-Immobilien GmbH	LUX	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Platinum HIding S.a.r.l	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Frankurt Wohnland GmbH		NIA	EPISO 6 Platinum HIding S.a.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 MB Holding S.a.r.l	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							MB Property 1 S.a.r.l	LUX	NIA	EPISO 6 MB Holding S.a.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Acquico GP S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Acquico SCSp	LUX	NIA	Hella Acquico GP S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main Holding S.a.r.l.	LUX	NIA	Hella Holding S.a.r.l.	Ownership	96.000	New York Life Insurance Company	NO	
							H Main 1 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 2 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 3 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 4 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 5 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 6 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 7 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Nexus Holding S.á.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Aventos Eta Investment GmbH		NIA	EPISO 6 Nexus Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Nexus MidCo S.á.r.l.	LUX	NIA	EPISO 6 Nexus Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Manor GP S.á.r.l	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Manor JV SCSp	LUX	NIA	EPISO 6 Manor GP S.á.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Manor Holding S.á.r.l.	LUX	NIA	EPISO 6 Manor JV SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Manor Property S.á.r.l.	LUX	NIA	EPISO 6 Manor Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Manor Devco Limited	GBR	NIA	EPISO 6 Manor Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Northface Holding S.á.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Northface 1 S.á.r.l.	LUX	NIA	EPISO 6 Northface Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Northface 2 S.á.r.l.	LUX	NIA	EPISO 6 Northface Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Northface 3 Fixtures S.á.r.l.	LUX	NIA	EPISO 6 Northface Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Co-Investment SCSp		NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	92.150	New York Life Insurance Company	NO	
							EPISO 6 Panther GP Limited		NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							EPISO 6 Panther JV SLP		NIA	EPISO 6 Panther GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Hodco Limited		NIA	EPISO 6 Panther JV SLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Property Limited		NIA	EPISO 6 Panther Hodco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Point A Hotels (Web) Limited	GBR	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Point A Hotels Limited	GBR	NIA	Point A Hotels (Web) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag St. Andrew Hotel Limited	GBR	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Patrizia Hanover (St. Andrew) PUT		NIA	Raag St. Andrew Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Hotels Limited		NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Pub Westminster Limited	GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							RAAG OBS Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	

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							QMK OBS Limited	IRL	NIA	RAAG OBS Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Dublin Limited		NIA	QMK OBS Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Dublin Limited		NIA	Raag Dublin Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kensington Holdings Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kesington Hotel Limited		NIA	Raag Kensington Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Kensington Limited	GBR	NIA	Raag Kesington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Holdings Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Hotel Limited		NIA	Raag Westminster Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Westminster Limited		NIA	Raag Westminster Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Holdings Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Hotel Limited		NIA	Raag Liverpool Street Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Liverpool Street Limited	GBR	NIA	Raag Liverpool Street Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ragg Kings Cross Holdings Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kings Cross Hotel Limited		NIA	Ragg Kings Cross Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK KX Limited	GBR	NIA	Raag Kings Cross Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddintgon Holdings Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddington Hotel Limited		NIA	Raag Paddintgon Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Paddington Limited	GBR	NIA	Raag Paddington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Canary Wharf Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Canary Wharf Limited	GBR	NIA	Raag Canary Wharf Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Shoreditch Limited		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Shoreditch Limited	GBR	NIA	Raag Shoreditch Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Aberdeen		NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Management Limited	GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Co-Investment (GP) S.à.r.l .	LUX	NIA	EPISO6	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger Co-Investment SCSp	LUX	NIA	EPISO 6 Panther Co-Investment (GP) S.à.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger GP Limited	GBR	NIA	EPISO6	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger JV LLP	GBR	NIA	EPISO 6 Tiger GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger Hotels Limited	GBR	NIA	EPISO 6 Tiger JV LLP	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Limited	GBR	NIA	EPISO 6 Tiger Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Top Holdco Limited	GBR	NIA	easyHotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Mezz Holdco Limited	GBR	NIA	easyHotel Top Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Parent Holdco Limited	GBR	NIA	easyHotel New UK Mezz Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Master Holdco Limited	GBR	NIA	easyHotel New UK Parent Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Limited	GBR	NIA	easyHotel New UK Master Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Italy Holdings S.R.L.	ITA	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel France SAS	FRA	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Nice Holdings SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							CGH SAS	FRA	NIA	easyHotel Nice Holdings SAS	Ownership	100.000	New York Life Insurance Company	NO	
							SC Nice Hotel	FRA	NIA	CGH SAS	Ownership	99.000	New York Life Insurance Company	NO	
							SC Nice Hotel	FRA	NIA	easyHotel Nice Holdings SAS	Ownership	1.000	New York Life Insurance Company	NO	
							easyHotel France Aubervilliers SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel France Marseille Opco SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel France Marseille Propco SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel France Marseille Propco SAS	FRA	NIA	easyHotel France Marseille Propco SAS	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Fira, S.L.	ESP	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Spain S.L.	ESP	NIA	easyHotel Fira, S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Spain Holdings S.L.	ESP	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							eH Barcelona Meridiana OpCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Barcelona Maridiana PropCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							eH Alicante OpCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Alicante PropCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							eH Valencia OpCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Valencia PropCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							eH Madrid Fleta OpCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Spain Madrid Fleta PropCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	101.000	New York Life Insurance Company	NO	
							easyHotel Ireland HoldCo Limited	IRL	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Ireland Limited	IRL	NIA	easyHotel Ireland HoldCo Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel UK Holdings Limited	GBR	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Birmingham Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Ipswich Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Milton Keynes Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Leeds Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Cardiff Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Liverpool Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Manchester Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Sheffield Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Glasgow Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Shoreditch Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Croydon Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel BidCo No. 1 Limited	GBR	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel BidCo No. 2 Limited	GBR	NIA	easyHotel BidCo No. 1 Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Budget Hotel Holding (BBHH) B.V.		NIA	easyHotel BidCo No. 2 Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Budget Hotel Management (BBHM) B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							AMSCCS Hotel B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 1 B.V.		NIA	AMSCCS Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							DHCC Hotel B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie II B.V.		NIA	DHCC Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							RDCC Hotel B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie III B.V.		NIA	RDCC Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							AMSAB Hotel B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 4 B.V.		NIA	AMSAB Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 6 B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							DHSCH Hotel B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 7 B.V.		NIA	DHSCH Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Argent Office.N.V.	BEL	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							BHRE 4 (Masstricht) B.V.		NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							BHRE 1 B.V.		NIA	BHRE 4 (Masstricht) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 8 B.V.		NIA	BHRE 1 B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 5 N.V.	BEL	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Oxford OpCo Limited	GBR	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Newcastle OpCo Limited	GBR	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners GP Limited		NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners SLP		NIA	TIPS One Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Income Plus Strategy One SCSp	LUX	NIA	TIPS One GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha Holdings Sarl	LUX	NIA	Tristan Income Plus Strategy One SCSp	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

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							TIPS One Alpha PV I Sarl	LUX	NIA	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	33.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited		NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP		NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Asset Management Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP SPAIN, SL	ESP	NIA	Tristan Capital Partners Asset Management Limited	Ownership	64.500	New York Life Insurance Company	NO	
							TCP France	GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP NL BV	GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Poland Spolka z ograniczona odpowiedzialnoscia	POL	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Management Company S.à.r.l.	LUX	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment (GP) S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							German Property Performance Partners Investors Feeder Verwaltungs GmbH	DEU	NIA	TCP Incentive Partners (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 SCSp	LUX	NIA	EPISO 4 (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Student Housing SCSp	LUX	NIA	Tristan (Holdings) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Investment Management Limited	AUS	NIA	New York Life Investment Management Holdings II International	Ownership	81.140	New York Life Insurance Company	NO	
							Ausbil Australia Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Asset Management Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Global Infrastructure Pty. Limited	AUS	NIA	Ausbil Investment Management Limited	Ownership	55.000	New York Life Insurance Company	NO	
							Ausbil Investment Management Limited Employee Share Trust	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Global SmallCap Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	23.440	New York Life Insurance Company	NO	
							Ausbil Long Short Focus Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	28.370	New York Life Insurance Company	NO	
							Ausbil CORE Global Listed Infrastructure Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	99.910	New York Life Insurance Company	NO	
			56-2412827		0000914898		NYLIFE Distributors LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
				3663273			Huntsville NYL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Forest Park NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 4 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 1-2-3 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 17, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 20, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Mantua Grove LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Lot 1.01 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							REEP-IND NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND JV LLC	DE	NIA	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company	NO	
							NJIND Hook Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue Urban Renewal LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Corbin Street LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2951535				REEP-MF Cumberland TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-1807159				Cumberland Apartments, LLC	TN	NIA	REEP-MF Cumberland TN LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Marina Landing WA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SP Marina Landing LLC	DE	NIA	REEP-MF Marina Landing WA LLC	Ownership	98.000	New York Life Insurance Company	NO	
							REEP-MF Woodridge IL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL SASI GA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Bradford PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL CTC NY LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							5005 LBJ Tower LLC	DE	NIA	REEP-RTL CTC NY LLC	Ownership	97.000	New York Life Insurance Company	NO	
							REEP-OFC/RTL MARKET ROSS TX LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1842612				MARKET ROSS TX JV LLC	DE	NIA	REEP-OFC/RTL MARKET ROSS TX LLC	Ownership	98.700	New York Life Insurance Company	NO	
			61-1808552				MARKET ROSS TX GARAGE OWNER LC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4852864				MARKET ROSS TX OFFICE OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			32-0511592				MARKET ROSS TX RETAIL OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Mallory TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							3665 Mallory JV LLC	DE	NIA	REEP-OFC Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	NO	
							REEP-OFC Water Ridge NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wynnewood PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1018932				Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU Fayetteville NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							501 Fayetteville JV LLC	DE	NIA	REEP-MU Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	NO	
							501 Fayetteville Owner LLC	DE	NIA	501 Fayetteville JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU SOUTH GRAHAM NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM JV LLC	DE	NIA	REEP-MU SOUTH GRAHAM NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM OWNER LLC	DE	NIA	401 SOUTH GRAHAM JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND COMMERCE CITY CO LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-BRENNAN COMMERCE CITY JV LLC	DE	NIA	REEP-IND COMMERCE CITY CO LLC	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-OFC Mass Ave MA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3570605				REEP-MF FARMINGTON IL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3582543				REEP-MARQUETTE FARMINGTON JV LLC	DE	NIA	REEP-MF FARMINGTON IL LLC	Ownership	90.000	New York Life Insurance Company	NO	
			85-3602362				REEP-MARQUETTE FARMINGTON OWNER LLC	DE	NIA	REEP-MARQUETTE FARMINGTON JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2888368				REEP-MF BELLEVUE STATION WA LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-LP BELLEVUE STATION JV LLC	DE	NIA	REEP-MF BELLEVUE STATION WA LLC	Ownership	86.150	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT AZ LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT JV LLC	DE	NIA	REEP-HINES ENCLAVE POINT AZ LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF WILDHORSE RANCH TX LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-WP WILDHORSE RANCH JV LLC	DE	NIA	REEP-MF WILDHORSE RANCH TX LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND ROMULUS MI LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD ROMULUS JV LLC	DE	NIA	REEP-IND ROMULUS MI LLC	Ownership	87.140	New York Life Insurance Company	NO	
							REEP-IND ROMULUS MI II LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD ROMULUS II AND III JV LLC	DE	NIA	REEP-IND ROMULUS MI II LLC	Ownership	75.220	New York Life Insurance Company	NO	

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							REEP-NPD Romulus II AND III JV B4 OWNER LLC	DE	NIA	REEP-NPD ROMULUS II AND III JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus II AND III JV B5 OWNER LLC (fka REEP-NPD Romulus II JV LLC)	DE	NIA	REEP-NPD ROMULUS II AND III JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF SOUTH MAIN TX LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN JV LLC	DE	NIA	REEP-MF SOUTH MAIN TX LLC	Ownership	99.990	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN OWNER LLC	DE	NIA	REEP-AO SOUTH MAIN JV LLC	Ownership	100.000	New York Life Insurance Company	NO	

Asterisk	Explanation
1	Contractual Client - Madison Capital Funding LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio.
2	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares.
3	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares.
4	Investment Pool - Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
5	Reliance Relationship - Entire proceeds of the entity are invested in a funding agreement of the Company.
6	Energy Contracts and Aircraft Loans Investments - with 100% of the investments coming from the Company and its wholly owned affiliate New York Life Insurance and Annuity Corporation.
7	Control of this entity is pursuant to an investment management contract with Apogem Capital LLC, or affiliate, not through ownership of voting interests.
8	Investment Pool - Investment pool of mixed assets managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
9	Control of this entity is pursuant to a management contract with NYL Investors LLC.
10	Ausbil Investment Management Limited has sole authority over the management of the fund.
11	Investment Pool - Bankruptcy-remote special purpose investment pool vehicle for issuing notes.
12	Investment Pool - Investment pool of leveraged loans managed by Flatiron RR LLC, Manager Series.

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
66915	13-5582869	New York Life Insurance Company (Parent)	902,528,887	325,000,000			(1,530,662,263)			(4,280,692,655)	(4,583,826,031)	
91596	13-3044743	New York Life Insurance and Annuity Corporation	131,264,270				1,075,349,014	(11,000,000)		(3,332,434,948)	(2,136,821,664)	616,049,613
	13-4199614	New York Life Enterprises LLC	(157,000,000)				26,288,675				(130,711,325)	
81353	52-1530175	NYLIFE Insurance Company of Arizona		75,000,000			113,816,683				188,816,683	
	52-2206685	New York Life Investment Management Holdings LLC	(413,722,039)				93,133,623			600,000,000	279,411,584	
	13-4081725	NYLIFE LLC	(35,000,000)				1,687,197			346,255,455	312,942,652	
	46-4293486	NYL Investors LLC	(225,000,000)				79,871,193				(145,128,807)	
	36-4715120	Madison Capital Funding LLC	(200,000,000)							6,667,108,095	6,467,108,095	
65498	23-1503749	Life Insurance Company of North America	24,928,882	(400,000,000)			140,461,522	11,000,000		(235,947)	(223,845,543)	(616,049,613)
64548	13-2556568	New York Life Group Insurance Company of NY	(28,000,000)				54,356				(27,945,644)	
9999999 Control Totals									XXX			

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control/ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control/ Affiliation of Column 5 Over Column 6 (Yes/No)
New York Life Insurance Company	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
New York Life Insurance and Annuity Corporation	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
New York Life Insurance Company of Arizona	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
Life Insurance Company of North America	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		
New York Life Group Insurance Company of NY	New York Life Insurance Company	100.000	NO	New York Life Insurance Company	N/A		

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an Actuarial Opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an Audited Financial Report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the Actuarial Opinion on Participating and Non-participating Policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the Actuarial Opinion on Non-guaranteed Elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the Actuarial Opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the Actuarial Opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the Actuarial Opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]



12. Trusteed Surplus Statement [Document Identifier 490]



18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



19. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]



20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



22. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



24. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]



25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]



26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]



27. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]



30. Medicare Part D Coverage Supplement [Document Identifier 365]



31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]



32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]



33. Relief from the Requirements for Audit Committees [Document Identifier 226]



39. Credit Insurance Experience Exhibit [Document Identifier 230]



41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]



42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]



44. Variable Annuities Supplement [Document Identifier 286]



47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Unearned reinsurance premium recoverable	80,065,822		80,065,822	84,715,531
2505.	Collateral assignments	50,051,704		50,051,704	50,518,441
2506.	Federal employees' group life conversion pool fund	3,910,308		3,910,308	4,629,435
2507.	Administrative and other fees due and unpaid	2,386,729		2,386,729	2,468,491
2508.	Amount due for undelivered securities	3,119	3,116	3	3
2509.	Overfunded pension and postretirement assets	664,703,697	664,703,697		
2510.	Suspense and clearing	223,511,166	223,511,166		
2511.	Miscellaneous	102,162,314	102,162,314		3
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,126,794,859	990,380,293	136,414,566	142,331,904

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Obligations under structured settlement agreements	144,750,787	145,306,661
2505.	Other payable	23,078,112	56,225,762
2506.	Liability for interest on claims	17,798,626	14,867,358
2507.	Contingent liability	15,410,157	17,089,766
2508.	Deferred gains liability	6,306,682	5,006,301
2509.	Adjustment to agents' progress sharing plan liability	3,734,469	3,619,936
2510.	Reserves required on certain group annuity separate accounts	2,596,368	3,048,193
2511.	(Overfunded) unfunded postretirement obligations for employees and agents	(476,199,961)	(263,839,539)
2512.	Deferred rent payable	(961,017)	(961,017)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(263,485,777)	(19,636,579)

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Other expenses	2,105,915	2,040,916
2705.	Fines, penalties and fees from regulatory authorities	1,057,579	363,566
2706.	Adjustment in funds withheld	(29,478,653)	142,964,652
2797.	Summary of remaining write-ins for Line 27 from overflow page	(26,315,159)	145,369,134

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Amortization of goodwill	(418,007,424)	(418,007,424)
5305.	Change in overfunded postretirements plan assets	(183,550,923)	337,789,492
5306.	Change in liability for pension benefits	(30,694,882)	71,663,185
5307.	Change in overfunded pension plan asset	(20,918,262)	267,008,008
5397.	Summary of remaining write-ins for Line 53 from overflow page	(653,171,491)	258,453,261

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Amount due for undelivered securities	3,116	3,483,288	3,480,172
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,116	3,483,288	3,480,172

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 27

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Other expenses	2,105,915	2,105,915							
2705. Fines, penalties and fees from regulatory authorities	1,057,578	589,388	353,016	22,043	38,014	55,117			
2706. Adjustment in funds withheld	(29,478,653)	(29,537,177)	58,524						
2797. Summary of remaining write-ins for Line 27 from overflow page	(26,315,160)	(26,841,874)	411,540	22,043	38,014	55,117			

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 27

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
2704. Fines, penalties and fees from regulatory authorities	589,388		501,487	87,873							27	
2705. Adjustment in funds withheld	(29,537,177)		113,472,384	(143,009,561)								
2706. Change in special reserves on certain group policies	(1,201,482)			(1,201,482)								
2797. Summary of remaining write-ins for Line 27 from overflow page	(30,149,272)		113,973,871	(144,123,170)							27	

Additional Write-ins for Analysis of Operations - Group Life Insurance Line 27

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
2704. Change in special reserves on certain group policies	(17,599,669)		(17,599,669)						
2797. Summary of remaining write-ins for Line 27 from overflow page	(17,599,669)		(17,599,669)						

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 14	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 14
1.	Issuer credit obligations (Schedule D, Part 1, Section 1):						
	1.01 U.S. government obligations	5,381,233,425	2.285	5,381,233,421		5,381,233,421	2.287
	1.02 Other U.S. government obligations	222,274,565	0.094	222,274,567		222,274,567	0.094
	1.03 Non-U.S. sovereign jurisdiction securities	601,461,773	0.255	601,461,771		601,461,771	0.256
	1.04 Municipal bonds – general obligations (direct & guaranteed)	3,008,239,630	1.277	3,008,239,644		3,008,239,644	1.278
	1.05 Municipal bonds – special revenue	8,484,460,646	3.603	8,484,460,645		8,484,460,645	3.606
	1.06 Project finance bonds issued by operating entities	3,841,129,596	1.631	3,841,129,598		3,841,129,598	1.632
	1.07 Corporate bonds	90,799,450,169	38.554	90,799,450,169		90,799,450,169	38.589
	1.08 Mandatory convertible bonds		0.000				0.000
	1.09 Single entity backed obligations	1,548,890,758	0.658	1,548,890,758		1,548,890,758	0.658
	1.10 SVO-Identified bond exchange traded funds – fair value	22,647,070	0.010	22,647,070		22,647,070	0.010
	1.11 SVO-Identified bond exchange traded funds – systematic value		0.000				0.000
	1.12 Bonds issued by funds representing operating entities	6,997,334,520	2.971	6,997,334,520		6,997,334,520	2.974
	1.13 Bank loans - issued		0.000				0.000
	1.14 Bank loans - acquired	565,457,738	0.240	565,457,738		565,457,738	0.240
	1.15 Mortgages loans that qualify as SVO-Identified credit tenant loans		0.000				0.000
	1.16 Certificates of deposit		0.000				0.000
	1.17 Other issuer credit obligations		0.000				0.000
	1.18 Total issuer credit obligations	121,472,579,890	51.578	121,472,579,901		121,472,579,901	51.625
2.	Asset-backed securities (Schedule D, Part 1, Section 2):						
	2.01 Financial asset-backed securities – self-liquidating	26,968,153,466	11.451	26,968,153,466		26,968,153,466	11.461
	2.02 Financial asset-backed securities – not self-liquidating		0.000				0.000
	2.03 Non-financial asset-backed securities	7,238,538,212	3.073	7,238,538,212		7,238,538,212	3.076
	2.04 Total asset-backed securities	34,206,691,678	14.524	34,206,691,678		34,206,691,678	14.538
3.	Preferred stocks (Schedule D, Part 2, Section 1):						
	3.01 Industrial and miscellaneous (unaffiliated)	271,397,487	0.115	271,397,486		271,397,486	0.115
	3.02 Parent, subsidiaries and affiliates		0.000				0.000
	3.03 Total preferred stocks	271,397,487	0.115	271,397,486		271,397,486	0.115
4.	Common stocks (Schedule D, Part 2, Section 2):						
	4.01 Industrial and miscellaneous - publicly traded (unaffiliated)	40,075,948	0.017	40,075,948		40,075,948	0.017
	4.02 Industrial and miscellaneous - other (unaffiliated)	301,031,938	0.128	301,031,938		301,031,938	0.128
	4.03 Parent, subsidiaries and affiliates - publicly traded		0.000				0.000
	4.04 Parent, subsidiaries and affiliates - other	13,581,250,849	5.767	13,581,741,393		13,581,741,393	5.772
	4.05 Mutual funds		0.000				0.000
	4.06 Unit investment trusts		0.000				0.000
	4.07 Closed-end funds		0.000				0.000
	4.08 Exchange traded funds	219,292,405	0.093	219,292,405		219,292,405	0.093
	4.09 Total common stocks	14,141,651,140	6.005	14,142,141,684		14,142,141,684	6.010
5.	Mortgage loans (Schedule B):						
	5.01 Farm mortgages		0.000				0.000
	5.02 Residential mortgages	163,186,707	0.069	163,186,707		163,186,707	0.069
	5.03 Commercial mortgages	27,057,582,983	11.489	27,057,582,983		27,057,582,983	11.499
	5.04 Mezzanine real estate loans	625,935,473	0.266	625,935,473		625,935,473	0.266
	5.05 Total valuation allowance		0.000				0.000
	5.06 Total mortgage loans	27,846,705,163	11.824	27,846,705,163		27,846,705,163	11.835
6.	Real estate (Schedule A):						
	6.01 Properties occupied by company	310,450,275	0.132	310,450,275		310,450,275	0.132
	6.02 Properties held for production of income	2,019,742,100	0.858	2,019,742,100		2,019,742,100	0.858
	6.03 Properties held for sale		0.000				0.000
	6.04 Total real estate	2,330,192,374	0.989	2,330,192,375		2,330,192,375	0.990
7.	Cash, cash equivalents and short-term investments:						
	7.01 Cash (Schedule E, Part 1)	4,362,196	0.002	4,362,195		4,362,195	0.002
	7.02 Cash equivalents (Schedule E, Part 2)	2,689,034,475	1.142	2,689,034,475		2,689,034,475	1.143
	7.03 Short-term investments (Schedule DA)	1,015,098,455	0.431	1,015,098,456		1,015,098,456	0.431
	7.04 Total cash, cash equivalents and short-term investments	3,708,495,126	1.575	3,708,495,126		3,708,495,126	1.576
8.	Contract loans	14,805,419,134	6.286	14,803,938,365		14,803,938,365	6.292
9.	Derivatives (Schedule DB)	1,479,078,662	0.628	1,479,078,662		1,479,078,662	0.629
10.	Other invested assets (Schedule BA)	14,977,737,927	6.360	14,761,738,701		14,761,738,701	6.274
11.	Receivables for securities	13,385,948	0.006	13,385,948		13,385,948	0.006
12.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
13.	Other invested assets (Page 2, Line 11)	261,176,904	0.111	261,176,904		261,176,904	0.111
14.	Total invested assets	235,514,511,433	100.000	235,297,521,993		235,297,521,993	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		2,342,475,896
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	147,226,367	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	55,678,274	202,904,641
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(23,144,891)	
	3.2 Totals, Part 3, Column 11	36,213,360	13,068,468
4.	Total gain (loss) on disposals, Part 3, Column 18		17,274,525
5.	Deduct amounts received on disposals, Part 3, Column 15		72,776,079
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	52,000,000	
	7.2 Totals, Part 3, Column 10		52,000,000
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	119,384,975	
	8.2 Totals, Part 3, Column 9	1,370,103	120,755,078
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		2,330,192,373
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		2,330,192,373

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		23,786,185,084
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	6,179,750,185	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	406,576,839	6,586,327,024
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	15,651,676	
	3.2 Totals, Part 3, Column 11	90,860	15,742,536
4.	Accrual of discount		13,491,808
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	(114,285,844)	
	5.2 Totals, Part 3, Column 8	17,542,779	(96,743,065)
6.	Total gain (loss) on disposals, Part 3, Column 18		85,000
7.	Deduct amounts received on disposals, Part 3, Column 15		2,444,721,564
8.	Deduct amortization of premium and mortgage interest points and commitment fees		512,616
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	1,820,366	
	9.2 Totals, Part 3, Column 13		1,820,366
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10	14,969,428	14,969,428
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		27,846,705,144
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		27,846,705,144
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		27,846,705,144

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		13,960,608,709
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	946,765,480	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,359,066,134	2,305,831,614
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		1,474,317
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	239,282,840	
	5.2 Totals, Part 3, Column 9	(17,295,320)	221,987,519
6.	Total gain (loss) on disposals, Part 3, Column 19		(105,269,159)
7.	Deduct amounts received on disposals, Part 3, Column 16		1,065,878,150
8.	Deduct amortization of premium, depreciation and proportional amortization		210,787,550
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	63,157,436	
	9.2 Totals, Part 3, Column 14	1,298,978	64,456,413
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	180,276,698	
	10.2 Totals, Part 3, Column 11	14,409,086	194,685,784
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		14,977,737,929
12.	Deduct total nonadmitted amounts		215,999,226
13.	Statement value at end of current period (Line 11 minus Line 12)		14,761,738,703

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

		1 Total	2 Issuer Credit Obligations	3 Asset-Backed Securities	4 Preferred Stocks	5 Common Stocks
1.	Book/adjusted carrying value, December 31 of prior year	160,876,139,627	114,829,175,677	31,660,446,042	188,913,822	14,197,604,086
2.	Cost of bonds and stocks acquired, Part 3, Column 6	41,289,057,371	30,352,858,979	10,541,881,596	69,192,805	325,123,991
3.	Accrual of discount	342,101,102	293,840,955	48,260,147		XXX
4.	Unrealized valuation increase/(decrease)	254,804,486	166,217	7,889,003	29,372,205	217,377,061
5.	Total gain (loss) on disposals, Part 4, Column 18	144,027,756	83,573,215	(40,329,135)	7,597,269	93,186,407
6.	Consideration for bonds and stocks disposed, Part 4, Column 6	33,294,202,478	24,658,576,393	7,897,209,227	19,204,449	719,212,409
7.	Amortization of premium	105,461,053	78,552,236	26,908,817		XXX
8.	Total foreign exchange change in book/adjusted carrying value	693,380,314	690,073,276	1,867,264		1,439,774
9.	Current year's other-than-temporary impairment recognized	134,089,124	110,449,586	17,843,559	4,474,166	1,321,813
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	26,562,319	20,813,121	5,749,198		XXX
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	170,092,320,319	121,422,923,224	34,283,802,512	271,397,486	14,114,197,097
12.	Total nonadmitted amounts	(490,544)				(490,544)
13.	Statement value at end of current period (Line 11 minus Line 12)	170,092,810,863	121,422,923,224	34,283,802,512	271,397,486	14,114,687,641

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS						
Issuer Credit Obligations						
Governments and Municipalities	1.	United States	17,096,208,278	13,780,488,415	16,237,483,146	21,249,463,538
	2.	Canada	185,124,305	175,889,525	200,313,074	178,096,345
	3.	Other Countries	416,337,466	409,310,344	403,369,347	420,837,657
	4.	Total	17,697,670,049	14,365,688,284	16,841,165,567	21,848,397,540
All Other Issuer Credit Obligations (unaffiliated)	5.	United States	76,529,772,388	72,686,537,024	76,529,350,524	78,964,654,815
	6.	Canada	3,031,757,000	2,948,362,421	3,052,671,132	3,094,709,384
	7.	Other Countries	20,339,203,676	19,746,080,436	20,241,238,707	20,654,070,634
	8.	Total	99,900,733,064	95,380,979,881	99,823,260,363	102,713,434,833
All Other Issuer Credit Obligations (affiliated)	9.	Total	3,874,176,788	4,018,296,164	3,874,176,788	3,874,176,788
	10.	Total Issuer Credit Obligations	121,472,579,901	113,764,964,329	120,538,602,718	128,436,009,161
Asset-Backed Securities						
Asset-Backed Securities (unaffiliated)	11.	United States	28,634,318,822	27,477,252,094	28,631,474,477	28,948,751,134
	12.	Canada	5,218,584,557	5,217,880,753	5,215,660,800	5,219,398,587
	13.	Other Countries				
	14.	Total	33,852,903,379	32,695,132,847	33,847,135,277	34,168,149,721
Asset-Backed Securities (affiliated)	15.	Total	353,788,288	353,877,337	353,783,902	353,787,817
	16.	Total Asset-Backed Securities	34,206,691,667	33,049,010,184	34,200,919,179	34,521,937,538
	17.	Total Bonds	155,679,271,568	146,813,974,513	154,739,521,897	162,957,946,699
PREFERRED STOCKS						
Industrial and Miscellaneous (unaffiliated)	18.	United States	271,397,487	273,855,443	185,922,484	
	19.	Canada				
	20.	Other Countries				
	21.	Total	271,397,487	273,855,443	185,922,484	
Parent, Subsidiaries and Affiliates	22.	Total				
	23.	Total Preferred Stocks	271,397,487	273,855,443	185,922,484	
COMMON STOCKS						
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	24.	United States	560,400,291	560,400,291	427,937,050	
	25.	Canada				
	26.	Other Countries				
	27.	Total	560,400,291	560,400,291	427,937,050	
Parent, Subsidiaries and Affiliates	28.	Total	13,581,250,849	13,581,250,849	10,603,177,861	
	29.	Total Common Stocks	14,141,651,140	14,141,651,140	11,031,114,911	
	30.	Total Stocks	14,413,048,627	14,415,506,583	11,217,037,395	
	31.	Total Bonds and Stocks	170,092,320,195	161,229,481,096	165,956,559,292	

SCHEDULE D - PART 1A

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Government Obligations												
1.1 NAIC 1	1,741,224,089	16,208,574	24,570,993	159,875,860	5,174,872,581	XXX	7,116,752,097	4.5	XXX	XXX	7,111,230,791	5,521,306
1.2 NAIC 2						XXX			XXX	XXX		
1.3 NAIC 3						XXX			XXX	XXX		
1.4 NAIC 4						XXX			XXX	XXX		
1.5 NAIC 5						XXX			XXX	XXX		
1.6 NAIC 6						XXX			XXX	XXX		
1.7 Totals	1,741,224,089	16,208,574	24,570,993	159,875,860	5,174,872,581	XXX	7,116,752,097	4.5	XXX	XXX	7,111,230,791	5,521,306
2. Other U.S. Government Securities												
2.1 NAIC 1	1,231,558	21,128,331	39,792,433	140,329,930	19,792,314	XXX	222,274,566	0.1	XXX	XXX	212,133,720	10,140,846
2.2 NAIC 2						XXX			XXX	XXX		
2.3 NAIC 3						XXX			XXX	XXX		
2.4 NAIC 4						XXX			XXX	XXX		
2.5 NAIC 5						XXX			XXX	XXX		
2.6 NAIC 6						XXX			XXX	XXX		
2.7 Totals	1,231,558	21,128,331	39,792,433	140,329,930	19,792,314	XXX	222,274,566	0.1	XXX	XXX	212,133,720	10,140,846
3. Non-U.S. Sovereign Jurisdiction Securities												
3.1 NAIC 1	23,383,812	118,884,555	105,168,420	45,105,105	66,159,845	XXX	358,701,737	0.2	XXX	XXX	328,648,444	30,053,293
3.2 NAIC 2	21,398,211	61,843,321	36,216,861	38,465,287	62,797,627	XXX	220,721,307	0.1	XXX	XXX	182,426,827	38,294,480
3.3 NAIC 3		5,901,385	8,584,712	6,958,701	1,683,909	XXX	23,128,707	0.0	XXX	XXX	16,942,867	6,185,840
3.4 NAIC 4						XXX			XXX	XXX		
3.5 NAIC 5						XXX			XXX	XXX		
3.6 NAIC 6						XXX			XXX	XXX		
3.7 Totals	44,782,023	186,629,261	149,969,993	90,529,093	130,641,381	XXX	602,551,751	0.4	XXX	XXX	528,018,138	74,533,613
4. Municipal Bonds – General Obligations												
4.1 NAIC 1	1,521,995	125,063,092	257,586,670	1,330,191,237	1,162,334,450	XXX	2,876,697,444	1.8	XXX	XXX	2,876,697,445	(1)
4.2 NAIC 2		28,389,714	29,698,558	43,205,940	16,101,084	XXX	117,395,296	0.1	XXX	XXX	117,395,296	
4.3 NAIC 3		50,570	88,189	39,521	23,444	XXX	201,724	0.0	XXX	XXX	201,724	
4.4 NAIC 4				13,945,180		XXX	13,945,180	0.0	XXX	XXX	13,945,180	
4.5 NAIC 5						XXX			XXX	XXX		
4.6 NAIC 6						XXX			XXX	XXX		
4.7 Totals	1,521,995	153,503,376	287,373,417	1,387,381,878	1,178,458,978	XXX	3,008,239,644	1.9	XXX	XXX	3,008,239,645	(1)
5. Municipal Bonds – Special Revenue												
5.1 NAIC 1	5,894,927	212,591,656	647,973,407	2,953,219,200	3,868,610,619	XXX	7,688,289,809	4.8	XXX	XXX	7,633,084,861	55,204,948
5.2 NAIC 2		11,429,200	168,421,166	245,513,897	336,069,380	XXX	761,433,643	0.5	XXX	XXX	687,183,643	74,250,000
5.3 NAIC 3				23,940,000	4,298,847	XXX	28,238,847	0.0	XXX	XXX	28,238,847	
5.4 NAIC 4					170,751	XXX	170,751	0.0	XXX	XXX	170,751	
5.5 NAIC 5	1,352,229			4,817,674	157,693	XXX	6,327,596	0.0	XXX	XXX	6,327,596	
5.6 NAIC 6						XXX			XXX	XXX		
5.7 Totals	7,247,156	224,020,856	816,394,573	3,227,490,771	4,209,307,290	XXX	8,484,460,646	5.3	XXX	XXX	8,355,005,698	129,454,948
6. Project Finance Bonds Issued by Operating Entities (Unaffiliated)												
6.1 NAIC 1	34,620,914	159,740,350	296,591,389	411,555,744	160,206,511	XXX	1,062,714,908	0.7	XXX	XXX	59,703,629	1,003,011,279
6.2 NAIC 2	105,361,656	518,321,975	805,106,942	938,954,681	286,383,482	XXX	2,654,128,736	1.7	XXX	XXX	180,574,046	2,473,554,690
6.3 NAIC 3	9,035,134	53,921,663	23,098,043	16,333,977		XXX	102,388,817	0.1	XXX	XXX	60,866,065	41,522,752
6.4 NAIC 4	5,345,910	10,896,587	1,575,893			XXX	17,818,390	0.0	XXX	XXX	6,474,345	11,344,045
6.5 NAIC 5						XXX			XXX	XXX		
6.6 NAIC 6	453,577	2,891,450	732,473	1,247		XXX	4,078,747	0.0	XXX	XXX		4,078,747
6.7 Totals	154,817,191	745,772,025	1,127,104,740	1,366,845,649	446,589,993	XXX	3,841,129,598	2.4	XXX	XXX	307,618,085	3,533,511,513

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
7. Project Finance Bonds Issued by Operating Entities (Affiliated)												
7.1 NAIC 1						XXX			XXX	XXX		
7.2 NAIC 2						XXX			XXX	XXX		
7.3 NAIC 3						XXX			XXX	XXX		
7.4 NAIC 4						XXX			XXX	XXX		
7.5 NAIC 5						XXX			XXX	XXX		
7.6 NAIC 6						XXX			XXX	XXX		
7.7 Totals						XXX			XXX	XXX		
8. Corporate Bonds (Unaffiliated)												
8.1 NAIC 1	2,613,025,762	6,725,796,597	7,895,488,124	8,061,359,240	19,428,259,374	XXX	44,723,929,097	28.1	XXX	XXX	27,387,684,456	17,336,244,641
8.2 NAIC 2	2,514,329,849	10,000,091,937	10,489,622,687	5,118,268,484	8,986,102,315	XXX	37,108,415,272	23.4	XXX	XXX	21,853,078,467	15,255,336,805
8.3 NAIC 3	338,233,117	2,762,449,036	1,351,727,545	44,667,328	33,758,413	XXX	4,530,835,439	2.9	XXX	XXX	973,760,672	3,557,074,767
8.4 NAIC 4	128,102,937	1,162,968,381	356,876,838	3,485,870		XXX	1,651,434,026	1.0	XXX	XXX	178,566,128	1,472,867,898
8.5 NAIC 5	11,750,295	267,929,879	76,380,313			XXX	356,060,487	0.2	XXX	XXX	48,843,176	307,217,311
8.6 NAIC 6		5,315,306	2,936,414			XXX	8,251,720	0.0	XXX	XXX	409,866	7,841,854
8.7 Totals	5,605,441,960	20,924,551,136	20,173,031,921	13,227,780,922	28,448,120,102	XXX	88,378,926,041	55.6	XXX	XXX	50,442,342,765	37,936,583,276
9. Corporate Bonds (Affiliated)												
9.1 NAIC 1						XXX			XXX	XXX		
9.2 NAIC 2			3,874,176,788			XXX	3,874,176,788	2.4	XXX	XXX		3,874,176,788
9.3 NAIC 3						XXX			XXX	XXX		
9.4 NAIC 4						XXX			XXX	XXX		
9.5 NAIC 5						XXX			XXX	XXX		
9.6 NAIC 6						XXX			XXX	XXX		
9.7 Totals			3,874,176,788			XXX	3,874,176,788	2.4	XXX	XXX		3,874,176,788
10. Mandatory Convertible Bonds (Unaffiliated)												
10.1 NAIC 1						XXX			XXX	XXX		
10.2 NAIC 2						XXX			XXX	XXX		
10.3 NAIC 3						XXX			XXX	XXX		
10.4 NAIC 4						XXX			XXX	XXX		
10.5 NAIC 5						XXX			XXX	XXX		
10.6 NAIC 6						XXX			XXX	XXX		
10.7 Totals						XXX			XXX	XXX		
11. Mandatory Convertible Bonds (Affiliated)												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		
12. Single Entity Backed Obligations (Unaffiliated)												
12.1 NAIC 1	42,207,265	291,673,091	314,567,140	246,667,761	190,973,525	XXX	1,086,088,782	0.7	XXX	XXX	33,300,411	1,052,788,371
12.2 NAIC 2	6,997,426	42,011,207	60,312,225	205,581,929	145,407,186	XXX	460,309,973	0.3	XXX	XXX	6,270,578	454,039,395
12.3 NAIC 3		2,492,000				XXX	2,492,000	0.0	XXX	XXX		2,492,000
12.4 NAIC 4						XXX			XXX	XXX		
12.5 NAIC 5						XXX			XXX	XXX		
12.6 NAIC 6						XXX			XXX	XXX		
12.7 Totals	49,204,691	336,176,298	374,879,365	452,249,690	336,380,711	XXX	1,548,890,755	1.0	XXX	XXX	39,570,989	1,509,319,766

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
13. Single Entity Backed Obligations (Affiliated)												
13.1 NAIC 1						XXX			XXX	XXX		
13.2 NAIC 2						XXX			XXX	XXX		
13.3 NAIC 3						XXX			XXX	XXX		
13.4 NAIC 4						XXX			XXX	XXX		
13.5 NAIC 5						XXX			XXX	XXX		
13.6 NAIC 6						XXX			XXX	XXX		
13.7 Totals						XXX			XXX	XXX		
14. SVO-Identified Bond Exchange Traded Funds – Fair Value												
14.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	22,647,070	22,647,070	0.0	XXX	XXX	22,647,070	
14.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
14.7 Totals	XXX	XXX	XXX	XXX	XXX	22,647,070	22,647,070	0.0	XXX	XXX	22,647,070	
15. SVO-Identified Bond Exchange Traded Funds – Systematic Value												
15.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.3 NAIC 3	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.4 NAIC 4	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.5 NAIC 5	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.6 NAIC 6	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
15.7 Totals	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
16. Bonds Issued by Funds Representing Operating Entities (Unaffiliated)												
16.1 NAIC 1	337,248,068	1,014,363,141	725,031,426	320,120,341	382,803,867	XXX	2,779,566,843	1.7	XXX	XXX	905,987,059	1,873,579,784
16.2 NAIC 2	280,742,813	1,683,623,555	1,711,219,366	192,499,798	138,422,665	XXX	4,006,508,197	2.5	XXX	XXX	1,178,388,639	2,828,119,558
16.3 NAIC 3	15,750,758	123,532,294	30,651,307			XXX	169,934,359	0.1	XXX	XXX	61,369,319	108,565,040
16.4 NAIC 4	6,723,336	57,772,821	336,166			XXX	64,832,323	0.0	XXX	XXX		64,832,323
16.5 NAIC 5	52,155	7,264,083	8,866,565	985,285		XXX	17,168,088	0.0	XXX	XXX	15,336,950	1,831,138
16.6 NAIC 6						XXX			XXX	XXX		
16.7 Totals	640,517,130	2,886,555,894	2,476,104,830	513,605,424	521,226,532	XXX	7,038,009,810	4.4	XXX	XXX	2,161,081,967	4,876,927,843
17. Bonds Issued by Funds Representing Operating Entities (Affiliated)												
17.1 NAIC 1						XXX			XXX	XXX		
17.2 NAIC 2						XXX			XXX	XXX		
17.3 NAIC 3						XXX			XXX	XXX		
17.4 NAIC 4						XXX			XXX	XXX		
17.5 NAIC 5						XXX			XXX	XXX		
17.6 NAIC 6						XXX			XXX	XXX		
17.7 Totals						XXX			XXX	XXX		
18. Bank Loans – Issued (Unaffiliated)												
18.1 NAIC 1						XXX			XXX	XXX		
18.2 NAIC 2						XXX			XXX	XXX		
18.3 NAIC 3						XXX			XXX	XXX		
18.4 NAIC 4						XXX			XXX	XXX		
18.5 NAIC 5						XXX			XXX	XXX		
18.6 NAIC 6						XXX			XXX	XXX		
18.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
19. Bank Loans – Issued (Affiliated)												
19.1 NAIC 1						XXX			XXX	XXX		
19.2 NAIC 2						XXX			XXX	XXX		
19.3 NAIC 3						XXX			XXX	XXX		
19.4 NAIC 4						XXX			XXX	XXX		
19.5 NAIC 5						XXX			XXX	XXX		
19.6 NAIC 6						XXX			XXX	XXX		
19.7 Totals						XXX			XXX	XXX		
20. Bank Loans – Acquired (Unaffiliated)												
20.1 NAIC 1						XXX			XXX	XXX		
20.2 NAIC 2		6,879,912				XXX	6,879,912	0.0	XXX	XXX		6,879,912
20.3 NAIC 3	23,524,791	88,199,085	30,994,859			XXX	142,718,735	0.1	XXX	XXX		142,718,735
20.4 NAIC 4	1,135,600	299,077,707	79,870,791			XXX	380,084,098	0.2	XXX	XXX		380,084,098
20.5 NAIC 5		25,192,370	5,982,858			XXX	31,175,228	0.0	XXX	XXX		31,175,228
20.6 NAIC 6		4,599,770				XXX	4,599,770	0.0	XXX	XXX		4,599,770
20.7 Totals	24,660,391	423,948,844	116,848,508			XXX	565,457,743	0.4	XXX	XXX		565,457,743
21. Bank Loans – Acquired (Affiliated)												
21.1 NAIC 1						XXX			XXX	XXX		
21.2 NAIC 2						XXX			XXX	XXX		
21.3 NAIC 3						XXX			XXX	XXX		
21.4 NAIC 4						XXX			XXX	XXX		
21.5 NAIC 5						XXX			XXX	XXX		
21.6 NAIC 6						XXX			XXX	XXX		
21.7 Totals						XXX			XXX	XXX		
22. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Unaffiliated)												
22.1 NAIC 1						XXX			XXX	XXX		
22.2 NAIC 2						XXX			XXX	XXX		
22.3 NAIC 3						XXX			XXX	XXX		
22.4 NAIC 4						XXX			XXX	XXX		
22.5 NAIC 5						XXX			XXX	XXX		
22.6 NAIC 6						XXX			XXX	XXX		
22.7 Totals						XXX			XXX	XXX		
23. Mortgage Loans that Qualify as SVO-Identified Credit Tenant Loans (Affiliated)												
23.1 NAIC 1						XXX			XXX	XXX		
23.2 NAIC 2						XXX			XXX	XXX		
23.3 NAIC 3						XXX			XXX	XXX		
23.4 NAIC 4						XXX			XXX	XXX		
23.5 NAIC 5						XXX			XXX	XXX		
23.6 NAIC 6						XXX			XXX	XXX		
23.7 Totals						XXX			XXX	XXX		
24. Certificates of Deposit (Unaffiliated)												
24.1 NAIC 1						XXX			XXX	XXX		
24.2 NAIC 2						XXX			XXX	XXX		
24.3 NAIC 3						XXX			XXX	XXX		
24.4 NAIC 4						XXX			XXX	XXX		
24.5 NAIC 5						XXX			XXX	XXX		
24.6 NAIC 6						XXX			XXX	XXX		
24.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
25. Certificates of Deposit (Affiliated)												
25.1 NAIC 1						XXX			XXX	XXX		
25.2 NAIC 2						XXX			XXX	XXX		
25.3 NAIC 3						XXX			XXX	XXX		
25.4 NAIC 4						XXX			XXX	XXX		
25.5 NAIC 5						XXX			XXX	XXX		
25.6 NAIC 6						XXX			XXX	XXX		
25.7 Totals						XXX			XXX	XXX		
26. Other Issuer Credit Obligations (Unaffiliated)												
26.1 NAIC 1						XXX			XXX	XXX		
26.2 NAIC 2						XXX			XXX	XXX		
26.3 NAIC 3						XXX			XXX	XXX		
26.4 NAIC 4						XXX			XXX	XXX		
26.5 NAIC 5						XXX			XXX	XXX		
26.6 NAIC 6						XXX			XXX	XXX		
26.7 Totals						XXX			XXX	XXX		
27. Other Issuer Credit Obligations (Affiliated)												
27.1 NAIC 1						XXX			XXX	XXX		
27.2 NAIC 2						XXX			XXX	XXX		
27.3 NAIC 3						XXX			XXX	XXX		
27.4 NAIC 4						XXX			XXX	XXX		
27.5 NAIC 5						XXX			XXX	XXX		
27.6 NAIC 6						XXX			XXX	XXX		
27.7 Totals						XXX			XXX	XXX		
28. Agency Residential Mortgage-Backed Securities - Guaranteed												
28.1 NAIC 1	66,105,861	297,843,412	443,089,161	758,682,431	142,743,745	XXX	1,708,464,610	1.1	XXX	XXX	1,708,464,610	
28.2 NAIC 2						XXX			XXX	XXX		
28.3 NAIC 3						XXX			XXX	XXX		
28.4 NAIC 4						XXX			XXX	XXX		
28.5 NAIC 5						XXX			XXX	XXX		
28.6 NAIC 6						XXX			XXX	XXX		
28.7 Totals	66,105,861	297,843,412	443,089,161	758,682,431	142,743,745	XXX	1,708,464,610	1.1	XXX	XXX	1,708,464,610	
29. Agency Commercial Mortgage-Backed Securities - Guaranteed												
29.1 NAIC 1						XXX			XXX	XXX		
29.2 NAIC 2						XXX			XXX	XXX		
29.3 NAIC 3						XXX			XXX	XXX		
29.4 NAIC 4						XXX			XXX	XXX		
29.5 NAIC 5						XXX			XXX	XXX		
29.6 NAIC 6						XXX			XXX	XXX		
29.7 Totals						XXX			XXX	XXX		
30. Agency Residential Mortgage-Backed Securities – Not Guaranteed												
30.1 NAIC 1	219,769,415	1,625,849,316	1,748,627,030	1,064,954,755	43,555,981	XXX	4,702,756,497	3.0	XXX	XXX	4,702,756,497	
30.2 NAIC 2						XXX			XXX	XXX		
30.3 NAIC 3						XXX			XXX	XXX		
30.4 NAIC 4						XXX			XXX	XXX		
30.5 NAIC 5						XXX			XXX	XXX		
30.6 NAIC 6						XXX			XXX	XXX		
30.7 Totals	219,769,415	1,625,849,316	1,748,627,030	1,064,954,755	43,555,981	XXX	4,702,756,497	3.0	XXX	XXX	4,702,756,497	

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
31. Agency Commercial Mortgage-Backed Securities - Not Guaranteed												
31.1 NAIC 1						XXX			XXX	XXX		
31.2 NAIC 2						XXX			XXX	XXX		
31.3 NAIC 3						XXX			XXX	XXX		
31.4 NAIC 4						XXX			XXX	XXX		
31.5 NAIC 5						XXX			XXX	XXX		
31.6 NAIC 6						XXX			XXX	XXX		
31.7 Totals						XXX			XXX	XXX		
32. Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)												
32.1 NAIC 1	414,592,832	1,270,228,036	396,772,081	540,097,320	687,137,673	XXX	3,308,827,942	2.1	XXX	XXX	84,946,685	3,223,881,257
32.2 NAIC 2	988,597	107,862,517	5,457,527	1,907,850	18,687,598	XXX	134,904,089	0.1	XXX	XXX	6,712,359	128,191,730
32.3 NAIC 3	975,206	15,780,266	3,963,707	802,119	7,637,023	XXX	29,158,321	0.0	XXX	XXX	7,793,021	21,365,300
32.4 NAIC 4	1,125,407	455,217	659,503	2,584,807	3,186,318	XXX	8,011,252	0.0	XXX	XXX	4,824,933	3,186,319
32.5 NAIC 5	1,390,599	3,471,843	3,672,729	1,731,692	2,155,634	XXX	12,422,497	0.0	XXX	XXX	9,906,638	2,515,859
32.6 NAIC 6	10,468	1,120				XXX	11,588	0.0	XXX	XXX	11,587	1
32.7 Totals	419,083,109	1,397,798,999	410,525,547	547,123,788	718,804,246	XXX	3,493,335,689	2.2	XXX	XXX	114,195,223	3,379,140,466
33. Non-Agency Residential Mortgage-Backed Securities (Affiliated)												
33.1 NAIC 1						XXX			XXX	XXX		
33.2 NAIC 2						XXX			XXX	XXX		
33.3 NAIC 3						XXX			XXX	XXX		
33.4 NAIC 4						XXX			XXX	XXX		
33.5 NAIC 5						XXX			XXX	XXX		
33.6 NAIC 6						XXX			XXX	XXX		
33.7 Totals						XXX			XXX	XXX		
34. Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)												
34.1 NAIC 1	1,438,099,552	3,139,121,555	1,303,249,267	36,882,003	1,198,538	XXX	5,918,550,915	3.7	XXX	XXX	4,641,988,087	1,276,562,828
34.2 NAIC 2	800,000	116,284,765	4,699,097			XXX	121,783,862	0.1	XXX	XXX		121,783,862
34.3 NAIC 3	17,907,318	27,726,849				XXX	45,634,167	0.0	XXX	XXX		45,634,167
34.4 NAIC 4	11,400,000	4,936,411				XXX	16,336,411	0.0	XXX	XXX		16,336,411
34.5 NAIC 5	16,824,375			591,428		XXX	17,415,803	0.0	XXX	XXX		17,415,803
34.6 NAIC 6	7,472,417					XXX	7,472,417	0.0	XXX	XXX		7,472,417
34.7 Totals	1,492,503,662	3,288,069,580	1,307,948,364	37,473,431	1,198,538	XXX	6,127,193,575	3.9	XXX	XXX	4,641,988,087	1,485,205,488
35. Non-Agency Commercial Mortgage-Backed Securities (Affiliated)												
35.1 NAIC 1						XXX			XXX	XXX		
35.2 NAIC 2						XXX			XXX	XXX		
35.3 NAIC 3						XXX			XXX	XXX		
35.4 NAIC 4						XXX			XXX	XXX		
35.5 NAIC 5						XXX			XXX	XXX		
35.6 NAIC 6						XXX			XXX	XXX		
35.7 Totals						XXX			XXX	XXX		
36. Non-Agency – CLOs/CBOs/CDOs (Unaffiliated)												
36.1 NAIC 1	336,702,019	1,982,155,885	3,807,610,857	127,500,000		XXX	6,253,968,761	3.9	XXX	XXX		6,253,968,761
36.2 NAIC 2	15,222,269	54,363,688	90,262,459	1,437,900		XXX	161,286,316	0.1	XXX	XXX		161,286,316
36.3 NAIC 3	186,522	34,317,262	484,970			XXX	34,988,754	0.0	XXX	XXX		34,988,754
36.4 NAIC 4	12,176,056	21,297,825	65,907			XXX	33,539,788	0.0	XXX	XXX		33,539,788
36.5 NAIC 5						XXX			XXX	XXX		
36.6 NAIC 6						XXX			XXX	XXX		
36.7 Totals	364,286,866	2,092,134,660	3,898,424,193	128,937,900		XXX	6,483,783,619	4.1	XXX	XXX		6,483,783,619

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
37. Non-Agency – CLOs/CBOs/CDOs (Affiliated)												
37.1 NAIC 1	7,632,183	69,599,937	216,795,304			XXX	294,027,424	0.2	XXX	XXX		294,027,424
37.2 NAIC 2		3,658,930	30,190,384	5,000,000		XXX	38,849,314	0.0	XXX	XXX		38,849,314
37.3 NAIC 3			14,911,550	5,000,000		XXX	19,911,550	0.0	XXX	XXX		19,911,550
37.4 NAIC 4			1,000,000			XXX	1,000,000	0.0	XXX	XXX		1,000,000
37.5 NAIC 5						XXX			XXX	XXX		
37.6 NAIC 6						XXX			XXX	XXX		
37.7 Totals	7,632,183	73,258,867	262,897,238	10,000,000		XXX	353,788,288	0.2	XXX	XXX		353,788,288
38. Other Financial Asset-Backed Securities (Unaffiliated)												
38.1 NAIC 1	762,008,101	1,461,571,048	614,815,702	319,653,568	163,905,129	XXX	3,321,953,548	2.1	XXX	XXX	1,611,869	3,320,341,679
38.2 NAIC 2	48,732,037	149,504,811	295,152,471	38,894,571		XXX	532,283,890	0.3	XXX	XXX		532,283,890
38.3 NAIC 3	35,468,429	57,156,061	87,354,944	8,976,362		XXX	188,955,796	0.1	XXX	XXX		188,955,796
38.4 NAIC 4	25,944,354	16,789,013	10,438,421	1,625,682	806,359	XXX	55,603,829	0.0	XXX	XXX		55,603,829
38.5 NAIC 5				34,107		XXX	34,107	0.0	XXX	XXX		34,107
38.6 NAIC 6						XXX			XXX	XXX		
38.7 Totals	872,152,921	1,685,020,933	1,007,761,538	369,184,290	164,711,488	XXX	4,098,831,170	2.6	XXX	XXX	1,611,869	4,097,219,301
39. Other Financial Asset-Backed Securities (Affiliated)												
39.1 NAIC 1						XXX			XXX	XXX		
39.2 NAIC 2						XXX			XXX	XXX		
39.3 NAIC 3						XXX			XXX	XXX		
39.4 NAIC 4						XXX			XXX	XXX		
39.5 NAIC 5						XXX			XXX	XXX		
39.6 NAIC 6						XXX			XXX	XXX		
39.7 Totals						XXX			XXX	XXX		
40. Equity-Backed Securities (Unaffiliated)												
40.1 NAIC 1						XXX			XXX	XXX		
40.2 NAIC 2						XXX			XXX	XXX		
40.3 NAIC 3						XXX			XXX	XXX		
40.4 NAIC 4						XXX			XXX	XXX		
40.5 NAIC 5						XXX			XXX	XXX		
40.6 NAIC 6						XXX			XXX	XXX		
40.7 Totals						XXX			XXX	XXX		
41. Equity-Backed Securities (Affiliated)												
41.1 NAIC 1						XXX			XXX	XXX		
41.2 NAIC 2						XXX			XXX	XXX		
41.3 NAIC 3						XXX			XXX	XXX		
41.4 NAIC 4						XXX			XXX	XXX		
41.5 NAIC 5						XXX			XXX	XXX		
41.6 NAIC 6						XXX			XXX	XXX		
41.7 Totals						XXX			XXX	XXX		
42. Other Financial Asset-Backed Securities – Not Self-Liquidating (Unaffiliated)												
42.1 NAIC 1						XXX			XXX	XXX		
42.2 NAIC 2						XXX			XXX	XXX		
42.3 NAIC 3						XXX			XXX	XXX		
42.4 NAIC 4						XXX			XXX	XXX		
42.5 NAIC 5						XXX			XXX	XXX		
42.6 NAIC 6						XXX			XXX	XXX		
42.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
43. Other Financial Asset-Backed Securities – Not Self-Liquidating (Affiliated)												
43.1 NAIC 1						XXX			XXX	XXX		
43.2 NAIC 2						XXX			XXX	XXX		
43.3 NAIC 3						XXX			XXX	XXX		
43.4 NAIC 4						XXX			XXX	XXX		
43.5 NAIC 5						XXX			XXX	XXX		
43.6 NAIC 6						XXX			XXX	XXX		
43.7 Totals						XXX			XXX	XXX		
44. Lease-Backed Securities – Practical Expedient (Unaffiliated)												
44.1 NAIC 1	70,529,111	386,375,561	460,850,840	59,537,988		XXX	977,293,500	0.6	XXX	XXX	12,299,424	964,994,076
44.2 NAIC 2	22,612,937	57,842,732	66,436,278	42,336,206		XXX	189,228,153	0.1	XXX	XXX		189,228,153
44.3 NAIC 3	2,052,100	2,067,066				XXX	4,119,166	0.0	XXX	XXX		4,119,166
44.4 NAIC 4						XXX			XXX	XXX		
44.5 NAIC 5						XXX			XXX	XXX		
44.6 NAIC 6	1	1				XXX	2	0.0	XXX	XXX		2
44.7 Totals	95,194,149	446,285,360	527,287,118	101,874,194		XXX	1,170,640,821	0.7	XXX	XXX	12,299,424	1,158,341,397
45. Lease-Backed Securities – Practical Expedient (Affiliated)												
45.1 NAIC 1						XXX			XXX	XXX		
45.2 NAIC 2						XXX			XXX	XXX		
45.3 NAIC 3						XXX			XXX	XXX		
45.4 NAIC 4						XXX			XXX	XXX		
45.5 NAIC 5						XXX			XXX	XXX		
45.6 NAIC 6						XXX			XXX	XXX		
45.7 Totals						XXX			XXX	XXX		
46. Other Non-Financial Asset-Backed Securities – Practical Expedient (Unaffiliated)												
46.1 NAIC 1	171,525,301	982,274,580	350,658,208	261,770,228	140,098,392	XXX	1,906,326,709	1.2	XXX	XXX	281,885,724	1,624,440,985
46.2 NAIC 2	24,910,804	549,427,728	391,008,524	6,611,745	16,089,301	XXX	988,048,102	0.6	XXX	XXX		988,048,102
46.3 NAIC 3	2,541,711	5,388,888	20,694,647	9,087,085	9,272,310	XXX	46,984,641	0.0	XXX	XXX		46,984,641
46.4 NAIC 4	1,422,446	937,024	12,918,991		1,563,293	XXX	16,841,754	0.0	XXX	XXX		16,841,754
46.5 NAIC 5						XXX			XXX	XXX		
46.6 NAIC 6						XXX			XXX	XXX		
46.7 Totals	200,400,262	1,538,028,220	775,280,370	277,469,058	167,023,296	XXX	2,958,201,206	1.9	XXX	XXX	281,885,724	2,676,315,482
47. Other Non-Financial Asset-Backed Securities – Practical Expedient (Affiliated)												
47.1 NAIC 1						XXX			XXX	XXX		
47.2 NAIC 2						XXX			XXX	XXX		
47.3 NAIC 3						XXX			XXX	XXX		
47.4 NAIC 4						XXX			XXX	XXX		
47.5 NAIC 5						XXX			XXX	XXX		
47.6 NAIC 6						XXX			XXX	XXX		
47.7 Totals						XXX			XXX	XXX		
48. Lease-Backed Securities – Full Analysis (Unaffiliated)												
48.1 NAIC 1	416,339,862	1,861,373,598	441,805,492	105,474,666	61,228,962	XXX	2,886,222,580	1.8	XXX	XXX	9,976,842	2,876,245,738
48.2 NAIC 2	14,436,269	87,476,175	35,079,175	42,916,219	18,483,934	XXX	198,391,772	0.1	XXX	XXX		198,391,772
48.3 NAIC 3		7,832,068			5,214,870	XXX	13,046,938	0.0	XXX	XXX		13,046,938
48.4 NAIC 4	12,034,899					XXX	12,034,899	0.0	XXX	XXX		12,034,899
48.5 NAIC 5						XXX			XXX	XXX		
48.6 NAIC 6						XXX			XXX	XXX		
48.7 Totals	442,811,030	1,956,681,841	476,884,667	148,390,885	84,927,766	XXX	3,109,696,189	2.0	XXX	XXX	9,976,842	3,099,719,347

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
49. Lease-Backed Securities – Full Analysis (Affiliated)												
49.1 NAIC 1						XXX			XXX	XXX		
49.2 NAIC 2						XXX			XXX	XXX		
49.3 NAIC 3						XXX			XXX	XXX		
49.4 NAIC 4						XXX			XXX	XXX		
49.5 NAIC 5						XXX			XXX	XXX		
49.6 NAIC 6						XXX			XXX	XXX		
49.7 Totals						XXX			XXX	XXX		
50. Other Non-Financial Asset-Backed Securities – Full Analysis (Unaffiliated)												
50.1 NAIC 1						XXX			XXX	XXX		
50.2 NAIC 2						XXX			XXX	XXX		
50.3 NAIC 3						XXX			XXX	XXX		
50.4 NAIC 4						XXX			XXX	XXX		
50.5 NAIC 5						XXX			XXX	XXX		
50.6 NAIC 6						XXX			XXX	XXX		
50.7 Totals						XXX			XXX	XXX		
51. Other Non-Financial Asset-Backed Securities – Full Analysis (Affiliated)												
51.1 NAIC 1						XXX			XXX	XXX		
51.2 NAIC 2						XXX			XXX	XXX		
51.3 NAIC 3						XXX			XXX	XXX		
51.4 NAIC 4						XXX			XXX	XXX		
51.5 NAIC 5						XXX			XXX	XXX		
51.6 NAIC 6						XXX			XXX	XXX		
51.7 Totals						XXX			XXX	XXX		

SCHEDULE D - PART 1A (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 52.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
52. Total Bonds Current Year												
52.1 NAIC 1	(d) 8,703,662,627	21,761,842,315	20,091,043,944	16,942,977,377	31,693,881,506		99,193,407,769	62.4	XXX	XXX	57,992,400,554	41,201,007,215
52.2 NAIC 2	(d) 3,056,532,868	13,479,012,167	18,093,060,508	6,921,594,507	10,024,544,572	22,647,070	51,597,391,692	32.5	XXX	XXX	24,234,676,925	27,362,714,767
52.3 NAIC 3	(d) 445,675,086	3,186,814,493	1,572,554,473	115,805,093	61,888,816		5,382,737,961	3.4	XXX	XXX	1,149,172,515	4,233,565,446
52.4 NAIC 4	(d) 205,410,945	1,575,130,986	463,742,510	21,641,539	5,726,721		2,271,652,701	1.4	XXX	XXX	203,981,337	2,067,671,364
52.5 NAIC 5	(d) 31,369,653	303,858,175	94,902,465	8,160,186	2,313,327		(c) 440,603,806	0.3	XXX	XXX	80,414,360	360,189,446
52.6 NAIC 6	(d) 7,936,463	12,807,647	3,668,887	1,247			(c) 24,414,244	0.0	XXX	XXX	421,453	23,992,791
52.7 Totals	12,450,587,642	40,319,465,783	40,318,972,787	24,010,179,949	41,788,354,942	22,647,070	158,910,208,173	100.0	XXX	XXX	83,661,067,144	75,249,141,029
52.8 Line 52.7 as a % of Col. 7	7.8	25.4	25.4	15.1	26.3	0.0	(b) 100.0	XXX	XXX	XXX	52.6	47.4
53. Total Bonds Prior Year												
53.1 NAIC 1	7,716,019,222	22,033,045,788	19,353,156,755	16,102,402,167	28,585,849,112		XXX	XXX	93,790,473,044	62.4	58,908,626,289	34,881,846,755
53.2 NAIC 2	6,751,915,825	12,652,196,934	13,991,070,722	5,601,634,655	8,585,761,010	148,252,538	XXX	XXX	47,730,831,684	31.8	23,503,752,765	24,227,078,919
53.3 NAIC 3	350,199,846	3,154,581,757	1,797,080,674	99,564,719	61,850,431		XXX	XXX	5,463,277,427	3.6	1,250,160,376	4,213,117,051
53.4 NAIC 4	199,907,097	1,790,473,282	592,169,888	35,578,026	6,698,042	133,783,178	XXX	XXX	2,758,609,513	1.8	412,794,178	2,345,815,335
53.5 NAIC 5	14,637,093	328,681,075	82,004,916	2,489,662	852,826		XXX	XXX	(c) 428,665,572	0.3	69,339,012	359,326,560
53.6 NAIC 6	7,270,838	42,825,051	19,465,549	1,247			XXX	XXX	(c) 69,562,685	0.0	379,817	69,182,868
53.7 Totals	15,039,949,921	40,001,803,887	35,834,948,504	21,841,670,476	37,241,011,421	282,035,716	150,241,419,925	100.0	XXX	XXX	84,145,052,437	66,096,367,488
53.8 Line 53.7 as a % of Col. 9	10.0	26.6	23.9	14.5	24.8	0.2	(b) 100.0	XXX	XXX	XXX	56.0	44.0
54. Total Publicly Traded Bonds												
54.1 NAIC 1	4,886,098,191	8,349,556,092	8,786,484,578	10,747,166,398	25,223,095,295		57,992,400,554	36.5	XXX	XXX	57,992,400,554	XXX
54.2 NAIC 2	1,479,155,469	5,267,501,245	6,188,952,302	2,805,703,685	8,470,717,154	22,647,070	24,234,676,925	15.3	XXX	XXX	24,234,676,925	XXX
54.3 NAIC 3	63,909,262	745,836,520	245,774,877	54,507,787	39,144,069		1,149,172,515	0.7	XXX	XXX	1,149,172,515	XXX
54.4 NAIC 4	8,994,100	154,916,235	19,884,394	20,015,857	170,751		203,981,337	0.1	XXX	XXX	203,981,337	XXX
54.5 NAIC 5	2,635,511	55,885,946	15,285,804	6,449,407	157,693		80,414,361	0.1	XXX	XXX	80,414,361	XXX
54.6 NAIC 6	10,468	410,986					421,454	0.0	XXX	XXX	421,454	XXX
54.7 Totals	6,440,803,001	14,574,107,024	15,256,381,955	13,633,843,134	33,733,284,962	22,647,070	83,661,067,146	52.6	XXX	XXX	83,661,067,146	XXX
54.8 Line 54.7 as a % of Col. 7	7.7	17.4	18.2	16.3	40.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
54.9 Line 54.7 as a % of Line 52.7, Col. 7, Section 52	4.1	9.2	9.6	8.6	21.2	0.0	52.6	XXX	XXX	XXX	52.6	XXX
55. Total Privately Placed Bonds												
55.1 NAIC 1	3,817,564,436	13,412,286,223	11,304,559,366	6,195,810,979	6,470,786,211		41,201,007,215	25.9	XXX	XXX	XXX	41,201,007,215
55.2 NAIC 2	1,577,377,399	8,211,510,922	11,904,108,206	4,115,890,822	1,553,827,418		27,362,714,767	17.2	XXX	XXX	XXX	27,362,714,767
55.3 NAIC 3	381,765,824	2,440,977,973	1,326,779,596	61,297,306	22,744,747		4,233,565,446	2.7	XXX	XXX	XXX	4,233,565,446
55.4 NAIC 4	196,416,845	1,420,214,751	443,858,116	1,625,682	5,555,970		2,067,671,364	1.3	XXX	XXX	XXX	2,067,671,364
55.5 NAIC 5	28,734,142	247,972,229	79,616,661	1,710,779	2,155,634		360,189,445	0.2	XXX	XXX	XXX	360,189,445
55.6 NAIC 6	7,925,995	12,396,661	3,668,887	1,247			23,992,790	0.0	XXX	XXX	XXX	23,992,790
55.7 Totals	6,009,784,641	25,745,358,759	25,062,590,832	10,376,336,815	8,055,069,980		75,249,141,027	47.4	XXX	XXX	XXX	75,249,141,027
55.8 Line 55.7 as a % of Col. 7	8.0	34.2	33.3	13.8	10.7		100.0	XXX	XXX	XXX	XXX	100.0
55.9 Line 55.7 as a % of Line 52.7, Col. 7, Section 52	3.8	16.2	15.8	6.5	5.1		47.4	XXX	XXX	XXX	XXX	47.4

(a) Includes $ ..... freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ..... current year of bonds with Z designations and $ ..... 3,752,950,625 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ ..... current year, $ ..... 1,813,937 prior year of bonds with 5GI designations and $ ..... current year, $ ..... 21,911,975 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ .....2,730,810,015 ; NAIC 2 $ .....500,126,586 ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Other Short-term Investment Assets
1. Book/adjusted carrying value, December 31 of prior year	271,428,630	271,428,630	
2. Cost of short-term investments acquired	1,232,032,576	1,232,032,576	
3. Accrual of discount	9,489,808	9,489,808	
4. Unrealized valuation increase/(decrease)			
5. Total gain (loss) on disposals	65,132	65,132	
6. Deduct consideration received on disposals	497,125,040	497,125,040	
7. Deduct amortization of premium	792,650	792,650	
8. Total foreign exchange change in book/adjusted carrying value			
9. Deduct current year's other-than-temporary impairment recognized			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,015,098,455	1,015,098,455	
11. Deduct total nonadmitted amounts			
12. Statement value at end of current period (Line 10 minus Line 11)	1,015,098,455	1,015,098,455	

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			217,565,675
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		47,396,590	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		4,538,662	51,935,252
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		656,477,726	
	3.2 Section 2, Column 19		(42,922,521)	613,555,205
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(61,385,529)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			(13,905,454)
7.	Amortization:			
	7.1 Section 1, Column 19		(1,962,571)	
	7.2 Section 2, Column 21		(459,365)	(2,421,935)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18		(7,218,069)	
	9.2 Section 2, Column 20		(49,859,786)	(57,077,855)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			776,076,268
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			776,076,268

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			(132,481)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			(109,367)
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges:			
	3.11 Section 1, Column 15, current year minus			
	3.12 Section 1, Column 15, prior year			
	Change in variation margin on open contracts - All other:			
	3.13 Section 1, Column 18, current year minus		(872,357)	
	3.14 Section 1, Column 18, prior year	(1,538,224)	665,867	665,867
3.2	Add:			
	Change in adjustment to basis of hedged item:			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus		(872,357)	
	3.24 Section 1, Column 19, prior year plus		(1,538,224)	
	3.25 SSAP No. 108 Adjustments		665,867	665,867
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(3,627,663)	
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)		(3,627,663)	
	4.23 SSAP No. 108 Adjustments		(3,627,663)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			(241,848)
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			(241,848)

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
89114PA*1	Long Bond Replication	1.G	125,000,000	100,000	(9,477,881)	01/23/2024	01/23/2026	Bond Forward		(9,576,917)	56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	99,036
89114PA*1	Long Bond Replication	1.G		100,000	99,292			Bond Forward			56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	99,292
89114PA*1	Long Bond Replication	1.G		100,000	99,774			Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	100,000	99,774
89114PA*1	Long Bond Replication	1.G		100,000	99,826			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	100,000	99,826
89114PA*1	Long Bond Replication	1.G		100,000	99,826			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	100,000	99,826
89114PA*1	Long Bond Replication	1.G		100,000	99,826			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	100,000	99,826
89114PA*1	Long Bond Replication	1.G		100,000	100,122			Bond Forward			86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	100,000	100,122
89114PA*1	Long Bond Replication	1.G		100,000	99,624			Bond Forward			G03698-AW-6	ANGLIAN WATER SERVICES FINANCING P	2.B FE	100,000	99,624
89114PA*1	Long Bond Replication	1.G		200,000	199,037			Bond Forward			151895-D@-5	CENTERPOINT PROPERTIES TRUST	1.G FE	200,000	199,037
89114PA*1	Long Bond Replication	1.G		200,000	199,037			Bond Forward			151895-D@-5	CENTERPOINT PROPERTIES TRUST	1.G FE	200,000	199,037
89114PA*1	Long Bond Replication	1.G		200,000	198,072			Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	200,000	198,072
89114PA*1	Long Bond Replication	1.G		200,000	199,548			Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	200,000	199,548
89114PA*1	Long Bond Replication	1.G		200,000	199,577			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	200,000	199,577
89114PA*1	Long Bond Replication	1.G		200,000	199,651			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	200,000	199,651
89114PA*1	Long Bond Replication	1.G		200,000	199,247			Bond Forward			G03698-AW-6	ANGLIAN WATER SERVICES FINANCING P	2.B FE	200,000	199,247
89114PA*1	Long Bond Replication	1.G		200,000	199,247			Bond Forward			G03698-AW-6	ANGLIAN WATER SERVICES FINANCING P	2.B FE	200,000	199,247
89114PA*1	Long Bond Replication	1.G		250,000	249,773			Bond Forward			05279#-AH-2	AUTOLIV ASP INC	2.A FE	250,000	249,773
89114PA*1	Long Bond Replication	1.G		300,000	298,556			Bond Forward			151895-D@-5	CENTERPOINT PROPERTIES TRUST	1.G FE	300,000	298,556
89114PA*1	Long Bond Replication	1.G		300,000	297,876			Bond Forward			56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	300,000	297,876
89114PA*1	Long Bond Replication	1.G		300,000	299,477			Bond Forward			74264*-AC-0	PRISA LHC LLC	1.G	300,000	299,477
89114PA*1	Long Bond Replication	1.G		400,000	396,144			Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	396,144
89114PA*1	Long Bond Replication	1.G		400,000	397,168			Bond Forward			56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	397,168
89114PA*1	Long Bond Replication	1.G		400,000	397,168			Bond Forward			56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	397,168
89114PA*1	Long Bond Replication	1.G		400,000	399,154			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	400,000	399,154
89114PA*1	Long Bond Replication	1.G		400,000	399,154			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	400,000	399,154
89114PA*1	Long Bond Replication	1.G		500,000	506,396			Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	500,000	506,396
89114PA*1	Long Bond Replication	1.G		500,000	498,645			Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000	498,645
89114PA*1	Long Bond Replication	1.G		500,000	498,645			Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	500,000	498,645
89114PA*1	Long Bond Replication	1.G		500,000	501,444			Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000	501,444
89114PA*1	Long Bond Replication	1.G		500,000	501,444			Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000	501,444
89114PA*1	Long Bond Replication	1.G		500,000	500,716			Bond Forward			G7332#-AG-8	RRPF ENGINE LEASING LIMITED	2.A FE	500,000	500,716
89114PA*1	Long Bond Replication	1.G		500,000	500,649			Bond Forward			Q7724#-AF-5	POWERCO LIMITED	2.B FE	500,000	500,649
89114PA*1	Long Bond Replication	1.G		600,000	596,960			Bond Forward			49427R-B@-0	KILROY REALTY LP	2.C	600,000	596,960
89114PA*1	Long Bond Replication	1.G		600,000	594,216			Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	594,216
89114PA*1	Long Bond Replication	1.G		600,000	599,763			Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	2.A	600,000	599,763
89114PA*1	Long Bond Replication	1.G		700,000	698,503			Bond Forward			294752-A*-1	EQUITY ONE INC	1.G	700,000	698,503
89114PA*1	Long Bond Replication	1.G		800,000	792,287			Bond Forward			56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	800,000	792,287
89114PA*1	Long Bond Replication	1.G		800,000	798,307			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	800,000	798,307
89114PA*1	Long Bond Replication	1.G		900,000	889,536			Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	900,000	889,536
89114PA*1	Long Bond Replication	1.G		900,000	889,536			Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	900,000	889,536
89114PA*1	Long Bond Replication	1.G		900,000	889,536			Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	900,000	889,536
89114PA*1	Long Bond Replication	1.G		900,000	898,096			Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	2.A	900,000	898,096
89114PA*1	Long Bond Replication	1.G		900,000	898,132			Bond Forward			Q9194@-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	900,000	898,132
89114PA*1	Long Bond Replication	1.G		1,000,000	995,186			Bond Forward			151895-D@-5	CENTERPOINT PROPERTIES TRUST	1.G FE	1,000,000	995,186
89114PA*1	Long Bond Replication	1.G		1,000,000	997,256			Bond Forward			294752-A@-9	EQUITY ONE INC	1.G	1,000,000	997,256
89114PA*1	Long Bond Replication	1.G		1,000,000	987,962			Bond Forward			422418-AH-2	HEARST COMMUNICATIONS INC	1.G	1,000,000	987,962
89114PA*1	Long Bond Replication	1.G		1,000,000	987,962			Bond Forward			422418-AH-2	HEARST COMMUNICATIONS INC	1.G	1,000,000	987,962
89114PA*1	Long Bond Replication	1.G		1,000,000	991,923			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000	991,923
89114PA*1	Long Bond Replication	1.G		1,000,000	991,923			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000	991,923
89114PA*1	Long Bond Replication	1.G		1,000,000	991,923			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	1,000,000	991,923

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
89114PA*1	Long Bond Replication	1.G		1,000,000	994,998			Bond Forward			57169*-AX-5	MARS INC	1.F	1,000,000	994,998
89114PA*1	Long Bond Replication	1.G		1,000,000	994,998			Bond Forward			57169*-AX-5	MARS INC	1.F	1,000,000	994,998
89114PA*1	Long Bond Replication	1.G		1,000,000	1,012,792			Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	1,000,000	1,012,792
89114PA*1	Long Bond Replication	1.G		1,000,000	999,604			Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	2.A	1,000,000	999,604
89114PA*1	Long Bond Replication	1.G		1,000,000	999,604			Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	2.A	1,000,000	999,604
89114PA*1	Long Bond Replication	1.G		1,000,000	997,739			Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	1,000,000	997,739
89114PA*1	Long Bond Replication	1.G		1,000,000	996,073			Bond Forward			G2044@-BC-8	COMPASS GROUP PLC	1.F	1,000,000	996,073
89114PA*1	Long Bond Replication	1.G		1,000,000	1,001,298			Bond Forward			Q7724#-AF-5	POWERCO LIMITED	2.B FE	1,000,000	1,001,298
89114PA*1	Long Bond Replication	1.G		1,300,000	1,301,687			Bond Forward			Q7724#-AF-5	POWERCO LIMITED	2.B FE	1,300,000	1,301,687
89114PA*1	Long Bond Replication	1.G		1,400,000	1,393,443			Bond Forward			941848-F@-7	WATERS CORPORATION	2.B	1,400,000	1,393,443
89114PA*1	Long Bond Replication	1.G		1,500,000	1,491,681			Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.E	1,500,000	1,491,681
89114PA*1	Long Bond Replication	1.G		1,500,000	1,494,110			Bond Forward			G2044@-BC-8	COMPASS GROUP PLC	1.F	1,500,000	1,494,110
89114PA*1	Long Bond Replication	1.G		1,700,000	1,680,234			Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	1,700,000	1,680,234
89114PA*1	Long Bond Replication	1.G		1,750,000	1,740,294			Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.E	1,750,000	1,740,294
89114PA*1	Long Bond Replication	1.G		2,000,000	1,989,997			Bond Forward			57169*-AX-5	MARS INC	1.F	2,000,000	1,989,997
89114PA*1	Long Bond Replication	1.G		2,000,000	2,025,584			Bond Forward			61201#-AA-3	MONTANA DAKOTA UTILITIES CO	1.G	2,000,000	2,025,584
89114PA*1	Long Bond Replication	1.G		2,000,000	1,994,580			Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	2,000,000	1,994,580
89114PA*1	Long Bond Replication	1.G		2,000,000	1,995,848			Bond Forward			Q9194@-AC-1	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,000,000	1,995,848
89114PA*1	Long Bond Replication	1.G		2,300,000	2,294,799			Bond Forward			74170*-AE-9	PRIME PROPERTY FUND LLC	2.A	2,300,000	2,294,799
89114PA*1	Long Bond Replication	1.G		2,300,000	2,287,013			Bond Forward			761152-A*-8	RESMED INC	1.G	2,300,000	2,287,013
89114PA*1	Long Bond Replication	1.G		2,500,000	2,499,755			Bond Forward			03028P-C@-3	AMERICAN TRANSMISSION COMPANY	1.G	2,500,000	2,499,755
89114PA*1	Long Bond Replication	1.G		2,600,000	2,588,984			Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	2,600,000	2,588,984
89114PA*1	Long Bond Replication	1.G		3,000,000	2,983,362			Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.E	3,000,000	2,983,362
89114PA*1	Long Bond Replication	1.G		3,000,000	2,975,769			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	3,000,000	2,975,769
89114PA*1	Long Bond Replication	1.G		3,400,000	3,385,594			Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	3,400,000	3,385,594
89114PA*1	Long Bond Replication	1.G		3,500,000	3,510,109			Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,510,109
89114PA*1	Long Bond Replication	1.G		4,000,000	3,977,816			Bond Forward			450319-B*-8	ITC MIDWEST LLC	1.E	4,000,000	3,977,816
89114PA*1	Long Bond Replication	1.G		4,300,000	4,299,578			Bond Forward			03028P-C@-3	AMERICAN TRANSMISSION COMPANY	1.G	4,300,000	4,299,578
89114PA*1	Long Bond Replication	1.G		4,500,000	4,482,733			Bond Forward			45168D-B@-2	IDEXX LABORATORIES INC.	2.A	4,500,000	4,482,733
89114PA*1	Long Bond Replication	1.G		5,000,000	4,959,616			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	5,000,000	4,959,616
89114PA*1	Long Bond Replication	1.G		5,000,000	4,959,616			Bond Forward			553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	2.B	5,000,000	4,959,616
89114PA*1	Long Bond Replication	1.G		5,053,000	4,992,174			Bond Forward			422410-AH-2	HEARST COMMUNICATIONS INC	1.G	5,053,000	4,992,174
89114PA*1	Long Bond Replication	1.G		8,300,000	8,268,153			Bond Forward			45168D-B@-2	IDEXX LABORATORIES INC.	2.A	8,300,000	8,268,153
89114PA*1	Long Bond Replication	1.G		10,500,000	10,522,838			Bond Forward			G7334@-AQ-6	RRPF ENGINE LEASING LTD	2.A FE	10,500,000	10,522,838
89114PA*1	Long Bond Replication	1.G		11,075,287	11,070,439			Bond Forward			90312*-AC-8	UNS GAS INC	1.G	11,075,287	11,070,439
38149CC*4	Long Bond Replication	1.G	230,000,000	11,459	(15,993,042)	03/18/2024	03/19/2026	Bond Forward		(16,004,227)	808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	11,459	11,185
38149CC*4	Long Bond Replication	1.G		65,895	64,324			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	65,895	64,324
38149CC*4	Long Bond Replication	1.G		66,117	65,305			Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	66,117	65,305
38149CC*4	Long Bond Replication	1.G		89,587	87,431			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	89,587	87,431
38149CC*4	Long Bond Replication	1.G		119,293	117,826			Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	119,293	117,826
38149CC*4	Long Bond Replication	1.G		140,700	148,136			Bond Forward			10373Q-BW-9	BP CAPITAL MARKETS AMERICA INC	1.E FE	140,700	148,136
38149CC*4	Long Bond Replication	1.G		199,452	206,937			Bond Forward			902613-BJ-6	UBS GROUP AG	1.F FE	199,452	206,937
38149CC*4	Long Bond Replication	1.G		214,880	212,239			Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	214,880	212,239
38149CC*4	Long Bond Replication	1.G		275,221	252,278			Bond Forward			76720A-AP-1	RIO TINTO FINANCE (USA) PLC	1.F FE	275,221	252,278
38149CC*4	Long Bond Replication	1.G		299,796	298,251			Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	299,796	298,251
38149CC*4	Long Bond Replication	1.G		281,064	303,029			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	281,064	303,029
38149CC*4	Long Bond Replication	1.G		313,201	305,863			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	313,201	305,863
38149CC*4	Long Bond Replication	1.G		387,702	382,936			Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	387,702	382,936
38149CC*4	Long Bond Replication	1.G		449,694	447,376			Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	449,694	447,376
38149CC*4	Long Bond Replication	1.G		515,127	502,731			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	515,127	502,731
38149CC*4	Long Bond Replication	1.G		610,589	596,124			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	610,589	596,124
38149CC*4	Long Bond Replication	1.G		616,176	596,501			Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	616,176	596,501
38149CC*4	Long Bond Replication	1.G		1,048,166	983,688			Bond Forward			233851-EA-8	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	1,048,166	983,688

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
38149CC*4	Long Bond Replication	1.G		1,679,763	1,639,340			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	1,679,763	1,639,340
38149CC*4	Long Bond Replication	1.G		1,698,845	1,690,087			Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	1,698,845	1,690,087
38149CC*4	Long Bond Replication	1.G		1,800,903	1,758,712			Bond Forward			808513-BW-4	CHARLES SCWHAB CORPORATION	1.F FE	1,800,903	1,758,712
38149CC*4	Long Bond Replication	1.G		1,899,983	1,876,626			Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	1,899,983	1,876,626
38149CC*4	Long Bond Replication	1.G		1,980,306	2,023,351			Bond Forward			05578A-E4-6	BPCE SA	1.E FE	1,980,306	2,023,351
38149CC*4	Long Bond Replication	1.G		1,999,982	1,975,396			Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	1,999,982	1,975,396
38149CC*4	Long Bond Replication	1.G		2,098,573	2,087,754			Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	2,098,573	2,087,754
38149CC*4	Long Bond Replication	1.G		2,590,431	2,637,932			Bond Forward			02665W-EM-9	AMERICAN HONDA FINANCE CORPORATION	1.G FE	2,590,431	2,637,932
38149CC*4	Long Bond Replication	1.G		2,932,402	2,649,730			Bond Forward			00216L-AE-3	ASB BANK LTD	1.D FE	2,932,402	2,649,730
38149CC*4	Long Bond Replication	1.G		3,500,000	3,568,053			Bond Forward			00182Y-AA-3	ANZ BANK NEW ZEALAND LTD	1.G FE	3,500,000	3,568,053
38149CC*4	Long Bond Replication	1.G		4,589,213	4,125,262			Bond Forward			89236T-JW-6	TOYOTA MOTOR CREDIT CORP	1.E FE	4,589,213	4,125,262
38149CC*4	Long Bond Replication	1.G		5,289,233	5,445,162			Bond Forward			67021C-AU-1	NSTAR ELECTRIC CO	1.F FE	5,289,233	5,445,162
38149CC*4	Long Bond Replication	1.G		5,367,230	5,485,456			Bond Forward			46849L-UY-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	5,367,230	5,485,456
38149CC*4	Long Bond Replication	1.G		5,800,000	5,791,799			Bond Forward			03917#-AB-0	FLINDERS PORT HOLDINGS	2.B FE	5,800,000	5,791,799
38149CC*4	Long Bond Replication	1.G		6,227,017	6,425,469			Bond Forward			02665W-EM-9	AMERICAN HONDA FINANCE CORPORATION	1.G FE	6,227,017	6,425,469
38149CC*4	Long Bond Replication	1.G		6,661,622	7,011,223			Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	6,661,622	7,011,223
38149CC*4	Long Bond Replication	1.G		7,540,393	7,147,874			Bond Forward			76720A-AP-1	RIO TINTO FINANCE (USA) PLC	1.F FE	7,540,393	7,147,874
38149CC*4	Long Bond Replication	1.G		7,866,636	8,334,038			Bond Forward			902613-BH-0	UBS GROUP AG	1.F FE	7,866,636	8,334,038
38149CC*4	Long Bond Replication	1.G		7,990,000	8,325,243			Bond Forward			61747Y-FG-5	MORGAN STANLEY	1.E FE	7,990,000	8,325,243
38149CC*4	Long Bond Replication	1.G		7,931,570	8,434,554			Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	7,931,570	8,434,554
38149CC*4	Long Bond Replication	1.G		8,005,773	8,222,813			Bond Forward			58769J-AL-1	MERCEDES-BENZ FINANCE NORTH AMERIC	1.F FE	8,005,773	8,222,813
38149CC*4	Long Bond Replication	1.G		8,120,000	8,409,853			Bond Forward			00182E-BU-2	ANZ NEW ZEALAND (INTL) LTD (LONDON B	1.E FE	8,120,000	8,409,853
38149CC*4	Long Bond Replication	1.G		8,113,679	8,592,701			Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	8,113,679	8,592,701
38149CC*4	Long Bond Replication	1.G		8,880,000	9,697,655			Bond Forward			808513-CH-6	CHARLES SCHWAB CORPORATION (THE)	1.F FE	8,880,000	9,697,655
38149CC*4	Long Bond Replication	1.G		9,709,250	8,900,038			Bond Forward			233851-EA-8	DAIMLER FINANCE NORTH AMERICA LLC	1.F FE	9,709,250	8,900,038
38149CC*4	Long Bond Replication	1.G		9,500,000	9,438,414			Bond Forward			49427R-B#-8	KILROY REALTY LP	2.C	9,500,000	9,438,414
38149CC*4	Long Bond Replication	1.G		9,991,872	10,116,753			Bond Forward			05578A-E4-6	BPCE SA	1.E FE	9,991,872	10,116,753
38149CC*4	Long Bond Replication	1.G		10,475,835	10,948,946			Bond Forward			00138C-AV-0	COREBRIDGE GLOBAL FUNDING	1.F FE	10,475,835	10,948,946
38149CC*4	Long Bond Replication	1.G		15,600,000	15,566,631			Bond Forward			294752-A*-1	EQUITY ONE INC	1.G	15,600,000	15,566,631
38149CC*4	Long Bond Replication	1.G		20,010,000	21,096,927			Bond Forward			22535W-AJ-6	CREDIT AGRICOLE SA	1.G FE	20,010,000	21,096,927
38149CC*4	Long Bond Replication	1.G		30,090,000	30,396,978			Bond Forward			74977R-DR-2	COOPERATIEVE RABOBANK UA	1.G FE	30,090,000	30,396,978
94978*BU4	Long Bond Replication	1.G	70,000,000	6,358	(5,598,603)	03/25/2024	03/25/2027	Bond Forward		(5,604,947)	808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	6,358	6,343
94978*BU4	Long Bond Replication	1.G		8,474	8,454			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	8,474	8,454
94978*BU4	Long Bond Replication	1.G		13,767	13,718			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	13,767	13,718
94978*BU4	Long Bond Replication	1.G		24,881	24,793			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	24,881	24,793
94978*BU4	Long Bond Replication	1.G		49,153	49,044			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	49,153	49,044
94978*BU4	Long Bond Replication	1.G		55,075	54,700			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	55,075	54,700
94978*BU4	Long Bond Replication	1.G		66,025	65,845			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	66,025	65,845
94978*BU4	Long Bond Replication	1.G		65,535	65,393			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	65,535	65,393
94978*BU4	Long Bond Replication	1.G		79,668	84,743			Bond Forward			842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	79,668	84,743
94978*BU4	Long Bond Replication	1.G		85,354	85,049			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	85,354	85,049
94978*BU4	Long Bond Replication	1.G		87,998	87,178			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	87,998	87,178
94978*BU4	Long Bond Replication	1.G		88,576	88,364			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	88,576	88,364
94978*BU4	Long Bond Replication	1.G		99,552	98,874			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	99,552	98,874
94978*BU4	Long Bond Replication	1.G		99,947	99,673			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	99,947	99,673
94978*BU4	Long Bond Replication	1.G		100,000	99,319			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	100,000	99,319
94978*BU4	Long Bond Replication	1.G		99,998	99,066			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	99,998	99,066

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
94978*BU4	Long Bond Replication	1.G		110,376	98,326			Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	110,376	98,326
94978*BU4	Long Bond Replication	1.G		119,331	119,004			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	119,331	119,004
94978*BU4	Long Bond Replication	1.G		118,098	117,819			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	118,098	117,819
94978*BU4	Long Bond Replication	1.G		148,334	147,978			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	148,334	147,978
94978*BU4	Long Bond Replication	1.G		149,708	148,544			Bond Forward			907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	149,708	148,544
94978*BU4	Long Bond Replication	1.G		154,263	153,713			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	154,263	153,713
94978*BU4	Long Bond Replication	1.G		159,255	157,771			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	159,255	157,771
94978*BU4	Long Bond Replication	1.G		219,812	219,714			Bond Forward			25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	219,812	219,714
94978*BU4	Long Bond Replication	1.G		214,451	191,394			Bond Forward			278865-BF-6	ECOLAB INC	1.G FE	214,451	191,394
94978*BU4	Long Bond Replication	1.G		250,075	249,183			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	250,075	249,183
94978*BU4	Long Bond Replication	1.G		247,213	246,631			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	247,213	246,631
94978*BU4	Long Bond Replication	1.G		313,925	311,788			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	313,925	311,788
94978*BU4	Long Bond Replication	1.G		324,873	290,060			Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	324,873	290,060
94978*BU4	Long Bond Replication	1.G		379,640	378,606			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	379,640	378,606
94978*BU4	Long Bond Replication	1.G		395,829	390,547			Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	395,829	390,547
94978*BU4	Long Bond Replication	1.G		395,818	389,796			Bond Forward			437076-BT-8	HOME DEPOT INC	1.F FE	395,818	389,796
94978*BU4	Long Bond Replication	1.G		412,803	397,277			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	412,803	397,277
94978*BU4	Long Bond Replication	1.G		449,524	394,413			Bond Forward			808513-BT-1	CHARLES SCHWAB CORPORATION (THE)	1.F FE	449,524	394,413
94978*BU4	Long Bond Replication	1.G		505,989	501,274			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	505,989	501,274
94978*BU4	Long Bond Replication	1.G		551,243	491,062			Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	551,243	491,062
94978*BU4	Long Bond Replication	1.G		543,793	542,587			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	543,793	542,587
94978*BU4	Long Bond Replication	1.G		567,448	563,585			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	567,448	563,585
94978*BU4	Long Bond Replication	1.G		612,386	594,396			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	612,386	594,396
94978*BU4	Long Bond Replication	1.G		686,148	684,270			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	686,148	684,270
94978*BU4	Long Bond Replication	1.G		799,399	718,433			Bond Forward			571748-BP-6	MARSH & MCLENNAN COMPANIES INC	1.G FE	799,399	718,433
94978*BU4	Long Bond Replication	1.G		813,671	792,232			Bond Forward			907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	813,671	792,232
94978*BU4	Long Bond Replication	1.G		840,374	838,544			Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	840,374	838,544
94978*BU4	Long Bond Replication	1.G		916,502	826,123			Bond Forward			907818-FU-7	UNION PACIFIC CORPORATION	1.G FE	916,502	826,123
94978*BU4	Long Bond Replication	1.G		915,720	907,188			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	915,720	907,188
94978*BU4	Long Bond Replication	1.G		1,023,517	913,470			Bond Forward			278865-BF-6	ECOLAB INC	1.G FE	1,023,517	913,470
94978*BU4	Long Bond Replication	1.G		1,049,519	1,033,550			Bond Forward			437076-BT-8	HOME DEPOT INC	1.F FE	1,049,519	1,033,550
94978*BU4	Long Bond Replication	1.G		1,050,000	1,042,852			Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	1,050,000	1,042,852
94978*BU4	Long Bond Replication	1.G		1,069,000	1,061,011			Bond Forward			39121J-AH-3	GREAT RIVER ENERGY	1.G FE	1,069,000	1,061,011
94978*BU4	Long Bond Replication	1.G		1,099,525	1,084,852			Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	1,099,525	1,084,852
94978*BU4	Long Bond Replication	1.G		1,160,673	1,104,764			Bond Forward			20825C-AY-0	CONOCOPHILLIPS	1.F FE	1,160,673	1,104,764
94978*BU4	Long Bond Replication	1.G		1,160,673	1,104,764			Bond Forward			20825C-AY-0	CONOCOPHILLIPS	1.F FE	1,160,673	1,104,764
94978*BU4	Long Bond Replication	1.G		1,274,303	1,270,831			Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	1,274,303	1,270,831
94978*BU4	Long Bond Replication	1.G		1,300,000	1,193,289			Bond Forward			907818-FU-7	UNION PACIFIC CORPORATION	1.G FE	1,300,000	1,193,289
94978*BU4	Long Bond Replication	1.G		1,352,887	1,212,157			Bond Forward			61747Y-EH-4	MORGAN STANLEY	1.E FE	1,352,887	1,212,157
94978*BU4	Long Bond Replication	1.G		1,386,401	1,367,900			Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	1,386,401	1,367,900
94978*BU4	Long Bond Replication	1.G		1,386,364	1,365,270			Bond Forward			437076-BT-8	HOME DEPOT INC	1.F FE	1,386,364	1,365,270
94978*BU4	Long Bond Replication	1.G		1,550,000	1,383,903			Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	1,550,000	1,383,903
94978*BU4	Long Bond Replication	1.G		1,699,962	1,684,122			Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	1,699,962	1,684,122
94978*BU4	Long Bond Replication	1.G		1,918,994	1,739,942			Bond Forward			278865-BF-6	ECOLAB INC	1.G FE	1,918,994	1,739,942
94978*BU4	Long Bond Replication	1.G		2,000,000	1,795,789			Bond Forward			61747Y-EH-4	MORGAN STANLEY	1.E FE	2,000,000	1,795,789
94978*BU4	Long Bond Replication	1.G		2,065,507	2,118,571			Bond Forward			842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	2,065,507	2,118,571
94978*BU4	Long Bond Replication	1.G		2,300,000	2,280,381			Bond Forward			05565Q-DN-5	BP CAPITAL MARKETS PLC	1.E FE	2,300,000	2,280,381
94978*BU4	Long Bond Replication	1.G		2,441,701	2,492,301			Bond Forward			11271L-AC-6	BROOKFIELD FINANCE INC	1.G FE	2,441,701	2,492,301

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
94978*BU4	Long Bond Replication	1.G		2,499,443	2,539,472			Bond Forward			89236T-KQ-7	TOYOTA MOTOR CREDIT CORP	1.E FE	2,499,443	2,539,472
94978*BU4	Long Bond Replication	1.G		2,495,132	2,475,725			Bond Forward			907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	2,495,132	2,475,725
94978*BU4	Long Bond Replication	1.G		2,797,606	2,796,366			Bond Forward			25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	2,797,606	2,796,366
94978*BU4	Long Bond Replication	1.G		3,087,834	2,793,912			Bond Forward			149123-CK-5	CATERPILLAR INC	1.F FE	3,087,834	2,793,912
94978*BU4	Long Bond Replication	1.G		3,059,175	2,800,990			Bond Forward			571748-BP-6	MARSH & MCLENNAN COMPANIES INC	1.G FE	3,059,175	2,800,990
94978*BU4	Long Bond Replication	1.G		3,325,000	3,037,920			Bond Forward			61747Y-EL-5	MORGAN STANLEY	1.E FE	3,325,000	3,037,920
94978*BU4	Long Bond Replication	1.G		3,747,284	3,810,710			Bond Forward			210518-DS-2	CONSUMERS ENERGY COMPANY	1.E FE	3,747,284	3,810,710
94978*BU4	Long Bond Replication	1.G		3,746,030	3,286,778			Bond Forward			808513-BT-1	CHARLES SCHWAB CORPORATION (THE)	1.F FE	3,746,030	3,286,778
94978*BU4	Long Bond Replication	1.G		4,184,762	3,779,802			Bond Forward			437076-CF-7	HOME DEPOT INC	1.F FE	4,184,762	3,779,802
38149CC@2	Long Bond Replication	1.F	225,000,000	200,000	3,347,482	06/10/2025	06/10/2027	Bond Forward		3,154,599	34489@-AB-3	FOOTBALL CLUB TERM NOTES TRUST X	1.F FE	200,000	192,883
38149CC@2	Long Bond Replication	1.F		400,000	417,714			Bond Forward			843163-B#-2	SOUTHERN INDIANA GAS AND ELECTRIC	1.F	400,000	417,714
38149CC@2	Long Bond Replication	1.F		600,000	591,518			Bond Forward			41242*-BP-6	HARDWOOD FUNDING LLC	1.G FE	600,000	591,518
38149CC@2	Long Bond Replication	1.F		889,865	862,274			Bond Forward			56081#-BR-0	MAJOR LEAGUE BASEBALL TRUST	1.F FE	889,865	862,274
38149CC@2	Long Bond Replication	1.F		1,500,000	1,466,929			Bond Forward			41242*-BG-6	HARDWOOD FUNDING LLC	1.G FE	1,500,000	1,466,929
38149CC@2	Long Bond Replication	1.F		1,777,778	1,806,826			Bond Forward			92428F-AC-1	VERMONT TRANSCO LLC	1.E PL	1,777,778	1,806,826
38149CC@2	Long Bond Replication	1.F		1,927,000	1,882,415			Bond Forward			130789-Y*-5	CALIFORNIA WATER SERVICE COMPANY	1.D	1,927,000	1,882,415
38149CC@2	Long Bond Replication	1.F		1,997,000	1,908,525			Bond Forward			711123-E*-6	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	1,997,000	1,908,525
38149CC@2	Long Bond Replication	1.F		2,000,000	1,997,255			Bond Forward			70432*-AB-7	PAYCHEX OF NEW YORK LLC	2.A	2,000,000	1,997,255
38149CC@2	Long Bond Replication	1.F		2,900,000	2,887,667			Bond Forward			23357*-AC-5	DTE GAS COMPANY	1.F	2,900,000	2,887,667
38149CC@2	Long Bond Replication	1.F		3,000,000	2,892,083			Bond Forward			87823*-AA-0	TIAA REAL ESTATE ACCOUNT	1.F	3,000,000	2,892,083
38149CC@2	Long Bond Replication	1.F		3,800,000	3,690,273			Bond Forward			Q3629#-AP-8	ETSA UTILITIES FINANCE PTY LTD	1.G	3,800,000	3,690,273
38149CC@2	Long Bond Replication	1.F		4,500,000	4,356,870			Bond Forward			761152-A@-6	RESMED INC	1.G	4,500,000	4,356,870
38149CC@2	Long Bond Replication	1.F		4,600,000	4,550,223			Bond Forward			74986@-AZ-4	RREEF AMERICA REIT II INC	1.G	4,600,000	4,550,223
38149CC@2	Long Bond Replication	1.F		5,600,000	5,421,199			Bond Forward			Q3973#-AA-3	GPT FUNDS MANAGEMENT LTD	1.G	5,600,000	5,421,199
38149CC@2	Long Bond Replication	1.F		6,200,000	6,008,081			Bond Forward			Q3189*-AK-5	DEXUS FUNDS MANAGEMENT LTD	1.G	6,200,000	6,008,081
38149CC@2	Long Bond Replication	1.F		6,400,000	6,326,972			Bond Forward			74986@-AX-9	RREEF AMERICA REIT II INC	1.G	6,400,000	6,326,972
38149CC@2	Long Bond Replication	1.F		7,500,000	7,108,848			Bond Forward			84857@-AD-8	SPIRE MISSOURI INC	1.F	7,500,000	7,108,848
38149CC@2	Long Bond Replication	1.F		8,700,000	8,380,249			Bond Forward			56081#-CC-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	8,700,000	8,380,249
38149CC@2	Long Bond Replication	1.F		9,051,577	8,457,313			Bond Forward			Q3920#-AH-2	FONTERRA COOPERATIVE GROUP LIMITED	1.G	9,051,577	8,457,313
38149CC@2	Long Bond Replication	1.F		10,000,000	9,640,259			Bond Forward			015823-A*-8	ALGONQUIN GAS TRANSMISSION LLC	1.G	10,000,000	9,640,259
38149CC@2	Long Bond Replication	1.F		10,400,000	9,858,722			Bond Forward			151895-E*-6	CENTERPOINT PROPERTIES TRUST	1.G FE	10,400,000	9,858,722
38149CC@2	Long Bond Replication	1.F		13,200,000	12,695,911			Bond Forward			C0104@-AD-2	AIRBUS CANADA LP	1.F FE	13,200,000	12,695,911
38149CC@2	Long Bond Replication	1.F		13,200,000	12,714,709			Bond Forward			Q9396#-AQ-4	VICTORIA POWER NETWORK FIN PTY LTD	1.G	13,200,000	12,714,709
38149CC@2	Long Bond Replication	1.F		14,250,000	13,390,745			Bond Forward			Q3920#-AH-2	FONTERRA COOPERATIVE GROUP LIMITED	1.G	14,250,000	13,390,745
38149CC@2	Long Bond Replication	1.F		17,500,000	17,273,640			Bond Forward			439223-AB-4	HOOSIER ENERGY RURAL ELECTRIC COOP	1.F FE	17,500,000	17,273,640
38149CC@2	Long Bond Replication	1.F		18,200,000	17,596,469			Bond Forward			56081#-CB-4	MAJOR LEAGUE BASEBALL TRUST	1.F FE	18,200,000	17,596,469
38149CC@2	Long Bond Replication	1.F		21,000,000	21,468,405			Bond Forward			070101-A*-1	BASIN ELECTRIC POWER COOPERATIVE	1.F	21,000,000	21,468,405
38149CC@2	Long Bond Replication	1.F		22,000,000	20,818,774			Bond Forward			42241@-AM-1	HEARST COMMUNICATIONS INC	1.G	22,000,000	20,818,774
38149CC@2	Long Bond Replication	1.F		24,000,000	23,375,022			Bond Forward			393154-P@-2	GREEN MOUNTAIN POWER CORPORATION	1.F	24,000,000	23,375,022
38149CC@2	Long Bond Replication	1.F		31,000,000	31,047,960			Bond Forward			055262-B*-9	BASF SE	1.G FE	31,000,000	31,047,960
38149CC#0	Long Bond Replication	1.F	86,000,000	1,300,000	3,519,723	06/16/2025	06/16/2027	Bond Forward		2,225,238	34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	1,300,000	1,294,485
38149CC#0	Long Bond Replication	1.F		1,800,000	1,769,582			Bond Forward			34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	1,800,000	1,769,582
38149CC#0	Long Bond Replication	1.F		2,000,000	1,979,399			Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.F	2,000,000	1,979,399
38149CC#0	Long Bond Replication	1.F		3,000,000	2,852,801			Bond Forward			60081H-A@-7	MILLIKEN & CO	2.B	3,000,000	2,852,801
38149CC#0	Long Bond Replication	1.F		5,500,000	5,438,198			Bond Forward			34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	5,500,000	5,438,198

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
38149CC#0	Long Bond Replication	1.F		5,800,000	6,239,822			Bond Forward			67755#-AJ-1	OHIO STATE ENERGY PARTNERS LLC	1.G PL	5,800,000	6,239,822
38149CC#0	Long Bond Replication	1.F		7,600,000	7,471,570			Bond Forward			34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	7,600,000	7,471,570
38149CC#0	Long Bond Replication	1.F		11,300,000	11,089,301			Bond Forward			87305N-A#-5	TTX COMPANY	1.F	11,300,000	11,089,301
38149CC#0	Long Bond Replication	1.F		12,500,000	12,253,094			Bond Forward			Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	12,500,000	12,253,094
38149CC#0	Long Bond Replication	1.F		12,800,000	12,755,199			Bond Forward			Q6235#-AM-4	MIRVAC GROUP FINANCE LTD	1.G PL	12,800,000	12,755,199
38149CC#0	Long Bond Replication	1.F		24,400,000	24,247,662			Bond Forward			Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	24,400,000	24,247,662
06051AD@8	Long Bond Replication	1.F	137,000,000	985,981	1,945,178	06/17/2025	06/17/2026	Bond Forward		966,504	56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	985,981	978,674
06051AD@8	Long Bond Replication	1.F		1,600,000	1,588,429			Bond Forward			41242*-BF-8	HARDWOOD FUNDING LLC	1.G FE	1,600,000	1,588,429
06051AD@8	Long Bond Replication	1.F		2,800,000	2,745,603			Bond Forward			645869-D*-6	NEW JERSEY NATURAL GAS CO	1.E	2,800,000	2,745,603
06051AD@8	Long Bond Replication	1.F		3,200,000	3,159,108			Bond Forward			56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,200,000	3,159,108
06051AD@8	Long Bond Replication	1.F		3,600,000	3,467,345			Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	3,600,000	3,467,345
06051AD@8	Long Bond Replication	1.F		4,094,817	4,076,501			Bond Forward			41242*-AU-6	HARDWOOD FUNDING LLC	1.G FE	4,094,817	4,076,501
06051AD@8	Long Bond Replication	1.F		4,500,000	4,455,040			Bond Forward			41242*-AY-8	HARDWOOD FUNDING LLC	1.G FE	4,500,000	4,455,040
06051AD@8	Long Bond Replication	1.F		4,500,000	4,460,276			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	4,500,000	4,460,276
06051AD@8	Long Bond Replication	1.F		5,500,000	5,451,449			Bond Forward			74264*-AD-8	PRISA LHC LLC	1.G	5,500,000	5,451,449
06051AD@8	Long Bond Replication	1.F		6,000,000	6,006,304			Bond Forward			42241@-AJ-8	HEARST COMMUNICATIONS INC	1.G	6,000,000	6,006,304
06051AD@8	Long Bond Replication	1.F		7,000,000	7,007,792			Bond Forward			91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	7,000,000	7,007,792
06051AD@8	Long Bond Replication	1.F		12,000,000	11,830,460			Bond Forward			46361*-AQ-9	THE IRVINE COMPANY LLC	1.E Z	12,000,000	11,830,460
06051AD@8	Long Bond Replication	1.F		22,700,000	22,566,556			Bond Forward			151895-D#-3	CENTERPOINT PROPERTIES TRUST	1.G FE	22,700,000	22,566,556
06051AD@8	Long Bond Replication	1.F		22,700,000	22,566,556			Bond Forward			151895-D#-3	CENTERPOINT PROPERTIES TRUST	1.G FE	22,700,000	22,566,556
06051AD@8	Long Bond Replication	1.F		23,600,000	23,915,768			Bond Forward			073096-A@-8	BAYPORT POLYMERS LLC	1.D PL	23,600,000	23,915,768
06051AD@8	Long Bond Replication	1.F		29,000,000	28,648,266			Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	1.G	29,000,000	28,648,266
891160#D5	Long Bond Replication	1.F	132,000,000	250,000	1,027,819	06/18/2025	12/17/2026	Bond Forward		767,477	59447#-AN-3	MICHIGAN ELECTRIC TRANSMISSION COM	1.E	250,000	260,341
891160#D5	Long Bond Replication	1.F		400,000	378,850			Bond Forward			56081#-CR-9	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	378,850
891160#D5	Long Bond Replication	1.F		400,000	378,850			Bond Forward			56081#-CR-9	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	378,850
891160#D5	Long Bond Replication	1.F		1,400,000	1,397,998			Bond Forward			34489*-AC-3	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	1,400,000	1,397,998
891160#D5	Long Bond Replication	1.F		1,500,000	1,440,479			Bond Forward			56081#-CE-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	1,500,000	1,440,479
891160#D5	Long Bond Replication	1.F		2,003,127	1,950,836			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	2,003,127	1,950,836
891160#D5	Long Bond Replication	1.F		2,263,000	2,131,066			Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	2,263,000	2,131,066
891160#D5	Long Bond Replication	1.F		3,101,055	2,987,379			Bond Forward			56081#-CG-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,101,055	2,987,379
891160#D5	Long Bond Replication	1.F		3,500,000	3,286,598			Bond Forward			665228-J#-0	NORTHERN ILLINOIS GAS COMPANY	1.D	3,500,000	3,286,598
891160#D5	Long Bond Replication	1.F		3,900,000	3,727,598			Bond Forward			34500@-AA-0	FOOTBALL CLUB TERM NOTES 2021-XIV	1.F FE	3,900,000	3,727,598
891160#D5	Long Bond Replication	1.F		4,000,000	3,964,443			Bond Forward			03028P-H@-8	AMERICAN TRANSMISSION COMPANY LLC	1.G	4,000,000	3,964,443
891160#D5	Long Bond Replication	1.F		6,100,000	5,792,180			Bond Forward			711123-F@-3	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	6,100,000	5,792,180
891160#D5	Long Bond Replication	1.F		7,000,000	6,970,332			Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	7,000,000	6,970,332
891160#D5	Long Bond Replication	1.F		7,400,000	6,974,044			Bond Forward			74986@-BE-0	RREEF AMERICA REIT II INC.	1.G	7,400,000	6,974,044
891160#D5	Long Bond Replication	1.F		8,900,000	8,750,641			Bond Forward			Q6235#-AN-2	MIRVAC GROUP FINANCE LIMITED	1.G PL	8,900,000	8,750,641
891160#D5	Long Bond Replication	1.F		9,000,000	8,919,996			Bond Forward			03028P-H@-8	AMERICAN TRANSMISSION COMPANY LLC	1.G	9,000,000	8,919,996
891160#D5	Long Bond Replication	1.F		10,000,000	9,858,050			Bond Forward			57169*-AY-3	MARS INC	1.F	10,000,000	9,858,050
891160#D5	Long Bond Replication	1.F		10,445,185	10,417,661			Bond Forward			41242*-BK-7	HARDWOOD FUNDING LLC	1.G FE	10,445,185	10,417,661
891160#D5	Long Bond Replication	1.F		10,700,000	10,581,914			Bond Forward			Q3971@-AB-5	GPT RE LTD	1.G FE	10,700,000	10,581,914
891160#D5	Long Bond Replication	1.F		15,200,000	14,826,357			Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.F FE	15,200,000	14,826,357
891160#D5	Long Bond Replication	1.F		16,100,000	16,006,060			Bond Forward			76169#-AJ-2	REYES HOLDINGS LLC	1.G PL	16,100,000	16,006,060
891160#D5	Long Bond Replication	1.F		20,000,000	19,865,448			Bond Forward			23357*-AK-7	DTE GAS CO	1.F	20,000,000	19,865,448
38149CD@1	Long Bond Replication	1.F	78,000,000	6,500,000	7,226,385	06/23/2025	06/23/2027	Bond Forward		902,583	C5847*-AD-5	MOSAIC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	6,500,000	6,323,803
38149CD@1	Long Bond Replication	1.F		7,000,000	6,937,044			Bond Forward			Q6646*-AB-5	NEW TERMINAL FINANCING CO PTY LTD	2.B	7,000,000	6,937,044
38149CD@1	Long Bond Replication	1.F		7,891,891	7,104,304			Bond Forward			G4000*-AB-1	GLANBIA FINANCIAL SERVICES	2.C	7,891,891	7,104,304

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
38149CD@1	Long Bond Replication	1.F		9,250,000	8,955,530			Bond Forward			763169-C@-6	RICHARDSON INTERNATIONAL LTD	2.A PL	9,250,000	8,955,530
38149CD@1	Long Bond Replication	1.F		12,800,000	12,708,686			Bond Forward			30225V-A*-8	EXTRA SPACE STORAGE LP	2.B	12,800,000	12,708,686
38149CD@1	Long Bond Replication	1.F		18,000,000	17,367,078			Bond Forward			N23198-AA-3	CORBION NV	2.B	18,000,000	17,367,078
38149CD@1	Long Bond Replication	1.F		19,400,000	19,178,784			Bond Forward			Q7450@-AF-7	PERTH AIRPORT PTY LTD	2.B FE	19,400,000	19,178,784
48121CH#6	Long Bond Replication	1.F	131,000,000	1,125,000	1,670,972	06/25/2025	06/25/2026	Bond Forward		549,865	23157#-AH-2	CURTISS-WRIGHT CORPORATION	2.A PL	1,125,000	1,121,107
48121CH#6	Long Bond Replication	1.F		1,600,000	1,596,360			Bond Forward			D2736#-AW-9	FRITZ DRAXLMAIER GMBH & CO KG	2.C PL	1,600,000	1,596,360
48121CH#6	Long Bond Replication	1.F		2,500,000	2,464,826			Bond Forward			53621@-AK-2	LION INDUSTRIAL PROPERTIES LP	2.A	2,500,000	2,464,826
48121CH#6	Long Bond Replication	1.F		3,200,000	3,157,864			Bond Forward			18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	2.A	3,200,000	3,157,864
48121CH#6	Long Bond Replication	1.F		3,500,000	3,463,769			Bond Forward			G8401*-AL-5	SSP FINANCING LTD	2.C PL	3,500,000	3,463,769
48121CH#6	Long Bond Replication	1.F		6,000,000	6,136,697			Bond Forward			G1744#-AM-0	CADOGAN ESTATES LIMITED	2.B	6,000,000	6,136,697
48121CH#6	Long Bond Replication	1.F		6,000,000	5,946,159			Bond Forward			Q3393*-AJ-0	ELECTRANET PTY LTD	2.B	6,000,000	5,946,159
48121CH#6	Long Bond Replication	1.F		6,100,000	6,053,466			Bond Forward			74170*-AK-5	PRIME PROPERTY FUND LLC	2.A	6,100,000	6,053,466
48121CH#6	Long Bond Replication	1.F		7,300,000	7,198,638			Bond Forward			44929@-AK-0	ICRE REIT HOLDINGS	2.A PL	7,300,000	7,198,638
48121CH#6	Long Bond Replication	1.F		7,500,000	7,404,186			Bond Forward			32055R-B*-7	FIRST INDUSTRIAL LP	2.B FE	7,500,000	7,404,186
48121CH#6	Long Bond Replication	1.F		8,000,000	7,877,684			Bond Forward			53621@-AL-0	LION INDUSTRIAL PROPERTIES LP	2.A	8,000,000	7,877,684
48121CH#6	Long Bond Replication	1.F		8,192,983	7,853,794			Bond Forward			G4000*-AA-3	GLANBIA FINANCIAL SERVICES	2.C	8,192,983	7,853,794
48121CH#6	Long Bond Replication	1.F		9,225,000	9,204,230			Bond Forward			67105@-AF-8	OSI GROUP LLC	2.B PL	9,225,000	9,204,230
48121CH#6	Long Bond Replication	1.F		18,800,000	17,931,407			Bond Forward			46187@-AA-4	INVITATION HOMES OPERATING PARTNER	2.A FE	18,800,000	17,931,407
48121CH#6	Long Bond Replication	1.F		19,700,000	19,475,488			Bond Forward			46659*-AB-3	JM FAMILY AUTOMOTIVE LLC	2.B	19,700,000	19,475,488
48121CH#6	Long Bond Replication	1.F		26,300,000	25,973,877			Bond Forward			74170*-AM-1	PRIME PROPERTY FUND LLC	2.A	26,300,000	25,973,877
61747YV@1	Long Bond Replication	1.F	77,000,000	2,000,000	1,952,017	06/26/2025	07/07/2026	Bond Forward		(38,561)	G7334@-AA-1	RRPF ENGINE LEASING LIMITED	2.A FE	2,000,000	1,990,578
61747YV@1	Long Bond Replication	1.F		3,000,000	2,991,744			Bond Forward			53621@-AN-6	LION INDUSTRIAL PROPERTIES LP	2.A	3,000,000	2,991,744
61747YV@1	Long Bond Replication	1.F		6,000,000	5,976,418			Bond Forward			12541W-A@-9	CH ROBINSON WORLDWIDE INC	2.B	6,000,000	5,976,418
61747YV@1	Long Bond Replication	1.F		8,000,000	7,893,743			Bond Forward			147528-G@-6	CASEYS GENERAL STORES INC	2.B PL	8,000,000	7,893,743
61747YV@1	Long Bond Replication	1.F		11,600,000	11,588,697			Bond Forward			30225V-A@-6	EXTRA SPACE STORAGE LP	2.B	11,600,000	11,588,697
61747YV@1	Long Bond Replication	1.F		12,900,000	12,528,677			Bond Forward			16265#-AA-0	CHAVEZ RAVINE LAND COMPANY LLC	2.B PL	12,900,000	12,528,677
61747YV@1	Long Bond Replication	1.F		15,500,000	15,461,767			Bond Forward			53621@-AM-8	LION INDUSTRIAL PROPERTIES LP	2.A	15,500,000	15,461,767
61747YV@1	Long Bond Replication	1.F		20,700,000	20,624,199			Bond Forward			23157#-AJ-8	CURTISS-WRIGHT CORPORATION	2.A PL	20,700,000	20,624,199
BREPL10	Long Bond Replication	2.AZ	89,000,000	1,900,000	(600,774)	09/16/2025	09/14/2026	Bond Forward		(2,489,726)	980745-G@-6	WOODWARD INC	2.B	1,900,000	1,888,953
BREPL10	Long Bond Replication	2.AZ		3,500,000	3,442,884			Bond Forward			G7334@-AB-9	RRPF ENGINE LEASING LIMITED	2.A FE	3,500,000	3,442,884
BREPL10	Long Bond Replication	2.AZ		4,000,000	3,949,062			Bond Forward			463556-A#-7	IROQUOIS GAS TRANSMISSION SYSTEM L	2.A	4,000,000	3,949,062
BREPL10	Long Bond Replication	2.AZ		5,800,000	5,533,032			Bond Forward			74837H-C@-3	QUESTAR GAS CO	2.A	5,800,000	5,533,032
BREPL10	Long Bond Replication	2.AZ		7,000,000	6,897,337			Bond Forward			62927@-AE-8	NHL US FUNDING LP	2.B PL	7,000,000	6,897,337
BREPL10	Long Bond Replication	2.AZ		15,050,000	14,714,718			Bond Forward			36257@-AA-0	GSW ARENA HOLDINGS LLC	2.B PL	15,050,000	14,714,718
BREPL10	Long Bond Replication	2.AZ		18,600,000	17,839,974			Bond Forward			74170*-AH-2	PRIME PROPERTY FUND LLC	2.A	18,600,000	17,839,974
BREPL10	Long Bond Replication	2.AZ		39,300,000	38,527,620			Bond Forward			191098-A@-1	COCA-COLA BOTTLING CO. CONSOLIDATE	2.A	39,300,000	38,527,620
38149CD#9	Long Bond Replication	1.F	116,000,000	394,411	(38,817)	09/22/2025	09/21/2026	Bond Forward		(433,539)	44416*-AC-0	HUDSON TRANSMISSION PARTNERS LLC	1.G PL	394,411	394,722
38149CD#9	Long Bond Replication	1.F		400,000	425,791			Bond Forward			843163-C*-5	SOUTHERN INDIANA GAS AND ELECTRIC	1.F	400,000	425,791
38149CD#9	Long Bond Replication	1.F		786,500	787,120			Bond Forward			44416*-AC-0	HUDSON TRANSMISSION PARTNERS LLC	1.G PL	786,500	787,120
38149CD#9	Long Bond Replication	1.F		1,600,000	1,584,564			Bond Forward			030288-B*-4	AMERICAN TRANSMISSION SYSTEMS INC	1.G	1,600,000	1,584,564
38149CD#9	Long Bond Replication	1.F		2,300,000	2,103,967			Bond Forward			23357*-AP-6	DTE GAS CO	1.F	2,300,000	2,103,967
38149CD#9	Long Bond Replication	1.F		2,300,000	2,135,172			Bond Forward			01297#-AM-0	CSL FINANCE PTY LTD	1.G	2,300,000	2,135,172
38149CD#9	Long Bond Replication	1.F		3,800,000	3,659,556			Bond Forward			Q3629#-AQ-6	ETSA UTILITIES FINANCE PTY LTD	1.G	3,800,000	3,659,556
38149CD#9	Long Bond Replication	1.F		4,200,000	3,846,619			Bond Forward			151895-E#-2	CENTERPOINT PROPERTIES TRUST	1.G FE	4,200,000	3,846,619
38149CD#9	Long Bond Replication	1.F		4,200,000	3,974,243			Bond Forward			74340*-AM-6	PROLOGIS TARGETED US LOGISTICS FUN	1.G FE	4,200,000	3,974,243
38149CD#9	Long Bond Replication	1.F		4,300,000	4,235,029			Bond Forward			74986@-BA-8	RREEF AMERICA REIT II INC	1.G	4,300,000	4,235,029
38149CD#9	Long Bond Replication	1.F		4,500,000	4,331,307			Bond Forward			41242*-AZ-5	HARDWOOD FUNDING LLC	1.G FE	4,500,000	4,331,307
38149CD#9	Long Bond Replication	1.F		6,200,000	5,940,820			Bond Forward			Q3973#-AB-1	GPT FUNDS MANAGEMENT LTD	1.G	6,200,000	5,940,820
38149CD#9	Long Bond Replication	1.F		6,600,000	6,494,654			Bond Forward			74986@-AY-7	RREEF AMERICA REIT II INC	1.G	6,600,000	6,494,654

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
38149CD#9	Long Bond Replication	1.F		7,500,000	7,330,705			Bond Forward			393154-Q*-3	GREEN MOUNTAIN POWER CORPORATION	1.F	7,500,000	7,330,705
38149CD#9	Long Bond Replication	1.F		7,848,870	7,736,514			Bond Forward			41242*-BL-5	HARDWOOD FUNDING LLC	1.G FE	7,848,870	7,736,514
38149CD#9	Long Bond Replication	1.F		8,000,000	7,937,278			Bond Forward			422418-AK-5	HEARST COMMUNICATIONS INC	1.G	8,000,000	7,937,278
38149CD#9	Long Bond Replication	1.F		14,100,000	13,765,752			Bond Forward			08773@-AG-3	STOCKLAND TRUST MANAGEMENT LTD	1.G FE	14,100,000	13,765,752
38149CD#9	Long Bond Replication	1.F		20,500,000	19,028,063			Bond Forward			311900-B#-0	FASTENAL COMPANY	1.F	20,500,000	19,028,063
38149CD#9	Long Bond Replication	1.F		22,000,000	20,786,153			Bond Forward			87305N-B#-4	TTX COMPANY	1.F	22,000,000	20,786,153
BREPL12	Long Bond Replication	1.FZ	425,000,000	140,000	(1,692,237)	09/24/2025	03/24/2026	Bond Forward			171265-A#-8	CHUGACH ELECTRIC ASSOCIATION INC	1.G	140,000	138,397
BREPL12	Long Bond Replication	1.FZ		455,000	449,792			Bond Forward			171265-A#-8	CHUGACH ELECTRIC ASSOCIATION INC	1.G	455,000	449,792
BREPL12	Long Bond Replication	1.FZ		600,000	572,371			Bond Forward			41242*-BH-4	HARDWOOD FUNDING LLC	1.G FE	600,000	572,371
BREPL12	Long Bond Replication	1.FZ		800,000	755,173			Bond Forward			34489@-AC-1	FOOTBALL CLUB TERM NOTES TRUST X	1.F FE	800,000	755,173
BREPL12	Long Bond Replication	1.FZ		900,000	821,446			Bond Forward			210518-D#-0	CONSUMERS ENERGY COMPANY	1.E	900,000	821,446
BREPL12	Long Bond Replication	1.FZ		900,000	782,470			Bond Forward			23357*-AR-2	DTE GAS COMPANY	1.F	900,000	782,470
BREPL12	Long Bond Replication	1.FZ		981,000	858,312			Bond Forward			736508-S#-0	PORTLAND GENERAL ELECTRIC COMPANY	1.F	981,000	858,312
BREPL12	Long Bond Replication	1.FZ		1,000,000	922,998			Bond Forward			711123-E#-2	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	1,000,000	922,998
BREPL12	Long Bond Replication	1.FZ		1,229,368	1,229,242			Bond Forward			83887@-AA-0	COOPERATIVE ENERGY	1.F	1,229,368	1,229,242
BREPL12	Long Bond Replication	1.FZ		1,281,801	1,250,415			Bond Forward			91850*-AA-8	VA-TOLEDO LEASE FINANCE TRUST	1.A	1,281,801	1,250,415
BREPL12	Long Bond Replication	1.FZ		1,350,000	1,348,947			Bond Forward			171265-A*-2	CHUGACH ELECTRIC ASSOCIATION INC	1.G	1,350,000	1,348,947
BREPL12	Long Bond Replication	1.FZ		1,400,000	1,274,740			Bond Forward			210518-E#-9	CONSUMERS ENERGY COMPANY	1.E	1,400,000	1,274,740
BREPL12	Long Bond Replication	1.FZ		1,400,000	1,283,207			Bond Forward			34500*-AA-2	FOOTBALL CLUB TERM NOTES 2021-XII	1.F FE	1,400,000	1,283,207
BREPL12	Long Bond Replication	1.FZ		1,500,000	1,412,687			Bond Forward			84857@-AA-4	SPIRE MISSOURI INC	1.F	1,500,000	1,412,687
BREPL12	Long Bond Replication	1.FZ		1,800,000	1,673,697			Bond Forward			34490@-AJ-3	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	1,800,000	1,673,697
BREPL12	Long Bond Replication	1.FZ		1,900,000	1,654,216			Bond Forward			151895-F*-5	CENTERPOINT PROPERTIES TRUST	1.G FE	1,900,000	1,654,216
BREPL12	Long Bond Replication	1.FZ		2,000,000	1,758,010			Bond Forward			03028P-K#-2	AMERICAN TRANSMISSION COMPANY LLC	1.G	2,000,000	1,758,010
BREPL12	Long Bond Replication	1.FZ		2,000,000	1,911,068			Bond Forward			57169*-AZ-0	MARS INC	1.F	2,000,000	1,911,068
BREPL12	Long Bond Replication	1.FZ		2,000,000	1,783,273			Bond Forward			665228-H@-4	NORTHERN ILLINOIS GAS COMPANY	1.D	2,000,000	1,783,273
BREPL12	Long Bond Replication	1.FZ		2,009,953	1,983,183			Bond Forward			607120-EZ-1	MOBILE AIRPORT AUTHORITY	1.F	2,009,953	1,983,183
BREPL12	Long Bond Replication	1.FZ		2,133,500	2,075,764			Bond Forward			56081#-BD-1	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,133,500	2,075,764
BREPL12	Long Bond Replication	1.FZ		2,200,000	1,972,871			Bond Forward			01297#-AN-8	CSL FINANCE PTY LTD	1.G	2,200,000	1,972,871
BREPL12	Long Bond Replication	1.FZ		2,246,131	2,355,347			Bond Forward			48290*-AA-6	KKR OSPREY INVESTOR L.P.	1.F PL	2,246,131	2,355,347
BREPL12	Long Bond Replication	1.FZ		2,400,000	2,215,208			Bond Forward			737679-D@-6	POTOMAC ELECTRIC POWER COMPANY	1.F	2,400,000	2,215,208
BREPL12	Long Bond Replication	1.FZ		2,641,506	2,739,358			Bond Forward			91846#-AA-1	VA-HARLINGEN LEASE FINANCE TRUST	1.A	2,641,506	2,739,358
BREPL12	Long Bond Replication	1.FZ		2,700,000	2,383,088			Bond Forward			74340*-BD-5	PROLOGIS TARGETED US LOGISTICS FUN	1.G FE	2,700,000	2,383,088
BREPL12	Long Bond Replication	1.FZ		2,762,500	2,800,767			Bond Forward			040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP	1.D	2,762,500	2,800,767
BREPL12	Long Bond Replication	1.FZ		2,800,000	2,707,329			Bond Forward			34502@-AC-4	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	2,800,000	2,707,329
BREPL12	Long Bond Replication	1.FZ		2,889,000	2,513,489			Bond Forward			771367-C#-4	ROCHESTER GAS AND ELECTRIC CORPORA	1.F	2,889,000	2,513,489
BREPL12	Long Bond Replication	1.FZ		2,977,062	2,976,644			Bond Forward			85221*-AH-7	SQUARE BUTTE ELECTRIC COOPERATIVE	1.G	2,977,062	2,976,644
BREPL12	Long Bond Replication	1.FZ		2,995,244	2,922,087			Bond Forward			44919*-AC-2	I 595 EXPRESS LLC	1.F PL	2,995,244	2,922,087
BREPL12	Long Bond Replication	1.FZ		3,041,922	3,395,670			Bond Forward			03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1.G	3,041,922	3,395,670
BREPL12	Long Bond Replication	1.FZ		3,000,000	2,799,941			Bond Forward			41242*-BJ-0	HARDWOOD FUNDING LLC	1.G FE	3,000,000	2,799,941
BREPL12	Long Bond Replication	1.FZ		3,000,000	3,239,539			Bond Forward			736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	3,000,000	3,239,539
BREPL12	Long Bond Replication	1.FZ		2,987,307	3,239,539			Bond Forward			736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	2,987,307	3,239,539
BREPL12	Long Bond Replication	1.FZ		3,100,000	2,969,715			Bond Forward			56081#-AZ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,100,000	2,969,715
BREPL12	Long Bond Replication	1.FZ		3,100,000	2,737,916			Bond Forward			74986@-BF-7	RREEF AMERICA REIT II INC.	1.G	3,100,000	2,737,916
BREPL12	Long Bond Replication	1.FZ		3,120,000	2,790,411			Bond Forward			711123-F*-5	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	3,120,000	2,790,411
BREPL12	Long Bond Replication	1.FZ		3,190,000	2,778,254			Bond Forward			910637-V@-3	THE UNITED ILLUMINATING COMPANY	1.G	3,190,000	2,778,254
BREPL12	Long Bond Replication	1.FZ		3,400,000	3,234,902			Bond Forward			03028P-J@-6	AMERICAN TRANSMISSION COMPANY LLC	1.G	3,400,000	3,234,902
BREPL12	Long Bond Replication	1.FZ		3,800,000	3,575,447			Bond Forward			709068-D*-8	PENNSYLVANIA POWER CO	1.F	3,800,000	3,575,447

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
BREPL12	Long Bond Replication	1.FZ		3,900,000	3,402,475			Bond Forward			12737#-AB-7	CSFV CORE II LLC	1.F PL	3,900,000	3,402,475
BREPL12	Long Bond Replication	1.FZ		4,000,000	3,953,250			Bond Forward			030288-B@-2	AMERICAN TRANSMISSION SYSTEMS INC	1.G	4,000,000	3,953,250
BREPL12	Long Bond Replication	1.FZ		4,000,000	3,579,013			Bond Forward			156549-A*-8	CENTURY HOUSING CORP	1.C	4,000,000	3,579,013
BREPL12	Long Bond Replication	1.FZ		4,000,000	3,875,024			Bond Forward			422416-AL-3	HEARST COMMUNICATIONS INC	1.G	4,000,000	3,875,024
BREPL12	Long Bond Replication	1.FZ		4,250,000	3,842,232			Bond Forward			557497-J#-2	MADISON GAS AND ELECTRIC CO	1.E	4,250,000	3,842,232
BREPL12	Long Bond Replication	1.FZ		4,524,800	4,481,327			Bond Forward			02860#-AE-1	THE AMERICAN NATIONAL RED CROSS	1.F	4,524,800	4,481,327
BREPL12	Long Bond Replication	1.FZ		4,811,595	4,844,211			Bond Forward			38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE	1.D	4,811,595	4,844,211
BREPL12	Long Bond Replication	1.FZ		4,900,000	4,358,362			Bond Forward			749868-BC-4	RREEF AMERICA REIT II INC	1.G	4,900,000	4,358,362
BREPL12	Long Bond Replication	1.FZ		4,900,000	4,267,338			Bond Forward			749868-BD-2	RREEF AMERICA REIT II INC	1.G	4,900,000	4,267,338
BREPL12	Long Bond Replication	1.FZ		5,000,000	4,596,212			Bond Forward			314211-A*-4	FEDERATED HERMES INC	1.G PL	5,000,000	4,596,212
BREPL12	Long Bond Replication	1.FZ		5,100,000	4,928,433			Bond Forward			03973#-AC-9	GPT FUNDS MANAGEMENT LTD	1.G	5,100,000	4,928,433
BREPL12	Long Bond Replication	1.FZ		5,400,000	4,957,404			Bond Forward			74264*-AJ-5	PRISA LHC LLC	1.G	5,400,000	4,957,404
BREPL12	Long Bond Replication	1.FZ		5,655,999	5,601,657			Bond Forward			02860#-AE-1	THE AMERICAN NATIONAL RED CROSS	1.F	5,655,999	5,601,657
BREPL12	Long Bond Replication	1.FZ		6,000,000	6,853,616			Bond Forward			130789-S*-2	CALIFORNIA WATER SERVICES COMPANY	1.D	6,000,000	6,853,616
BREPL12	Long Bond Replication	1.FZ		6,000,000	5,284,217			Bond Forward			74264*-AK-2	PRISA LHC LLC	1.G	6,000,000	5,284,217
BREPL12	Long Bond Replication	1.FZ		6,200,000	5,709,408			Bond Forward			73020*-AL-7	PNG COMPANIES LLC	1.G FE	6,200,000	5,709,408
BREPL12	Long Bond Replication	1.FZ		6,404,131	6,368,542			Bond Forward			44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC	1.G PL	6,404,131	6,368,542
BREPL12	Long Bond Replication	1.FZ		6,787,201	6,721,991			Bond Forward			02860#-AE-1	THE AMERICAN NATIONAL RED CROSS	1.F	6,787,201	6,721,991
BREPL12	Long Bond Replication	1.FZ		7,500,000	6,657,158			Bond Forward			G2037*-AK-2	CHANEL LIMITED	1.D	7,500,000	6,657,158
BREPL12	Long Bond Replication	1.FZ		8,400,000	7,684,122			Bond Forward			74340*-AN-4	PROLOGIS TARGETED US LOGISTICS FUN	1.G FE	8,400,000	7,684,122
BREPL12	Long Bond Replication	1.FZ		9,200,000	8,837,151			Bond Forward			07132#-AJ-1	BATTELLE MEMORIAL INSTITUTE	1.D	9,200,000	8,837,151
BREPL12	Long Bond Replication	1.FZ		11,000,000	10,233,089			Bond Forward			46361*-AR-7	THE IRVINE COMPANY LLC	1.E Z	11,000,000	10,233,089
BREPL12	Long Bond Replication	1.FZ		11,200,000	10,582,442			Bond Forward			90363@-AD-2	USTA NATIONAL TENNIS CENTER INC	1.G FE	11,200,000	10,582,442
BREPL12	Long Bond Replication	1.FZ		11,200,000	10,582,442			Bond Forward			90363@-AD-2	USTA NATIONAL TENNIS CENTER INC	1.G FE	11,200,000	10,582,442
BREPL12	Long Bond Replication	1.FZ		11,340,000	11,231,048			Bond Forward			02860#-AE-1	THE AMERICAN NATIONAL RED CROSS	1.F	11,340,000	11,231,048
BREPL12	Long Bond Replication	1.FZ		11,900,000	11,083,357			Bond Forward			R2284#-AG-5	STATNETT SF	1.F	11,900,000	11,083,357
BREPL12	Long Bond Replication	1.FZ		12,114,750	10,800,446			Bond Forward			78445Y-A*-5	SMBC LEASING AND FINANCE INC	1.G	12,114,750	10,800,446
BREPL12	Long Bond Replication	1.FZ		12,195,518	11,654,231			Bond Forward			41242*-BM-3	HARDWOOD FUNDING LLC	1.G FE	12,195,518	11,654,231
BREPL12	Long Bond Replication	1.FZ		12,722,722	14,148,625			Bond Forward			03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1.G	12,722,722	14,148,625
BREPL12	Long Bond Replication	1.FZ		12,500,000	10,757,357			Bond Forward			665228-K*-2	NORTHERN ILLINOIS GAS COMPANY	1.D	12,500,000	10,757,357
BREPL12	Long Bond Replication	1.FZ		16,900,000	16,832,096			Bond Forward			842594-AA-1	SOUTHERN COL MIDCO LLC	1.G PL	16,900,000	16,832,096
BREPL12	Long Bond Replication	1.FZ		17,100,000	15,574,911			Bond Forward			12737#-AA-9	CSFV CORE II LLC	1.F PL	17,100,000	15,574,911
BREPL12	Long Bond Replication	1.FZ		18,800,000	16,809,219			Bond Forward			54738#-AK-8	LOVES TRAVEL STOPS AND COUNTRY STO	1.G	18,800,000	16,809,219
BREPL12	Long Bond Replication	1.FZ		29,200,000	26,568,875			Bond Forward			74276#-AE-8	PRINCIPAL US PROPERTY SEPARATE ACC	1.G	29,200,000	26,568,875
BREPL12	Long Bond Replication	1.FZ		38,700,000	42,451,854			Bond Forward			77030#-AB-4	ROBERT BOSCH FINANCE LLC	1.F FE	38,700,000	42,451,854
891160#E3	Long Bond Replication	2.AZ	82,000,000	1,000,000	616,053	09/25/2025	02/25/2026	Bond Forward		(344,105)	285295-C*-0	RS GROUP PLC	2.B	1,000,000	960,158
891160#E3	Long Bond Replication	2.AZ		1,700,000	1,543,558			Bond Forward			32055R-C*-6	FIRST INDUSTRIAL LP	2.B	1,700,000	1,543,558
891160#E3	Long Bond Replication	2.AZ		2,549,724	2,512,330			Bond Forward			62928@-AC-1	NHL CANADA FUNDING LP	2.B PL	2,549,724	2,512,330
891160#E3	Long Bond Replication	2.AZ		4,000,000	4,275,783			Bond Forward			C5847*-AE-3	MOSAIC FOREST MANAGEMENT LTD PARTNERSHIP	2.A PL	4,000,000	4,275,783
891160#E3	Long Bond Replication	2.AZ		4,700,000	4,581,188			Bond Forward			Q6646*-AC-3	NEW TERMINAL FINANCING CO PTY LTD	2.B	4,700,000	4,581,188
891160#E3	Long Bond Replication	2.AZ		5,200,000	5,017,462			Bond Forward			84383Q-A@-2	SOUTHERN STAR CENTRAL GAS PIPELINE	2.B FE	5,200,000	5,017,462
891160#E3	Long Bond Replication	2.AZ		20,200,000	20,122,492			Bond Forward			45168D-B@-2	IDEXX LABORATORIES INC.	2.A	20,200,000	20,122,492
891160#E3	Long Bond Replication	2.AZ		21,250,000	19,720,950			Bond Forward			147528-G#-4	CASEYS GENERAL STORES INC	2.B PL	21,250,000	19,720,950
891160#E3	Long Bond Replication	2.AZ		21,500,000	19,538,684			Bond Forward			806407-F*-8	HENRY SCHEIN INC	2.A	21,500,000	19,538,684
61747#AM8	Long Bond Replication	2.BZ	124,000,000	100,000	(1,709,782)	09/30/2025	10/05/2026	Bond Forward		(1,818,566)	74170*-CD-9	PRIME PROPERTY FUND LLC	2.A	100,000	108,785
61747#AM8	Long Bond Replication	2.BZ		1,700,000	1,507,590			Bond Forward			64716#-AE-7	NEW MEXICO GAS COMPANY	2.A	1,700,000	1,507,590
61747#AM8	Long Bond Replication	2.BZ		1,900,000	1,733,228			Bond Forward			023586-C@-7	AMERCO	2.B PL	1,900,000	1,733,228
61747#AM8	Long Bond Replication	2.BZ		2,142,857	2,071,585			Bond Forward			86789@-AL-8	SUNSWEET GROWERS INC.	2.C	2,142,857	2,071,585

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
61747#AM8	Long Bond Replication	2.BZ		2,500,000	2,254,347			Bond Forward			78147#-AB-2	RUMPKE CONSOLIDATED COMPANIES INC	2.C PL	2,500,000	2,254,347
61747#AM8	Long Bond Replication	2.BZ		2,500,000	2,429,709			Bond Forward			G8401*-AG-6	SSP FINANCING LTD	2.C PL	2,500,000	2,429,709
61747#AM8	Long Bond Replication	2.BZ		2,700,000	2,686,360			Bond Forward			74170*-AU-3	PRIME PROPERTY FUND LLC	2.A	2,700,000	2,686,360
61747#AM8	Long Bond Replication	2.BZ		3,450,000	3,660,628			Bond Forward			N7002#-AB-0	PERFETTI VAN MELLE GROUP BV	2.A	3,450,000	3,660,628
61747#AM8	Long Bond Replication	2.BZ		3,500,000	3,526,444			Bond Forward			G7334@-AZ-6	RRPF ENGINE LEASING LTD	2.A FE	3,500,000	3,526,444
61747#AM8	Long Bond Replication	2.BZ		3,800,000	3,433,294			Bond Forward			Q3647#-AC-5	EVOLUTION MINING FINANCE PTY LTD	2.C PL	3,800,000	3,433,294
61747#AM8	Long Bond Replication	2.BZ		3,900,000	3,538,472			Bond Forward			27731#-AL-9	EASTGROUP PROPERTIES INC.	2.B	3,900,000	3,538,472
61747#AM8	Long Bond Replication	2.BZ		4,000,000	3,770,285			Bond Forward			N4281@-CA-1	KONINKLIJKE VOPAK NV	2.B	4,000,000	3,770,285
61747#AM8	Long Bond Replication	2.BZ		4,400,000	4,015,972			Bond Forward			27616#-AH-8	EASTERLY GOVERNMENT PROPERTIES LP	2.B FE	4,400,000	4,015,972
61747#AM8	Long Bond Replication	2.BZ		6,000,000	5,322,512			Bond Forward			941848-F#-5	WATERS CORPORATION	2.B	6,000,000	5,322,512
61747#AM8	Long Bond Replication	2.BZ		6,117,000	5,476,489			Bond Forward			84858#-AE-3	SPIRE ALABAMA INC	2.A	6,117,000	5,476,489
61747#AM8	Long Bond Replication	2.BZ		6,500,000	5,921,942			Bond Forward			53621@-AV-8	LION INDUSTRIAL PROPERTIES LP	2.A	6,500,000	5,921,942
61747#AM8	Long Bond Replication	2.BZ		7,000,000	6,986,378			Bond Forward			C4861*-AP-2	IRVING OIL LTD	2.C PL	7,000,000	6,986,378
61747#AM8	Long Bond Replication	2.BZ		7,700,000	7,007,805			Bond Forward			023586-D#-4	AMERCO	2.B PL	7,700,000	7,007,805
61747#AM8	Long Bond Replication	2.BZ		7,800,000	7,018,784			Bond Forward			50212@-AB-3	LP 1A REIT INC.	2.A	7,800,000	7,018,784
61747#AM8	Long Bond Replication	2.BZ		8,000,000	7,606,889			Bond Forward			12542R-L@-7	CHS INC.	2.B	8,000,000	7,606,889
61747#AM8	Long Bond Replication	2.BZ		8,000,000	7,227,105			Bond Forward			N2319@-AB-1	CORBION NV	2.B	8,000,000	7,227,105
61747#AM8	Long Bond Replication	2.BZ		10,200,000	9,643,575			Bond Forward			30225V-B@-5	EXTRA SPACE STORAGE LP	2.B	10,200,000	9,643,575
61747#AM8	Long Bond Replication	2.BZ		10,600,000	9,481,186			Bond Forward			28501*-BD-6	ELECTRIC TRANSMISSION TEXAS LLC	2.B	10,600,000	9,481,186
61747#AM8	Long Bond Replication	2.BZ		12,200,000	12,279,416			Bond Forward			46659*-AE-7	JM FAMILY ENTERPRISES INC	2.B	12,200,000	12,279,416
17305AF@7	Long Bond Replication	2.BZ	300,000,000	395,072	(6,918,136)	10/16/2025	10/15/2026	Bond Forward		(7,318,708)	39122@-AA-7	GREAT RIVER HYDRO LLC	2.B PL	395,072	400,572
17305AF@7	Long Bond Replication	2.BZ		683,489	701,001			Bond Forward			39122@-AA-7	GREAT RIVER HYDRO LLC	2.B PL	683,489	701,001
17305AF@7	Long Bond Replication	2.BZ		900,000	840,594			Bond Forward			23386#-AN-2	DAIRY FARMERS OF AMERICA INC	2.B	900,000	840,594
17305AF@7	Long Bond Replication	2.BZ		1,000,000	938,071			Bond Forward			28529S-C@-8	RS GROUP PLC	2.B	1,000,000	938,071
17305AF@7	Long Bond Replication	2.BZ		1,300,000	1,166,983			Bond Forward			023586-C#-5	AMERCO	2.B PL	1,300,000	1,166,983
17305AF@7	Long Bond Replication	2.BZ		1,500,000	1,354,077			Bond Forward			62927@-AK-4	NHL US FUNDING LP	2.B PL	1,500,000	1,354,077
17305AF@7	Long Bond Replication	2.BZ		1,700,000	1,463,456			Bond Forward			78147#-AC-0	RUMPKE CONSOLIDATED COMPANIES INC	2.C PL	1,700,000	1,463,456
17305AF@7	Long Bond Replication	2.BZ		2,000,000	1,804,006			Bond Forward			12470@-AB-0	CA & NY PROPERTY SALE REIT 2 LLC	2.A	2,000,000	1,804,006
17305AF@7	Long Bond Replication	2.BZ		2,100,000	1,915,157			Bond Forward			06759*-AA-8	BARINGS CORE PROPERTY FUND REIT II	2.C	2,100,000	1,915,157
17305AF@7	Long Bond Replication	2.BZ		2,300,000	2,055,428			Bond Forward			023586-E*-7	AMERCO	2.B PL	2,300,000	2,055,428
17305AF@7	Long Bond Replication	2.BZ		2,500,000	2,188,962			Bond Forward			51805@-AJ-7	LASALLE PROPERTY FUND REIT INC.	2.B	2,500,000	2,188,962
17305AF@7	Long Bond Replication	2.BZ		2,900,000	2,588,569			Bond Forward			51805@-AF-5	LASALLE PROPERTY FUND REIT INC.	2.B	2,900,000	2,588,569
17305AF@7	Long Bond Replication	2.BZ		3,000,000	2,681,400			Bond Forward			48121@-AN-1	JRD HOLDINGS. LLC	2.B PL	3,000,000	2,681,400
17305AF@7	Long Bond Replication	2.BZ		3,000,000	2,698,436			Bond Forward			60081H-A#-5	MILLIKEN & CO	2.B	3,000,000	2,698,436
17305AF@7	Long Bond Replication	2.BZ		3,100,000	2,775,773			Bond Forward			74276#-AG-3	PRINCIPAL U.S. PROPERTY PORTFOLIO	2.A	3,100,000	2,775,773
17305AF@7	Long Bond Replication	2.BZ		3,200,000	3,046,614			Bond Forward			44929@-AR-5	ICRE REIT HOLDINGS	2.A PL	3,200,000	3,046,614
17305AF@7	Long Bond Replication	2.BZ		3,200,000	2,877,695			Bond Forward			53621@-AX-4	LION INDUSTRIAL PROPERTIES L.P.	2.A	3,200,000	2,877,695
17305AF@7	Long Bond Replication	2.BZ		3,200,000	2,863,335			Bond Forward			53621@-AY-2	LION INDUSTRIAL PROPERTIES L.P.	2.A	3,200,000	2,863,335
17305AF@7	Long Bond Replication	2.BZ		3,200,000	2,860,339			Bond Forward			53621@-AZ-9	LION INDUSTRIAL PROPERTIES L.P.	2.A	3,200,000	2,860,339
17305AF@7	Long Bond Replication	2.BZ		3,300,000	2,910,955			Bond Forward			74170*-BM-0	PRIME PROPERTY FUND LLC	2.A	3,300,000	2,910,955
17305AF@7	Long Bond Replication	2.BZ		3,500,000	3,310,205			Bond Forward			09261#-AB-7	BLACKROCK CORE FUND OPERATING PART	2.C	3,500,000	3,310,205
17305AF@7	Long Bond Replication	2.BZ		3,053,101	3,226,972			Bond Forward			232806-A#-6	CYPRESS SEMICONDUCTOR CORPORATION	2.A FE	3,053,101	3,226,972
17305AF@7	Long Bond Replication	2.BZ		3,500,000	3,104,610			Bond Forward			40624@-BC-3	HALLMARK CARDS INC.	2.C PL	3,500,000	3,104,610
17305AF@7	Long Bond Replication	2.BZ		3,500,000	3,364,101			Bond Forward			05664#-AH-7	LONSDALE FINANCE PTY LTD	2.B FE	3,500,000	3,364,101
17305AF@7	Long Bond Replication	2.BZ		3,600,000	3,345,691			Bond Forward			27731#-AK-1	EASTGROUP PROPERTIES INC	2.B	3,600,000	3,345,691
17305AF@7	Long Bond Replication	2.BZ		3,800,000	3,487,353			Bond Forward			74837H-C*-5	QUESTAR GAS CO	2.A	3,800,000	3,487,353
17305AF@7	Long Bond Replication	2.BZ		3,825,000	3,742,564			Bond Forward			147528-F#-5	CASEYS GENERAL STORES INC	2.B PL	3,825,000	3,742,564
17305AF@7	Long Bond Replication	2.BZ		3,825,000	3,733,814			Bond Forward			147528-F@-7	CASEYS GENERAL STORES INC	2.B PL	3,825,000	3,733,814
17305AF@7	Long Bond Replication	2.BZ		4,000,000	3,687,968			Bond Forward			23280@-A#-6	CYPRESS SEMICONDUCTOR CORPORATION	2.A FE	4,000,000	3,687,968
17305AF@7	Long Bond Replication	2.BZ		4,500,000	4,371,480			Bond Forward			11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC	2.B PL	4,500,000	4,371,480
17305AF@7	Long Bond Replication	2.BZ		4,500,000	3,912,306			Bond Forward			40624@-BD-1	HALLMARK CARDS INC.	2.C PL	4,500,000	3,912,306

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
17305AF@7	Long Bond Replication	2.BZ		4,500,000	4,694,271			Bond Forward			G1744#-AN-8	CADOGAN ESTATES LIMITED	2.B	4,500,000	4,694,271
17305AF@7	Long Bond Replication	2.BZ		4,700,000	4,159,316			Bond Forward			283677-F@-6	EL PASO ELECTRIC COMPANY	2.B	4,700,000	4,159,316
17305AF@7	Long Bond Replication	2.BZ		4,818,575	4,959,467			Bond Forward			12806*-AH-4	CAITHNESS LONG ISLAND, LLC	2.B PL	4,818,575	4,959,467
17305AF@7	Long Bond Replication	2.BZ		5,100,000	4,587,074			Bond Forward			763169-D*-7	RICHARDSON INTERNATIONAL LIMITED	2.A PL	5,100,000	4,587,074
17305AF@7	Long Bond Replication	2.BZ		5,920,000	6,077,382			Bond Forward			G3427@-AC-4	GKN INDUSTRIES LIMITED	2.C PL	5,920,000	6,077,382
17305AF@7	Long Bond Replication	2.BZ		6,000,000	5,273,476			Bond Forward			12610#-AG-8	CBRE U.S. CORE PARTNERS REIT OPERA	2.B	6,000,000	5,273,476
17305AF@7	Long Bond Replication	2.BZ		6,200,000	5,453,811			Bond Forward			38242#-AD-6	GOODMAN NORTH AMERICAN PARTNERSHIP	2.B PL	6,200,000	5,453,811
17305AF@7	Long Bond Replication	2.BZ		6,500,000	6,100,847			Bond Forward			27616#-AE-5	EASTERLY GOVERNMENT PROPERTIES LP	2.B FE	6,500,000	6,100,847
17305AF@7	Long Bond Replication	2.BZ		6,500,000	6,509,294			Bond Forward			39122@-AA-7	GREAT RIVER HYDRO LLC	2.B PL	6,500,000	6,509,294
17305AF@7	Long Bond Replication	2.BZ		6,500,000	6,409,029			Bond Forward			50202*-AC-5	LIDL US LLC	2.A	6,500,000	6,409,029
17305AF@7	Long Bond Replication	2.BZ		6,500,000	6,201,254			Bond Forward			G1696#-BQ-8	BUNZL FINANCE PLC	2.A	6,500,000	6,201,254
17305AF@7	Long Bond Replication	2.BZ		6,600,000	5,896,978			Bond Forward			Q3647#-AB-7	EVOLUTION MINING FINANCE PTY LTD	2.C PL	6,600,000	5,896,978
17305AF@7	Long Bond Replication	2.BZ		7,300,000	6,467,465			Bond Forward			374297-E@-4	GETTY REALTY CORP.	2.C FE	7,300,000	6,467,465
17305AF@7	Long Bond Replication	2.BZ		8,100,000	7,800,875			Bond Forward			G1696#-BP-0	BUNZL FINANCE PLC	2.A	8,100,000	7,800,875
17305AF@7	Long Bond Replication	2.BZ		8,200,000	7,118,496			Bond Forward			32055R-C@-4	FIRST INDUSTRIAL LP	2.B	8,200,000	7,118,496
17305AF@7	Long Bond Replication	2.BZ		8,500,000	7,435,342			Bond Forward			53621@-AW-6	LION INDUSTRIAL PROPERTIES LP	2.A	8,500,000	7,435,342
17305AF@7	Long Bond Replication	2.BZ		8,500,000	8,213,526			Bond Forward			09541*-AD-9	BLUE DIAMOND GROWERS	2.A	8,500,000	8,213,526
17305AF@7	Long Bond Replication	2.BZ		10,800,000	9,970,797			Bond Forward			12542R-L#-5	CHS INC.	2.B	10,800,000	9,970,797
17305AF@7	Long Bond Replication	2.BZ		11,200,000	10,722,776			Bond Forward			891092-B#-4	THE TORO CORPORATION	2.B	11,200,000	10,722,776
17305AF@7	Long Bond Replication	2.BZ		13,714,286	12,717,037			Bond Forward			858586-K*-0	STEPAN COMPANY	2.C PL	13,714,286	12,717,037
17305AF@7	Long Bond Replication	2.BZ		14,000,000	12,519,023			Bond Forward			806407-F#-4	HENRY SCHEIN INC.	2.A	14,000,000	12,519,023
17305AF@7	Long Bond Replication	2.BZ		20,200,000	20,026,370			Bond Forward			62979*-AM-9	NSA OP LP	2.B FE	20,200,000	20,026,370
17305AF@7	Long Bond Replication	2.BZ		33,750,000	30,114,088			Bond Forward			14752@-H*-7	CASEYS GENERAL STORES INC	2.B PL	33,750,000	30,114,088
48121CK*6	Long Bond Replication	2.BZ	244,000,000	150,000	(6,981,076)	10/23/2025	10/21/2026	Bond Forward		(7,137,515)	N7002#-AA-2	PERFETTI VAN MELLE GROUP BV	2.A	150,000	156,439
48121CK*6	Long Bond Replication	2.BZ		200,000	211,942			Bond Forward			74170*-CC-1	PRIME PROPERTY FUND LLC	2.A	200,000	211,942
48121CK*6	Long Bond Replication	2.BZ		600,000	629,242			Bond Forward			C8665*-AQ-9	TFORCE HOLDINGS INC	2.B PL	600,000	629,242
48121CK*6	Long Bond Replication	2.BZ		1,100,000	1,068,425			Bond Forward			458830-E#-9	INTERMOUNTAIN GAS CO	2.A	1,100,000	1,068,425
48121CK*6	Long Bond Replication	2.BZ		1,300,000	1,300,796			Bond Forward			980745-F#-5	WOODWARD INC	2.B	1,300,000	1,300,796
48121CK*6	Long Bond Replication	2.BZ		1,600,000	1,520,632			Bond Forward			27616#-AG-0	EASTERLY GOVERNMENT PROPERTIES LP	2.B FE	1,600,000	1,520,632
48121CK*6	Long Bond Replication	2.BZ		1,600,000	1,594,528			Bond Forward			N4281@-BW-4	KONINKLIJKE VOPAK NV	2.B	1,600,000	1,594,528
48121CK*6	Long Bond Replication	2.BZ		2,000,000	1,940,874			Bond Forward			74170*-AP-4	PRIME PROPERTY FUND LLC	2.A	2,000,000	1,940,874
48121CK*6	Long Bond Replication	2.BZ		2,000,000	1,981,602			Bond Forward			G8401*-AF-8	SSP FINANCING LTD	2.C PL	2,000,000	1,981,602
48121CK*6	Long Bond Replication	2.BZ		2,100,000	2,089,983			Bond Forward			23386#-AL-6	DAIRY FARMERS OF AMERICA	2.B	2,100,000	2,089,983
48121CK*6	Long Bond Replication	2.BZ		2,900,000	2,745,740			Bond Forward			51805@-AE-8	LASALLE PROPERTY FUND REIT INC.	2.B	2,900,000	2,745,740
48121CK*6	Long Bond Replication	2.BZ		3,100,000	2,931,932			Bond Forward			Q3647#-AA-9	EVOLUTION MINING FINANCE PTY LTD	2.C PL	3,100,000	2,931,932
48121CK*6	Long Bond Replication	2.BZ		3,500,000	3,550,760			Bond Forward			C4861*-AN-7	IRVING OIL LTD	2.C PL	3,500,000	3,550,760
48121CK*6	Long Bond Replication	2.BZ		4,000,000	3,956,405			Bond Forward			Q3917#-AC-8	FLINDERS PORT HOLDINGS PTY LTD	2.B FE	4,000,000	3,956,405
48121CK*6	Long Bond Replication	2.BZ		4,100,000	3,854,598			Bond Forward			38242#-AC-8	GOODMAN NORTH AMERICAN PARTNERSHIP	2.B PL	4,100,000	3,854,598
48121CK*6	Long Bond Replication	2.BZ		4,900,000	4,772,845			Bond Forward			23386#-AM-4	DAIRY FARMERS OF AMERICA INC	2.B	4,900,000	4,772,845
48121CK*6	Long Bond Replication	2.BZ		5,100,000	5,034,390			Bond Forward			32055R-A#-4	FIRST INDUSTRIAL LP	2.B FE	5,100,000	5,034,390
48121CK*6	Long Bond Replication	2.BZ		6,000,000	5,783,152			Bond Forward			28501*-BB-0	ELECTRIC TRANSMISSION TEXAS LLC	2.B	6,000,000	5,783,152
48121CK*6	Long Bond Replication	2.BZ		6,250,000	6,249,888			Bond Forward			23157#-AE-9	CURTISS WRIGHT CORP	2.A PL	6,250,000	6,249,888
48121CK*6	Long Bond Replication	2.BZ		6,500,000	6,341,502			Bond Forward			18055#-AZ-5	CLARION LION PROPERTIES FUND HOLDI	2.A	6,500,000	6,341,502
48121CK*6	Long Bond Replication	2.BZ		6,900,000	6,761,197			Bond Forward			Q5995#-AE-4	MERIDIAN ENERGY LTD	2.A	6,900,000	6,761,197
48121CK*6	Long Bond Replication	2.BZ		7,500,000	7,391,752			Bond Forward			37940@-AB-9	GLOBAL RENTAL CO INC	2.B	7,500,000	7,391,752
48121CK*6	Long Bond Replication	2.BZ		8,100,000	8,114,517			Bond Forward			Q2107#-AM-8	CONTACT ENERGY LIMITED	2.B	8,100,000	8,114,517
48121CK*6	Long Bond Replication	2.BZ		8,900,000	8,975,275			Bond Forward			46659*-AD-9	JM FAMILY ENTERPRISES INC	2.B	8,900,000	8,975,275
48121CK*6	Long Bond Replication	2.BZ		11,052,097	10,882,840			Bond Forward			72018G-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,052,097	10,882,840
48121CK*6	Long Bond Replication	2.BZ		14,500,000	14,584,555			Bond Forward			80808#-AH-5	SCHREIBER FOODS INC	2.C PL	14,500,000	14,584,555

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
48121CK*6	Long Bond Replication	2.BZ		18,000,000	16,943,172			Bond Forward			49427R-B*-2	KILROY REALTY LP	2.C	18,000,000	16,943,172
48121CK*6	Long Bond Replication	2.BZ		18,600,000	18,383,739			Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	2.A	18,600,000	18,383,739
48121CK*6	Long Bond Replication	2.BZ		92,100,000	91,173,669			Bond Forward			372460-C8-2	GENUINE PARTS COMPANY	2.B	92,100,000	91,173,669
127760A8	Corporate Bond Replication	2.BZ	121,000,000	16,527,328	10,392,343	03/31/2025	06/20/2030	CD SWAP	1,870,703	2,717,055	912810-SS-8	TREASURY BOND	1.A	14,656,624	7,675,288
127760A8	Corporate Bond Replication	2.BZ		5,031,826	2,651,553			CD SWAP			912810-SS-8	TREASURY BOND	1.A	5,031,826	2,651,553
127760A8	Corporate Bond Replication	2.BZ		3,823,053	2,008,672			CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,823,053	2,008,672
127760A8	Corporate Bond Replication	2.BZ		48,798,222	28,080,078			CD SWAP			912810-SU-3	TREASURY BOND	1.A	48,798,222	28,080,078
127760A8	Corporate Bond Replication	2.BZ		50,772,836	31,660,156			CD SWAP			912810-SX-7	TREASURY BOND	1.A	50,772,836	31,660,156
06739GF#1	Corporate Bond Replication	2.B	90,000,000	95,497,761	50,142,044	04/03/2025	06/20/2030	CD SWAP	1,428,660	2,020,950	912810-SN-9	TREASURY BOND	1.A	94,069,101	48,121,094
17305AE*0	Corporate Bond Replication	2.B	56,000,000	13,775,933	12,101,170	04/04/2025	06/20/2030	CD SWAP	775,235	1,257,480	912803-EC-3	TREASURY STRIP (PRIN)	1.A	13,000,698	10,843,690
17305AE*0	Corporate Bond Replication	2.B		12,369,307	10,671,672			CD SWAP			912803-ED-1	TREASURY STRIP (PRIN)	1.A	12,369,307	10,671,672
17305AE*0	Corporate Bond Replication	2.B		34,870,241	15,057,409			CD SWAP			912803-FM-0	TREASURY STRIP	1.A	34,870,241	15,057,409
61744AB88	Corporate Bond Replication	2.B	56,250,000	39,669,448	33,794,162	04/17/2025	06/20/2030	CD SWAP	667,572	1,263,094	912803-EC-3	TREASURY STRIP (PRIN)	1.A	39,001,877	32,531,069
61744AB88	Corporate Bond Replication	2.B		29,670,482	15,589,076			CD SWAP			912810-SS-8	TREASURY BOND	1.A	29,670,482	15,589,076
CDX33	Corporate Bond Replication	2.BZ	100,000,000	34,814,403	17,302,909	04/17/2025	06/20/2030	CD SWAP	1,173,673	2,245,500	912803-FM-0	TREASURY STRIP	1.A	33,640,730	15,057,409
CDX33	Corporate Bond Replication	2.BZ		32,924,576	15,057,409			CD SWAP			912803-FM-0	TREASURY STRIP	1.A	32,924,576	15,057,409
CDX33	Corporate Bond Replication	2.BZ		50,212,231	24,060,547			CD SWAP			912810-SN-9	TREASURY BOND	1.A	50,212,231	24,060,547
61744AC*9	Corporate Bond Replication	2.B	56,250,000	55,385,935	27,380,172	04/22/2025	06/20/2030	CD SWAP	655,794	1,263,094	912803-FT-5	TREASURY STRIP (PRIN)	1.A	54,730,141	26,117,078
61744AC*9	Corporate Bond Replication	2.B		2,327,854	1,235,645			CD SWAP			912810-SP-4	TREASURY BOND	1.A	2,327,854	1,235,645
779926B#0	Corporate Bond Replication	2.B	125,000,000	33,700,033	17,261,987	04/29/2025	06/20/2030	CD SWAP	1,595,616	2,806,875	912803-FM-0	TREASURY STRIP	1.A	32,104,417	14,455,112
779926B#0	Corporate Bond Replication	2.B		21,814,348	9,787,316			CD SWAP			912803-FM-0	TREASURY STRIP	1.A	21,814,348	9,787,316
779926B#0	Corporate Bond Replication	2.B		33,862,661	17,174,114			CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	33,862,661	17,174,114
779926B#0	Corporate Bond Replication	2.B		28,183,862	14,311,762			CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	28,183,862	14,311,762
779926B#0	Corporate Bond Replication	2.B		18,064,606	9,159,527			CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	18,064,606	9,159,527
CDX23	Corporate Bond Replication	2.BZ	75,000,000	49,773,589	36,510,297	05/02/2025	06/20/2030	CD SWAP	967,158	1,684,125	912810-RS-9	TREASURY BOND	1.A	48,806,432	34,826,172
CDX23	Corporate Bond Replication	2.BZ		9,264,856	4,917,865			CD SWAP			912810-SP-4	TREASURY BOND	1.A	9,264,856	4,917,865
CDX23	Corporate Bond Replication	2.BZ		19,155,611	16,251,562			CD SWAP			912810-TR-9	UNITED STATES TREASURY	1.A	19,155,611	16,251,562
CDX25	Corporate Bond Replication	2.BZ	75,000,000	83,740,326	44,679,985	05/06/2025	06/20/2030	CD SWAP	1,106,069	1,684,125	912810-SL-3	TREASURY BOND	1.A	82,634,257	42,995,860
CDX38	Corporate Bond Replication	2.BZ	50,000,000	51,932,617	32,782,906	07/29/2025	06/20/2030	CD SWAP	1,007,550	1,122,750	912810-SX-7	TREASURY BOND	1.A	50,925,067	31,660,156
CDX39	Corporate Bond Replication	2.BZ	50,000,000	47,774,485	27,505,563	08/04/2025	06/20/2030	CD SWAP	929,419	1,122,750	912810-SS-8	TREASURY BOND	1.A	46,845,066	26,382,813
CDX39	Corporate Bond Replication	2.BZ		3,452,098	1,807,785			CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,452,098	1,807,785
779926C@1	Corporate Bond Replication	2.BZ	48,000,000	10,361,000	8,748,238	08/15/2025	06/20/2030	CD SWAP	978,564	1,077,840	912803-DP-5	TREASURY STRIP (PRIN)	1.A	9,382,437	7,670,398
779926C@1	Corporate Bond Replication	2.BZ		32,301,039	15,057,409			CD SWAP			912803-FM-0	TREASURY STRIP	1.A	32,301,039	15,057,409
779926C@1	Corporate Bond Replication	2.BZ		545,440	316,602			CD SWAP			912810-SX-7	TREASURY BOND	1.A	545,440	316,602
779926C@1	Corporate Bond Replication	2.BZ		1,107,935	633,203			CD SWAP			912810-SX-7	TREASURY BOND	1.A	1,107,935	633,203
779926C@1	Corporate Bond Replication	2.BZ		1,474,129	863,555			CD SWAP			912810-SZ-2	TREASURY BOND	1.A	1,474,129	863,555
779926C@1	Corporate Bond Replication	2.BZ		2,931,424	1,727,109			CD SWAP			912810-SZ-2	TREASURY BOND	1.A	2,931,424	1,727,109
779926C@1	Corporate Bond Replication	2.BZ		940,426	555,508			CD SWAP			912810-TB-4	TREASURY BOND	1.A	940,426	555,508
CDX41	Corporate Bond Replication	2.BZ	57,000,000	11,882,420	10,130,506	09/03/2025	06/20/2030	CD SWAP	1,111,863	1,279,935	912803-DN-0	TREASURY STRIP (PRIN)	1.A	10,770,558	8,850,571
CDX41	Corporate Bond Replication	2.BZ		6,758,764	5,323,292			CD SWAP			912803-DV-2	TREASURY STRIP (PRIN)	1.A	6,758,764	5,323,292
CDX41	Corporate Bond Replication	2.BZ		279,342	148,277			CD SWAP			912810-SP-4	TREASURY BOND	1.A	279,342	148,277
CDX41	Corporate Bond Replication	2.BZ		858,140	452,201			CD SWAP			912810-SS-8	TREASURY BOND	1.A	858,140	452,201
CDX41	Corporate Bond Replication	2.BZ		651,778	342,449			CD SWAP			912810-SS-8	TREASURY BOND	1.A	651,778	342,449
CDX41	Corporate Bond Replication	2.BZ		588,441	308,151			CD SWAP			912810-SS-8	TREASURY BOND	1.A	588,441	308,151
CDX41	Corporate Bond Replication	2.BZ		78,404	41,315			CD SWAP			912810-SS-8	TREASURY BOND	1.A	78,404	41,315
CDX41	Corporate Bond Replication	2.BZ		59,570	31,298			CD SWAP			912810-SS-8	TREASURY BOND	1.A	59,570	31,298
CDX41	Corporate Bond Replication	2.BZ		53,790	28,168			CD SWAP			912810-SS-8	TREASURY BOND	1.A	53,790	28,168
CDX41	Corporate Bond Replication	2.BZ		12,757,336	7,196,289			CD SWAP			912810-SZ-2	TREASURY BOND	1.A	12,757,336	7,196,289
CDX41	Corporate Bond Replication	2.BZ		4,919,824	2,878,516			CD SWAP			912810-SZ-2	TREASURY BOND	1.A	4,919,824	2,878,516
CDX41	Corporate Bond Replication	2.BZ		4,919,824	2,878,516			CD SWAP			912810-SZ-2	TREASURY BOND	1.A	4,919,824	2,878,516
CDX41	Corporate Bond Replication	2.BZ		8,746,499	5,126,636			CD SWAP			912810-SZ-2	TREASURY BOND	1.A	8,746,499	5,126,636
38141GQ*8	Corporate Bond Replication	2.B	46,500,000	65,557,920	29,994,587	04/02/2025	06/20/2035	CD SWAP	11,401	482,066	912803-FM-0	TREASURY STRIP	1.A	65,546,519	29,512,521
06739GF@3	Corporate Bond Replication	2.B	74,500,000	50,728,331	26,533,513	04/02/2025	06/20/2035	CD SWAP	(2,620)	772,342	912803-FV-0	TREASURY STRIP (PRIN)	1.A	50,730,951	25,761,171
06739GF@3	Corporate Bond Replication	2.B		16,231,191	8,527,980			CD SWAP			912810-SS-8	TREASURY BOND	1.A	16,231,191	8,527,980
06739GF@3	Corporate Bond Replication	2.B		19,742,670	10,553,125			CD SWAP			912810-SS-8	TREASURY BOND	1.A	19,742,670	10,553,125

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
06051AC#7	Corporate Bond Replication	2.B	75,085,715	25,587,966	13,945,235	04/16/2025	06/20/2035	CD SWAP	(373,407)	778,414	912803-FV-0	TREASURY STRIP (PRIN)	1.A	25,961,373	13,166,821
06051AC#7	Corporate Bond Replication	2.B		29,390,983	15,742,938			CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	29,390,983	15,742,938
06051AC#7	Corporate Bond Replication	2.B		47,092,545	24,060,547			CD SWAP			912810-SN-9	TREASURY BOND	1.A	47,092,545	24,060,547
06051AC#7	Corporate Bond Replication	2.B		46,954,497	24,060,547			CD SWAP			912810-SN-9	TREASURY BOND	1.A	46,954,497	24,060,547
06051AC#7	Corporate Bond Replication	2.B		651,794	345,980			CD SWAP			912810-SP-4	TREASURY BOND	1.A	651,794	345,980
06051AC#7	Corporate Bond Replication	2.B		1,443,269	766,100			CD SWAP			912810-SP-4	TREASURY BOND	1.A	1,443,269	766,100
06739GJ89	Corporate Bond Replication	2.B	56,250,000	27,180,262	14,894,905	04/17/2025	06/20/2035	CD SWAP	(278,276)	583,144	912803-FV-0	TREASURY STRIP (PRIN)	1.A	27,458,538	14,311,762
06739GJ89	Corporate Bond Replication	2.B		12,989,422	6,894,896			CD SWAP			912810-SP-4	TREASURY BOND	1.A	12,989,422	6,894,896
06739GJ89	Corporate Bond Replication	2.B		26,792,221	14,030,380			CD SWAP			912810-SS-8	TREASURY BOND	1.A	26,792,221	14,030,380
CDX27	Corporate Bond Replication	2.BZ	56,250,000	2,504,728	3,104,359	04/22/2025	06/20/2035	CD SWAP	(285,272)	583,144	89156H-AB-3	TOTE SHIPHOLDINGS INC	1.A	2,790,000	2,521,215
CDX27	Corporate Bond Replication	2.BZ		36,582,810	15,057,409			CD SWAP			912803-FM-0	TREASURY STRIP	1.A	36,582,810	15,057,409
CDX27	Corporate Bond Replication	2.BZ		10,000,000	4,812,109			CD SWAP			912810-SN-9	TREASURY BOND	1.A	10,000,000	4,812,109
CDX27	Corporate Bond Replication	2.BZ		10,000,000	4,812,109			CD SWAP			912810-SN-9	TREASURY BOND	1.A	10,000,000	4,812,109
CDX29	Corporate Bond Replication	2.BZ	50,000,000	52,803,699	28,262,516	04/24/2025	06/20/2035	CD SWAP	(176,179)	518,350	912810-SS-8	TREASURY BOND	1.A	52,979,878	27,744,166
38141GQ#4	Corporate Bond Replication	2.B	125,000,000	29,649,600	15,732,203	04/29/2025	06/20/2035	CD SWAP	(350,400)	1,295,875	912810-SN-9	TREASURY BOND	1.A	30,000,000	14,436,328
38141GQ#4	Corporate Bond Replication	2.B		49,379,549	24,060,547			CD SWAP			912810-SN-9	TREASURY BOND	1.A	49,379,549	24,060,547
38141GQ#4	Corporate Bond Replication	2.B		48,968,614	24,060,547			CD SWAP			912810-SN-9	TREASURY BOND	1.A	48,968,614	24,060,547
61744AC#7	Corporate Bond Replication	2.B	25,000,000	49,743,709	29,044,331	05/01/2025	06/20/2035	CD SWAP	(106,439)	259,175	912810-SZ-2	TREASURY BOND	1.A	49,850,148	28,785,156
CDX24	Corporate Bond Replication	2.BZ	50,000,000	36,436,311	17,929,735	05/02/2025	06/20/2035	CD SWAP	(140,403)	518,350	912803-FT-5	TREASURY STRIP (PRIN)	1.A	36,576,714	17,411,385
CDX24	Corporate Bond Replication	2.BZ		36,129,199	17,411,385			CD SWAP			912803-FT-5	TREASURY STRIP (PRIN)	1.A	36,129,199	17,411,385
CDX32	Corporate Bond Replication	2.BZ	25,000,000	21,336,589	11,516,721	05/06/2025	06/20/2035	CD SWAP	(26,803)	259,175	912810-SS-8	TREASURY BOND	1.A	21,363,392	11,257,546
CDX32	Corporate Bond Replication	2.BZ		2,601,296	1,370,770			CD SWAP			912810-SS-8	TREASURY BOND	1.A	2,601,296	1,370,770
CDX32	Corporate Bond Replication	2.BZ		1,976,398	1,038,420			CD SWAP			912810-SS-8	TREASURY BOND	1.A	1,976,398	1,038,420
CDX31	Corporate Bond Replication	2.BZ	25,000,000	25,778,234	16,089,253	05/06/2025	06/20/2035	CD SWAP	(26,803)	259,175	912810-SX-7	TREASURY BOND	1.A	25,805,038	15,830,078
CDX36	Corporate Bond Replication	2.BZ	70,914,285	72,559,163	30,849,985	04/16/2025	06/20/2035	CD SWAP	(340,485)	735,168	912803-FM-0	TREASURY STRIP	1.A	72,899,648	30,114,817
CDX36	Corporate Bond Replication	2.BZ		75,653,864	42,212,500			CD SWAP			912810-SS-8	TREASURY BOND	1.A	75,653,864	42,212,500
CDX26	Corporate Bond Replication	2.BZ	50,000,000	74,924,430	42,730,850	05/07/2025	06/20/2035	CD SWAP	(27,676)	518,350	912810-SS-8	TREASURY BOND	1.A	74,952,106	42,212,500
CDX49	Corporate Bond Replication	2.BZ	75,000,000	77,797,356	43,912,375	10/14/2025	12/20/2030	CD SWAP	1,523,601	1,699,875	912810-SS-8	TREASURY BOND	1.A	76,273,755	42,212,500
CDX54	Corporate Bond Replication	2.BZ	14,000,000	15,158,070	13,123,316	12/15/2025	12/20/2030	CD SWAP	309,997	317,310	912803-ED-1	TREASURY STRIP (PRIN)	1.A	14,848,073	12,806,006
CDX56	Corporate Bond Replication	2.BZ	106,000,000	111,460,481	53,185,696	12/31/2025	12/20/2030	CD SWAP	2,387,230	2,402,490	912803-FT-5	TREASURY STRIP (PRIN)	1.A	109,073,251	50,783,206
CDX48	Corporate Bond Replication	2.BZ	85,000,000	96,064,873	53,478,775	09/25/2025	12/20/2035	CD SWAP	559,039	713,150	912810-SS-8	TREASURY BOND	1.A	95,505,834	52,765,625
CDX46	Corporate Bond Replication	2.BZ	29,000,000	36,324,208	15,300,719	09/26/2025	12/20/2035	CD SWAP	178,734	243,310	912803-FM-0	TREASURY STRIP	1.A	36,145,475	15,057,409
CDX45	Corporate Bond Replication	2.BZ	29,500,000	32,260,367	15,304,914	09/29/2025	12/20/2035	CD SWAP	190,167	247,505	912803-FM-0	TREASURY STRIP	1.A	32,070,200	15,057,409
CDX47	Corporate Bond Replication	2.BZ	61,500,000	35,947,303	15,573,394	10/01/2025	12/20/2035	CD SWAP	402,758	515,985	912803-FM-0	TREASURY STRIP	1.A	35,544,545	15,057,409
CDX47	Corporate Bond Replication	2.BZ		39,049,898	20,577,538			CD SWAP			912810-SS-8	TREASURY BOND	1.A	39,049,898	20,577,538
CDX51	Corporate Bond Replication	2.BZ	50,000,000	48,883,519	25,132,391	11/05/2025	12/20/2035	CD SWAP	297,732	419,500	912810-SP-4	TREASURY BOND	1.A	48,585,787	24,712,891
CDX51	Corporate Bond Replication	2.BZ		5,121,277	2,718,418			CD SWAP			912810-SP-4	TREASURY BOND	1.A	5,121,277	2,718,418
CDX52	Corporate Bond Replication	2.BZ	40,000,000	69,904,240	43,076,811	11/14/2025	12/20/2035	CD SWAP	229,961	335,600	912810-SX-7	TREASURY BOND	1.A	69,674,279	42,741,211
CDX52	Corporate Bond Replication	2.BZ		4,913,764	2,878,516			CD SWAP			912810-SZ-2	TREASURY BOND	1.A	4,913,764	2,878,516
CDX55	Corporate Bond Replication	2.BZ	115,000,000	118,521,951	53,816,354	12/18/2025	12/20/2035	CD SWAP	836,537	964,850	912803-FM-0	TREASURY STRIP	1.A	117,685,414	52,851,504
06051AA#9	Floating Rate Bond Replication	1.C	200,000,000	625,000	(14,491,750)	04/04/2022	03/10/2032	IR SWAP		(15,117,345)	675930-AE-1	OCTAGON 59 LTD OCT59_2022-1	1.C FE	625,000	625,595
06051AA#9	Floating Rate Bond Replication	1.C		875,000	875,479			IR SWAP			675930-AC-5	OCTAGON 59 LTD OCT59_2022-1	1.A FE	875,000	875,479
06051AA#9	Floating Rate Bond Replication	1.C		893,730	900,823			IR SWAP			12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	893,730	900,823
06051AA#9	Floating Rate Bond Replication	1.C		893,724	900,823			IR SWAP			12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	893,724	900,823
06051AA#9	Floating Rate Bond Replication	1.C		1,450,000	1,450,596			IR SWAP			70017B-AE-9	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.F FE	1,450,000	1,450,596
06051AA#9	Floating Rate Bond Replication	1.C		1,500,000	1,500,000			IR SWAP			15032Q-AE-2	CEDAR FUNDING LTD CEDF_2022-15A	1.F FE	1,500,000	1,500,000
06051AA#9	Floating Rate Bond Replication	1.C		1,724,800	1,729,046			IR SWAP			00119C-AN-1	AGL CLO LTD AGL_22-20A	1.A FE	1,724,800	1,729,046
06051AA#9	Floating Rate Bond Replication	1.C		1,800,000	1,801,242			IR SWAP			12511A-AC-8	CBAM LTD CBAM_2020-13A	1.C FE	1,800,000	1,801,242
06051AA#9	Floating Rate Bond Replication	1.C		2,000,000	2,002,720			IR SWAP			46090X-AE-1	INVESCO CLO LTD IVZ_21-1A	1.C FE	2,000,000	2,002,720
06051AA#9	Floating Rate Bond Replication	1.C		2,497,956	2,501,400			IR SWAP			13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	2,497,956	2,501,400
06051AA#9	Floating Rate Bond Replication	1.C		2,500,000	2,500,965			IR SWAP			70017B-AC-3	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.C FE	2,500,000	2,500,965
06051AA#9	Floating Rate Bond Replication	1.C		2,700,000	2,701,553			IR SWAP			12511A-AA-2	CBAM_20-13A-A	1.A FE	2,700,000	2,701,553
06051AA#9	Floating Rate Bond Replication	1.C		3,500,000	3,500,000			IR SWAP			15032Q-AC-6	CEDAR FUNDING LTD CEDF_2022-15A	1.C FE	3,500,000	3,500,000
06051AA#9	Floating Rate Bond Replication	1.C		4,017,000	4,028,629			IR SWAP			04016D-AU-9	ARES CLO LTD ARES_16-41A	1.C FE	4,017,000	4,028,629

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
06051AA#9	Floating Rate Bond Replication	1.C		4,500,000	4,501,818			IR SWAP			12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A	1.C FE	4,500,000	4,501,818
06051AA#9	Floating Rate Bond Replication	1.C		4,750,000	4,753,273			IR SWAP			83616K-AC-1	SOUND POINT CLO LTD SNDPT_2022-A	1.C FE	4,750,000	4,753,273
06051AA#9	Floating Rate Bond Replication	1.C		5,000,000	5,002,305			IR SWAP			13877J-AC-5	CANYON CLO LTD CANYC_2022-1	1.C FE	5,000,000	5,002,305
06051AA#9	Floating Rate Bond Replication	1.C		7,636,667	7,655,468			IR SWAP			00119C-AN-1	AGL CLO LTD AGL_22-20A	1.A FE	7,636,667	7,655,468
06051AA#9	Floating Rate Bond Replication	1.C		7,700,000	7,700,924			IR SWAP			67592R-AC-7	OCT53_21-1A	1.C FE	7,700,000	7,700,924
06051AA#9	Floating Rate Bond Replication	1.C		8,500,000	8,504,760			IR SWAP			13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	8,500,000	8,504,760
06051AA#9	Floating Rate Bond Replication	1.C		10,000,000	10,000,000			IR SWAP			15032Q-AA-0	CEDAR FUNDING LTD CEDF_2022-15A	1.A FE	10,000,000	10,000,000
06051AA#9	Floating Rate Bond Replication	1.C		10,000,000	10,003,620			IR SWAP			70017B-AA-7	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.A FE	10,000,000	10,003,620
06051AA#9	Floating Rate Bond Replication	1.C		11,183,653	11,260,283			IR SWAP			12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A	1.A FE	11,183,653	11,260,283
06051AA#9	Floating Rate Bond Replication	1.C		11,900,000	11,905,569			IR SWAP			46090X-AA-9	INVESCO CLO LTD IVZ_21-1A	1.A FE	11,900,000	11,905,569
06051AA#9	Floating Rate Bond Replication	1.C		15,400,000	15,409,918			IR SWAP			67592R-AA-1	OCT53_21-1A	1.A FE	15,400,000	15,409,918
06051AA#9	Floating Rate Bond Replication	1.C		21,600,000	21,613,910			IR SWAP			04016D-AS-4	ARES CLO LTD ARES_16-41A	1.A FE	21,600,000	21,613,910
06051AA#9	Floating Rate Bond Replication	1.C		22,500,000	22,517,798			IR SWAP			03768U-AA-7	APIDOS CLO APID_21-35A	1.A FE	22,500,000	22,517,798
06051AA#9	Floating Rate Bond Replication	1.C		25,250,000	25,272,094			IR SWAP			12570L-AA-6	CIFC FUNDING LTD CIFC_22-1A	1.A FE	25,250,000	25,272,094
06051AA#9	Floating Rate Bond Replication	1.C		27,500,000	27,516,583			IR SWAP			83616K-AA-5	SOUND POINT CLO LTD SNDPT_2022-A	1.A FE	27,500,000	27,516,583
17305AB#9	Floating Rate Bond Replication	1.A	100,000,000	249,761	(11,980,694)	08/31/2023	08/31/2031	IR SWAP		(12,230,870)	04018E-AA-9	ARES CLO LTD ARES_21-59A	1.A FE	249,761	250,176
17305AB#9	Floating Rate Bond Replication	1.A		420,000	420,305			IR SWAP			87248T-AL-9	TICP CLO LTD TICP_17-7A	1.A FE	420,000	420,305
17305AB#9	Floating Rate Bond Replication	1.A		1,000,000	1,000,704			IR SWAP			04018E-AA-9	ARES CLO LTD ARES_21-59A	1.A FE	1,000,000	1,000,704
17305AB#9	Floating Rate Bond Replication	1.A		1,426,408	1,431,131			IR SWAP			03768U-AA-7	APIDOS CLO APID_21-35A	1.A FE	1,426,408	1,431,131
17305AB#9	Floating Rate Bond Replication	1.A		1,750,000	1,751,654			IR SWAP			04018E-AE-1	ARES CLO LTD ARES_21-59A	1.F FE	1,750,000	1,751,654
17305AB#9	Floating Rate Bond Replication	1.A		1,753,363	1,758,390			IR SWAP			03768U-AA-7	APIDOS CLO APID_21-35A	1.A FE	1,753,363	1,758,390
17305AB#9	Floating Rate Bond Replication	1.A		2,351,412	2,354,561			IR SWAP			48662L-AA-9	KAYNE CLO LTD KAYNE_21-10A	1.A FE	2,351,412	2,354,561
17305AB#9	Floating Rate Bond Replication	1.A		2,575,000	2,576,272			IR SWAP			81883M-AN-3	SHACKLETON CLO LTD SHACK_19-15A	1.C FE	2,575,000	2,576,272
17305AB#9	Floating Rate Bond Replication	1.A		2,701,895	2,721,000			IR SWAP			55952F-AA-6	MAGNETITE CLO LTD MAGNE_21-31	1.A FE	2,701,895	2,721,000
17305AB#9	Floating Rate Bond Replication	1.A		3,100,000	3,100,000			IR SWAP			55952F-AC-2	MAGNETITE CLO LTD MAGNE_21-31	1.C FE	3,100,000	3,100,000
17305AB#9	Floating Rate Bond Replication	1.A		3,670,970	3,672,112			IR SWAP			81883M-AL-7	SHACKLETON CLO LTD SHACK_19-15A	1.A FE	3,670,970	3,672,112
17305AB#9	Floating Rate Bond Replication	1.A		3,800,000	3,800,000			IR SWAP			55952F-AE-8	MAGNETITE CLO LTD MAGNE_21-31	1.F FE	3,800,000	3,800,000
17305AB#9	Floating Rate Bond Replication	1.A		7,636,667	7,662,525			IR SWAP			00119C-AS-0	AGL CLO LTD AGL_22-20A	1.B FE	7,636,667	7,662,525
17305AB#9	Floating Rate Bond Replication	1.A		7,637,000	7,633,632			IR SWAP			89532U-AQ-6	TRESTLES CLO LTD TREST_21-5A	1.C FE	7,637,000	7,633,632
17305AB#9	Floating Rate Bond Replication	1.A		7,640,000	7,648,320			IR SWAP			48662L-AA-9	KAYNE CLO LTD KAYNE_21-10A	1.A FE	7,640,000	7,648,320
17305AB#9	Floating Rate Bond Replication	1.A		53,373,333	53,453,980			IR SWAP			640970-AA-7	NEUBERGER BERMAN CLO LTD NEUB_24-58	1.A FE	53,373,333	53,453,980
61744AB*0	Floating Rate Bond Replication	1.E	225,000,000	4,601,998	1,514,960	07/10/2025	07/10/2035	IR SWAP	201,998	(1,733,024)	03842*-BS-4	AQUA PENNSYLVANIA INC	1.F	4,400,000	3,247,984
61744AB*0	Floating Rate Bond Replication	1.E		2,700,000	2,522,527			IR SWAP			03842*-CE-4	AQUA PENNSYLVANIA INC	1.F	2,700,000	2,522,527
61744AB*0	Floating Rate Bond Replication	1.E		3,780,000	2,144,665			IR SWAP			130789-#B-6	CALIFORNIA WATER SERVICE COMPANY	1.D	3,780,000	2,144,665
61744AB*0	Floating Rate Bond Replication	1.E		18,966,000	14,184,464			IR SWAP			130789-Y#-1	CALIFORNIA WATER SERVICE COMPANY	1.D	18,966,000	14,184,464
61744AB*0	Floating Rate Bond Replication	1.E		4,600,000	4,338,405			IR SWAP			266228-G#-6	DUQUESNE LIGHT COMPANY	1.F FE	4,600,000	4,338,405
61744AB*0	Floating Rate Bond Replication	1.E		62,000,000	37,776,212			IR SWAP			578454-A#-7	MAYO CLINIC	1.C	62,000,000	37,776,212
61744AB*0	Floating Rate Bond Replication	1.E		2,500,000	1,747,321			IR SWAP			645869-F#-0	NEW JERSEY NATURAL GAS CO	1.E	2,500,000	1,747,321
61744AB*0	Floating Rate Bond Replication	1.E		2,000,000	1,124,089			IR SWAP			645869-H@-0	NEW JERSEY NATURAL GAS CO	1.E	2,000,000	1,124,089
61744AB*0	Floating Rate Bond Replication	1.E		12,700,000	7,222,364			IR SWAP			645869-J*-0	NEW JERSEY NATURAL GAS CO	1.E	12,700,000	7,222,364
61744AB*0	Floating Rate Bond Replication	1.E		5,000,000	2,731,092			IR SWAP			665228-J*-4	NORTHERN ILLINOIS GAS COMPANY	1.D	5,000,000	2,731,092
61744AB*0	Floating Rate Bond Replication	1.E		3,500,000	2,024,005			IR SWAP			665228-L*-1	NORTHERN ILLINOIS GAS COMPANY	1.D	3,500,000	2,024,005
61744AB*0	Floating Rate Bond Replication	1.E		5,400,000	5,258,543			IR SWAP			736508-V#-6	PORTLAND GENERAL ELECTRIC COMP	1.F	5,400,000	5,258,543
61744AB*0	Floating Rate Bond Replication	1.E		14,403,000	15,750,084			IR SWAP			85449@-AA-6	STANISLAUS REGIONAL HOUSING AUTHOR	1.E	14,403,000	15,750,084
61744AB*0	Floating Rate Bond Replication	1.E		30,000,000	17,189,627			IR SWAP			86468@-AL-6	VEOLIA UTILITY RESOURCES LLC	1.F	30,000,000	17,189,627
61744AB*0	Floating Rate Bond Replication	1.E		8,400,000	6,132,535			IR SWAP			955278-C#-1	WEST PENN POWER COMPANY	1.F	8,400,000	6,132,535
61744AB*0	Floating Rate Bond Replication	1.E		55,000,000	32,335,904			IR SWAP			98458@-AA-7	YALE NEW HAVEN HEALTH OBLIGATED GR	1.E	55,000,000	32,335,904
61747YV#9	Floating Rate Bond Replication	1.F	267,000,000	12,600,000	10,607,228	08/08/2025	08/08/2034	IR SWAP		1,243,478	03842*-BR-6	AQUA PENNSYLVANIA INC	1.F	12,600,000	9,363,750
61747YV#9	Floating Rate Bond Replication	1.F		14,700,000	15,639,263			IR SWAP			19207@-AA-7	16-63 CODY AVENUE HOUSING FUND DEV	1.C Z	14,700,000	15,639,263

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
61747YV#9	Floating Rate Bond Replication	1.F		32,759,887	36,130,254			IR SWAP			22406@-AA-0	2134 COYLE HDFC	1.C	32,759,887	36,130,254
61747YV#9	Floating Rate Bond Replication	1.F		6,250,000	4,864,107			IR SWAP			557497-J*-6	MADISON GAS AND ELECTRIC CO	1.E	6,250,000	4,864,107
61747YV#9	Floating Rate Bond Replication	1.F		94,000,000	60,327,884			IR SWAP			578454-B@-8	MAYO CLINIC	1.C	94,000,000	60,327,884
61747YV#9	Floating Rate Bond Replication	1.F		13,483,032	15,348,991			IR SWAP			64824*-AA-8	NEW PROVIDENCE LEASE-BACKED TRUST	1.E PL	13,483,032	15,348,991
61747YV#9	Floating Rate Bond Replication	1.F		3,000,000	2,258,598			IR SWAP			709068-C@-7	PENNSYLVANIA POWER COMPANY	1.F	3,000,000	2,258,598
61747YV#9	Floating Rate Bond Replication	1.F		28,500,000	30,326,709			IR SWAP			74363@-AA-2	PROSPECT LAKE WATER HOLDCO LP	1.G PL	28,500,000	30,326,709
61747YV#9	Floating Rate Bond Replication	1.F		70,500,000	47,555,847			IR SWAP			811042-B*-0	SCRIPPS HEALTH OBLIGATED GROUP	1.D	70,500,000	47,555,847
22535DB87	Floating Rate Bond Replication	1.EZ	208,000,000	4,700,000	3,131,052	08/21/2025	08/21/2034	IR SWAP		(327,381)	03842*-AX-4	AQUA PENNSYLVANIA INC	1.F	4,700,000	3,458,433
22535DB87	Floating Rate Bond Replication	1.EZ		3,900,000	2,932,999			IR SWAP			03842*-BA-3	AQUA PENNSYLVANIA INC	1.F	3,900,000	2,932,999
22535DB87	Floating Rate Bond Replication	1.EZ		3,900,000	2,890,233			IR SWAP			03842*-BB-1	AQUA PENNSYLVANIA INC	1.F	3,900,000	2,890,233
22535DB87	Floating Rate Bond Replication	1.EZ		3,200,000	2,432,422			IR SWAP			03842*-BC-9	AQUA PENNSYLVANIA INC	1.F	3,200,000	2,432,422
22535DB87	Floating Rate Bond Replication	1.EZ		1,900,000	1,433,482			IR SWAP			03842*-BD-7	AQUA PENNSYLVANIA INC	1.F	1,900,000	1,433,482
22535DB87	Floating Rate Bond Replication	1.EZ		1,900,000	1,412,931			IR SWAP			03842*-BE-5	AQUA PENNSYLVANIA INC	1.F	1,900,000	1,412,931
22535DB87	Floating Rate Bond Replication	1.EZ		4,500,000	4,339,621			IR SWAP			03842*-CD-6	AQUA PENNSYLVANIA INC	1.F	4,500,000	4,339,621
22535DB87	Floating Rate Bond Replication	1.EZ		18,670,956	17,818,364			IR SWAP			20377@-AA-9	COMMUNITY EDUCATION BUILDING CORP	1.C	18,670,956	17,818,364
22535DB87	Floating Rate Bond Replication	1.EZ		11,200,000	9,415,560			IR SWAP			207796-B@-1	CONNECTICUT WATER COMPANY	1.G	11,200,000	9,415,560
22535DB87	Floating Rate Bond Replication	1.EZ		4,000,000	2,911,147			IR SWAP			266228-F@-9	DUQUESNE LIGHT COMPANY	1.F	4,000,000	2,911,147
22535DB87	Floating Rate Bond Replication	1.EZ		10,267,500	10,654,151			IR SWAP			37362@-AD-4	GEORGIA TRANSMISSION CORP	1.E	10,267,500	10,654,151
22535DB87	Floating Rate Bond Replication	1.EZ		6,000,000	5,937,004			IR SWAP			40500#-AM-9	H-E-B LP	1.F	6,000,000	5,937,004
22535DB87	Floating Rate Bond Replication	1.EZ		21,500,000	18,200,012			IR SWAP			45784*-AA-5	INSTITUTE FOR ADVANCED STUDY	1.A	21,500,000	18,200,012
22535DB87	Floating Rate Bond Replication	1.EZ		8,705,004	9,039,528			IR SWAP			46186#-AB-1	BRC INWOOD I HOUSING DEV FND CORP	1.C	8,705,004	9,039,528
22535DB87	Floating Rate Bond Replication	1.EZ		7,250,000	5,781,914			IR SWAP			557497-H#-4	MADISON GAS AND ELECTRIC CO	1.E	7,250,000	5,781,914
22535DB87	Floating Rate Bond Replication	1.EZ		5,500,000	4,079,854			IR SWAP			62676#-AA-7	MURPHYS BOWL LLC	1.F PL	5,500,000	4,079,854
22535DB87	Floating Rate Bond Replication	1.EZ		3,000,000	2,225,375			IR SWAP			62676#-AA-7	MURPHYS BOWL LLC	1.F PL	3,000,000	2,225,375
22535DB87	Floating Rate Bond Replication	1.EZ		4,000,000	3,008,892			IR SWAP			62676#-AB-5	MURPHYS BOWL LLC	1.F PL	4,000,000	3,008,892
22535DB87	Floating Rate Bond Replication	1.EZ		5,500,000	5,441,074			IR SWAP			665228-M*-0	NORTHERN ILLINOIS GAS COMPANY	1.D	5,500,000	5,441,074
22535DB87	Floating Rate Bond Replication	1.EZ		7,466,667	6,076,823			IR SWAP			705322-B*-5	PEDERNALES ELECTRIC COOPERATIVE IN	1.D	7,466,667	6,076,823
22535DB87	Floating Rate Bond Replication	1.EZ		56,840,000	59,097,118			IR SWAP			705322-B@-3	PEDERNALES ELECTRIC COOP INC	1.D	56,840,000	59,097,118
22535DB87	Floating Rate Bond Replication	1.EZ		4,300,000	4,282,974			IR SWAP			736508-V@-8	PORTLAND GENERAL ELECTRIC COMP	1.F	4,300,000	4,282,974
22535DB87	Floating Rate Bond Replication	1.EZ		13,679,426	13,791,972			IR SWAP			75916#-AB-7	92-54 QB HOUSING DEV FUND CORP	1.E PL	13,679,426	13,791,972
22535DB87	Floating Rate Bond Replication	1.EZ		7,000,000	6,112,691			IR SWAP			798237-M@-9	SAN JOSE WATER CO	1.F	7,000,000	6,112,691
22535DB87	Floating Rate Bond Replication	1.EZ		40,000,000	42,548,692			IR SWAP			902691-E*-1	UGI UTILITIES INC	1.G	40,000,000	42,548,692
22535DB87	Floating Rate Bond Replication	1.EZ		7,000,000	7,477,603			IR SWAP			938837-D@-7	WASHINGTON GAS LIGHT COMPANY	1.G	7,000,000	7,477,603
891160#F0	Floating Rate Bond Replication	1.F	163,000,000	11,000,000	11,956,362	09/04/2025	09/04/2034	IR SWAP		577,820	03028P-N*-3	AMERICAN TRANSMISSION COMPANY LLC	1.G	11,000,000	11,378,542
891160#F0	Floating Rate Bond Replication	1.F		18,100,000	13,840,900			IR SWAP			03842*-BQ-8	AQUA PENNSYLVANIA INC	1.F	18,100,000	13,840,900
891160#F0	Floating Rate Bond Replication	1.F		44,632,000	46,865,849			IR SWAP			17655*-AA-0	CITIZENS S-LINE TRANSMISSION LLC	1.F PL	44,632,000	46,865,849
891160#F0	Floating Rate Bond Replication	1.F		2,200,000	2,148,084			IR SWAP			207796-C*-2	CONNECTICUT WATER CO	1.G	2,200,000	2,148,084
891160#F0	Floating Rate Bond Replication	1.F		25,000,000	25,065,457			IR SWAP			286857-J*-9	ELIZABETHTOWN GAS CO	1.F FE	25,000,000	25,065,457
891160#F0	Floating Rate Bond Replication	1.F		15,000,000	15,029,395			IR SWAP			286857-J@-7	ELIZABETHTOWN GAS CO	1.F	15,000,000	15,029,395
891160#F0	Floating Rate Bond Replication	1.F		13,800,000	13,897,597			IR SWAP			645869-L*-7	NEW JERSEY NATURAL GAS CO	1.E	13,800,000	13,897,597
891160#F0	Floating Rate Bond Replication	1.F		13,000,000	12,635,455			IR SWAP			798237-M#-7	SAN JOSE WATER CO	1.F	13,000,000	12,635,455
891160#F0	Floating Rate Bond Replication	1.F		20,800,000	19,210,141			IR SWAP			938837-D#-5	WASHINGTON GAS LIGHT COMPANY	1.G	20,800,000	19,210,141
949746M#5	Floating Rate Bond Replication	1.F	155,000,000	9,400,000	10,389,899	09/08/2025	09/08/2032	IR SWAP		1,144,955	03028P-N#-9	AMERICAN TRANSMISSION COMPANY LLC	1.G	9,400,000	9,244,944
949746M#5	Floating Rate Bond Replication	1.F		29,500,000	34,760,434			IR SWAP			09735@-AA-9	BOHANNON JEFFERSON ASSOCIATES LP	1.D	29,500,000	34,760,434
949746M#5	Floating Rate Bond Replication	1.F		49,875,000	46,435,186			IR SWAP			130789-#C-4	CALIFORNIA WATER SERVICE CO	1.D	49,875,000	46,435,186
949746M#5	Floating Rate Bond Replication	1.F		6,200,000	4,541,748			IR SWAP			266228-E*-2	DUQUESNE LIGHT COMPANY	1.F	6,200,000	4,541,748
949746M#5	Floating Rate Bond Replication	1.F		10,250,000	7,358,526			IR SWAP			450319-B#-4	ITC MIDWEST LLC	1.E	10,250,000	7,358,526
949746M#5	Floating Rate Bond Replication	1.F		6,400,000	6,829,568			IR SWAP			56081*-AM-6	MAJOR LEAGUE BASEBALL FACILITY FUN	1.G FE	6,400,000	6,829,568
949746M#5	Floating Rate Bond Replication	1.F		5,750,000	3,454,518			IR SWAP			59447#-AK-9	MICHIGAN ELECTRIC TRANSMISSION CO	1.E	5,750,000	3,454,518
949746M#5	Floating Rate Bond Replication	1.F		6,800,000	6,852,145			IR SWAP			605417-C#-9	MISSISSIPPI POWER COMPANY	1.G	6,800,000	6,852,145

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
949746M#5	Floating Rate Bond Replication	1.F		15,994,503	17,263,178			IR SWAP			85239@-AB-8	108 ST. EDWARDS HOUSING DEVELOPMEN	1.E PL	15,994,503	17,263,178
949746M#5	Floating Rate Bond Replication	1.F		1,177,601	1,271,008			IR SWAP			85239@-AB-8	108 ST. EDWARDS HOUSING DEVELOPMEN	1.E PL	1,177,601	1,271,008
949746M#5	Floating Rate Bond Replication	1.F		4,000,000	4,085,608			IR SWAP			882884-J@-9	TEXAS-NEW MEXICO POWER CO	1.F	4,000,000	4,085,608
949746M#5	Floating Rate Bond Replication	1.F		10,000,000	9,822,190			IR SWAP			92334*-AG-9	VEOLIA UTILITY RESOURCES LLC	1.F	10,000,000	9,822,190
251530B*4	Floating Rate Bond Replication	1.EZ	207,000,000	14,977,899	18,510,026	09/10/2025	09/10/2029	IR SWAP		1,424,210	00623#-AA-1	2332 AND 2250 ACP HOUSING DEVELOPM	1.B	14,977,899	17,085,816
251530B*4	Floating Rate Bond Replication	1.EZ		18,300,000	19,028,479			IR SWAP			040850-A#-6	ARKANSAS ELECTRIC COOPERATIVE CORP	1.E Z	18,300,000	19,028,479
251530B*4	Floating Rate Bond Replication	1.EZ		10,700,000	10,987,868			IR SWAP			05379B-E#-0	AVISTA CORPORATION	1.G	10,700,000	10,987,868
251530B*4	Floating Rate Bond Replication	1.EZ		35,597,500	38,019,001			IR SWAP			24879@-AE-6	DENTON COUNTY ELECTRIC COOPERATIVE	1.D FE	35,597,500	38,019,001
251530B*4	Floating Rate Bond Replication	1.EZ		29,800,000	30,781,271			IR SWAP			25755*-AB-0	DOMINION UTILITY PRIVATIZATION	1.D	29,800,000	30,781,271
251530B*4	Floating Rate Bond Replication	1.EZ		6,800,000	6,659,514			IR SWAP			266228-G@-8	DUQUESNE LIGHT COMPANY	1.F FE	6,800,000	6,659,514
251530B*4	Floating Rate Bond Replication	1.EZ		16,270,125	17,234,811			IR SWAP			37270*-AB-1	GEORGETOWN ENERGY PARTNERS LLC	1.G PL	16,270,125	17,234,811
251530B*4	Floating Rate Bond Replication	1.EZ		4,800,000	4,739,853			IR SWAP			40500#-AN-7	H-E-B LP	1.F	4,800,000	4,739,853
251530B*4	Floating Rate Bond Replication	1.EZ		7,200,000	7,171,892			IR SWAP			54233*-AJ-5	LONE STAR TRANSMISSION LLC	1.F PL	7,200,000	7,171,892
251530B*4	Floating Rate Bond Replication	1.EZ		7,100,000	7,062,930			IR SWAP			605417-C*-3	MISSISSIPPI POWER COMPANY	1.G	7,100,000	7,062,930
251530B*4	Floating Rate Bond Replication	1.EZ		12,000,000	11,099,188			IR SWAP			684065-E#-8	ORANGE AND ROCKLAND UTILITIES INC	1.G	12,000,000	11,099,188
251530B*4	Floating Rate Bond Replication	1.EZ		19,475,000	20,203,588			IR SWAP			84055*-AF-5	SOUTH TEXAS ELECTRIC COOP INC	1.F	19,475,000	20,203,588
251530B*4	Floating Rate Bond Replication	1.EZ		24,000,000	25,383,992			IR SWAP			92334*-AE-4	VEOLIA UTILITY RESOURCES LLC	1.F	24,000,000	25,383,992
83364LB@7	Floating Rate Bond Replication	1.F	44,500,000	1,446,930	2,108,320	09/11/2025	09/11/2033	IR SWAP		671,253	12767@-AA-4	CGA CAPITAL CREDIT LEASE BACKED PA	2.B	1,446,930	1,437,067
83364LB@7	Floating Rate Bond Replication	1.F		4,216,747	4,188,003			IR SWAP			12767@-AA-4	CGA CAPITAL CREDIT LEASE BACKED PA	2.B	4,216,747	4,188,003
83364LB@7	Floating Rate Bond Replication	1.F		40,000,000	41,199,371			IR SWAP			62425@-AA-3	MOUNTAIN PEAK POWER LLC	2.A PL	40,000,000	41,199,371
61747YW*2	Floating Rate Bond Replication	1.F	213,000,000	4,800,000	6,595,061	09/12/2025	09/12/2032	IR SWAP		3,296,260	02361@-AC-1	AMEREN TRANSMISSION COMPANY OF ILL	1.F	4,800,000	3,298,801
61747YW*2	Floating Rate Bond Replication	1.F		70,000,000	65,604,626			IR SWAP			14351*-AC-0	CARNEGIE MELLON UNIVERSITY	1.B	70,000,000	65,604,626
61747YW*2	Floating Rate Bond Replication	1.F		52,167,689	42,079,661			IR SWAP			14745*-AB-7	CASE WESTERN RESERVE UNIV	1.D	52,167,689	42,079,661
61747YW*2	Floating Rate Bond Replication	1.F		34,000,000	21,141,554			IR SWAP			219207-A#-4	CORNELL UNIVERSITY	1.C	34,000,000	21,141,554
61747YW*2	Floating Rate Bond Replication	1.F		12,500,000	11,288,880			IR SWAP			393154-T*-0	GREEN MOUNTAIN POWER CORPORATION	1.F	12,500,000	11,288,880
61747YW*2	Floating Rate Bond Replication	1.F		2,500,000	2,079,259			IR SWAP			450319-D@-4	ITC MIDWEST LLC	1.E	2,500,000	2,079,259
61747YW*2	Floating Rate Bond Replication	1.F		12,600,000	11,116,875			IR SWAP			62548L-A@-1	MULTICARE HEALTH SYSTEM	1.F FE	12,600,000	11,116,875
61747YW*2	Floating Rate Bond Replication	1.F		10,400,000	9,196,779			IR SWAP			665789-A@-2	NORTHERN STATES POWER CO (WISCONSI	1.E	10,400,000	9,196,779
61747YW*2	Floating Rate Bond Replication	1.F		6,700,000	5,849,981			IR SWAP			667655-B#-0	NORTHWEST NATURAL GAS COMPANY	1.F	6,700,000	5,849,981
61747YW*2	Floating Rate Bond Replication	1.F		7,000,000	6,915,195			IR SWAP			736508-W#-5	PORTLAND GENERAL ELECTRIC COMP	1.F	7,000,000	6,915,195
61747YW*2	Floating Rate Bond Replication	1.F		1,000,000	809,747			IR SWAP			902691-B*-4	UGI UTILITIES INC.	1.G	1,000,000	809,747
251530B@2	Floating Rate Bond Replication	1.F	245,000,000	8,000,000	8,813,435	09/15/2025	09/15/2031	IR SWAP		3,273,750	05379B-C#-2	AVISTA CORPORATION	1.G	8,000,000	5,539,685
251530B@2	Floating Rate Bond Replication	1.F		6,500,000	5,478,232			IR SWAP			30042*-AC-1	EVERSOURCE GAS COMPANY OF MASSACHU	1.G	6,500,000	5,478,232
251530B@2	Floating Rate Bond Replication	1.F		5,300,000	5,254,943			IR SWAP			40500#-AL-1	H-E-B LP	1.F PL	5,300,000	5,254,943
251530B@2	Floating Rate Bond Replication	1.F		2,500,000	2,565,776			IR SWAP			557497-L#-9	MADISON GAS AND ELECTRIC COMPANY	1.E	2,500,000	2,565,776
251530B@2	Floating Rate Bond Replication	1.F		2,500,000	1,587,699			IR SWAP			59447#-AM-5	MICHIGAN ELECTRIC TRANSMISSION COM	1.E	2,500,000	1,587,699
251530B@2	Floating Rate Bond Replication	1.F		39,400,000	24,652,752			IR SWAP			596680-C#-3	MIDDLESEX WATER COMPANY	1.E	39,400,000	24,652,752
251530B@2	Floating Rate Bond Replication	1.F		7,800,000	6,818,893			IR SWAP			649840-C#-0	NEW YORK STATE ELECTRIC & GAS CORP	1.G	7,800,000	6,818,893
251530B@2	Floating Rate Bond Replication	1.F		8,500,000	5,582,583			IR SWAP			67755#-AH-5	OHIO STATE ENERGY PARTNERS LLC	1.G PL	8,500,000	5,582,583
251530B@2	Floating Rate Bond Replication	1.F		300,000	231,014			IR SWAP			711123-C#-4	PEOPLES GAS LIGHT AND COKE COMPANY	1.E FE	300,000	231,014
251530B@2	Floating Rate Bond Replication	1.F		9,200,000	5,705,037			IR SWAP			771367-D*-7	ROCHESTER GAS AND ELECTRIC CORPORA	1.F	9,200,000	5,705,037

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
251530B82	Floating Rate Bond Replication	1.F		17,800,000	13,124,923			IR SWAP			78646U-A*-0	SAFEHOLD OPERATING PARTNERSHIP LP	1.G PL	17,800,000	13,124,923
251530B82	Floating Rate Bond Replication	1.F		38,500,000	24,256,803			IR SWAP			79781*-AN-9	SAN GABRIEL VALLEY WATER COMPANY	1.D	38,500,000	24,256,803
251530B82	Floating Rate Bond Replication	1.F		17,500,000	15,018,913			IR SWAP			826418-C*-4	SIERRA PACIFIC POWER COMPANY	1.G	17,500,000	15,018,913
251530B82	Floating Rate Bond Replication	1.F		12,846,585	12,968,507			IR SWAP			85239*-AA-2	STJOHNS(BKNY)CONTRACT BACKED PT TR	1.C	12,846,585	12,968,507
251530B82	Floating Rate Bond Replication	1.F		951,879	960,913			IR SWAP			85239*-AA-2	STJOHNS(BKNY)CONTRACT BACKED PT TR	1.C	951,879	960,913
251530B82	Floating Rate Bond Replication	1.F		4,681,667	3,932,731			IR SWAP			914758-AC-7	UNIVERSITY OF ROCHESTER	1.D	4,681,667	3,932,731
251530B82	Floating Rate Bond Replication	1.F		51,000,000	39,071,142			IR SWAP			92233#-AA-0	VASSAR COLLEGE	1.E	51,000,000	39,071,142
251530B82	Floating Rate Bond Replication	1.F		12,000,000	7,415,377			IR SWAP			938837-C*-0	WASHINGTON GAS LIGHT COMPANY	1.G	12,000,000	7,415,377
06051AE*9	Floating Rate Bond Replication	1.F	90,000,000	5,300,000	4,578,795	09/18/2025	09/18/2032	IR SWAP		1,349,427	05379B-E*-4	AVISTA CORPORATION	1.G	5,300,000	3,229,368
06051AE*9	Floating Rate Bond Replication	1.F		3,000,000	1,867,028			IR SWAP			59447#-AL-7	MICHIGAN ELECTRIC TRANSMISSION COM	1.E	3,000,000	1,867,028
06051AE*9	Floating Rate Bond Replication	1.F		16,583,739	13,357,703			IR SWAP			61773*-AA-5	MORONGO TRANSMISSION LLC	1.G PL	16,583,739	13,357,703
06051AE*9	Floating Rate Bond Replication	1.F		7,144,547	5,829,926			IR SWAP			61773*-AB-3	MORONGO TRANSMISSION LLC	1.G PL	7,144,547	5,829,926
06051AE*9	Floating Rate Bond Replication	1.F		4,700,000	3,051,817			IR SWAP			67755#-AF-9	OHIO STATE ENERGY PARTNERS LLC	1.G PL	4,700,000	3,051,817
06051AE*9	Floating Rate Bond Replication	1.F		1,560,000	1,197,234			IR SWAP			705322-A#-2	PEDERNALES ELECTRIC COOPERATIVE IN	1.D	1,560,000	1,197,234
06051AE*9	Floating Rate Bond Replication	1.F		6,153,333	4,668,277			IR SWAP			705322-A@-4	PEDERNALES ELECTRIC COOPERATIVE IN	1.D	6,153,333	4,668,277
06051AE*9	Floating Rate Bond Replication	1.F		16,200,000	10,901,779			IR SWAP			737679-C#-5	POTOMAC ELECTRIC POWER COMPANY	1.F	16,200,000	10,901,779
06051AE*9	Floating Rate Bond Replication	1.F		29,400,000	19,886,738			IR SWAP			798237-L#-8	SAN JOSE WATER COMPANY	1.F	29,400,000	19,886,738
949746N*8	Floating Rate Bond Replication	1.F	75,000,000	5,300,000	4,739,219	09/19/2025	09/19/2035	IR SWAP		1,509,851	05379B-E*-4	AVISTA CORPORATION	1.G	5,300,000	3,229,368
949746N*8	Floating Rate Bond Replication	1.F		8,100,000	5,097,511			IR SWAP			130789-#A-8	CALIFORNIA WATER SERVICE COMPANY	1.D	8,100,000	5,097,511
949746N*8	Floating Rate Bond Replication	1.F		3,800,000	2,412,898			IR SWAP			207796-A#-0	CONNECTICUT WATER CO	1.G	3,800,000	2,412,898
949746N*8	Floating Rate Bond Replication	1.F		4,700,000	2,980,728			IR SWAP			207796-B*-3	CONNECTICUT WATER CO	1.G	4,700,000	2,980,728
949746N*8	Floating Rate Bond Replication	1.F		31,316,488	25,153,829			IR SWAP			37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC	1.G PL	31,316,488	25,153,829
949746N*8	Floating Rate Bond Replication	1.F		5,300,000	3,366,874			IR SWAP			645869-H#-8	NEW JERSEY NATURAL GAS CO	1.E	5,300,000	3,366,874
949746N*8	Floating Rate Bond Replication	1.F		15,400,000	9,547,750			IR SWAP			665789-A*-4	NORTHERN STATES POWER COMPANY A WI	1.E	15,400,000	9,547,750
949746N*8	Floating Rate Bond Replication	1.F		3,700,000	2,340,387			IR SWAP			798237-M*-1	SAN JOSE WATER COMPANY	1.F	3,700,000	2,340,387
83364LB#5	Floating Rate Bond Replication	1.DZ	135,000,000	700,000	2,170,604	09/22/2025	06/22/2034	IR SWAP		1,638,544	03842*-AW-6	AQUA PENNSYLVANIA INC	1.F	700,000	532,060
83364LB#5	Floating Rate Bond Replication	1.DZ		4,599,048	3,322,734			IR SWAP			171265-C#-6	CHUGACH ELECTRIC ASSOCIATION INC	1.G	4,599,048	3,322,734
83364LB#5	Floating Rate Bond Replication	1.DZ		4,333,333	3,311,383			IR SWAP			24605#-AA-3	DELAWARE ELECTRIC COOPERATIVE	1.E	4,333,333	3,311,383
83364LB#5	Floating Rate Bond Replication	1.DZ		15,166,667	11,620,542			IR SWAP			24879@-AD-8	DENTON COUNTY ELECTRIC COOPERATIVE	1.D FE	15,166,667	11,620,542
83364LB#5	Floating Rate Bond Replication	1.DZ		2,391,979	2,018,043			IR SWAP			373628-AC-6	GEORGIA TRANSMISSION CORPORATION	1.E	2,391,979	2,018,043
83364LB#5	Floating Rate Bond Replication	1.DZ		6,000,000	5,960,745			IR SWAP			40500#-AK-3	H-E-B LP	1.F	6,000,000	5,960,745
83364LB#5	Floating Rate Bond Replication	1.DZ		3,000,000	2,040,209			IR SWAP			50604#-AA-9	LAFAYETTE COLLEGE	1.E	3,000,000	2,040,209
83364LB#5	Floating Rate Bond Replication	1.DZ		4,000,000	2,752,459			IR SWAP			50604#-AB-7	LAFAYETTE COLLEGE	1.E	4,000,000	2,752,459
83364LB#5	Floating Rate Bond Replication	1.DZ		16,800,000	10,671,617			IR SWAP			596680-C*-7	MIDDLESEX WATER COMPANY	1.E	16,800,000	10,671,617
83364LB#5	Floating Rate Bond Replication	1.DZ		26,833,333	20,067,752			IR SWAP			705322-A*-6	PEDERNALES ELECTRIC COOPERATIVE IN	1.D	26,833,333	20,067,752
83364LB#5	Floating Rate Bond Replication	1.DZ		54,600,000	34,497,255			IR SWAP			811042-A@-9	SCRIPPS HEALTH OBLIGATED GROUP	1.D	54,600,000	34,497,255
FREPL12	Floating Rate Bond Replication	1.F	65,000,000	3,040,000	3,116,613	09/24/2025	09/23/2032	IR SWAP		588,422	21688*-AA-3	COOPERATIVE ENERGY	1.F	3,040,000	2,528,191
FREPL12	Floating Rate Bond Replication	1.F		4,600,000	3,208,122			IR SWAP			736508-Q#-2	PORTLAND GENERAL ELECTRIC COMP	1.F	4,600,000	3,208,122
FREPL12	Floating Rate Bond Replication	1.F		60,904,250	65,140,416			IR SWAP			92966*-AL-3	WABASH VALLEY POWER ASSOCIATION IN	1.F	60,904,250	65,140,416
06051AE@7	Floating Rate Bond Replication	1.DZ	480,000,000	1,716,571	5,808,439	09/26/2025	03/26/2034	IR SWAP		4,349,423	02361@-AA-5	AMEREN TRANSMISSION COMPANY OF ILL	1.F FE	1,716,571	1,459,016
06051AE@7	Floating Rate Bond Replication	1.DZ		3,355,116	2,851,713			IR SWAP			02361@-AA-5	AMEREN TRANSMISSION COMPANY OF ILL	1.F FE	3,355,116	2,851,713
06051AE@7	Floating Rate Bond Replication	1.DZ		2,500,000	2,021,712			IR SWAP			03028P-J*-8	AMERICAN TRANSMISSION COMPANY LLC	1.G	2,500,000	2,021,712
06051AE@7	Floating Rate Bond Replication	1.DZ		1,500,000	972,613			IR SWAP			03028P-L*-5	AMERICAN TRANSMISSION COMPANY LLC	1.G	1,500,000	972,613
06051AE@7	Floating Rate Bond Replication	1.DZ		1,500,000	976,589			IR SWAP			03028P-L@-3	AMERICAN TRANSMISSION COMPANY LLC	1.G	1,500,000	976,589

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
06051AE87	Floating Rate Bond Replication	1.DZ		12,500,000	10,083,509			IR SWAP			04300D-A*-1	ART INSTITUTE OF CHICAGO	1.C	12,500,000	10,083,509
06051AE87	Floating Rate Bond Replication	1.DZ		21,400,000	16,113,874			IR SWAP			07316#-AA-8	BAYSTATE MEDICAL CENTER INC	1.F	21,400,000	16,113,874
06051AE87	Floating Rate Bond Replication	1.DZ		21,700,000	15,058,868			IR SWAP			14351*-AB-2	CARNEGIE MELLON UNIVERSITY	1.B	21,700,000	15,058,868
06051AE87	Floating Rate Bond Replication	1.DZ		9,635,420	8,612,365			IR SWAP			17719#-AA-0	CITIZENS SYCAMORE-PENASQUITOS TRAN	1.E PL	9,635,420	8,612,365
06051AE87	Floating Rate Bond Replication	1.DZ		39,000,000	25,058,346			IR SWAP			19865*-AE-4	TRUSTEES OF COLUMBIA UNIVERSITY	1.A	39,000,000	25,058,346
06051AE87	Floating Rate Bond Replication	1.DZ		10,800,000	7,600,014			IR SWAP			207796-A@-2	CONNECTICUT WATER CO	1.G	10,800,000	7,600,014
06051AE87	Floating Rate Bond Replication	1.DZ		800,000	597,843			IR SWAP			23357*-AN-1	DTE GAS CO	1.F	800,000	597,843
06051AE87	Floating Rate Bond Replication	1.DZ		6,800,000	4,562,945			IR SWAP			23357*-AQ-4	DTE GAS CO	1.F	6,800,000	4,562,945
06051AE87	Floating Rate Bond Replication	1.DZ		1,700,000	1,041,146			IR SWAP			23357*-AS-0	DTE GAS COMPANY	1.F	1,700,000	1,041,146
06051AE87	Floating Rate Bond Replication	1.DZ		7,100,000	5,681,857			IR SWAP			247109-E#-4	DELMARVA POWER & LIGHT COMPANY	1.F	7,100,000	5,681,857
06051AE87	Floating Rate Bond Replication	1.DZ		4,400,000	2,951,533			IR SWAP			247109-F@-5	DELMARVA POWER & LIGHT COMPANY	1.F	4,400,000	2,951,533
06051AE87	Floating Rate Bond Replication	1.DZ		2,200,000	1,457,139			IR SWAP			266228-F#-7	DUQUESNE LIGHT COMPANY	1.F	2,200,000	1,457,139
06051AE87	Floating Rate Bond Replication	1.DZ		20,000,000	16,452,254			IR SWAP			393154-Q@-1	GREEN MOUNTAIN POWER CORPORATION	1.F	20,000,000	16,452,254
06051AE87	Floating Rate Bond Replication	1.DZ		5,000,000	3,319,515			IR SWAP			393154-S@-9	GREEN MOUNTAIN POWER CORPORATION	1.F	5,000,000	3,319,515
06051AE87	Floating Rate Bond Replication	1.DZ		4,500,000	4,487,537			IR SWAP			40500#-AH-0	H-E-B LP	1.F PL	4,500,000	4,487,537
06051AE87	Floating Rate Bond Replication	1.DZ		9,500,000	9,456,018			IR SWAP			40500#-AJ-6	H-E-B LP	1.F PL	9,500,000	9,456,018
06051AE87	Floating Rate Bond Replication	1.DZ		12,500,000	12,732,903			IR SWAP			54208J-AA-3	LONDON OPERATIONS LLC	1.C PL	12,500,000	12,732,903
06051AE87	Floating Rate Bond Replication	1.DZ		8,700,000	8,994,534			IR SWAP			56081*-AK-0	MAJOR LEAGUE BASEBALL FACILITY FUN	1.G FE	8,700,000	8,994,534
06051AE87	Floating Rate Bond Replication	1.DZ		700,000	532,510			IR SWAP			645869-F@-2	NEW JERSEY NATURAL GAS CO	1.E	700,000	532,510
06051AE87	Floating Rate Bond Replication	1.DZ		5,100,000	3,414,310			IR SWAP			645869-G*-3	NEW JERSEY NATURAL GAS CO	1.E	5,100,000	3,414,310
06051AE87	Floating Rate Bond Replication	1.DZ		1,500,000	930,254			IR SWAP			665228-H#-2	NORTHERN ILLINOIS GAS COMPANY	1.D	1,500,000	930,254
06051AE87	Floating Rate Bond Replication	1.DZ		4,000,000	2,670,715			IR SWAP			67022*-AF-0	NSTAR GAS COMPANY	1.F	4,000,000	2,670,715
06051AE87	Floating Rate Bond Replication	1.DZ		600,000	462,028			IR SWAP			711123-D*-7	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	600,000	462,028
06051AE87	Floating Rate Bond Replication	1.DZ		7,700,000	6,359,526			IR SWAP			736508-Q@-4	PORTLAND GENERAL ELECTRIC COMP	1.F	7,700,000	6,359,526
06051AE87	Floating Rate Bond Replication	1.DZ		12,400,000	10,228,954			IR SWAP			798237-L@-0	SAN JOSE WATER CO	1.F	12,400,000	10,228,954
06051AE87	Floating Rate Bond Replication	1.DZ		17,500,000	12,974,663			IR SWAP			81675*-AE-4	SEMINOLE ELECTRIC COOPERATIVE INC	1.G	17,500,000	12,974,663
06051AE87	Floating Rate Bond Replication	1.DZ		6,900,000	5,818,032			IR SWAP			842638-H#-8	SOUTHERN CONNECTICUT GAS COMPANY	1.F	6,900,000	5,818,032
06051AE87	Floating Rate Bond Replication	1.DZ		23,300,000	16,096,318			IR SWAP			898361-A@-9	AMHERST COLLEGE	1.B	23,300,000	16,096,318
06051AE87	Floating Rate Bond Replication	1.DZ		19,781,731	14,997,929			IR SWAP			89843#-AA-8	MOUNT HOLYOKE COLLEGE	1.D	19,781,731	14,997,929
06051AE87	Floating Rate Bond Replication	1.DZ		13,473,333	11,609,893			IR SWAP			91475@-AB-9	UNIVERSITY OF ROCHESTER	1.D	13,473,333	11,609,893
06051AE87	Floating Rate Bond Replication	1.DZ		24,500,000	16,078,443			IR SWAP			91482@-AB-0	UNIVERSITY OF RICHMOND	1.B	24,500,000	16,078,443
06051AE87	Floating Rate Bond Replication	1.DZ		52,266,000	46,599,545			IR SWAP			921813-A*-2	VANDERBILT UNIVERSITY	1.A	52,266,000	46,599,545
06051AE87	Floating Rate Bond Replication	1.DZ		10,700,000	7,592,904			IR SWAP			921813-A@-0	VANDERBILT UNIVERSITY	1.A	10,700,000	7,592,904
06051AE87	Floating Rate Bond Replication	1.DZ		19,659,190	15,067,615			IR SWAP			92838@-AA-1	VISTA RIDGE LLC/CENTRAL TX REG WTR	1.F PL	19,659,190	15,067,615
06051AE87	Floating Rate Bond Replication	1.DZ		46,500,000	33,800,878			IR SWAP			949480-A*-1	WELLESLEY COLLEGE	1.B	46,500,000	33,800,878
06051AE87	Floating Rate Bond Replication	1.DZ		5,100,000	3,218,874			IR SWAP			98478*-AX-5	YANKEE GAS SERVICES COMPANY	1.F	5,100,000	3,218,874
891160#G8	Floating Rate Bond Replication	2.BZ	185,000,000	10,800,000	8,565,545	09/29/2025	12/29/2034	IR SWAP		1,350,747	03840#-AL-8	AQUARION WATER COMPANY OF CONNECTI	2.A	10,800,000	7,214,798
891160#G8	Floating Rate Bond Replication	2.BZ		7,670,000	4,950,679			IR SWAP			153609-J*-4	CENTRAL HUDSON GAS & ELECTRIC CORP	2.A	7,670,000	4,950,679
891160#G8	Floating Rate Bond Replication	2.BZ		2,229,000	1,405,937			IR SWAP			153609-J@-2	CENTRAL HUDSON GAS & ELECTRIC CORP	2.A	2,229,000	1,405,937
891160#G8	Floating Rate Bond Replication	2.BZ		6,000,000	6,263,918			IR SWAP			283677-G#-3	EL PASO ELECTRIC COMPANY	2.B Z	6,000,000	6,263,918
891160#G8	Floating Rate Bond Replication	2.BZ		23,500,000	15,792,576			IR SWAP			47922*-AP-1	SC JOHNSON & SON INC	2.A	23,500,000	15,792,576
891160#G8	Floating Rate Bond Replication	2.BZ		9,920,483	9,855,077			IR SWAP			50230*-AA-5	LRE FINANCING I LLC	2.C PL	9,920,483	9,855,077
891160#G8	Floating Rate Bond Replication	2.BZ		684,506	683,973			IR SWAP			55339T-AA-0	MN8 PORTFOLIO IV LLC	2.C PL	684,506	683,973
891160#G8	Floating Rate Bond Replication	2.BZ		14,313,901	15,292,842			IR SWAP			71953*-AA-6	PIBB MEMBER LLC	2.B PL	14,313,901	15,292,842
891160#G8	Floating Rate Bond Replication	2.BZ		10,200,000	6,334,103			IR SWAP			744516-H*-9	PUBLIC SERVICE COMPANY OF NORTH CA	2.A	10,200,000	6,334,103
891160#G8	Floating Rate Bond Replication	2.BZ		1,000,000	709,675			IR SWAP			74837H-B#-2	QUESTAR GAS CO	2.A	1,000,000	709,675

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
891160#G8	Floating Rate Bond Replication	2.BZ		18,370,204	18,655,470			IR SWAP			78507@-AA-0	SPOWER MIS 2 FINANCE LLC	2.C PL	18,370,204	18,655,470
891160#G8	Floating Rate Bond Replication	2.BZ		10,794,322	10,997,788			IR SWAP			78507@-AB-8	SPOWER MIS 2 FINANCE LLC ACED MIS	2.C Z	10,794,322	10,997,788
891160#G8	Floating Rate Bond Replication	2.BZ		32,900,000	22,786,794			IR SWAP			85238@-AA-1	STADCO LA LLC	2.C PL	32,900,000	22,786,794
891160#G8	Floating Rate Bond Replication	2.BZ		14,500,000	13,329,043			IR SWAP			92529@-AE-7	VERSANT POWER	2.A	14,500,000	13,329,043
891160#G8	Floating Rate Bond Replication	2.BZ		22,700,000	23,532,196			IR SWAP			G58Y41-AA-1	MAPLE CONNECT ISSUER LP	2.A PL	22,700,000	23,532,196
61747YW@0	Floating Rate Bond Replication	2.BZ	112,000,000	6,800,000	5,692,789	10/02/2025	04/02/2034	IR SWAP		866,083	03840#-AK-0	AQUARION WATER CO OF CONNECTICUT	2.A	6,800,000	4,826,706
61747YW@0	Floating Rate Bond Replication	2.BZ		25,330,822	20,671,524			IR SWAP			04184S-AA-6	THE CITY OF ARLINGTON	2.C	25,330,822	20,671,524
61747YW@0	Floating Rate Bond Replication	2.BZ		4,156,239	3,625,680			IR SWAP			09625*-AA-4	BLUEWATER GAS STORAGE LLC	2.B	4,156,239	3,625,680
61747YW@0	Floating Rate Bond Replication	2.BZ		1,594,166	1,240,653			IR SWAP			12739@-AA-9	CED NEVADA VIRGINIA FINANCING HOLD	2.C	1,594,166	1,240,653
61747YW@0	Floating Rate Bond Replication	2.BZ		2,528,340	1,967,670			IR SWAP			12739@-AA-9	CED NEVADA VIRGINIA FINANCING HOLD	2.C	2,528,340	1,967,670
61747YW@0	Floating Rate Bond Replication	2.BZ		5,391,283	4,195,743			IR SWAP			12739@-AA-9	CED NEVADA VIRGINIA FINANCING HOLD	2.C	5,391,283	4,195,743
61747YW@0	Floating Rate Bond Replication	2.BZ		6,480,000	4,170,041			IR SWAP			74837H-D@-2	QUESTAR GAS CO	2.A	6,480,000	4,170,041
61747YW@0	Floating Rate Bond Replication	2.BZ		13,398,004	11,496,454			IR SWAP			75289#-AB-6	RANGERS STADIUM COMPANY LLC	1.G	13,398,004	11,496,454
61747YW@0	Floating Rate Bond Replication	2.BZ		27,700,000	28,958,289			IR SWAP			76711*-AD-2	RIO GRANDE LNG LLC	2.C PL	27,700,000	28,958,289
61747YW@0	Floating Rate Bond Replication	2.BZ		6,362,789	5,609,464			IR SWAP			84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COOP IN	2.A	6,362,789	5,609,464
61747YW@0	Floating Rate Bond Replication	2.BZ		12,650,840	12,677,201			IR SWAP			84929K-AA-5	SPOWER FINANCE 3 LLC/ACED FINANCE	2.C PL	12,650,840	12,677,201
61747YW@0	Floating Rate Bond Replication	2.BZ		5,642,479	5,580,544			IR SWAP			84929X-AA-7	SPOWER FINANCE 3 LLC/ACED FINANCE	2.C PL	5,642,479	5,580,544
9999999999 - Totals				8,797,969,833	6,929,902,121	XXX	XXX	XXX	19,262,269	(13,187,702)	XXX	XXX	XXX	8,778,707,565	6,943,089,822

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning inventory	21	2,742,784,398	21	2,737,062,204	37	4,238,225,557	65	8,612,356,968	21	2,742,784,398
2. Add: Opened or acquired transactions	1	125,261,105	28	2,668,427,830	30	4,862,886,750	9	996,597,280	68	8,653,172,965
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	2,614	XXX		XXX	73,784,884	XXX	26,898,393	XXX	100,685,891
4. Less: Closed or disposed of transactions	1	115,748,418	12	1,004,956,957	2	504,906,240	3	757,674,961	18	2,383,286,576
5. Less: Positions disposed of for failing effectiveness criteria										
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	15,237,495	XXX	162,307,520	XXX	57,633,983	XXX	80,207,843	XXX	315,386,841
7. Ending inventory	21	2,737,062,204	37	4,238,225,557	65	8,612,356,968	71	8,797,969,837	71	8,797,969,837

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	776,076,266	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(241,852)	
3.	Total (Line 1 plus Line 2)		775,834,415
4.	Part D, Section 1, Column 6	1,479,078,662	
5.	Part D, Section 1, Column 7	(703,244,250)	
6.	Total (Line 3 minus Line 4 minus Line 5)		3

		Fair Value Check	
7.	Part A, Section 1, Column 16	942,986,690	
8.	Part B, Section 1, Column 13	(241,852)	
9.	Total (Line 7 plus Line 8)		942,744,839
10.	Part D, Section 1, Column 9	1,713,010,810	
11.	Part D, Section 1, Column 10	(770,265,976)	
12	Total (Line 9 minus Line 10 minus Line 11)		5

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	2,769,646,971	
14.	Part B, Section 1, Column 20	3,352,725	
15.	Part D, Section 1, Column 12	2,772,999,699	
16.	Total (Line 13 plus Line 14 minus Line 15)		(2)

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other
1. Book/adjusted carrying value, December 31 of prior year	4,057,732,092	3,507,823,732	223,397,182	326,511,179
2. Cost of cash equivalents acquired	154,293,830,259	129,681,351,457	22,931,891,834	1,680,586,968
3. Accrual of discount	93,971,610	93,971,610		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals	203,959	203,959		
6. Deduct consideration received on disposals	155,756,699,325	131,067,508,491	22,734,378,780	1,954,812,054
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value	(4,120)	(4,120)		
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,689,034,476	2,215,838,147	420,910,236	52,286,093
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	2,689,034,476	2,215,838,147	420,910,236	52,286,093

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Restr-icted Asset Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
A100 - OFFICE BUILDING		NEW YORK	NY	01/08/1917	01/31/2025	642,877,071		256,633,629	1,114,000,000	12,595,101			(12,595,101)		58,069,201	42,573,726
A800 - DATA CENTER		LEBANON	NJ	07/10/1973	08/31/2025	98,081,356		27,965,466	32,300,000	1,553,373			(1,553,373)		8,194,187	5,659,496
A810 - DATA CENTER		ALPHARETTA	GA	04/28/2003	12/31/2023	55,681,465		25,851,180	32,000,000	1,633,310			(1,633,310)		5,257,685	3,125,705
0299999. Property occupied by the reporting entity - administrative						796,639,892		310,450,275	1,178,300,000	15,781,785			(15,781,785)		71,521,074	51,358,926
0399999. Total property occupied by the reporting entity						796,639,892		310,450,275	1,178,300,000	15,781,785			(15,781,785)		71,521,074	51,358,926
E257 - WAREHOUSE		WEST DEPTFORD	NJ	02/09/1999	12/31/2025	28,452,046		10,043,306	81,000,000	876,295		32,517,679	31,641,384		4,386,979	1,375,353
E258 - WAREHOUSE		CUMBERLAND	RI	12/22/2000	12/31/2025	10,259,522		4,584,390	13,600,000	257,042			(257,042)		1	368,769
E263 - ESTEE LAUDER		BRISTOL	PA	06/18/2002	12/31/2025	20,577,013		11,504,756	52,100,000	531,648			(531,648)		1,645,298	25,149
C359 - WOODFIELD CORPORATE CENTER		SCHAUMBURG	IL	12/13/2010	12/31/2025	70,724,297		35,274,257	35,900,000	4,746,800		17,500,000	(22,246,800)		10,581,245	8,822,954
C384 - KOST ROAD		CARLISLE	PA	03/31/2017	12/31/2025	32,764,117	(32,400,000)	(4,188,234)	39,600,000	620,089			(620,089)		2,596,720	831,518
E402 - LAND		FORT LAUDERDALE	FL	03/10/2006	09/30/2025	15,128,189		15,128,189	21,500,000						1,614,294	
E403 -LOWE'S FARMINGDALE		FARMINGDALE	NY	04/17/2006	09/30/2025	28,869,089		28,512,394	33,100,000	13,852			(13,852)		1,738,973	
E411 - UNITED WAREHOUSE		KENT	WA	05/09/2011	12/31/2025	15,609,127		8,799,231	31,200,000	677,131			(677,131)		611,644	628,469
E413 - SHOPS AT SEA ISLAND		ST. SIMONS ISLAND	GA	12/09/2011	12/31/2025	24,001,479		17,863,562	36,100,000	687,492			(687,492)		2,549,950	629,969
E414 - FRIDLEY WAREHOUSE		FRIDLEY	MN	08/01/2011	12/31/2025	15,004,155		10,430,192	24,900,000	355,971			(355,971)		2,293,549	1,054,705
E415 - SUMMITT RIDGE		DENVER	CO	09/14/2011	12/31/2025	54,092,869		34,830,341	70,900,000	2,052,667		36,146,316	34,093,648		6,273,952	3,466,070
E420 - NJ INDUSTRIAL		EDISON	NJ	08/29/2012	12/31/2025	86,620,634	(112,836,760)	(52,624,843)	147,263,240	2,600,218		(12,378,071)	(14,978,288)		11,377,681	5,904,965
E421 - LAND		NEW YORK	NY	06/11/2012	09/30/2025	113,292,470		113,292,524	107,837,498						8,531,752	
E425 - THE RETREAT AT SEVEN BRIDGES		WOODRIDGE	IL	04/04/2013	12/31/2025	51,267,152	(40,159,687)	(8,568,037)	37,740,313	1,965,762			(1,965,762)		4,991,502	2,965,134
E426 - NOBLE APARTMENTS		SEATTLE	WA	05/09/2013	12/31/2025	31,572,239		22,816,459	32,200,000	879,690		14,580,368	13,700,678		2,395,703	1,067,169
E428 - FOREST PARK		WEST DEPTFORD	NJ	10/04/2013	12/31/2025	28,887,055		19,541,589	95,700,000	758,820		41,234,639	40,475,818		2,627,383	1,995,087
E432 - VALWOOD		FARMERS BRANCH	TX	12/23/2013	12/31/2025	27,767,138	(30,463,488)	(10,776,262)	32,036,512	899,487		(8,726,638)	(9,626,125)		2,417,977	1,449,795
E434 - 55 LYMAN STREET		NORTHBOROUGH	MA	07/23/2014	12/31/2025	29,564,301		22,136,798	54,100,000	802,069			(802,069)		4,256,770	946,727
E435 - 20 FREEDOM WAY		FRANKLIN	MA	07/23/2014	12/31/2025	25,531,281	(21,884,970)	(2,894,505)	22,815,030	645,505		(306,221)	(951,727)		1,449,316	639,277
E438 - SCHAEFER AVENUE		CHINO	CA	10/30/2014	12/31/2025	63,359,492		49,148,810	163,000,000	1,276,691			(1,276,691)		9,597,214	1,476,964
E442 - SUNSET CORP CAMPUS		BELLEVUE	WA	12/18/2014	12/31/2025	113,341,019		76,531,400	46,700,000	3,359,341			(3,359,341)		3,805,040	3,899,703
E446 - CORTLANDT		MOHEGAN LAKE	NY	01/28/2016	12/31/2025	176,264,144		138,916,031	124,700,000	4,200,400			(4,200,400)		13,426,874	5,685,820
E449 - WATER RIDGE		CHARLOTTE	NC	12/18/2015	12/31/2025	165,171,579		116,522,068	95,600,000	6,210,872			(6,210,872)		16,783,574	6,683,111
E450 - 5005 LBJ FREEWAY		DALLAS	TX	01/29/2016	12/31/2025	136,475,555		81,958,538	145,000,000	6,600,775			(6,600,775)		18,196,976	7,888,079
E451 - FOUNTAIN PLACE		EDEN PRAIRIE	MN	05/02/2016	12/31/2025	96,903,549	(52,600,735)	21,409,065	38,899,265	2,865,517			(2,865,517)		7,283,160	5,236,802
E453 - 10 WEST LOGISTICS CENTER		PHOENIX	AZ	05/18/2016	12/31/2025	43,561,642	(45,963,311)	(16,637,905)	48,036,689	699,850		(45,963,311)	(46,663,161)		4,967,681	1,440,247
E456 - AUGUSTA APARTMENTS		LAS VEGAS	NV	09/28/2016	12/31/2025	42,361,093	(28,572,094)	2,917,787	34,827,906	1,071,512		(28,572,094)	(29,643,607)		4,817,176	1,812,139
E457 - 10 WEST LOGISTICS PHASE II		PHOENIX	AZ	03/21/2017	12/31/2025	36,697,869	(40,894,186)	(13,461,266)	43,305,814	1,417,102		(40,894,186)	(42,311,288)		3,792,067	1,272,139
E459 - FLEMINGTON MARKETPLACE		FLEMINGTON	NJ	07/31/2017	12/31/2025	37,555,147		31,604,544	35,400,000	777,892			(777,892)		2,777,442	1,881,891
E461 - MILL CREEK		SECAUCUS	NJ	08/24/2017	12/31/2025	89,203,777		71,591,725	74,200,000	2,689,845			(2,689,845)		7,936,955	2,805,668
E463 - 2300 EMPIRE		BURBANK	CA	05/26/2017	12/31/2025	144,592,477		105,176,702	123,000,000	6,522,502			(6,522,502)		16,103,538	6,507,062
E464 - ALEXAN APARTMENTS		ATLANTA	GA	07/07/2017	12/31/2025	72,318,652	(32,310,931)	20,027,693	32,089,069	2,814,956		1,398,555	(1,416,402)		5,414,424	3,628,042
E469 - 220 NW		PORTLAND	OR	01/17/2018	12/31/2025	24,301,080		8,071,543	7,900,000	843,329	34,500,000		(35,343,329)		1,260,315	2,012,494
E471 - 501 FAYETTEVILLE		RALEIGH	NC	05/04/2018	12/31/2025	120,369,913		102,916,179	90,200,000	3,103,950			(3,103,950)		8,723,395	4,140,481
E472 - ART TOWER		PORTLAND	OR	07/09/2019	12/31/2025	129,022,605	(46,943,166)	67,726,172	61,056,834	3,618,979		(1,618,123)	(5,237,102)		6,225,599	2,557,744
E473 - COMMERCE CITY		COMMERCE CITY	CO	10/30/2018	12/31/2025	70,478,787		62,169,648	77,800,000	2,402,420			(2,402,420)		4,427,508	1,546,077
E474 - SOUTH GRAHAM		CHARLOTTE	NC	12/21/2018	12/31/2025	117,450,391		104,043,943	83,500,000	3,146,150			(3,146,150)		6,444,531	4,413,320
E475 - SENSATA OFFICE BUILDING		ATTLEBORO	MA	04/18/2006	12/31/2025	49,066,045		28,901,321	28,700,000	1,030,735			(1,030,735)		3,142,100	45,710
E476 - MCCONNELL CENTER		GREENSBORO	NC	12/18/2019	12/31/2025	100,323,472	(62,300,000)	25,749,356	79,750,000	2,112,314			(2,112,314)		6,993,406	2,426,423
E477 - 181 MASS AVE		CAMBRIDGE	MA	07/16/2019	09/30/2025	344,677,922	(206,635,000)	93,522,024	134,500,600	6,893,558			(6,893,558)		20,567,752	66,754
E478 - FINANCIAL CENTER AT THE GARDENS		PALM BEACH GARDENS	FL	07/23/2019	12/31/2025	83,565,649		72,030,871	92,700,000	2,262,530			(2,262,530)		9,640,115	3,786,901
E479 - AVERY		DALLAS	TX	09/13/2019	12/31/2025	76,482,331	(53,239,578)	7,269,940	31,760,422	3,305,841			(3,305,841)		5,939,837	4,069,757
E480 - NORTH PARK		SAN DIEGO	CA	12/17/2019	12/31/2025	62,204,133	(26,587,280)	27,683,443	33,912,720	1,291,021		(3,153,096)	(4,444,117)		3,983,801	2,277,610
E483 - PARK LINE		WEST PALM BEACH	FL	11/24/2020	12/31/2025	124,823,315	(73,853,556)	36,728,821	79,346,444	3,427,687		2,094,321	(1,333,367)		10,510,830	5,965,534
E489 - THE STEWART		PHOENIX	AZ	09/09/2021	12/31/2025	128,946,068	(39,834,762)	76,837,781	41,665,238	3,083,628		7,561,587	4,477,959		5,933,702	3,808,620

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Restr-icted Asset Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
E491 - 15 FREEDOM WAY		FRANKLIN	MA	09/13/2021	12/31/2025	52,588,885	(22,957,285)	25,044,519	23,742,715	1,086,209		(22,957,285)	(24,043,494)		2,649,012	73,834
E498 - STANFORD COURT		FAIRFIELD	CA	05/20/2022	12/31/2025	143,394,987		132,995,333	128,900,000	3,066,710			(3,066,710)		4,308,739	126,890
E502 - 410 TOWNSEND		SAN FRANCISCO	CA	04/17/2024	12/31/2025	25,662,761		24,411,642	25,500,000	899,479			(899,479)		3,041,839	1,472,732
NYLL001- CVS LEVERAGED LEASES		PHOENIX	AZ	12/16/2005	12/31/2021	29,714,195	(12,870,420)	16,843,775	49,360,781			5,890,671	5,890,671		374,701	
E504 - 600 TOWNSEND		San Francisco	CA	07/31/2025	12/31/2025	55,230,521		54,768,167	55,000,000	462,355			(462,355)		4,953,539	1,244,530
E505 - BIRCH COMMERCE CENTER		Brea	CA	01/23/2025	12/31/2025	92,304,824		90,616,324	92,100,000	1,688,500			(1,688,500)		6,742,041	1,293,443
0499999. Properties held for the production of income						3,758,398,056	(983,307,209)	2,019,742,100	3,191,747,090	103,603,190	52,000,000	(23,144,891)	(178,748,081)		303,105,567	123,717,633
0699999 - Totals						4,555,037,948	(983,307,209)	2,330,192,374	4,370,047,090	119,384,975	52,000,000	(23,144,891)	(194,529,866)		374,626,641	175,076,559

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
A100 - OFFICE BUILDING	NEW YORK	NY	01/08/1917	N/A			256,633,629	11,353,396
A800 - DATA CENTER	NEW YORK	NY	07/10/1973	N/A			27,965,466	(96,904)
A810 - DATA CENTER	NEW YORK	NY	04/28/2003	N/A			25,851,180	277,625
E257 - WAREHOUSE	West Deptford	NJ	02/09/1999	N/A			10,043,306	152,940
E258 - WAREHOUSE	Cumberland	RI	12/22/2000	N/A			4,584,390	8,595
E449 - WATER RIDGE	CHARLOTTE	NC	12/18/2015	N/A			116,522,068	16,007,146
E451 - FOUNTAIN PLACE	EDEN PRAIRIE	MN	05/02/2016	N/A		(52,600,735)	21,409,065	1,768,513
E457 - 10 WEST LOGISTIC PHASE II	PHOENIX	AZ	03/21/2017	N/A		(40,894,186)	(13,461,266)	1,098,943
E459 - FLEMINGTON MARKETPLACE	FLEMINGTON	NJ	07/31/2017	N/A			31,604,544	4,958,790
E461 - MILL CREEK	SECAUCUS	NJ	08/24/2017	N/A			71,591,725	156,473
E464 - ALEXAN APARTMENTS	ATLANTA	GA	07/07/2017	N/A		(32,310,931)	20,027,693	783,712
E478 - FINANCIAL CENTER AT THE GARDENS	PALM BEACH GARDENS	FL	07/23/2019	N/A			72,030,871	200,827
E479 - AVERY	DALLAS	TX	09/13/2019	N/A		(53,239,578)	7,269,940	2,306,077
E480 - NORTH PARK	SAN DIEGO	CA	12/17/2019	N/A		(26,587,280)	27,683,443	113,871
E483 - PARK LINE	WEST PALM BEACH	FL	11/24/2020	N/A		(73,853,556)	36,728,821	3,828,574
E489 - THE STEWART	PHOENIX	AZ	09/09/2021	N/A		(39,834,762)	76,837,781	256,281
E491 - 15 FREEDOM WAY	FRANKLIN	MA	09/13/2021	N/A		(22,957,285)	25,044,519	709,903
E498 - STANFORD COURT	FAIRFIELD	CA	05/20/2022	N/A			132,995,333	3,615,337
E502 - 410 TOWNSEND	SAN FRANCISCO	CA	04/17/2024	N/A			24,411,642	1,432,207
E504 - 600 TOWNSEND	San Francisco	CA	07/31/2025	TODA AMERICA, INC.	54,921,543		54,768,167	308,979
E505 - BIRCH COMMERCE CENTER	Brea	CA	01/23/2025	BREA INDUSTRIAL III, LLC	92,304,824		90,616,324	
E481 - EMBLEM	NEWARK	DE	02/28/2020	N/A				232,682
0199999. Acquired by purchase					147,226,367	(342,278,312)	1,121,158,641	49,473,965
C359 - WOODFIELD CORPORATE CENTER	SCHAUMBURG	IL	12/13/2010	N/A			35,274,257	(4,283,022)
C384 - KOST ROAD	CARLISLE	PA	03/31/2017	N/A		(32,400,000)	(4,188,234)	107,303
E411 - UNITED WAREHOUSE	KENT	WA	05/09/2011	N/A			8,799,231	63,110
E413 - SHOPS AT SEA ISLAND	St. Simons Island	GA	12/09/2011	N/A			17,863,562	99,839
E414 - FRIDLEY WAREHOUSE	Fridley	MN	08/01/2011	N/A			10,430,192	183,591
E415 - SUMMITT RIDGE	DENVER	CO	09/14/2011	N/A			34,830,341	1,230,458
E420-004 - 180 RARITAN CENTER PARKWAY	EDISON	NJ	08/29/2012	N/A		(42,697,625)	(26,137,629)	591,732
E420-005 - 145 TALMADGE RD	EDISON	NJ	08/29/2012	N/A		(70,139,135)	(32,432,585)	583,602
E420-007 - 115 MELRICH RD	CRANBURY	NJ	08/29/2012	N/A			5,945,371	23,225
E428-006 - FOREST PARK BUILDING 18	West Deptford	NJ	10/04/2013	N/A			8,201,559	55,761
E428-007 - FOREST PARK BUILDING 19	West Deptford	NJ	10/04/2013	N/A			11,340,031	24,906
E432-005 - VALWOOD 4490	FARMERS BRANCH	TX	12/23/2013	N/A		(6,677,597)	(1,135,693)	27,468
E426 - NOBLE APARTMENTS	Seattle	WA	05/09/2013	N/A			22,816,459	589,876
E425 - THE RETREAT AT SEVEN BRIDGES	WOODRIDGE	IL	04/04/2013	N/A		(40,159,687)	(8,568,037)	1,097,032
E434 - 55 LYMAN STREET	NORTHBOROUGH	MA	07/23/2014	N/A			22,136,798	1,284,459
E435 - 20 FREEDOM WAY	FRANKILIN	MA	07/23/2014	N/A		(21,884,970)	(2,894,505)	1,354,460
E438 - SCHAEFER AVENUE	CHINO	CA	10/30/2014	N/A			49,148,810	1,700,964
E442 - SUNSET CORP CAMPUS	BELLEVUE	WA	12/18/2014	N/A			76,531,400	1,106,093
E446 - CORTLANDT	MOHEGAN LAKE	NY	01/28/2016	N/A			138,916,031	1,066,300
E450 - 5005 LBJ FREEWAY	DALLAS	TX	01/29/2016	N/A			81,958,538	1,774,040
E456 - AUGUSTA APARTMENTS	LAS VEGAS	NV	09/28/2016	N/A		(28,572,094)	2,917,787	848,188
E463 - 2300 EMPIRE	Burbank	CA	05/26/2017	N/A			105,176,702	69,524
E469 - 220 NW	Portland	OR	01/17/2018	N/A			8,071,543	10,938
E472 - ART TOWER	PORTLAND	OR	07/09/2019	N/A		(46,943,166)	67,726,172	257,867
E471 - 501 FAYETTEVILLE	RALEIGH	NC	05/04/2018	N/A			102,916,179	253,833
E473 - COMMERCE CITY	COMMERCE CITY	CO	10/30/2018	N/A			62,169,648	597,349
E474 - FNB TOWER	CHARLOTTE	NC	12/21/2018	N/A			104,043,943	1,001,384
NYLLA001 - CVS LEVERAGED LEASE	FLORENCE	AL	12/16/2005	N/A		(522,939)	687,851	(224,120)
NYLLA002 - CVS LEVERAGED LEASE	FULTONDALE	AL	12/16/2005	N/A		(439,102)	577,575	(188,189)
NYLLA003 -CVS LEVERAGED LEASE	PEORIA	AZ	12/16/2005	N/A		(694,853)	890,633	(297,798)
NYLLA004 -CVS LEVERAGED LEASE	PHOENIX	AZ	12/16/2005	N/A		(797,284)	1,048,712	(341,698)
NYLLA005 -CVS LEVERAGED LEASE	PHOENIX	AZ	12/16/2005	N/A		(969,656)	1,246,045	(415,573)
NYLLA006 -CVS LEVERAGED LEASE	TEMPE	AZ	12/16/2005	N/A		(789,377)	1,005,662	(338,309)
NYLLA007 -CVS LEVERAGED LEASE	ATLANTA	GA	12/16/2005	N/A		(531,969)	699,728	(227,990)
NYLLA008 -CVS LEVERAGED LEASE	COVINGTON	GA	12/16/2005	N/A		(510,913)	672,032	(218,966)
NYLLA009 -CVS LEVERAGED LEASE	MOULTRIE	GA	12/16/2005	N/A		(545,598)	717,655	(233,831)
NYLLA010 -CVS LEVERAGED LEASE	LOMBARD	IL	12/16/2005	N/A		(663,803)	873,136	(284,491)
NYLLA011 -CVS LEVERAGED LEASE	INDIANAPOLIS	IN	12/16/2005	N/A		(525,575)	691,317	(225,249)
NYLLA012 -CVS LEVERAGED LEASE	BOSSIER CITY	LA	12/16/2005	N/A		(573,040)	753,750	(245,592)

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
NYLLA013 -CVS LEVERAGED LEASE	WESTLAND	MI	12/16/2005	N/A		(575,341)	756,777	(246,578)
NYLLA014 -CVS LEVERAGED LEASE	MINNEAPOLIS	MN	12/16/2005	N/A		(603,670)	794,040	(258,719)
NYLLA015 -CVS LEVERAGED LEASE	NEW HOPE	MN	12/16/2005	N/A		(709,488)	933,228	(304,071)
NYLLA016 -CVS LEVERAGED LEASE	LAS VEGAS	NV	12/16/2005	N/A		(674,043)	886,605	(288,880)
NYLLA017 -CVS LEVERAGED LEASE	WESTERVILLE	OH	12/16/2005	N/A		(644,287)	847,466	(276,127)
NYLLA018 -CVS LEVERAGED LEASE	BELLE VERNON	PA	12/16/2005	N/A		(513,787)	675,812	(220,197)
NYLLA019 -CVS LEVERAGED LEASE	THORNDALE	PA	12/16/2005	N/A		(654,749)	861,228	(280,611)
NYLLA020 -CVS LEVERAGED LEASE	ATHENS	TN	12/16/2005	N/A		(460,458)	605,665	(197,342)
NYLLA021 -CVS LEVERAGED LEASE	COLLINSVILLE	VA	12/16/2005	N/A		(470,486)	618,856	(201,640)
0299999. Acquired by internal transfer						(302,344,695)	918,701,644	6,204,309
0399999 - Totals					147,226,367	(644,623,007)	2,039,860,285	55,678,274

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
E481 - EMBLEM	Newark	DE	12/04/2025	GARRISON FOREST ASSOCIATES, LLP	64,558,703	232,682	20,425,616	1,370,103		36,213,360	34,843,257		55,501,554	72,776,079		17,274,525	17,274,525	4,149,101	1,944,329
E409 - NORTHCITY 6	Raleigh	NC	10/16/2023	6350 Terra Verde Drive,LLC															4,809
E412 - MOUNT VERNON FLATS	Atlanta	GA	04/25/2024	Kinsley at Perimeter Place LLC														(119,791)	354,685
E440 - 14 AEGEAN DRIVE	Methuen	MA	05/08/2024	Areit Metro North IC LLC														(62,643)	(231,589)
E465- MOUNT LAUREL	Mount Laurel	NJ	06/13/2024	CHC Mt. Laurel LLC														(122,786)	3,311
0199999. Property disposed					64,558,703	232,682	20,425,616	1,370,103		36,213,360	34,843,257		55,501,554	72,776,079		17,274,525	17,274,525	3,843,882	2,075,545
0399999 - Totals					64,558,703	232,682	20,425,616	1,370,103		36,213,360	34,843,257		55,501,554	72,776,079		17,274,525	17,274,525	3,843,882	2,075,545

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
KKR2103745		MONTGOMERY	AL		08/04/2025	7.500	114,505		(25)				146,000	07/03/2025
KKR2103840		TALLADEGA	AL		08/01/2025	7.250	113,711		(25)				145,000	07/03/2025
KKR2103664		GLENDALE	AZ		02/28/2025	8.500	324,345		(63)				415,000	01/27/2025
KKR2103764		TOLLESON	AZ		06/23/2025	7.375	321,565		(71)				385,000	05/27/2025
KKR2186645		SHOW LOW	AZ		10/01/2025	7.875	249,489						285,000	09/12/2025
KKR2188494		SEDONA	AZ		10/31/2025	7.125	912,404						1,265,000	08/20/2025
KKR2188554		GLENDALE	AZ		09/30/2025	6.625	207,049						475,000	09/24/2025
KKR2188579		PHOENIX	AZ		10/23/2025	7.249	489,000						910,000	10/08/2025
KKR2103693		RIDGECREST	CA		06/18/2025	7.750	250,628		(52)				320,000	05/20/2025
KKR2103722		CALEXICO	CA		07/30/2025	7.500	381,358		(82)				540,000	07/16/2025
KKR2103752		SAN BERNARDINO	CA		05/02/2025	7.375	265,868		(66)				480,000	04/10/2025
KKR2103850		NORWALK	CA		02/28/2025	7.125	437,340		(101)				855,000	02/07/2025
KKR2103927		RIVERSIDE	CA		07/27/2025	6.875	511,331		(120)				1,020,000	06/04/2025
KKR2103947		HUNTINGTON PARK	CA		07/18/2025	6.750	636,171		(151)				937,000	06/25/2025
KKR2103949		BELLFLOWER	CA		07/28/2025	6.750	261,347		(62)				720,000	06/17/2025
KKR2103954		LONG BEACH	CA		07/22/2025	6.500	630,812		(155)				1,340,000	07/11/2025
KKR2103955		CYPRESS	CA		07/29/2025	6.500	419,845		(103)				955,000	06/22/2025
KKR2143940		LOS ANGELES	CA		10/01/2025	6.875	1,866,645		(143)				2,265,000	08/25/2025
KKR2143960		WALNUT	CA		09/12/2025	6.875	926,088		(71)				2,098,000	07/19/2025
KKR2143963		LOS ALTOS	CA		09/22/2025	6.490	1,546,459		(155)				5,406,000	09/15/2025
KKR2143969		BIG BEAR LAKE	CA		09/24/2025	6.990	535,679		(41)				650,000	08/26/2025
KKR2143970		ROSEVILLE	CA		09/29/2025	7.490	831,935		(59)				950,000	08/17/2025
KKR2143971		LOS ANGELES	CA		10/15/2025	6.875	966,560		(74)				1,250,000	09/24/2025
KKR2143978		VISALIA	CA		09/18/2025	6.990	259,605		(20)				315,000	09/10/2025
KKR2143981		OAKLAND	CA		09/25/2025	6.990	844,745		(64)				1,290,000	09/19/2025
KKR2143987		VAN NUYS	CA		09/12/2025	6.875	977,728		(76)				1,520,000	08/31/2025
KKR2143988		IRVINE	CA		10/02/2025	6.750	1,943,428		(151)				2,900,000	09/18/2025
KKR2165206		LAGUNA BEACH	CA		09/23/2025	7.625	3,101,968		(309)				4,865,000	09/04/2025
KKR2165208		SAN JOSE	CA		09/10/2025	6.750	310,208		(19)				1,370,000	08/12/2025
KKR2186519		LAKE FOREST	CA		09/25/2025	7.500	1,003,388						1,280,000	09/10/2025
KKR2186533		SAN FRANCISCO	CA		10/08/2025	6.875	720,916						1,396,000	10/03/2025
KKR2186544		FRESNO	CA		10/03/2025	7.000	248,819						302,000	09/19/2025
KKR2186569		WOODLAND HILLS	CA		10/02/2025	6.625	3,011,894						4,500,000	09/17/2025
KKR2186616		BURBANK	CA		10/17/2025	6.990	1,314,127						1,595,000	09/17/2025
KKR2186618		ANTELOPE	CA		10/15/2025	6.625	257,470						533,000	08/06/2025
KKR2186619		LAGUNA NIGUEL	CA		10/27/2025	6.990	1,601,207						2,073,000	10/02/2025
KKR2186620		SANTA BARBARA	CA		10/29/2025	6.990	1,493,327						2,000,000	10/08/2025
KKR2186621		EL CAJON	CA		10/20/2025	6.875	753,872						915,000	10/04/2025
KKR2186622		BAKERSFIELD	CA		10/02/2025	6.750	216,089						415,000	08/22/2025
KKR2186626		LANCASTER	CA		09/18/2025	7.750	297,425						340,000	08/28/2025
KKR2186629		ALAMO	CA		10/08/2025	6.875	1,493,327						2,900,000	09/22/2025
KKR2186632		ROCKLIN	CA		09/25/2025	6.490	659,929						840,000	09/11/2025
KKR2186640		LANCASTER	CA		10/07/2025	6.490	401,653						635,000	09/05/2025
KKR2186641		TARZANA	CA		10/08/2025	6.750	1,089,614						2,246,500	09/16/2025
KKR2186644		DALY CITY	CA		10/02/2025	7.375	1,182,303						1,435,000	09/22/2025
KKR2186647		SAN BERNARDINO	CA		10/25/2025	6.625	302,785						420,000	09/21/2025
KKR2186651		FULLERTON	CA		10/08/2025	6.875	1,235,857						2,000,000	10/04/2025
KKR2186654		LOS ANGELES	CA		10/15/2025	6.750	494,343						780,000	09/26/2025
KKR2188493		MENLO PARK	CA		11/05/2025	7.125	2,250,357						3,120,000	10/04/2025
KKR2188503		SAN DIEGO	CA		09/23/2025	7.000	715,529						1,000,000	09/10/2025
KKR2188506		WINNETKA	CA		09/17/2025	6.875	762,484						925,000	09/03/2025
KKR2188527		ANAHEIM	CA		11/17/2025	6.750	1,004,624						1,625,000	10/29/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
KKR2188534		SAN JOSE	CA		11/05/2025	6.375	1,205,548						1,800,000	09/12/2025
KKR2188535		NEWPORT BEACH	CA		10/25/2025	6.490	1,679,525						4,150,000	07/17/2025
KKR2188536		PASADENA	CA		11/04/2025	6.875	497,675						690,000	10/17/2025
KKR2188537		SANTEE	CA		10/27/2025	6.875	823,614						1,520,000	10/06/2025
KKR2188538		LA CRESCENTA	CA		11/13/2025	6.990	1,022,140						1,240,000	10/22/2025
KKR2188539		MISSION VIEJO	CA		11/05/2025	6.375	515,192						1,080,000	10/01/2025
KKR2188545		MISSION VIEJO	CA		09/08/2025	6.375	538,877						1,325,000	08/10/2025
KKR2188558		SACRAMENTO	CA		09/25/2025	6.490	430,310						745,000	09/19/2025
KKR2188562		LOS GATOS	CA		10/01/2025	6.625	1,990,665						2,415,000	09/18/2025
KKR2188567		INDIO	CA		10/14/2025	6.990	666,625						810,000	09/26/2025
KKR2188569		ESCONDIDO	CA		09/29/2025	8.750	1,465,314						1,675,000	09/02/2025
KKR2188570		CHULA VISTA	CA		10/07/2025	7.490	625,750						715,000	09/12/2025
KKR2188571		DEL MAR	CA		09/30/2025	6.490	2,101,982						5,250,000	09/25/2025
KKR2188574		PALM SPRINGS	CA		09/20/2025	8.500	2,056,943						2,350,000	07/15/2025
KKR2188582		LOS ANGELES	CA		10/16/2025	6.990	1,029,868						1,280,000	09/16/2025
KKR2188584		ELK GROVE	CA		10/10/2025	7.250	514,732						700,000	08/25/2025
KKR2188585		SAN DIEGO	CA		10/17/2025	6.875	1,401,321						1,700,000	10/04/2025
KKR2188586		AUBURN	CA		11/13/2025	6.875	1,751,651						2,000,000	10/03/2025
KKR2188593		LOS ALTOS	CA		11/20/2025	6.500	2,782,034						4,950,000	11/06/2025
KKR2143965		DENVER	CO		09/26/2025	6.750	974,271		(96)				1,350,000	09/19/2025
KKR2186625		GOLDEN	CO		10/07/2025	6.875	648,825						860,000	08/29/2025
KKR2186636		BUENA VISTA	CO		09/18/2025	6.875	365,300						713,000	09/06/2025
KKR2103872		EAST GRANBY	CT		07/31/2025	7.125	270,324		(61)				345,000	06/30/2025
KKR2103905		VERNON	CT		07/23/2025	7.000	321,234		(74)				410,000	07/01/2025
KKR2143947		HARTFORD	CT		10/15/2025	7.125	337,910		(25)				437,000	09/24/2025
KKR2143979		EASTON	CT		10/01/2025	7.000	1,154,719		(87)				1,400,000	09/13/2025
KKR2186582		BROOKFIELD	CT		10/08/2025	6.990	401,653						605,000	09/22/2025
KKR2186586		TORRINGTON	CT		10/21/2025	6.875	305,102						395,000	10/03/2025
KKR2103683		DOVER	DE		06/05/2025	7.875	176,235		(36)				225,000	04/30/2025
KKR2103818		WILMINGTON	DE		07/01/2025	7.250	104,479		(23)				235,000	05/27/2025
KKR2103956		NEW CASTLE	DE		05/05/2025	6.500	232,781		(58)				319,000	04/15/2025
KKR2186617		CLAYMONT	DE		10/23/2025	6.875	185,378						225,000	09/24/2025
KKR2103682		MIAMI BEACH	FL		05/30/2025	7.875	188,477		(39)				258,000	05/14/2025
KKR2103684		CAPE CORAL	FL		07/21/2025	7.875	209,019		(43)				250,000	06/27/2025
KKR2103711		OCALA	FL		07/23/2025	7.625	205,236		(57)				280,000	06/23/2025
KKR2103715		CLEARWATER	FL		05/06/2025	7.500	241,009		(52)				308,000	04/25/2025
KKR2103716		WEST PALM BEACH	FL		05/15/2025	7.500	453,847		(99)				580,000	04/16/2025
KKR2103720		CLEARWATER	FL		07/28/2025	7.500	284,479		(61)				370,000	07/17/2025
KKR2103753		WINTER HAVEN	FL		05/01/2025	7.375	190,760		(42)				230,000	04/11/2025
KKR2103754		TAMPA	FL		04/24/2025	7.375	343,993		(77)				440,000	04/01/2025
KKR2103755		HOLIDAY	FL		05/19/2025	7.375	171,473		(38)				235,000	04/30/2025
KKR2103777		NEW PORT RICHEY	FL		06/27/2025	7.375	180,627		(52)				230,000	05/16/2025
KKR2103778		JACKSONVILLE	FL		06/27/2025	7.375	105,187		(23)				155,000	05/31/2025
KKR2103808		ST PETERSBURG	FL		05/30/2025	7.375	209,688		(46)				268,000	05/14/2025
KKR2103811		SAINT PETERSBURG	FL		05/30/2025	7.375	209,688		(46)				268,000	05/14/2025
KKR2103813		BRANDON	FL		05/22/2025	7.250	234,703		(53)				360,000	05/16/2025
KKR2103820		BOCA RATON	FL		07/22/2025	7.250	231,422		(51)				580,000	06/30/2025
KKR2103828		HOLIDAY	FL		06/27/2025	7.250	162,075		(36)				207,000	05/30/2025
KKR2103851		HOLLY HILL	FL		06/27/2025	7.125	139,880		(32)				255,000	05/23/2025
KKR2103877		POMPANO BEACH	FL		07/28/2025	7.125	282,077		(64)				360,000	07/11/2025
KKR2103881		SAINT PETERSBURG	FL		04/18/2025	7.000	375,130		(88)				673,000	04/03/2025
KKR2103882		KEY LARGO	FL		05/21/2025	7.000	511,026		(119)				700,000	04/22/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
KKR2103893		THE VILLAGES	FL		06/12/2025	7.000	253,018		(77)				375,423	05/15/2025
KKR2103916		KISSIMMEE	FL		06/19/2025	6.875	234,937		(56)				282,000	06/03/2025
KKR2103918		PALM BAY	FL		06/10/2025	6.875	254,663		(60)				305,000	05/19/2025
KKR2103920		LAKELAND	FL		07/03/2025	6.875	359,342		(84)				566,000	06/08/2025
KKR2103921		PINELLAS PARK	FL		08/11/2025	6.875	241,247		(56)				355,000	07/12/2025
KKR2103925		VALRICO	FL		07/16/2025	6.875	228,767		(54)				365,000	06/06/2025
KKR2103926		MIDDLEBURG	FL		07/30/2025	6.875	199,779		(47)				255,000	06/30/2025
KKR2103933		POMPANO BEACH	FL		07/31/2025	6.875	412,825		(97)				608,000	07/15/2025
KKR2103945		PALM BAY	FL		06/10/2025	6.750	251,448		(60)				305,000	05/18/2025
KKR2103952		DAVENPORT	FL		05/16/2025	6.625	273,676		(67)				375,000	05/06/2025
KKR2143957		ORLANDO	FL		09/09/2025	6.990	338,472		(30)				449,000	08/21/2025
KKR2186522		CITRUS SPRINGS	FL		10/08/2025	7.490	238,932						290,000	08/04/2025
KKR2186589		NORTH PORT	FL		10/23/2025	7.125	314,320						381,500	09/26/2025
KKR2186623		LEESBURG	FL		09/17/2025	6.750	308,698						734,000	09/05/2025
KKR2186638		CAPE CORAL	FL		10/03/2025	7.375	307,670						352,000	08/15/2025
KKR2186639		DAYTONA BEACH SHORES	FL		09/19/2025	7.490	782,127						950,000	08/20/2025
KKR2186650		CLERMONT	FL		10/10/2025	7.625	389,552						445,000	08/21/2025
KKR2186653		GULF BREEZE	FL		10/10/2025	6.875	205,976						652,000	10/02/2025
KKR2188502		JACKSONVILLE	FL		11/21/2025	6.750	363,210						470,000	10/24/2025
KKR2188519		MIAMI	FL		08/08/2025	7.125	282,901						800,000	07/31/2025
KKR2188543		LITHIA	FL		11/20/2025	6.875	440,489						570,000	10/16/2025
KKR2188564		BRADENTON	FL		10/11/2025	6.375	314,738						506,000	09/16/2025
KKR2188565		FORT MYERS	FL		10/14/2025	7.125	234,328						284,500	09/25/2025
KKR2188566		DELRAY BEACH	FL		10/08/2025	6.875	969,805						1,450,000	09/22/2025
KKR2188568		CELEBRATION	FL		10/17/2025	6.990	933,275						1,295,000	09/10/2025
KKR2188587		MIAMI	FL		10/29/2025	6.875	1,693,556						2,350,000	09/30/2025
KKR2103733		COLUMBUS	GA		06/09/2025	7.500	135,078		(39)				172,000	05/19/2025
KKR2103796		COLUMBUS	GA		07/14/2025	7.375	124,338		(27)				170,000	06/23/2025
KKR2103797		CUMMING	GA		07/07/2025	7.375	404,098		(88)				595,000	03/25/2025
KKR2103803		COLUMBUS	GA		08/08/2025	7.375	117,637		(26)				160,000	07/08/2025
KKR2103821		WARNER ROBINS	GA		07/23/2025	7.250	137,913		(31)				165,000	07/07/2025
KKR2103831		COLUMBUS	GA		07/28/2025	7.250	133,189		(30)				170,000	06/16/2025
KKR2103901		ROCKMART	GA		07/15/2025	7.000	197,442		(45)				285,000	06/16/2025
KKR2103910		ATLANTA	GA		08/06/2025	7.000	146,375		(34)				200,000	07/14/2025
KKR2103929		ELLENWOOD	GA		07/25/2025	6.875	180,193		(42)				230,000	06/09/2025
KKR2103930		HEPHZIBAH	GA		07/29/2025	6.875	162,176		(49)				228,000	07/02/2025
KKR2103940		ATLANTA	GA		08/08/2025	6.875	105,594		(25)				178,000	07/18/2025
KKR2103960		BRUNSWICK	GA		08/06/2025	7.000	180,355		(41)				230,000	07/21/2025
KKR2103961		COLUMBUS	GA		08/12/2025	7.000	135,658		(31)				173,000	07/25/2025
KKR2143950		CHATSWORTH	GA		09/11/2025	7.250	199,653		(15)				258,200	07/18/2025
KKR2143977		ROSWELL	GA		09/19/2025	7.375	369,565		(27)				450,000	09/03/2025
KKR2186514		DUBLIN	GA		10/30/2025	6.490	177,493						230,000	10/01/2025
KKR2186541		KENNESAW	GA		09/29/2025	6.990	253,653						330,000	09/08/2025
KKR2186542		LUDOWICI	GA		09/19/2025	7.625	192,654						234,000	08/29/2025
KKR2186633		LAWRENCEVILLE	GA		10/10/2025	6.750	185,378						326,000	09/02/2025
KKR2188495		ATLANTA	GA		11/14/2025	6.875	230,806						280,000	10/14/2025
KKR2188508		DAHLONEGA	GA		10/08/2025	6.750	684,615						950,000	08/18/2025
KKR2188509		WARNER ROBINS	GA		10/08/2025	6.750	134,349						174,000	08/18/2025
KKR2188512		PEACHTREE COR	GA		10/08/2025	6.490	228,538						405,000	09/12/2025
KKR2103718		COEUR D ALENE	ID		06/23/2025	7.500	328,899		(71)				526,000	06/12/2025
KKR2186580		TWIN FALLS	ID		10/14/2025	6.490	158,602						220,000	09/08/2025
KKR2188532		COEUR D ALENE	ID		09/23/2025	7.125	1,020,500						1,240,000	09/05/2025

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
KKR2143975		ROMEOVILLE	IL		08/29/2025	7.125	317,870		(24)				386,000	08/19/2025
KKR2186538		EAST HAZEL CREST	IL		09/30/2025	7.250	189,350						230,000	09/10/2025
KKR2186540		PEORIA HEIGHTS	IL		09/19/2025	6.875	140,461						195,000	08/29/2025
KKR2186583		WHEELING	IL		10/10/2025	7.125	237,645						340,000	09/29/2025
KKR2186634		CAROL STREAM	IL		09/29/2025	6.875	304,691						423,000	09/03/2025
KKR2103667		INDIANAPOLIS	IN		07/29/2025	8.375	348,873		(66)				445,000	07/08/2025
KKR2103670		ANDERSON	IN		07/30/2025	8.250	139,542		(27)				178,000	07/15/2025
KKR2103736		FORT WAYNE	IN		07/08/2025	7.500	168,493		(36)				215,000	06/05/2025
KKR2103833		GARY	IN		07/03/2025	7.250	129,241		(29)				165,000	05/07/2025
KKR2103837		ANDERSON	IN		07/11/2025	7.250	117,017		(26)				160,000	06/26/2025
KKR2103863		GARY	IN		06/13/2025	7.125	111,695		(25)				175,000	06/03/2025
KKR2103894		GARY	IN		07/30/2025	7.000	193,524		(45)				247,000	05/30/2025
KKR2103895		HAMMOND	IN		07/30/2025	7.000	121,442		(28)				155,000	05/30/2025
KKR2103944		MUNCIE	IN		03/25/2025	6.750	99,920		(24)				120,000	02/27/2025
KKR2143985		GREENWOOD	IN		05/28/2025	7.875	429,939		(29)				523,074	01/15/2025
KKR2186576		VALPARAISO	IN		10/09/2025	7.250	351,447						455,000	08/28/2025
KKR2143991		MERIDEN	KS		09/05/2025	7.875	310,738		(21)				377,000	08/21/2025
KKR2103713		LOUISVILLE	KY		05/29/2025	7.625	125,211		(27)				150,000	04/02/2025
KKR2103938		LOUISVILLE	KY		07/29/2025	6.875	274,207		(64)				375,000	07/14/2025
KKR2103704		NEW ORLEANS	LA		06/20/2025	7.625	303,118		(65)				415,000	05/28/2025
KKR2103709		BROUSSARD	LA		06/11/2025	7.625	116,951		(25)				160,000	05/22/2025
KKR2186624		MANDEVILLE	LA		09/12/2025	6.750	668,846						1,300,000	08/21/2025
KKR2186525		FRAMINGHAM	MA		10/01/2025	7.125	219,879						305,000	09/10/2025
KKR2186591		FITCHBURG	MA		10/31/2025	6.750	297,893						445,000	10/14/2025
KKR2188588		MENDON	MA		10/16/2025	7.375	418,429						508,000	09/20/2025
KKR2103838		BALTIMORE	MD		07/31/2025	7.250	141,831		(32)				181,000	07/10/2025
KKR2103844		BALTIMORE	MD		04/25/2025	7.250	145,919		(33)				202,000	03/09/2025
KKR2103873		CUMBERLAND	MD		07/30/2025	7.125	105,779		(24)				135,000	07/07/2025
KKR2103874		BALTIMORE	MD		07/30/2025	7.125	193,384		(44)				232,000	07/03/2025
KKR2103922		LARGO	MD		03/21/2025	6.875	167,598		(40)				230,000	01/19/2025
KKR2103923		GREENBELT	MD		03/31/2025	6.875	138,451		(33)				195,000	03/09/2025
KKR2103934		DUNDALK	MD		08/11/2025	6.875	203,870		(47)				260,000	07/02/2025
KKR2186587		GLEN BURNIE	MD		10/16/2025	7.125	597,331						725,000	09/18/2025
KKR2103678		DETROIT	MI		05/02/2025	7.875	112,630		(23)				160,000	04/18/2025
KKR2103686		INKSTER	MI		07/28/2025	7.875	96,410		(20)				123,000	07/14/2025
KKR2103694		DETROIT	MI		07/17/2025	7.750	141,080		(29)				180,000	06/13/2025
KKR2103730		DETROIT	MI		06/25/2025	7.500	115,115		(25)				147,000	06/06/2025
KKR2103827		COMSTOCK PARK	MI		01/30/2025	7.250	221,981		(51)				305,000	01/10/2025
KKR2103857		PONTIAC	MI		09/11/2024	7.125	111,107		(27)				143,000	08/20/2024
KKR2143959		WARREN	MI		09/22/2025	7.250	159,890		(12)				194,000	09/04/2025
34501SF		EDEN PRAIRIE	MN		11/29/2001	6.750	71,710						240,991	09/28/2001
KKR2186551		SAINT PAUL	MN		10/10/2025	6.625	339,449						412,000	09/25/2025
KKR2103681		SAINT LOUIS	MO		06/12/2025	7.875	177,123		(36)				212,000	05/21/2025
KKR2103685		OSAGE BEACH	MO		07/22/2025	7.875	117,573		(24)				150,000	06/20/2025
KKR2103712		GRANDVIEW	MO		08/08/2025	7.625	149,216		(41)				190,000	07/29/2025
KKR2103737		SAINT LOUIS	MO		07/21/2025	7.500	90,908		(20)				116,000	06/10/2025
KKR2103749		OFALLON	MO		05/27/2025	7.500	221,290		(48)				295,000	04/18/2025
KKR2103784		SAINT LOUIS	MO		07/29/2025	7.375	80,715		(18)				103,000	07/01/2025
KKR2103785		SAINT LOUIS	MO		07/30/2025	7.375	117,546		(26)				150,000	06/25/2025
KKR2103800		SAINT LOUIS	MO		07/30/2025	7.375	97,955		(21)				125,000	07/07/2025
KKR2103806		RAYTOWN	MO		06/03/2025	7.375	191,843		(42)				275,000	04/23/2025
KKR2103848		KANSAS CITY	MO		04/30/2025	7.250	157,958		(36)				216,500	04/11/2025

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
KKR2103878		KANSAS CITY	MO		08/08/2025	7.125	274,464		(62)				350,000	07/17/2025
KKR2103935		KANSAS CITY	MO		08/07/2025	6.875	182,961		(43)				270,000	07/15/2025
KKR2186532		BELTON	MO		10/20/2025	7.250	214,215						280,000	09/19/2025
KKR2186543		SAINT LOUIS	MO		10/08/2025	6.990	179,199						240,000	09/04/2025
KKR2188514		SAINT CHARLES	MO		10/14/2025	6.990	206,077						250,000	09/19/2025
KKR2103705		KALISPELL	MT		06/12/2025	7.625	241,885		(68)				331,004	05/20/2025
KKR2188556		WHITEFISH	MT		10/15/2025	6.750	823,221						1,425,000	09/11/2025
KKR2103822		SALISBURY	NC		07/24/2025	7.250	149,667		(33)				191,000	06/26/2025
KKR2103865		ELIZABETH CITY	NC		07/01/2025	7.125	241,333		(55)				308,000	06/06/2025
KKR2103932		BURLINGTON	NC		08/08/2025	6.875	239,940		(56)				306,000	07/21/2025
KKR2103943		OCRACOKE	NC		09/16/2024	6.750	624,937		(85)				859,000	08/12/2024
KKR2186509		SALISBURY	NC		10/28/2025	6.990	242,022						395,000	10/07/2025
KKR2186561		JACKSONVILLE	NC		09/30/2025	7.625	191,007						232,000	09/04/2025
KKR2188524		MARSHVILLE	NC		11/10/2025	6.750	246,674						342,000	10/21/2025
34500SF		BRIDGEWATER	NJ		11/29/2001	6.500	33,694						185,378	10/02/2001
KKR2103819		BELLMAWR	NJ		06/30/2025	7.250	175,385		(39)				240,000	03/28/2025
KKR2103866		PENNS GROVE	NJ		07/07/2025	7.125	195,887		(44)				250,000	06/17/2025
KKR2103892		SOMERDALE	NJ		07/30/2025	7.000	96,020		(28)				131,000	05/30/2025
KKR2143930		NEWARK	NJ		09/12/2025	6.875	412,052		(32)				675,000	08/06/2025
KKR2143934		LINDEN	NJ		09/18/2025	7.250	556,729		(52)				675,000	08/18/2025
KKR2143943		EAST BRUNSWICK	NJ		10/03/2025	7.375	452,610		(32)				565,000	09/03/2025
KKR2143958		TRENTON	NJ		09/11/2025	6.875	223,726		(17)				310,000	08/07/2025
KKR2143961		SOMERS POINT	NJ		09/23/2025	6.990	200,885		(15)				260,000	08/29/2025
KKR2186501		CLIFTON	NJ		07/31/2025	8.250	536,562						660,000	07/17/2025
KKR2186508		JERSEY CITY	NJ		10/10/2025	6.625	613,524						795,000	06/05/2025
KKR2186511		TRENTON	NJ		11/12/2025	7.125	270,344						360,000	09/19/2025
KKR2186546		TRENTON	NJ		09/18/2025	6.875	151,265						210,000	08/07/2025
KKR2186547		ELIZABETH	NJ		10/14/2025	7.375	656,549						850,000	09/25/2025
KKR2186555		PAULSBORO	NJ		10/03/2025	6.875	154,482						200,000	09/10/2025
KKR2186560		MOUNT ROYAL	NJ		10/03/2025	6.875	278,068						368,000	09/17/2025
KKR2186627		TEANECK	NJ		09/30/2025	6.990	848,252						1,220,000	09/18/2025
KKR2186628		FORKED RIVER	NJ		09/30/2025	7.375	666,855						810,000	08/27/2025
KKR2186648		FREEHOLD	NJ		09/30/2025	6.990	386,205						850,000	07/22/2025
KKR2186649		WAYNE	NJ		10/10/2025	7.250	643,418						735,000	09/02/2025
KKR2188498		TRENTON	NJ		11/21/2025	6.990	132,919						235,000	10/22/2025
KKR2188540		HOWELL TOWNSHIP	NJ		10/29/2025	6.625	493,633						685,000	09/30/2025
KKR2188592		WILLINGBORO	NJ		11/14/2025	7.000	273,052						465,000	07/30/2025
KKR2103723		LAS CRUCES	NM		07/29/2025	7.500	178,681		(38)				237,000	07/10/2025
KKR2103757		ALBUQUERQUE	NM		05/20/2025	7.375	145,008		(32)				283,000	04/23/2025
KKR2103732		LAS VEGAS	NV		06/27/2025	7.500	581,838		(126)				743,000	05/17/2025
KKR2103735		LAS VEGAS	NV		07/18/2025	7.500	257,050		(55)				367,500	06/03/2025
KKR2143974		LAS VEGAS	NV		09/03/2025	8.375	347,554						450,000	08/16/2025
34503SF		COLD SPRING	NY		05/29/2003	7.000	65,548						251,713	05/01/2003
34506SF		SCARSDALE	NY		04/27/2005	7.250	240,478						1,700,000	03/03/2005
KKR2103805		LOCKPORT	NY		01/30/2025	7.375	989,731		(224)				1,289,000	10/25/2024
KKR2103959		POUGHKEEPSIE	NY		08/11/2025	6.875	250,917		(58)				320,000	04/25/2025
KKR2143927		FAR ROCKAWAY	NY		09/05/2025	6.875	703,082		(54)				975,000	08/11/2025
KKR2143935		POUGHKEEPSIE	NY		10/15/2025	6.625	425,285		(34)				550,000	07/28/2025
KKR2143937		BROOKLYN	NY		10/03/2025	6.875	875,634		(67)				1,675,000	09/04/2025
KKR2165210		BROOKLYN	NY		10/17/2025	6.375	1,549,966		(139)				3,050,000	09/01/2025
KKR2186502		ALBANY	NY		07/30/2025	7.625	346,825						450,000	05/13/2025
KKR2186503		ALBANY	NY		07/30/2025	7.625	262,046						340,000	05/13/2025

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
KKR2186504		ALBANY	NY		07/30/2025	7.625	415,419						539,000	05/13/2025
KKR2186505		ALBANY	NY		07/30/2025	7.625	346,825						450,000	05/13/2025
KKR2186516		MONSEY	NY		10/28/2025	6.490	1,081,374						1,400,000	08/05/2025
KKR2186556		JERICHO	NY		09/24/2025	6.375	726,066						1,190,000	07/17/2025
KKR2186570		ROCHESTER	NY		10/09/2025	6.750	180,075						269,000	09/15/2025
KKR2186574		BRENTWOOD	NY		10/15/2025	7.875	527,299						640,000	03/20/2025
KKR2186630		BROOKLYN	NY		09/22/2025	7.250	668,375						1,350,000	07/18/2025
KKR2186635		NEW ROCHELLE	NY		09/25/2025	6.875	493,927						865,000	09/03/2025
KKR2186637		WOODSIDE	NY		09/26/2025	6.375	592,662						960,000	08/18/2025
KKR2186652		HEMPSTEAD	NY		10/31/2025	7.500	584,972						710,000	08/21/2025
KKR2188497		SPRING VALLEY	NY		11/03/2025	6.990	691,578						895,650	09/16/2025
KKR2188499		SOUTH FALLSBURG	NY		11/06/2025	6.490	210,198						340,000	09/26/2025
KKR2188520		MOUNT KISCO	NY		10/30/2025	7.375	640,822						830,000	08/26/2025
KKR2103695		NELSONVILLE	OH		05/20/2025	7.750	122,092		(26)				156,000	04/21/2025
KKR2103740		CLEVELAND HEIGHTS	OH		07/18/2025	7.500	257,050		(55)				315,000	06/20/2025
KKR2103779		CLEVELAND HEIGHTS	OH		07/11/2025	7.375	233,525		(51)				298,000	06/09/2025
KKR2103783		CINCINNATI	OH		06/06/2025	7.375	193,357		(43)				231,500	05/27/2025
KKR2103812		CLEVELAND	OH		05/19/2025	7.375	157,788		(35)				214,000	04/28/2025
KKR2103829		CLEVELAND	OH		06/11/2025	7.250	202,006		(45)				258,000	01/03/2025
KKR2103836		CINCINNATI	OH		06/27/2025	7.250	199,397		(45)				260,000	06/10/2025
KKR2103862		COLUMBUS	OH		06/25/2025	7.125	128,397		(29)				164,000	05/06/2025
KKR2103869		MASSILLON	OH		07/28/2025	7.125	195,887		(44)				250,000	06/24/2025
KKR2103870		PORTSMOUTH	OH		07/14/2025	7.125	212,080		(48)				290,000	06/27/2025
KKR2103900		COLUMBUS	OH		07/23/2025	7.000	201,751		(46)				257,500	07/03/2025
KKR2103911		CLEVELAND	OH		08/12/2025	7.000	121,282		(28)				155,000	04/25/2025
KKR2186571		CINCINNATI	OH		09/30/2025	6.990	295,333						360,000	08/06/2025
KKR2103744		PURCELL	OK		07/23/2025	7.500	175,546		(38)				224,000	06/24/2025
KKR2143972		EUGENE	OR		10/09/2025	6.875	559,213		(43)				678,000	09/25/2025
KKR2188550		REDMOND	OR		09/19/2025	7.250	761,889						925,000	09/05/2025
KKR2188563		BEAVERTON	OR		09/11/2025	6.875	746,400						975,000	08/30/2025
KKR2103706		PITTSBURGH	PA		08/01/2025	7.625	363,697		(78)				465,000	07/07/2025
KKR2103727		LEBANON	PA		06/18/2025	7.500	137,041		(30)				185,000	04/21/2025
KKR2103739		PITTSBURGH	PA		07/21/2025	7.500	257,468		(55)				352,000	06/18/2025
KKR2103773		HAWLEY	PA		06/13/2025	7.375	231,778		(51)				296,000	05/08/2025
KKR2103776		PHILADELPHIA	PA		06/16/2025	7.375	195,758		(43)				250,000	05/06/2025
KKR2103788		KUTZTOWN	PA		06/27/2025	7.375	450,244		(99)				575,000	05/30/2025
KKR2103789		PITTSBURGH	PA		07/10/2025	7.375	181,805		(40)				232,000	06/07/2025
KKR2103790		PITTSTON	PA		06/27/2025	7.375	289,722		(64)				370,000	05/28/2025
KKR2103791		ALIQUIPPA	PA		06/25/2025	7.375	196,280		(43)				256,128	06/12/2025
KKR2103795		HAWLEY	PA		07/30/2025	7.375	181,805		(40)				232,000	07/15/2025
KKR2103823		SCRANTON	PA		07/29/2025	7.250	159,592		(36)				235,000	07/18/2025
KKR2103841		PHILADELPHIA	PA		07/25/2025	7.250	141,831		(32)				181,000	06/30/2025
KKR2103842		FOLCROFT	PA		07/28/2025	7.250	211,571		(47)				270,000	06/28/2025
KKR2103847		PHILADELPHIA	PA		02/10/2025	7.250	130,073		(30)				195,000	01/08/2025
KKR2103858		PHILADELPHIA	PA		07/18/2025	7.125	172,380		(39)				220,000	06/24/2025
KKR2103868		PITTSBURGH	PA		07/30/2025	7.125	199,805		(45)				255,000	07/11/2025
KKR2103876		PHILADELPHIA	PA		07/24/2025	7.125	195,887		(44)				250,000	07/11/2025
KKR2103898		PHILADELPHIA	PA		07/30/2025	7.000	195,875		(45)				250,000	06/23/2025
KKR2103903		EASTON	PA		07/31/2025	7.000	146,253		(34)				200,000	06/24/2025
KKR2103904		READING	PA		07/30/2025	7.000	176,287		(41)				225,000	06/30/2025
KKR2103924		DOVER	PA		07/31/2025	6.875	157,212		(37)				215,000	05/30/2025
KKR2103942		READING	PA		04/30/2025	6.875	169,308		(40)				280,000	03/21/2025

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
KKR2143933		WILKES BARRE	PA		09/18/2025	6.750	190,570		(15)				291,000	08/20/2025
KKR2186545		ALBURTIS	PA		10/08/2025	6.990	168,900						205,000	09/25/2025
KKR2186563		BETHLEHEM	PA		10/17/2025	6.750	255,410						310,000	09/29/2025
KKR2186566		READING	PA		10/10/2025	7.250	264,164						342,000	09/17/2025
KKR2186567		STOCKERTOWN	PA		09/30/2025	6.990	283,808						394,000	09/10/2025
KKR2188575		WAYNE	PA		10/10/2025	7.250	1,901,057						3,000,000	10/03/2025
KKR2103887		NEWPORT	RI		07/02/2025	7.000	286,238		(66)				549,000	06/17/2025
KKR2143976		PROVIDENCE	RI		09/26/2025	8.375	597,987		(37)				725,000	09/08/2025
KKR2103676		MYRTLE BEACH	SC		07/23/2025	8.000	238,294		(48)				285,000	07/10/2025
KKR2186575		HARTSVILLE	SC		10/16/2025	7.125	119,724						155,000	08/01/2025
KKR2186643		OKATIE	SC		09/18/2025	6.875	230,499						320,000	09/09/2025
KKR2188517		ISLE OF PALMS	SC		10/22/2025	6.750	2,545,046						3,800,000	09/25/2025
KKR2188529		SUMMERVILLE	SC		11/14/2025	7.490	564,135						730,000	10/28/2025
KKR2103741		MEMPHIS	TN		07/14/2025	7.500	289,181		(62)				370,000	06/24/2025
KKR2103768		CLARKSVILLE	TN		07/31/2025	7.375	159,718		(35)				235,000	07/08/2025
KKR2103839		MEMPHIS	TN		07/22/2025	7.250	170,040		(38)				217,000	06/27/2025
KKR2143980		KNOXVILLE	TN		09/23/2025	6.990	904,682		(87)				1,350,000	08/26/2025
KKR2186558		KNOXVILLE	TN		10/10/2025	7.625	201,857						245,000	09/08/2025
KKR2186573		SEVIERVILLE	TN		10/23/2025	6.875	1,293,787						1,675,000	10/08/2025
KKR2188501		CLARKSVILLE	TN		11/17/2025	6.875	278,203						360,000	11/04/2025
KKR2103668		SAN ANTONIO	TX		05/22/2025	8.250	154,913		(30)				198,000	03/18/2025
KKR2103679		KILLEEN	TX		06/18/2025	7.875	303,386		(62)				415,000	05/19/2025
KKR2103687		ROYSE CITY	TX		06/03/2025	7.750	200,995		(44)				242,000	05/22/2025
KKR2103690		AUBREY	TX		06/30/2025	7.750	694,926		(145)				950,000	05/28/2025
KKR2103701		HOUSTON	TX		05/22/2025	7.625	272,334		(58)				348,000	05/09/2025
KKR2103724		CORSICANA	TX		07/29/2025	7.500	164,376		(36)				210,000	07/16/2025
KKR2103775		SAN ANTONIO	TX		06/20/2025	7.375	270,146		(59)				345,000	04/28/2025
KKR2103782		CORPUS CHRISTI	TX		07/09/2025	7.375	305,620		(67)				390,000	06/04/2025
KKR2103824		HOUSTON	TX		07/29/2025	7.250	313,438		(70)				620,000	07/02/2025
KKR2103867		LAREDO	TX		07/23/2025	7.125	161,933		(37)				227,000	06/14/2025
KKR2103886		HOUSTON	TX		07/10/2025	7.000	191,779		(45)				410,000	06/16/2025
KKR2103888		EVERMAN	TX		07/28/2025	7.000	195,796		(45)				245,000	07/15/2025
KKR2143932		HOUSTON	TX		09/30/2025	7.250	306,491		(22)				380,000	09/11/2025
KKR2143938		SAN ANTONIO	TX		10/06/2025	7.250	144,440		(13)				190,000	09/23/2025
KKR2186513		SAN ANTONIO	TX		10/31/2025	6.990	138,412						185,000	10/23/2025
KKR2186524		KINGWOOD	TX		09/30/2025	6.625	225,345						300,000	08/29/2025
KKR2186526		TEMPLE	TX		09/30/2025	6.875	111,905						145,000	08/22/2025
KKR2186553		PORTER	TX		09/30/2025	7.500	220,394						268,000	08/22/2025
KKR2186562		PORT ARANSAS	TX		09/29/2025	6.750	365,036						475,000	09/04/2025
KKR2186581		EL PASO	TX		10/17/2025	6.990	226,574						278,000	07/28/2025
KKR2186631		WESTWORTH VILLAGE	TX		09/25/2025	6.990	1,023,375						1,170,000	09/03/2025
KKR2186642		RICHMOND	TX		10/15/2025	6.990	1,292,736						1,569,037	08/26/2025
KKR2186646		BEN WHEELER	TX		09/26/2025	7.490	535,140						650,000	09/02/2025
KKR2188526		CONVERSE	TX		11/18/2025	7.000	150,024						182,000	10/09/2025
KKR2103830		SOUTH HILL	VA		06/17/2025	7.250	153,462		(34)				196,000	05/19/2025
KKR2103908		VIRGINIA BEACH	VA		08/13/2025	7.000	185,060		(42)				236,000	07/22/2025
KKR2186535		PORTSMOUTH	VA		09/26/2025	7.490	162,086						210,000	07/23/2025
KKR2186564		ALEXANDRIA	VA		10/16/2025	7.125	205,976						250,000	10/01/2025
KKR2103815		COVINGTON	WA		06/20/2025	7.250	401,925		(90)				825,000	05/22/2025
KKR2103826		VANCOUVER	WA		04/25/2025	7.250	267,606		(61)				395,000	04/17/2025
KKR2186531		TACOMA	WA		10/10/2025	6.990	591,151						820,000	09/18/2025
KKR2186536		BELLEVUE	WA		10/17/2025	6.875	195,677						275,000	09/21/2025

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Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
KKR2103662		MILWAUKEE	WI		08/05/2025	8.875	105,134		(19)				134,000	07/10/2025
KKR2103663		MILWAUKEE	WI		07/28/2025	8.875	156,827		(28)				200,000	07/10/2025
KKR2103666		MILWAUKEE	WI		07/22/2025	8.500	176,405		(33)				225,000	06/09/2025
KKR2103671		MILWAUKEE	WI		06/10/2025	8.250	131,617		(26)				168,000	05/23/2025
KKR2103763		MILWAUKEE	WI		05/30/2025	7.375	150,485		(33)				195,000	05/19/2025
KKR2103767		MILWAUKEE	WI		07/30/2025	7.375	431,003		(94)				550,000	07/03/2025
KKR2103771		MILWAUKEE	WI		05/16/2025	7.375	116,749		(26)				140,000	04/09/2025
KKR2143962		MILWAUKEE	WI		09/17/2025	7.375	121,079		(9)				156,700	08/12/2025
KKR2103746		NITRO	WV		07/30/2025	7.500	116,519		(25)				159,300	06/28/2025
0399999. Mortgages in good standing - residential mortgages-all other							163,186,707		(11,176)				242,681,099	XXX
3741158		FAIRHOPE	AL		06/02/2021	3.390	17,491,950						32,067,000	05/01/2024
3741221		MADISON	AL		12/08/2021	3.300	29,198,400						36,735,000	05/01/2024
3741243		BIRMINGHAM	AL		02/15/2022	3.560	27,605,510						33,335,000	08/01/2025
3741522		HUNTSVILLE	AL		06/27/2025	6.950	27,694,489		8,017				37,699,200	04/01/2025
3740700		GLENDALE	AZ		02/28/2024	4.050	23,071,818						29,861,784	05/01/2023
3740946		MESA	AZ		12/19/2018	4.555	32,549,216						59,892,000	12/31/2024
3741081		GOODYEAR	AZ		10/02/2020	3.190	36,375,000						69,225,000	12/31/2023
3741182		MESA	AZ		12/21/2023	2.600	20,449,000						38,610,000	12/31/2024
3741200		SCOTTSDALE	AZ		12/21/2023	2.790	72,864,000						115,920,000	05/01/2024
3741249	0	CHANDLER	AZ		04/13/2022	3.490	8,670,000						43,660,000	12/31/2024
3741249		CHANDLER	AZ		04/13/2022	3.490	21,420,000						43,660,000	12/31/2024
3741307		PHOENIX	AZ		08/28/2023	8.023	10,047,649		44,550		550,791		18,320,160	08/31/2023
3741363		GLENDALE	AZ		04/16/2024	5.550	10,103,786		77,079				17,992,000	03/13/2024
3741374		PHOENIX	AZ		06/10/2024	7.000	23,467,000	(1,643,623)			496,814		23,467,000	12/31/2025
3741392		TEMPE	AZ		07/30/2024	5.460	19,721,870		73,743				30,705,000	07/15/2024
3741393		PHOENIX	AZ		07/30/2024	5.460	20,352,970		76,102				31,816,412	07/15/2024
3741443		TUCSON	AZ		12/10/2024	5.880	26,235,000						41,308,200	11/11/2024
3741540		MESA	AZ		06/30/2025	6.423	184,294,435		120,577				263,775,600	06/06/2025
3741563		TUSCON	AZ		12/23/2025	5.980	83,160,000						141,317,647	08/18/2025
3741572		PHOENIX	AZ		10/10/2025	5.240	12,292,380		4,055				20,590,000	09/12/2025
3727054		ROSEVILLE	CA		11/18/2011	7.090	399,065						6,416,944	08/13/2002
3727081		ROSEVILLE	CA		11/18/2011	6.680	1,828,729						21,547,253	11/01/2020
3727380		DAVIS	CA		05/05/2003	6.050	1,358,848						17,550,000	08/01/2020
3727746		LONG BEACH	CA		09/29/2003	5.200	1,843,469						35,910,000	08/01/2020
3729928		SOUTH GATE	CA		08/26/2005	5.420	794,401						3,615,625	06/22/2009
3729937		SOUTH GATE	CA		08/26/2005	5.420	611,148						2,698,795	06/22/2009
3729946		SOUTH GATE	CA		08/26/2005	5.420	1,252,904						8,067,742	01/01/2013
3729955		SOUTH GATE	CA		08/26/2005	5.420	351,410						5,325,000	06/22/2009
3729955		SOUTH GATE	CA		08/26/2005	5.420	916,723						5,325,000	06/22/2009
3729964		SOUTH GATE	CA		08/26/2005	5.420	977,577						4,075,000	06/22/2009
3729973		SOUTH GATE	CA		09/23/2005	5.420	1,396,302						12,480,000	04/06/2016
3730353		MODESTO	CA		12/29/2005	5.580	3,370,688						26,652,116	07/22/2022
3740118		SAN JOSE	CA		11/18/2011	5.980	6,505,231						19,742,380	12/31/2024
3740161		LIVERMORE	CA		06/11/2008	6.280	4,569,734						15,297,599	12/31/2024
3740162		PLEASANT HILL	CA		06/11/2008	6.280	4,569,734						13,898,337	12/31/2024
3740433		SOUTHGATE	CA		11/05/2012	4.200	5,394,155						43,883,871	12/31/2024
3740499		SAN RAMON	CA		08/07/2013	4.700	34,088,916						48,575,692	12/01/2024
3740501		SAN FRANCISCO	CA		11/13/2013	4.870	34,110,291						42,566,113	09/01/2024
3740581		GLENDALE	CA		09/05/2014	4.060	90,948,057		9,503				185,297,500	12/01/2023
3740623		LOS ANGELES	CA		02/28/2024	3.660	148,200,000						214,890,000	11/15/2024
3740662		IRVINE	CA		07/29/2015	4.100	32,991,279						78,581,176	11/01/2024
3740666		LAGUNA NIGUEL	CA		08/27/2015	4.230	11,655,848						27,739,429	11/01/2024

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Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3740692		CERRITOS	CA		02/28/2024	4.000	29,366,892						39,070,247	07/01/2023
3740706		SAN JOSE	CA		12/15/2015	5.390	8,800,000						26,264,420	12/31/2024
3740708		PLEASANT HILL	CA		12/15/2015	5.390	4,000,000						11,670,672	12/31/2024
3740715		LIVERMORE	CA		12/15/2015	5.390	6,500,000						20,874,190	12/31/2024
3740726		SAN DIEGO	CA		02/28/2024	3.680	59,308,682						120,353,442	06/30/2025
3740749		SANTA FE SPRINGS	CA		03/20/2025	3.770	16,535,446						79,910,240	06/30/2025
3740752		CORTE MADERA	CA		08/05/2016	3.500	113,866,568						158,328,889	10/01/2023
3740753		PLEASANTON	CA		08/15/2016	3.500	48,872,727	(40,727,273)					48,872,727	09/30/2025
3740755		SAN DIEGO	CA		06/17/2025	3.850	26,800,000						38,285,714	10/01/2023
3740756		SAN DIEGO	CA		06/17/2025	3.500	29,800,000						52,425,926	10/01/2023
3740758		TORRANCE	CA		02/28/2024	3.500	64,900,000						285,073,250	06/30/2025
3740759		FONTANA	CA		06/17/2025	3.500	39,700,000						144,653,380	06/30/2025
3740772		MONTEREY PARK	CA		10/05/2016	3.800	39,300,000						63,484,615	11/01/2023
3740773		SUN VALLEY	CA		06/17/2025	3.800	19,000,000						35,861,736	06/30/2025
3740826		LOS ANGELES	CA		09/24/2025	3.610	24,320,000						47,582,609	12/31/2023
3740827		WOODLAND HILLS	CA		02/28/2024	3.610	65,650,000						123,056,951	12/31/2023
3740839		CORONA	CA		02/28/2024	4.140	52,900,000						159,510,012	11/01/2023
3740959		COMMERCE	CA		02/28/2024	4.400	133,098,867						210,319,790	12/01/2023
3740974		SAN DIEGO	CA		02/28/2024	4.410	71,540,825						93,480,000	12/31/2024
3740987		SAN MATEO	CA		03/08/2019	4.810	47,193,649		30,644				70,364,405	03/24/2019
3741002		SAN BERNARDINO	CA		04/08/2019	4.200	29,800,519						188,416,184	12/01/2025
3741021		LOS ALAMITOS	CA		08/21/2019	3.500	44,000,000						91,315,682	06/30/2025
3741024		LOS ANGELES	CA		02/28/2024	3.150	100,195,698						196,820,000	06/30/2025
3741029		BERKELEY	CA		10/09/2019	3.350	50,500,000						68,614,130	12/01/2023
3741049		COMPTON	CA		01/31/2020	3.700	14,840,514						55,613,242	12/31/2023
3741053		SANTE FE SPRINGS	CA		02/28/2024	3.120	123,000,000						240,834,000	06/30/2025
3741057		LOS ANGELES	CA		03/12/2020	3.130	324,175,000						591,301,941	11/01/2023
3741062		VERNON	CA		08/27/2024	3.000	14,400,000						32,437,895	12/31/2023
3741072		NEWARK	CA		08/27/2020	3.060	186,209,240						395,880,844	11/01/2023
3741075		PITTSBURG	CA		11/09/2020	3.850	82,590,901						221,520,000	12/31/2023
3741146		CONCORD	CA		05/26/2021	3.400	23,047,686						29,400,000	12/31/2023
3741148		RANCHO SANTA MARGARI	CA		02/28/2024	2.770	58,080,000						100,320,000	11/01/2024
3741151		SAN FRANCISCO	CA		06/30/2021	3.160	8,484,252						15,498,000	12/31/2024
3741168		DOWNEY	CA		08/19/2021	3.520	6,923,868						12,234,647	10/01/2024
3741176		CHINO	CA		12/21/2023	2.600	19,677,180						66,246,506	12/31/2024
3741183		SAN FRANCISCO	CA		10/21/2021	6.350	12,597,364		9,761				15,768,242	09/01/2024
3741189		GRANADA HILLS	CA		12/21/2021	3.130	29,050,000						49,717,000	10/01/2024
3741219		SAN MATEO	CA		12/07/2021	3.020	48,140,000						61,669,000	05/01/2024
3741234		TARZANA	CA		03/17/2022	3.260	18,162,261						34,290,000	01/25/2022
3741238		MORENO VALLEY	CA		03/10/2022	3.200	27,135,000						69,660,000	06/30/2025
3741239		RIALTO	CA		02/25/2022	3.290	301,359,512						549,972,710	06/30/2025
3741246		BLOOMINGTON	CA		03/17/2022	3.520	361,852,000						603,717,000	06/30/2025
3741263		ENCINITAS	CA		07/11/2022	4.480	48,536,993						95,788,933	06/30/2025
3741264		SACRAMENTO	CA		06/02/2022	4.700	21,280,000						28,224,000	06/30/2025
3741270		ENCINITAS	CA		07/11/2022	4.480	25,966,619						40,577,170	06/30/2025
3741275		SAN FRANCISCO	CA		09/12/2022	6.270	81,626,536		93,790				142,965,000	06/30/2025
3741292		LAGUNA HILLS	CA		03/17/2023	6.370	74,913,365						123,111,253	02/01/2023
3741310		ONTARIO	CA		08/22/2023	6.480	114,950,000						284,350,000	05/18/2023
3741311		SAN DIEGO	CA		07/20/2023	5.900	292,986,978		377,275				574,132,000	06/02/2023
3741312		SAN MATEO	CA		08/10/2023	7.130	31,604,634						47,712,000	11/01/2025
3741320		RIVERSIDE	CA		09/27/2023	6.350	57,859,175						111,078,000	08/17/2023
3741356		LA CANADA FLINTRIDGE	CA		03/22/2024	6.080	18,054,400						32,736,000	02/28/2024

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Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741361		SAN DIEGO	CA		05/30/2024	5.980	58,072,734						114,262,029	03/21/2024
3741371		CHINO	CA		07/10/2024	5.860	47,975,000						93,021,000	05/21/2024
3741397		BURBANK	CA		09/27/2024	6.800	21,707,000						37,486,319	08/15/2024
3741416	0	CARLSBAD	CA		11/06/2024	5.440	7,221,000						81,774,000	09/14/2024
3741416		CARLSBAD	CA		11/06/2024	5.440	36,852,000						81,774,000	09/14/2024
3741418		FONTANA	CA		09/18/2024	5.860	23,364,000						34,515,000	08/22/2024
3741425		RIVERSIDE	CA		10/09/2024	6.223	25,890,455		83,564				44,814,600	09/13/2024
3741428		LONGBEACH	CA		11/25/2024	5.360	13,719,000						26,362,000	09/20/2024
3741435		RANCHO CUCAMONGA	CA		09/26/2024	5.833	14,301,078		(76,944)				36,664,549	05/06/2024
3741442		NORTH HOLLYWOOD	CA		11/25/2024	5.320	29,148,937		51,937				44,122,500	10/23/2024
3741446		LOS ANGELES	CA		12/16/2024	6.620	208,000,000						297,736,400	10/17/2024
3741467		DALY CITY	CA		02/10/2025	5.840	16,189,900						25,625,731	01/11/2025
3741469		SAN FRANCISCO	CA		01/13/2025	6.000	22,886,873						34,947,000	12/10/2024
3741470		STOCKTON	CA		02/20/2025	6.773	2,900,340		12,315		79,230		6,886,426	01/17/2025
3741475		DALY CITY	CA		02/10/2025	5.840	12,453,022						24,857,017	01/11/2025
3741479		SAN MATEO	CA		03/27/2025	6.170	93,240,927						154,176,615	02/26/2025
3741480		UNION CITY	CA		03/27/2025	5.730	28,854,894		66,018				45,304,121	02/28/2025
3741481		SANTA ROSA	CA		04/30/2025	5.580	12,671,707		26,767				23,898,600	03/13/2025
3741496		SANTA BARBARA	CA		04/16/2025	5.700	391,218,000						652,030,000	02/26/2025
3741502		LOS ANGELES	CA		05/07/2025	5.800	106,503,033		9,633				150,693,636	04/16/2025
3741531		SAN DIEGO	CA		08/27/2025	5.330	66,117,694		32,714				132,344,720	06/05/2025
3741532		PALO ALTO	CA		08/08/2025	7.723	32,277,590		31,310				56,234,600	06/03/2025
3741541		VERNON	CA		08/07/2025	5.850	27,486,997		1,310				42,135,600	07/09/2025
3741542		ENCINITAS	CA		09/29/2025	5.300	34,598,400		1,032				64,454,000	07/19/2025
3741547		SAN DIEGO	CA		09/24/2025	7.773	35,605,172		40,152		373,897		61,045,661	09/30/2025
3741549		BAKERSFIELD	CA		09/17/2025	7.500	43,929,147		28,478				67,317,306	03/25/2025
3741558		SAN FRANCISCO	CA		09/17/2025	7.123	17,541,507		8,607				40,040,000	08/13/2025
3741573		FONTANA	CA		12/11/2025	5.510	95,904,000						219,340,800	10/09/2025
3741599		COSTA MESA	CA		12/23/2025	5.660	10,359,630						16,836,000	11/19/2025
3800113	0	TORRANCE	CA		07/01/2015	4.500	5,688,112		(8,647)				27,000,000	12/31/2022
3800211	0	LOS ANGELES	CA		05/12/2017	4.280	44,000,000						71,600,000	12/31/2023
3800215	0	PALO ALTO	CA		09/08/2017	3.990	23,500,020						40,000,000	12/31/2023
3800232	0	ONTARIO	CA		05/26/2022	4.300	68,000,000						126,350,000	04/25/2022
3740794		DENVER	CO		12/20/2016	4.630	61,561,764		53,379				126,498,949	08/01/2024
3741008		DENVER	CO		05/29/2019	4.090	156,200,000						282,509,000	11/30/2025
3741097		ARVADA	CO		01/28/2021	2.750	26,840,000						41,844,000	08/01/2024
3741250		DENVER	CO		05/17/2022	3.350	53,690,000						67,791,000	12/31/2025
3741267		GOLDEN	CO		06/21/2022	4.830	15,694,000						25,592,000	06/30/2025
3741337		COLORADO SPRINGS	CO		12/20/2023	6.350	30,216,852		116,125				42,732,900	08/31/2025
3741350		DENVER	CO		04/10/2024	7.023	49,194,474		138,470				51,655,680	10/30/2025
3741375		THORNTON	CO		06/24/2024	7.523	24,735,351		80,160		1,583,611		48,094,664	06/30/2024
3741387		LITTLETON	CO		07/29/2024	5.170	12,211,967		69,090				21,449,140	06/24/2024
3741420		DENVER	CO		10/01/2024	5.450	49,005,000						84,150,000	08/21/2024
3741468		AURORA	CO		02/26/2025	5.910	32,381,240						52,737,800	01/06/2025
3741512		COLORADO SPRINGS	CO		06/17/2025	6.030	21,441,200						31,411,600	05/07/2025
3741536		DENVER	CO		08/12/2025	7.173	(561,313)				5,823		13,379	08/28/2025
3741537		DENVER	CO		07/22/2025	6.073	40,954,328		25,352				87,912,000	06/23/2025
3740982		SIMSBURY	CT		04/10/2019	4.610	10,838,504						28,371,930	07/11/2025
3741233		STRATFORD	CT		02/16/2022	3.410	22,853,471						31,111,482	08/07/2025
3741259		STRATFORD	CT		06/21/2022	6.500	1,886,336						2,664,559	08/07/2025
3741463		HAMDEN	CT		01/27/2025	5.710	59,310,589						99,925,000	12/19/2024
3741515		NEW HAVEN	CT		08/05/2025	5.970	73,660,036		2,046				127,345,440	05/16/2025

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Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3740743		WASHINGTON	DC		07/22/2016	3.650	59,092,079		6,723				93,034,286	11/01/2025
3740885		WASHINGTON	DC		11/16/2017	3.940	1,775,159		205				2,544,972	10/01/2023
3740965		WASHINGTON	DC		02/28/2024	4.526	64,893,000						234,356,547	12/01/2024
3741211		WASHINGTON	DC		12/08/2021	2.910	156,372,000						192,560,000	11/01/2023
3741423		WASHINGTON	DC		10/07/2024	6.000	44,880,000						78,427,800	07/30/2024
3741456		WASHINGTON	DC		12/18/2024	6.023	1,922,955		4,335				3,107,600	09/26/2024
3741560		WASHINGTON	DC		11/25/2025	3.000	49,939,210		1,710				51,860,000	10/29/2025
4500004		ERKRATH	DEU		12/19/2025	4.600	27,561,577					80,977	139,133,530	
3726682		MIAMI	FL		11/18/2011	7.470	1,989,635						6,309,333	12/11/2001
3740309		GAINSVILLE	FL		05/09/2011	5.640	1,180,910						6,205,682	03/24/2011
3740566		BOCA RATON	FL		06/03/2014	4.320	19,815,104						57,112,000	04/15/2023
3740567		BOCA RATON	FL		06/19/2014	4.310	19,838,229						64,672,000	04/15/2023
3740604		KISSIMMEE	FL		01/09/2015	4.230	17,467,682						30,151,579	07/01/2024
3740674		SANFORD	FL		08/13/2015	4.360	11,488,091						26,138,015	07/01/2023
3740777		BOYNTON BEACH	FL		10/04/2016	3.240	89,200,000						220,571,879	06/30/2025
3740791		MIAMI	FL		11/10/2016	3.990	22,779,987						33,398,936	07/01/2025
3740836		TAMPA	FL		09/24/2025	3.920	27,282,213						61,441,667	07/01/2023
3740899		TAMPA	FL		06/18/2018	3.810	28,341,608		16,905				50,484,452	10/01/2024
3740900		ORLANDO	FL		03/01/2018	3.810	17,682,690						33,416,484	10/29/2024
3740935		TAMPA	FL		02/28/2024	4.410	36,974,006						69,277,171	10/01/2024
3740938		ODESSA	FL		09/05/2018	4.220	27,955,269						52,062,304	11/01/2024
3740956		TAMPA	FL		02/28/2024	4.210	49,558,081						104,993,548	10/01/2024
3740957		MIAMI	FL		11/20/2018	4.160	90,200,000						177,747,059	08/01/2024
3741003		MEDLEY	FL		02/28/2024	4.090	90,569,736						257,779,329	04/01/2025
3741004		DAYTONA BEACH	FL		06/26/2024	4.560	20,236,249						23,796,840	05/01/2025
3741010		BOYNTON BEACH	FL		05/10/2019	3.670	5,472,856						13,533,163	06/30/2025
3741013		JACKSONVILLE	FL		02/28/2024	3.900	22,518,557						36,675,419	05/01/2025
3741014		FORT MYERS	FL		02/28/2024	4.250	12,156,892						57,916,667	04/03/2023
3741023		ORLANDO	FL		02/28/2024	3.550	22,683,982						38,008,646	05/01/2025
3741044		TAMPA	FL		02/28/2024	3.260	43,800,000						75,757,778	06/30/2025
3741046		SARASOTA	FL		11/20/2019	3.400	14,587,698						34,644,378	06/30/2025
3741068		SUNNY ISLES BEACH	FL		06/10/2020	3.550	76,868,238						152,080,000	11/01/2023
3741157		MIAMI	FL		09/01/2021	3.400	49,140,000						97,839,000	08/01/2024
3741172		ORLANDO	FL		08/12/2021	3.150	28,564,620						49,473,000	10/01/2024
3741202		MAITLAND	FL		10/25/2021	2.810	40,967,253						56,376,000	10/01/2024
3741224		MIAMI	FL		02/28/2024	3.110	67,184,355						337,979,085	12/01/2024
3741226		ORLANDO	FL		12/14/2021	5.837	26,258,974						32,149,417	04/01/2025
3741231		PALM BEACH	FL		03/03/2022	3.100	27,000,000						50,625,000	06/30/2025
3741237		POMPANO BEACH	FL		02/22/2022	3.070	33,750,000						39,465,000	09/01/2025
3741244		HIALEAH	FL		05/09/2022	4.265	53,950,903		34,540				114,444,000	11/01/2024
3741268		PALMETTO	FL		07/15/2022	5.030	17,791,200						28,168,000	06/30/2025
3741282		ORLANDO	FL		10/11/2022	5.130	55,759,265						81,365,635	05/01/2025
3741284		FORT LAUDERDALE	FL		10/14/2022	6.272	45,950,000		78,729				65,100,000	09/01/2025
3741314		LONGWOOD	FL		08/07/2023	5.620	40,072,170		78,765				68,140,800	06/28/2023
3741325		FORT LAUDERDALE	FL		10/12/2023	7.580	22,675,703						30,687,000	12/01/2025
3741326		FORT LAUDERDALE	FL		10/12/2023	7.580	18,972,455						24,318,000	12/01/2025
3741327		LUTZ	FL		08/30/2023	5.790	32,519,936		85,295				59,575,200	07/07/2023
3741332		TAMPA	FL		10/23/2023	7.290	445,304						734,000	04/01/2025
3741351		WINTER SPRINGS	FL		02/29/2024	6.420	14,778,692		27,812				32,091,200	11/28/2023
3741364		INDIANTOWN	FL		04/18/2024	6.790	19,238,623		35,620				38,773,200	02/01/2024
3741368		SANFORD	FL		05/22/2024	5.800	22,395,411		84,570				38,632,500	05/02/2024
3741384		GAINESVILLE	FL		06/27/2024	5.850	40,127,254		67,892				64,715,288	05/03/2024

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Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741385		UNION PARK	FL		10/01/2024	6.430	8,687,250						108,704,116	06/14/2024
3741396		FORT LAUDERDALE	FL		08/08/2024	7.150	25,695,895		71,701				43,130,164	07/19/2024
3741401		BRADENTON	FL		09/10/2024	6.100	26,691,678		48,923				57,243,200	05/17/2024
3741422		LAKELAND	FL		08/30/2024	5.720	17,216,000						33,732,600	08/15/2024
3741426		MIAMI BEACH	FL		10/29/2024	5.440	18,021,487						30,666,000	09/16/2024
3741449		WINTER PARK	FL		12/18/2024	6.430	71,370,000						128,588,000	09/25/2024
3741453		MEDLEY	FL		11/26/2024	5.980	12,268,542		9,372				22,654,800	08/26/2024
3741472		FORT MYERS	FL		02/19/2025	6.310	25,609,650						39,831,000	01/17/2025
3741473		WINTER GARDEN	FL		03/04/2025	6.140	29,787,490		4,025				53,051,985	12/17/2024
3741485		WINTER GARDEN	FL		03/26/2025	5.870	30,967,200						47,797,200	02/24/2025
3741491		WINTER GARDEN	FL		04/30/2025	5.770	31,165,000						57,777,200	03/31/2025
3741510		BONITA SPRINGS	FL		05/09/2025	5.850	206,000,000						324,450,000	03/12/2025
3741511		BONITA SPRINGS	FL		05/09/2025	5.828	74,214,005		63,005				117,967,500	03/12/2025
3741544		ARCADIA	FL		07/15/2025	6.150	5,871,767		345				12,326,600	06/28/2025
3741552		RIVIERA BEACH	FL		09/08/2025	6.450	100,423,099		143,465				194,633,841	03/14/2025
3741565		WINTER GARDEN	FL		10/17/2025	7.760	(128,584)				548		1,249	10/30/2025
3741576		MIAMI LAKES	FL		10/14/2025	5.351	41,395,084		3,632				76,358,400	09/08/2025
3741596		NAPLES	FL		12/30/2025	5.740	22,001,938						36,630,500	10/25/2025
3800108	0	PORT CHARLOTTE	FL		07/01/2015	4.650	1,015,802		(17,061)				19,500,000	11/01/2018
3730643		ATLANTA	GA		02/28/2024	5.710	32,041,155						60,805,389	11/01/2023
3740232		FORT OGLETHORPE	GA		03/05/2010	6.500	1,985,546						4,380,000	12/17/2009
3740465		CARROLLTON	GA		04/10/2013	3.750	1,993,190						14,320,765	11/01/2022
3740496		ATLANTA	GA		02/28/2024	4.180	40,348,133						67,542,229	07/01/2025
3740519		CONYERS	GA		11/12/2013	4.750	1,432,700						17,811,538	05/01/2022
3740643		SAVANNAH	GA		05/05/2015	3.800	12,709,356						23,009,241	04/08/2023
3740780		ALPHARETTA	GA		09/15/2016	4.050	25,877,523						39,125,597	11/01/2025
3740830		ATLANTA	GA		02/28/2024	4.100	86,279,879						166,581,333	10/01/2023
3740840		ATLANTA	GA		08/07/2017	3.840	18,200,000						45,654,237	02/01/2023
3740958		ATLANTA	GA		02/28/2024	4.440	43,320,017						65,762,466	02/12/2023
3741018		ATLANTA	GA		07/26/2019	3.750	14,151,529	(3,641,937)					14,151,529	12/31/2025
3741038		BUFORD	GA		02/28/2024	3.350	24,740,071						49,944,490	05/01/2025
3741040		ATLANTA	GA		03/31/2020	3.210	116,700,000						218,326,250	04/01/2023
3741145		LAWRENCEVILLE	GA		04/28/2021	3.550	52,500,000						82,180,000	02/15/2024
3741159		GROVETOWN	GA		06/02/2021	3.440	21,136,500						34,965,000	02/01/2024
3741191		AUGUSTA	GA		09/22/2021	2.850	21,536,551						33,670,000	02/01/2024
3741208		MARIETTA	GA		11/05/2021	5.887	16,898,396		27,299				21,235,000	06/01/2025
3741212		ATLANTA	GA		12/09/2021	3.130	83,000,000						104,414,000	03/01/2024
3741235		ATLANTA	GA		01/25/2022	2.910	39,937,500						42,120,000	09/01/2025
3741261		PEACHTREE CORNERS	GA		04/22/2022	5.623	21,266,700		20,162				28,314,000	04/01/2025
3741304		SAVANNAH	GA		06/20/2023	9.050	4,507,500						7,703,419	04/08/2023
3741412		RINCON	GA		09/26/2024	5.420	81,699,600						151,801,400	08/27/2024
3741434		CHAMBLEE	GA		11/19/2024	5.250	42,000,000						72,520,000	09/24/2024
3741437		ATLANTA	GA		10/31/2024	5.280	21,840,000						37,992,500	09/05/2024
3741448		ATLANTA	GA		11/26/2024	6.840	14,156,731		25,471				21,645,000	08/27/2024
3741462		ATLANTA	GA		02/18/2025	6.730	114,838,539		201,433				192,084,400	09/18/2024
3741476		ATLANTA	GA		02/25/2025	7.870	(784,839)						1,130	02/27/2025
3741484		ATLANTA	GA		05/05/2025	5.640	47,813,784		50,244				76,913,100	03/18/2025
3741492		ATLANTA	GA		04/24/2025	5.990	54,742,000						92,248,400	03/26/2025
3741514		ATLANTA	GA		08/05/2025	5.970	23,711,353		703				37,767,630	05/06/2025
3741588		ALPHARETTA	GA		12/17/2025	4.930	7,254,390						13,780,000	11/07/2025
4500002		WEST THURROCK	GBR		11/12/2025	6.669	50,241,302					1,191,562	406,643,485	11/01/2025
3740737		PEARL CITY	HI		06/17/2025	3.750	21,498,945						38,074,576	06/30/2025

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Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741036		HONOLULU	HI		10/23/2019	3.171	83,700,000						288,147,541	12/31/2022
3741405		HONOLULU	HI		09/23/2024	5.470	36,455,962		140,478				57,275,790	08/13/2024
3741501		WAIMEA	HI		05/06/2025	6.020	59,540,000						176,800,000	04/02/2025
3740921		MERIDIAN	ID		06/06/2018	4.520	22,998,082						63,425,032	12/01/2024
3731350		ARLINGTON HEIGHTS	IL		11/18/2011	6.410	14,468,505						26,876,303	07/01/2023
3740722		ARLINGTON HEIGHTS	IL		06/21/2016	6.500	1,104,466						2,049,969	07/01/2023
3740766		NAPERVILLE	IL		06/17/2025	3.640	29,000,000						48,678,571	12/01/2025
3740767		CHICAGO	IL		10/19/2016	4.150	20,009,690		11,125				28,657,473	08/26/2025
3740774		CHICAGO	IL		05/14/2019	4.820	2,845,296						4,061,165	08/26/2025
3740910		CHICAGO	IL		04/12/2018	4.400	15,010,163						21,195,000	09/01/2025
3740920		WILMINGTON	IL		05/22/2018	4.270	38,688,769						75,444,384	12/01/2024
3740931		CHICAGO	IL		06/28/2018	4.450	90,865,000	(31,457,749)					90,865,000	12/31/2025
3740981		CHICAGO	IL		12/13/2018	4.860	61,100,000						99,443,530	12/01/2023
3741001		JOLIET	IL		06/27/2019	4.030	19,300,000						37,828,000	06/30/2025
3741232		CHICAGO	IL		02/25/2022	5.887	47,937,292		78,229				60,450,000	12/01/2023
3741285		CHICAGO	IL		11/03/2022	6.627	20,427,277		50,181				25,000,000	12/01/2023
3741390		CHICAGO	IL		10/08/2024	6.710	21,413,400						38,236,085	01/22/2024
3741408		CHICAGO	IL		11/26/2024	8.000	107,987,566				4,458,721		141,550,738	04/10/2024
3741444		BLOOMINGDALE	IL		11/22/2024	6.240	32,321,520						50,037,300	10/22/2024
3741451		ELMHURST	IL		01/16/2025	6.150	16,008,267		4,287				30,000,000	11/14/2024
3741457		MELROSE PARK	IL		12/20/2024	5.860	89,076,000						166,846,200	11/04/2024
3741520		ELGIN	IL		06/09/2025	5.990	90,516,764		5,366				138,193,500	05/06/2025
3741559		PONTOON BEACH	IL		09/15/2025	6.100	33,549,746		2,381				52,326,000	08/21/2025
3741561		HUNTLEY	IL		09/23/2025	6.220	55,474,328		3,253				85,289,400	08/14/2025
3741574		CHICAGO	IL		11/04/2025	5.670	30,925,661		368				53,175,000	10/10/2025
3741577		DOWNERS GROVE	IL		12/12/2025	6.285	21,566,160						39,444,600	10/13/2025
3741585		MERRILLVILLE	IL		11/26/2025	5.060	18,179,568						30,470,400	11/12/2025
3800104	0	CHICAGO	IL		07/01/2015	5.370	1,562,810		(21,573)				11,200,000	06/15/2016
3800217	0	WHEATON	IL		04/26/2018	4.340	28,110,000						48,900,000	11/01/2024
3740869		CARMEL	IN		11/15/2017	3.970	15,134,087						26,862,991	09/01/2024
3740888		CARMEL	IN		12/28/2017	4.200	19,580,132						32,878,356	09/01/2024
3741216		INDIANAPOLIS	IN		12/20/2021	3.280	16,973,500						23,157,000	11/01/2024
3741217		INDIANAPOLIS	IN		06/17/2025	2.790	90,850,000						136,828,000	09/01/2024
3741274		INDIANAPOLIS	IN		08/17/2022	4.930	15,819,034						23,333,076	04/01/2025
3741377		PORTAGE	IN		07/19/2024	6.450	10,868,000						18,519,072	06/06/2024
3741411		INDIANAPOLIS	IN		08/26/2024	9.773	19,985,228		115,340				39,809,463	08/05/2024
3741486		FISHERS	IN		03/28/2025	5.870	27,948,000						50,361,200	03/10/2025
3741550		CARMEL	IN		09/16/2025	5.600	21,653,774		1,925				33,947,100	08/13/2025
3740491		OLATHE	KS		06/28/2013	4.330	4,127,742						10,581,395	06/30/2025
3741154		SHAWNEE	KS		06/11/2021	3.250	26,364,545						39,263,636	08/15/2024
3741223		OLATHE	KS		12/30/2021	3.200	30,810,000						39,105,000	08/15/2024
3741433		OLATHE	KS		10/15/2024	5.470	26,600,000						44,170,000	09/24/2024
3741601		EDGERTON	KS		12/23/2025	5.650	25,398,551						39,711,000	11/11/2025
3800083	0	SHAWNEE	KS		07/01/2015	6.900	11,423,193		(213,344)				23,100,000	11/01/2023
3741265		WALTON	KY		05/25/2022	6.323	36,080,997						103,561,133	05/06/2025
3740473		MANDEVILLE	LA		01/10/2014	4.510	3,382,717						14,355,000	06/01/2020
3740728		BROOKLINE	MA		06/26/2024	4.150	15,445,304						28,030,366	06/01/2025
3740822		BOSTON	MA		04/28/2017	4.020	105,826,366	(14,464,086)	6,832				105,826,949	12/31/2025
3740847		CAMBRIDGE	MA		04/27/2018	4.360	60,590,189		53,929				91,631,359	08/01/2024
3740886		BOSTON	MA		01/26/2018	3.750	19,885,960	(6,207,581)	2,925				19,885,714	09/30/2025
3740948		BRIGHTON	MA		09/06/2018	4.340	253,919,909		27,722				468,931,505	06/30/2024
3740949		WALTHAM	MA		08/30/2018	4.110	75,840,000						116,130,000	11/01/2024

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Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3740972		QUINCY	MA		11/20/2018	4.610	29,860,004						49,282,000	11/01/2024
3740976		EAST BOSTON	MA		12/07/2018	4.470	43,217,023						75,252,680	09/01/2024
3741164		CAMBRIDGE	MA		11/02/2021	3.050	26,000,000						29,185,000	11/01/2025
3741248		BOSTON	MA		04/06/2022	3.993	17,045,243		23,703				42,743,008	11/01/2025
3741257		BURLINGTON	MA		05/05/2022	8.723	8,185,626		15,337				9,672,000	04/24/2025
3741303		BOSTON	MA		06/07/2023	6.298	81,883,465		110,370				203,355,028	06/30/2023
3741487		BOSTON	MA		04/10/2025	6.950	62,646,789		99,439				93,160,000	03/24/2025
3741528		BOSTON	MA		07/14/2025	7.500	112,388,883		79,531				166,330,400	05/22/2025
3741579		METHUEN	MA		10/31/2025	5.480	13,089,891		194				21,228,000	09/02/2025
3741584		BOSTON	MA		11/25/2025	5.573	32,097,450						53,214,000	11/04/2025
3740325		BALTIMORE	MD		09/14/2011	5.480	59,980,480						106,962,520	11/01/2023
3740754		ROCKVILLE	MD		08/23/2016	3.570	38,310,112		3,123				75,730,200	11/01/2022
3740828		LAUREL	MD		05/30/2017	3.610	18,995,000						45,422,826	11/01/2023
3740995		LAUREL	MD		03/28/2019	4.250	43,984,598						93,322,360	08/01/2025
3741028		ROCKVILLE	MD		02/28/2024	3.200	31,827,648						53,924,194	09/01/2025
3741064		BALTIMORE	MD		04/15/2020	5.480	13,300,000						23,717,737	11/01/2023
3741167		ELDERSBURG	MD		12/21/2023	2.610	15,592,000						34,551,872	02/08/2024
3741222		HAGERSTOWN	MD		12/02/2021	5.587	16,740,000		17,017				27,590,000	07/01/2024
3741334		SPARROWS POINT	MD		01/10/2024	6.680	93,206,088						168,469,200	11/28/2023
3741370		BALTIMORE	MD		06/21/2024	6.490	38,885,000						80,800,000	05/13/2024
3741429		OXON HILL	MD		11/06/2024	5.450	18,029,863						39,009,500	08/06/2024
3741465		GLEN BURNIE	MD		12/18/2024	7.120	2,770,719		4,845				3,950,797	12/31/2024
3741505		BETHSEDA	MD		06/05/2025	5.354	60,320,000						86,821,986	04/23/2025
3741521		SPARROWS POINT	MD		06/18/2025	6.340	27,860,965		853				44,820,000	05/29/2025
3741525		BALTIMORE	MD		06/09/2025	6.150	63,829,761		5,649				104,913,600	04/14/2025
3741555		SPARROWS POINT	MD		08/27/2025	6.340	6,467,647		121				10,159,200	07/29/2025
3741043		GUADALAJARA	MEX		12/19/2019	4.660	19,652,812						36,045,000	11/01/2025
3741301		MUNICIPIO DE CUAUTIT	MEX		07/07/2023	6.226	30,515,812						113,540,604	06/01/2023
3741323		APODACA	MEX		07/07/2023	6.226	20,527,152						113,540,604	06/01/2023
3741324		CUAUTITLAN IZCAL	MEX		07/07/2023	6.226	15,377,036						113,540,604	06/01/2023
3741439		COL SAN JUAN	MEX		11/12/2024	6.226	6,266,038						8,772,453	10/21/2024
3741272		DETROIT	MI		08/25/2022	4.735	38,466,101						55,100,456	12/01/2025
3741500		DETROIT	MI		04/11/2025	5.570	23,140,000						39,000,000	02/17/2025
3741529		HARPER WOODS	MI		08/01/2025	5.900	71,890,876		2,836				110,407,200	06/12/2025
3740322		MINNEAPOLIS	MN		06/23/2011	5.690	760,349						3,262,264	05/04/2011
3740359		DULUTH	MN		11/16/2011	4.950	3,073,919						6,751,074	10/11/2011
3740360		DULUTH	MN		11/16/2011	4.750	687,003						2,207,081	10/11/2011
3740362		BLAINE	MN		04/18/2012	5.480	2,866,368						8,144,500	12/01/2024
3740427		INVER GROVE HEIGHTS	MN		10/18/2012	4.300	3,528,851						9,967,610	11/23/2021
3740443		MINNEAPOLIS	MN		11/20/2012	4.290	1,556,731						5,338,065	07/25/2018
3740450		BLAINE	MN		12/14/2012	4.820	1,849,879						4,363,882	12/01/2024
3740484		MINNEAPOLIS	MN		08/29/2013	3.650	4,421,457						11,498,182	11/01/2024
3740495		MONTICELLO	MN		08/08/2013	4.700	1,366,323						3,411,667	08/01/2016
3740721		EDEN PRAIRIE	MN		04/14/2016	4.070	14,104,136						23,352,000	12/01/2024
3741333		FRIDLEY	MN		10/19/2023	6.970	572,228						888,500	08/23/2023
3741490		SHAKOPEE	MN		05/01/2025	5.860	33,044,400						54,800,000	03/26/2025
3740087		WENTZVILLE	MO		11/18/2011	6.210	5,219,556						12,444,444	11/01/2021
3740926		KANSAS CITY	MO		02/28/2024	4.230	26,777,168						39,882,927	09/28/2024
3741190		BRIDGETON	MO		10/19/2021	5.637	26,718,587		19,714				36,778,000	08/01/2025
3741299		KANSAS CITY	MO		06/28/2023	5.750	29,558,250						49,648,800	05/09/2023
3741092		OLIVE BRANCH	MS		02/12/2021	5.987	127,300,000		12,811				258,507,228	09/01/2024
3741193		OLIVE BRANCH	MS		12/21/2023	2.220	332,978,775						600,793,962	07/25/2024

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3741293		OLIVE BRANCH	MS		05/18/2023	6.250	55,419,000						110,411,700	03/01/2023
3728547		ASHEVILLE	NC		10/04/2004	6.530	526,239						3,344,444	08/03/2004
3730139		ASHEVILLE	NC		11/03/2006	5.740	488,829		593				1,750,000	10/01/2006
3740314		HENDERSONVILE	NC		05/18/2011	6.000	863,270						2,229,264	03/21/2011
3740793		RALEIGH	NC		01/25/2017	4.730	41,562,288						58,430,987	04/01/2025
3740801		CHARLOTTE	NC		03/01/2017	4.400	82,972,881						125,809,345	08/01/2025
3740817		WILMINGTON	NC		07/27/2017	4.530	12,071,820						30,726,651	08/01/2023
3740937		DURHAM	NC		02/28/2024	4.220	36,802,588						51,780,508	08/01/2023
3740939	0	CARY	NC		02/28/2024	4.220	10,728,022						58,684,565	08/01/2023
3740939		CARY	NC		02/28/2024	4.220	25,052,218						58,684,565	08/01/2023
3740944		RALEIGH	NC		07/31/2018	4.270	38,855,899						63,285,395	05/01/2025
3740984		CHARLOTTE	NC		12/20/2018	4.600	60,868,192						99,044,335	06/01/2025
3741032		CHARLOTTE	NC		09/12/2019	3.300	23,375,000						41,360,000	06/30/2025
3741048		CHARLOTTE	NC		12/03/2019	3.550	17,000,000						27,577,778	06/30/2025
3741065		CHARLOTTE	NC		03/19/2020	3.400	40,765,594						60,770,000	04/01/2025
3741152		CHARLOTTE	NC		02/28/2024	3.040	24,882,000						38,016,000	04/01/2024
3741171		HUNTERSVILLE	NC		07/29/2021	2.900	27,625,000						39,520,000	04/01/2024
3741188		RALEIGH	NC		10/20/2021	4.730	6,339,933						8,909,013	04/01/2025
3741206		MOORESVILLE	NC		11/05/2021	5.887	13,026,051		21,586				14,632,000	04/01/2025
3741276		FAYETTEVILLE	NC		07/08/2022	5.290	10,633,579						16,192,000	07/01/2025
3741345		CHARLOTTE	NC		12/28/2023	6.050	6,853,539		26,531				12,200,000	11/29/2023
3741395		HUNTERSVILLE	NC		08/14/2024	6.310	18,417,153						32,314,026	06/21/2024
3741424		CHARLOTTE	NC		10/22/2024	5.140	46,277,092		85,705				78,564,689	08/14/2024
3741445		CARY	NC		12/20/2024	6.200	111,926,000						203,400,600	08/12/2024
3741488		CHARLOTTE	NC		04/11/2025	5.500	26,122,750		27,538				48,607,600	03/19/2025
3741538		RALEIGH	NC		07/31/2025	6.130	56,000,596		8,227				81,240,900	07/16/2025
3741548		CHARLOTTE	NC		08/05/2025	6.423	39,998,179		41,729		301,356		65,218,800	07/11/2025
3741591		CARY	NC		12/08/2025	5.060	23,712,939						37,244,200	10/14/2025
3740740		ELKHORN	NE		08/04/2016	3.990	7,578,336						13,386,506	06/30/2025
3740595		EDISON	NJ		02/28/2024	4.380	13,984,196						24,746,604	11/01/2025
3740657		SHORT HILLS	NJ		09/15/2015	3.480	178,981,170		119,110				286,719,714	12/01/2023
3740820	0	UNION	NJ		05/17/2017	4.050	7,597,235						41,353,136	11/01/2023
3740820		UNION	NJ		05/17/2017	4.050	8,274,562						41,353,136	11/01/2023
3740850		SECAUCUS	NJ		10/10/2017	3.750	20,638,098		2,025				49,085,399	11/01/2023
3740851		FRANKLIN LAKES	NJ		08/10/2017	3.870	11,831,242						25,900,021	09/01/2023
3740875		EAST HANOVER	NJ		11/15/2017	4.030	39,378,636		5,111				58,004,444	10/01/2023
3740881		UNION TOWNSHIP	NJ		11/15/2017	4.010	26,303,843		3,031				38,125,000	09/01/2023
3740898		JERSEY CITY	NJ		01/31/2018	3.880	62,310,060		7,078				108,140,870	08/01/2024
3740940		JERSEY CITY	NJ		02/28/2024	4.070	103,500,000						193,726,718	08/01/2024
3740985		NORTH BERGEN	NJ		01/10/2019	4.510	15,302,047						40,825,161	07/01/2024
3740990		JERSEY CITY	NJ		06/17/2025	4.200	54,306,641						89,025,641	08/04/2025
3741000		SECAUCUS	NJ		04/02/2019	4.230	53,417,082		2,926				79,630,435	08/04/2025
3741007		SOMERVILLE	NJ		06/03/2019	4.200	5,358,201						10,086,792	09/01/2025
3741017		CHERRY HILL	NJ		06/28/2019	4.200	17,368,271						25,563,636	06/30/2025
3741073		KEARNY	NJ		09/15/2020	3.300	50,100,000						85,863,692	11/01/2023
3741153		WARREN	NJ		02/28/2024	2.650	66,047,394						75,509,000	12/01/2023
3741160		MARLBORO	NJ		08/17/2021	3.320	8,835,706						28,560,619	10/01/2024
3741196		RAHWAY	NJ		11/16/2021	2.950	38,922,949						60,066,000	07/01/2024
3741197		RAHWAY	NJ		11/16/2021	2.950	18,071,369						29,536,000	08/01/2024
3741210		LOGAN TOWNSHIP	NJ		11/23/2021	2.780	110,390,000						212,314,000	11/19/2024
3741240		HACKENSACK	NJ		04/07/2022	3.180	46,020,000						63,720,000	08/04/2025
3741289		PARSIPPANY	NJ		01/11/2023	7.387	41,090,465		166,392		1,699,390		75,739,729	01/31/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741300		CRANBURY	NJ		07/24/2023	5.800	138,790,882						280,854,563	05/05/2023
3741321		DUNELLEN	NJ		10/10/2023	6.150	30,884,700						51,398,100	08/21/2023
3741346		CHERRY HILL	NJ		02/13/2024	7.400	48,399,873						92,214,000	01/18/2024
3741348		MAHWAH	NJ		02/16/2024	6.300	27,450,000						45,811,000	12/13/2023
3741352		SOMERSET	NJ		03/26/2024	6.250	25,524,819		19,116				41,901,600	02/28/2024
3741410		HAMILTON TOWNSHIP	NJ		09/24/2024	5.800	29,252,000						48,486,192	08/06/2024
3741438		BRICK	NJ		11/21/2024	5.200	32,806,379						59,510,771	10/30/2024
3741452		WOOLWICH TOWNSHIP	NJ		01/16/2025	6.150	29,438,423		7,883				58,080,000	11/18/2024
3741464		BELLEVILLE	NJ		12/20/2024	5.930	48,294,900						89,319,600	11/21/2024
3741474		SOMERSET	NJ		03/31/2025	7.023	1,659,445		8,024		60,242		3,116,207	03/31/2025
3741477		WARREN	NJ		02/27/2025	6.000	38,989,500						61,990,500	02/05/2025
3741493		MARLBORO	NJ		05/19/2025	6.350	58,500,000						85,475,000	03/04/2025
3741556		LIVINGSTON	NJ		09/17/2025	5.840	19,031,193		243				30,022,800	08/08/2025
3741567		MANALAPAN	NJ		11/18/2025	7.084	(813,010)						1,495	11/25/2025
3800233	0	HOBOKEN	NJ		08/31/2022	5.300	26,400,000						44,000,000	07/08/2022
3741313		LAS VEGAS	NV		08/17/2023	7.773	10,301,838		60,261		721,688		20,839,593	08/31/2023
3741347		SPARKS	NV		01/30/2024	6.370	16,470,000						29,158,000	01/05/2024
3741419		MCCARRAN	NV		10/08/2024	5.610	302,670,000						494,414,100	09/04/2024
3741430		LAS VEGAS	NV		10/30/2024	5.100	15,600,750						28,365,000	09/11/2024
3741575		LAS VEGAS	NV		12/18/2025	5.500	53,438,908						89,154,000	11/01/2025
3740316		COBLESKILL	NY		05/18/2011	6.000	296,640						688,705	03/17/2011
3740485		STONY BROOK	NY		07/01/2013	3.550	6,856,802						29,451,852	08/01/2025
3740486		STONY BROOK	NY		06/10/2013	3.550	6,638,010						22,135,385	08/01/2025
3740507		NEW YORK	NY		10/17/2013	5.670	19,839,516						24,184,028	12/31/2024
3740550		YONKERS	NY		07/10/2014	4.930	17,353,101		850				126,000,000	12/01/2023
3740553		NEW YORK	NY		06/27/2014	4.860	81,594,072						228,278,246	07/23/2025
3740642		PORT CHESTER	NY		06/09/2015	4.250	68,904,008						104,400,000	10/01/2024
3740688		NEW YORK	NY		10/23/2015	6.140	20,000,000		1,322				28,333,356	03/01/2025
3740833		NEW YORK	NY		05/10/2017	4.480	43,756,980		415				63,392,541	01/01/2023
3740929		NEW YORK	NY		06/28/2018	4.230	65,416,323						95,400,000	11/01/2024
3740996		NEW YORK	NY		03/19/2019	5.000	26,200,000						72,814,992	07/23/2025
3741016		NEW YORK	NY		02/28/2024	3.670	57,700,000						86,998,155	06/30/2025
3741037		NEW YORK	NY		02/28/2024	3.000	43,200,000						82,512,000	12/01/2022
3741042		NEW YORK	NY		11/01/2019	3.467	165,000,000						450,000,000	12/31/2022
3741142		BROOKLYN	NY		05/05/2021	3.650	11,700,000						19,620,000	07/01/2024
3741149		NEW YORK	NY		08/26/2021	3.400	30,682,881						105,386,667	12/01/2024
3741175		YAPHANK	NY		08/26/2021	3.200	15,870,000						31,464,000	08/01/2024
3741214		NEW YORK	NY		12/02/2021	2.990	120,848,000						208,761,030	10/01/2024
3741256		NEW YORK	NY		06/08/2022	4.110	130,880,845						180,880,000	07/30/2025
3741318		NEW YORK	NY		08/28/2023	6.430	65,349,373		224,293				103,199,122	11/01/2025
3741335		STATEN ISLAND	NY		12/06/2023	6.970	18,785,000						29,750,000	11/01/2023
3741355		YONKERS	NY		03/28/2024	6.300	24,800,000						68,547,200	02/18/2024
3741373		NEW YORK	NY		06/28/2024	6.000	16,817,449		12,451				29,658,687	05/08/2024
3741431		NEW YORK	NY		10/24/2024	6.023	102,262,308		202,468				177,278,600	07/30/2024
3741436		NEW YORK	NY		11/12/2024	6.950	23,369,332						40,545,000	09/17/2024
3741447		SELDEN	NY		11/27/2024	7.870	16,156,185				209,881		25,168,478	10/10/2024
3741454		BROOKLYN	NY		12/17/2024	5.300	135,908,939		1,722,006				194,608,664	11/05/2024
3741471		MASPETH	NY		01/17/2025	6.260	131,600,000						257,600,000	10/25/2024
3741494		NEW YORK	NY		06/10/2025	5.460	176,150,000						363,925,900	04/01/2025
3741504		NEW YORK	NY		05/22/2025	6.750	29,131,914		1,074				46,170,000	04/15/2025
3741523		NEW YORK	NY		06/06/2025	6.070	13,863,138		12,458				21,729,840	05/16/2025
3741524		NEW YORK	NY		06/06/2025	6.070	22,965,782		20,692				35,753,520	05/16/2025

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Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741526		BROOKLYN	NY		07/10/2025	5.440	51,773,787		14,398				79,413,000	04/23/2025
3741539		MT. SINAI	NY		08/21/2025	8.150	11,106,554		9,537		254,019		20,612,243	08/29/2025
3741564		NEW YORK	NY		09/30/2025	7.273	27,898,227		13,640				53,613,000	08/27/2025
3741586		NEW YORK	NY		12/01/2025	6.730	37,293,984						81,119,324	08/14/2025
3741587		NEW YORK	NY		12/01/2025	7.073	(549,000)						2,167	08/14/2025
3740043		STRONGSVILLE	OH		11/18/2011	5.870	9,442,527						19,728,186	11/01/2023
3740622		NEW ALBANY	OH		06/04/2015	4.170	11,069,023						25,432,836	11/01/2024
3740741		WESTLAKE	OH		07/05/2016	4.110	18,122,859						28,966,569	10/01/2023
3740877		NEW ALBANY	OH		11/29/2017	4.170	15,139,004						36,200,000	11/01/2024
3740883		WESTLAKE	OH		11/02/2017	5.210	687,096		862				2,083,414	10/01/2023
3740971		PARMA	OH		05/21/2024	4.670	22,989,766						38,908,143	09/01/2024
3741045		WESTERVILLE	OH		12/02/2019	3.780	28,383,783						45,015,625	02/01/2022
3741090		CINCINNATI	OH		12/30/2020	4.340	1,520,000						2,797,128	06/30/2024
3741173		WEST JEFFERSON	OH		12/21/2023	2.600	93,389,625						159,569,636	09/01/2024
3741218		WESTERVILLE	OH		02/03/2022	3.490	6,943,293						10,056,000	02/01/2022
3741283		OBETZ	OH		09/20/2022	6.123	88,200,000		114,430				168,000,000	08/07/2025
3741343		DUBLIN	OH		12/29/2023	6.873	27,293,399		97,948				43,610,100	11/27/2023
3741383		VANDALIA	OH		09/06/2024	6.260	11,325,000						19,003,350	07/15/2024
3741441		KENWOOD	OH		12/17/2024	5.280	56,310,232						112,238,100	11/01/2024
3741570		NEW ALBANY	OH		10/03/2025	6.660	54,026,511		182,939				85,740,713	06/25/2023
3741571		NEW ALBANY	OH		10/03/2025	6.410	119,586,256		65,782				172,319,934	06/25/2023
3740922		PORTLAND	OR		06/26/2024	4.780	16,013,000	(3,343,595)					16,013,000	12/31/2025
3740969		PORTLAND	OR		01/17/2019	4.380	32,175,000						56,365,263	12/31/2023
3741440		HILLSBORO	OR		12/17/2024	5.190	61,747,268						125,737,200	10/30/2024
3727942		EXTON	PA		03/12/2004	6.150	12,210,366						47,547,363	11/01/2025
3728378		WEST SADSBURY	PA		09/09/2004	6.276	5,235,477						29,858,182	12/01/2023
3730102	0	MONTGOMERY	PA		01/26/2006	5.350	2,189,640						10,827,586	08/15/2005
3730102		MONTGOMERY	PA		01/26/2006	5.350	3,023,788						10,827,586	08/15/2005
3740384		EXTON	PA		05/10/2012	6.150	509,169						1,982,710	11/01/2025
3740631		CHESWICK	PA		04/16/2015	4.160	6,925,976						20,396,216	08/01/2024
3740924		CONSHOHOCKEN	PA		06/21/2018	3.990	44,687,011		4,843				82,728,358	08/01/2024
3740968		PHILADELPHIA	PA		11/27/2018	4.620	20,030,765						27,784,000	10/01/2025
3741060		BALA CYNWYD	PA		03/03/2020	3.920	24,856,976						36,126,000	02/01/2024
3741245		BALA CYNWYD	PA		04/01/2022	3.750	48,085,000						50,445,000	11/01/2025
3741329		PLYMOUTH MEETING	PA		09/29/2023	6.530	32,033,598						50,670,694	06/29/2023
3741339		PHILADELPHIA	PA		03/19/2024	7.523	33,093,657		151,168		2,129,358		56,229,607	03/27/2024
3741394		WESTFIELD	PA		07/30/2024	5.770	193,842,000						359,200,440	06/06/2024
3741407		MIDDLETOWN	PA		08/14/2024	5.350	50,212,250						100,777,900	07/23/2024
3741508		MANCHESTER	PA		06/11/2025	5.850	33,331,200						58,280,000	04/29/2025
3741551		PHILADELPHIA	PA		09/09/2025	6.323	73,324,816		82,996				115,962,300	05/19/2025
3741595		ARDMORE	PA		12/16/2025	5.310	14,337,648						22,753,900	11/06/2025
4500003		NYSA	POL		12/18/2025	4.960	34,752,986						235,391,101	10/13/2025
3740761		HILTON HEAD	SC		10/27/2016	3.550	18,009,046						27,560,000	05/01/2024
3741180	0	GREENVILLE	SC		10/20/2021	3.150	10,005,000						39,260,000	06/01/2024
3741180		GREENVILLE	SC		10/20/2021	3.150	12,420,000						39,260,000	06/01/2024
3741204		MYRTLE BEACH	SC		03/23/2022	3.450	21,600,000						29,592,000	06/30/2025
3741205		MT. PLEASANT	SC		11/05/2021	5.887	20,835,886		33,660				26,381,000	06/01/2025
3741269		GREENVILLE	SC		12/21/2023	4.560	36,400,000						47,320,000	09/01/2025
3741286		RIDGEVILLE	SC		12/30/2022	7.023	25,483,420		110,578		285,516		45,428,248	12/31/2022
3741378		DUNCAN	SC		08/27/2024	6.300	10,952,433						17,442,000	07/03/2024
3741400		GREENVILLE	SC		09/27/2024	8.173	8,380,803		32,840		38,010		14,473,633	09/30/2024
3741478		SUMMERVILLE	SC		04/04/2025	6.410	27,698,040						51,556,748	02/27/2025

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Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741566		OKATIE	SC		10/16/2025	5.890	42,836,041		3,386				61,407,300	09/03/2025
4500001		ROSERSBERG	SWE		10/03/2025	4.913	31,237,384					496,027	371,423,478	09/22/2025
3740233		SEVIERVILLE	TN		02/01/2010	6.500	1,836,455						4,080,000	12/18/2009
3740988		MEMPHIS	TN		02/28/2024	4.300	212,822,692						352,028,316	06/30/2025
3741055		NASHVILLE	TN		12/20/2019	3.460	16,775,534		1,248				26,225,000	07/01/2025
3741059		NASHVILLE	TN		12/20/2019	3.510	1,875,052		139				2,931,250	07/01/2025
3741161		HENDERSONVILLE	TN		12/21/2023	2.580	18,648,000						37,170,000	06/01/2024
3741162		FRANKLIN	TN		12/21/2023	2.320	16,254,000						29,925,000	06/01/2024
3741207		NASHVILLE	TN		11/05/2021	5.887	14,864,008		24,033				18,786,000	07/01/2025
3741209		ANTIOCH	TN		11/01/2021	5.887	19,192,147		31,031				26,071,000	07/01/2025
3741386		KNOXVILLE	TN		07/30/2024	6.270	21,360,000						36,709,395	06/25/2024
3741398		NASHVILLE	TN		08/15/2024	5.860	25,027,830						45,760,969	07/24/2024
3741513		MADISON	TN		08/05/2025	5.880	59,271,556		2,338				110,816,880	05/07/2025
3800225	0	NASHVILLE	TN		10/01/2019	3.350	49,750,000						74,900,000	07/01/2025
3800230	0	NASHVILLE	TN		07/01/2021	3.110	10,010,000						17,000,000	06/01/2024
3740244		SAN ANTONIO	TX		11/18/2011	6.650	6,655,888						16,591,883	11/30/2025
3740246		SAN ANTONIO	TX		11/18/2011	6.650	3,844,286						9,583,087	11/30/2025
3740253		SAN ANTONIO	TX		04/28/2010	6.650	1,319,394						3,289,003	11/30/2025
3740514		HOUSTON	TX		02/10/2014	4.450	11,033,715						50,254,564	08/17/2023
3740723		GRAND PRAIRIE	TX		05/13/2016	4.150	7,073,263						16,428,866	06/30/2025
3740798		DALLAS	TX		03/20/2025	3.560	28,937,644						52,441,237	07/16/2024
3740887		GRAND PRAIRIE	TX		12/13/2017	4.190	23,084,423						42,009,000	05/30/2023
3740919		MCKINNEY	TX		05/10/2018	4.340	28,800,000						58,392,000	05/06/2024
3740930		GRAND PRAIRIE	TX		07/20/2018	4.260	50,810,256						96,225,000	06/11/2024
3740947		FORT WORTH	TX		08/28/2018	4.260	37,902,554		21,978				60,672,000	10/24/2024
3740950		PFLUGERVILLE	TX		02/28/2024	4.260	26,499,221						44,806,757	11/05/2024
3740952		PFLUGERVILLE	TX		02/28/2024	4.270	23,503,492						37,373,768	11/05/2024
3740954		PFLUGERVILLE	TX		02/28/2024	4.260	26,788,227						44,464,444	06/30/2025
3740980		AUSTIN	TX		11/29/2018	4.540	17,574,400						34,224,000	08/10/2023
3740986		MCKINNEY	TX		01/10/2019	4.530	34,200,000						62,518,878	06/30/2025
3741006		ROUND ROCK	TX		05/09/2019	4.220	29,800,000						41,720,000	10/31/2025
3741009		MANSFIELD	TX		05/23/2019	4.200	30,473,200						43,594,000	06/30/2025
3741026		ADDISON	TX		09/05/2019	4.450	24,588,269						55,314,188	09/30/2025
3741035		EULESS	TX		09/26/2019	3.650	20,700,000						30,153,000	10/31/2025
3741041		DALLAS	TX		12/18/2019	3.580	47,124,000						61,812,000	08/31/2025
3741052		SAN ANTONIO	TX		12/20/2019	3.480	13,987,224						26,637,803	06/30/2025
3741054		GRAPEVINE	TX		12/17/2019	3.770	47,000,000						73,945,839	09/30/2025
3741056		AUSTIN	TX		03/12/2020	3.130	309,045,000						584,165,706	12/05/2024
3741070		LEWISVILLE	TX		08/27/2020	3.060	199,540,760						424,223,656	11/01/2023
3741091		BROOKSHIRE	TX		06/17/2025	2.470	41,500,000						62,192,039	08/17/2023
3741147		AUSTIN	TX		06/30/2021	2.650	29,688,344						46,332,000	11/05/2024
3741165		AUSTIN	TX		12/21/2023	2.450	33,800,000						48,880,000	11/05/2024
3741166		DALLAS	TX		07/26/2021	2.740	31,437,000						47,880,000	09/27/2024
3741169		HOUSTON	TX		07/29/2021	3.230	14,394,013						21,105,000	10/29/2024
3741174		AUSTIN	TX		09/01/2021	3.100	14,416,484						22,632,000	11/05/2024
3741177		HOUSTON	TX		12/21/2023	2.600	13,661,543						27,391,393	10/29/2024
3741184		KATY	TX		12/21/2023	2.370	26,000,000						42,900,000	10/29/2024
3741185		LEWISVILLE	TX		12/21/2023	2.370	36,400,000						49,725,000	09/25/2024
3741199		MCKINNEY	TX		10/28/2021	2.940	27,152,833						38,056,000	10/01/2024
3741220		HOUSTON	TX		12/16/2021	3.220	46,148,000						60,922,000	10/29/2024
3741252		AUSTIN	TX		03/25/2022	3.680	24,013,000						25,960,000	12/31/2025
3741253		RICHARDSON	TX		05/04/2022	3.660	13,570,000						21,476,000	06/30/2025

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741254		HOUSTON	TX		05/02/2022	4.300	38,745,000						54,740,000	06/30/2025
3741296		DALLAS	TX		03/29/2023	7.853	13,633,892						15,639,048	11/30/2025
3741302		PATTISON	TX		02/28/2024	6.100	45,100,000						147,190,000	05/08/2023
3741309		HOUSTON	TX		07/28/2023	5.720	32,471,400						54,657,200	06/13/2023
3741315		RICHMOND	TX		09/08/2023	5.490	23,845,362		63,205				39,446,400	06/28/2023
3741330		DALLAS	TX		10/12/2023	6.490	262,000,000						483,863,970	04/08/2024
3741338		AUSTIN	TX		12/29/2023	7.023	51,675,388		191,622				84,423,410	11/30/2025
3741342		DALLAS	TX		01/24/2024	7.273	30,956,044		111,610				66,511,200	12/31/2025
3741344		DENTON	TX		01/26/2024	6.210	13,237,000						22,112,500	12/03/2023
3741365		FORT WORTH	TX		05/15/2024	6.130	21,172,889		27,903				33,511,800	04/10/2024
3741367		PLANO	TX		05/15/2024	6.410	37,404,037		10,636				57,306,600	04/30/2024
3741369		GEORGETOWN	TX		06/03/2024	6.123	45,357,208		100,308				88,707,100	04/23/2024
3741379		SEABROOK	TX		08/06/2024	6.400	17,309,730		16,592				26,807,086	03/19/2024
3741380		FARMERS BRANCH	TX		07/30/2024	6.350	42,965,003						91,791,661	06/14/2024
3741388		PFLUGERVILLE	TX		07/30/2024	5.160	22,004,423		211,329				38,577,336	07/03/2024
3741389		ALLEN	TX		07/08/2024	6.848	171,671,925		450,649				212,397,900	04/20/2024
3741402		SAN ANTONIO	TX		08/23/2024	6.000	28,479,053		10,757				42,751,472	08/01/2024
3741404		WACO	TX		08/29/2024	5.300	25,288,437		166,306				41,362,798	07/13/2024
3741413		GRAPEVINE	TX		09/12/2024	5.550	32,857,000						57,276,463	07/30/2024
3741414		GRAPEVINE	TX		09/12/2024	5.773	9,863,705		38,261				17,531,806	07/30/2024
3741415		SAN ANTONIO	TX		09/27/2024	4.960	20,694,578		79,023				39,294,000	09/04/2024
3741421		PLANO	TX		09/24/2024	5.750	6,171,000						9,405,000	09/05/2024
3741432		ROCKWALL	TX		10/25/2024	5.200	28,700,000						47,390,000	09/13/2024
3741458		DALLAS	TX		01/06/2025	7.090	59,955,000						104,493,000	11/19/2024
3741459		HOUSTON	TX		01/23/2025	5.960	32,482,821		61,056				53,502,700	12/16/2024
3741489		DALLAS	TX		05/21/2025	5.710	43,840,000						77,816,000	02/26/2025
3741509		DALLAS	TX		06/10/2025	6.010	28,893,810		44,850				55,427,400	04/08/2025
3741516		HOUSTON	TX		06/17/2025	5.550	46,327,040		2,318				85,116,000	05/21/2025
3741519		AUSTIN	TX		06/06/2025	5.690	25,926,369		2,319				39,859,200	04/29/2025
3741527		DALLAS	TX		06/20/2025	5.830	39,508,326		7,326				66,211,200	06/02/2025
3741534		DALLAS	TX		08/22/2025	6.440	66,814,927		31,061				104,231,256	04/11/2025
3741535		DALLAS	TX		08/22/2025	6.423	44,311,806		38,593				69,757,207	04/11/2025
3741545		LEAGUE CITY	TX		07/28/2025	5.650	5,957,375		238				9,581,000	07/18/2025
3741546		HOUSTON	TX		08/01/2025	5.740	3,955,226		230				6,578,000	07/10/2025
3741554		FORT WORTH	TX		08/25/2025	5.723	41,980,857		12,007				66,297,000	07/24/2025
3741557		IRVING	TX		09/12/2025	5.540	16,938,048		502				27,279,600	08/06/2025
3741562		HOUSTON	TX		09/05/2025	5.740	1,493,161		188				2,516,800	08/20/2025
3741568		HOUSTON	TX		11/07/2025	5.350	20,597,508		306				32,064,000	09/05/2025
3741569		BROOKSHIRE	TX		10/17/2025	5.460	28,806,851		286				48,507,800	09/26/2025
3741580	0	DALLAS	TX		11/07/2025	5.350	2,935,905		44				27,113,300	10/23/2025
3741580		DALLAS	TX		11/07/2025	5.350	15,484,530		230				27,113,300	10/23/2025
3741583		SHENANDOAH	TX		12/08/2025	5.370	100,017,400						167,868,400	11/08/2025
3741589		IRVING	TX		12/22/2025	5.834	115,930,157						187,562,000	10/15/2025
3741598		DALLAS	TX		12/22/2025	7.232	151,892,000						226,000,000	10/29/2025
3741604		FRISCO	TX		12/30/2025	6.100	28,265,723						46,732,500	12/17/2025
3800218	0	MCKINNEY	TX		05/18/2018	4.040	20,000,000						40,900,000	09/23/2024
3800219	0	AUSTIN	TX		05/16/2018	4.230	35,300,000						53,400,000	11/05/2024
3800227	0	FLOWER MOUND	TX		12/20/2019	3.430	30,448,912						49,000,000	06/30/2025
3800228	0	HOUSTON	TX		12/16/2020	3.090	45,000,000						74,900,000	08/17/2023
3741050		SOUTH JORDAN	UT		02/07/2020	3.760	18,907,224						34,048,000	12/31/2023
3741150		LEHI	UT		06/29/2021	4.080	27,817,491						36,530,000	11/01/2025
3741170		SANDY	UT		12/21/2023	2.670	19,500,000						29,055,000	12/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restricted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741201		SALT LAKE CITY	UT		10/29/2021	5.437	228,470,000						343,350,395	11/01/2024
3741236		SOUTH JORDAN	UT		02/16/2022	3.310	24,300,000						38,250,000	06/30/2025
3741255		MIDVALE	UT		06/02/2022	3.850	38,500,000						52,990,000	06/30/2025
3741349		COTTONWOOD HEIGHTS	UT		01/30/2024	7.973	12,731,364		30,519				19,767,900	11/30/2023
3741399		SALT LAKE CITY	UT		09/10/2024	7.000	15,412,411				374,556		45,078,899	05/30/2024
3741403		SALT LAKE CITY	UT		10/07/2024	7.950	(296,386)						780	10/15/2024
3741406		LEHI	UT		10/01/2024	5.700	27,977,500						47,709,000	08/21/2024
3741507		SALT LAKE CITY	UT		06/06/2025	6.223	87,556,909		92,732				165,258,160	04/25/2025
3741543		SALT LAKE CITY	UT		08/21/2025	5.890	5,428,726		160				10,868,000	07/23/2025
3800234	0	SALT LAKE CITY	UT		06/28/2023	6.550	27,375,550						49,600,000	04/13/2023
3740856		CHESAPEAKE	VA		10/10/2017	3.740	12,210,016						20,410,000	11/01/2023
3741084		TYSONS	VA		11/17/2020	3.300	67,500,000						114,000,000	11/01/2023
3741093		VIRGINIA BEACH	VA		05/21/2024	2.930	27,525,565						63,074,858	12/31/2024
3741140		ASHBURN	VA		02/28/2024	2.650	35,040,000						68,547,000	02/08/2024
3741251		ARLINGTON	VA		05/18/2022	3.350	59,590,000						97,704,000	12/01/2025
3741305		FREDERICKSBURG	VA		06/21/2023	5.580	30,484,220						48,080,000	06/05/2023
3741306		STERLING	VA		02/18/2025	5.500	15,275,250						25,575,000	06/15/2023
3741328		RICHMOND	VA		10/06/2023	6.320	47,312,381						82,193,666	08/29/2023
3741341		HENRICO	VA		03/06/2024	7.040	50,062,276						81,752,775	09/05/2023
3800229	0	MIDLOTHIAN	VA		05/19/2021	3.160	31,200,000						51,900,000	05/01/2024
3800231	0	SPRINGFIELD	VA		06/03/2021	3.650	15,842,858						22,000,000	11/01/2025
3740449		SEATTLE	WA		12/11/2012	4.200	2,900,452						18,834,286	12/01/2021
3740943		SEATTLE	WA		08/03/2018	4.490	55,300,000						81,370,000	12/31/2023
3740975		BELLEVUE	WA		12/06/2018	4.390	32,653,900						64,555,556	12/31/2024
3741058		SEATTLE	WA		03/12/2020	3.130	22,400,000						40,858,065	11/01/2023
3741143		REDMOND	WA		05/25/2021	3.460	50,261,814						88,641,000	11/27/2024
3741213		SEATTLE	WA		06/10/2022	7.137	18,631,333		59,696				25,172,000	06/30/2022
3741228		VANCOUVER	WA		01/26/2022	3.180	20,160,000						27,648,000	06/30/2025
3741242		SEATTLE	WA		03/08/2022	3.400	86,400,000						94,950,000	11/15/2024
3741271		EVERETT	WA		07/27/2022	4.800	228,100,000						408,973,662	06/30/2025
3741279		REDMOND	WA		09/27/2022	6.973	25,279,601		64,561		1,693,183		35,435,056	09/30/2022
3741376		GRAND MOUND	WA		07/24/2024	6.170	57,353,200						89,429,603	06/12/2024
3741391		RENTON	WA		07/30/2024	5.460	19,721,870		73,743				33,473,889	07/15/2024
3741417		BELLEVUE	WA		10/29/2024	6.150	26,550,000						53,312,400	08/27/2024
3741450		KENT	WA		01/16/2025	6.150	65,804,115		17,621				122,987,200	11/19/2024
3741517		TACOMA	WA		07/09/2025	5.600	8,929,427		666				15,206,700	05/14/2025
3741518		KENT	WA		06/18/2025	5.850	22,968,531		722				41,248,200	05/14/2025
3741533		KIRKLAND	WA		08/28/2025	5.973	73,131,289		29,183				118,792,000	06/24/2025
3727643		MUKWONAGO	WI		09/10/2003	6.250	524,416						3,530,769	08/14/2003
3727652		MILWAUKEE	WI		11/10/2003	6.300	515,296						3,214,286	04/11/2005
3741247		KENOSHA	WI		03/17/2022	3.580	370,148,000						613,477,000	06/30/2025
3741578		MADISON	WI		11/03/2025	4.830	18,998,664		6,064				30,613,200	09/30/2025
3740315		HURRICANE	WV		05/18/2011	6.000	651,119						1,759,800	03/31/2011
0599999. Mortgages in good standing - commercial mortgages-all other							26,980,916,879	(101,485,844)	9,425,075		15,316,635	1,820,366	49,746,285,110	XXX
3741497		PHOENIX	AZ		04/16/2025	6.300	97,804,500						163,007,500	02/26/2025
3741503		LOS ANGELES	CA		05/07/2025	11.773	11,518,105		9,355				16,433,522	04/16/2025
3740785		BOYNTON BEACH	FL		10/04/2016	3.740	89,200,000						220,571,879	06/30/2025
3741011		BOYNTON BEACH	FL		05/10/2019	4.170	5,472,856						13,533,163	06/30/2025
3741506		BETHSEDA	MD		06/05/2025	9.904	13,379,600						19,258,014	04/23/2025
3741290		PARSIPPANY	NJ		01/11/2023	12.037	5,080,058		19,737		335,041		9,401,386	01/31/2023
3740832		NEW YORK	NY		05/10/2017	4.850	49,591,165		466				71,844,669	01/01/2023
3740834		NEW YORK	NY		05/10/2017	5.120	25,366,714		237				36,749,752	01/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Restr-icted Asset Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3741203		NEW YORK	NY		12/21/2023	3.600	82,800,000						110,880,000	12/01/2025
3741215		NEW YORK	NY		12/02/2021	4.340	33,864,000						58,498,970	10/01/2024
3741319		NEW YORK	NY		08/28/2023	8.730	23,057,669		79,666				36,414,378	11/01/2025
3741455		BROOKLYN	NY		12/17/2024	11.450	28,277,930		466,094				39,859,606	11/05/2024
3741495		NEW YORK	NY		06/10/2025	5.890	94,850,000						195,960,100	04/01/2025
3741530		BROOKLYN	NY		07/10/2025	6.040	34,512,042		5,783				52,942,000	04/23/2025
3741381		FARMERS BRANCH	TX		07/30/2024	8.800	7,160,834						15,298,610	06/14/2024
0699999. Mortgages in good standing - mezzanine loans							601,935,473		581,337		335,041		1,060,653,549	XXX
0899999. Total mortgages in good standing							27,746,039,059	(101,485,844)	9,995,237		15,651,676	1,820,366	51,049,619,758	XXX
3740788		WASHINGTON	DC		11/10/2016	3.600	22,186,818						26,624,182	12/01/2025
3740790		WASHINGTON	DC		11/10/2016	3.650	14,479,286						16,176,857	11/14/2024
1399999. Restructured mortgages - commercial mortgages-all other							36,666,104						42,801,039	XXX
1699999. Total - restructured mortgages							36,666,104						42,801,039	XXX
3740544		NEW YORK	NY		01/24/2014	4.450	40,000,000	(8,000,000)	1,156				40,000,000	06/30/2025
2199999. Mortgages with overdue interest over 90 days-commercial mortgages-all other							40,000,000	(8,000,000)	1,156				40,000,000	XXX
3740720		NEW YORK	NY		03/24/2016	5.000	24,000,000	(4,800,000)	4,761				24,000,000	06/30/2025
2299999. Mortgages with overdue interest over 90 days - mezzanine loans							24,000,000	(4,800,000)	4,761				24,000,000	XXX
2499999. Total - mortgages with overdue interest over 90 days							64,000,000	(12,800,000)	5,917				64,000,000	XXX
3299999. Total - mortgages in the process of foreclosure														XXX
3399999 - Totals							27,846,705,163	(114,285,844)	10,001,154		15,651,676	1,820,366	51,156,420,797	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
KKR2103745	MONTGOMERY	AL		08/04/2025	7.500	114,692		146,000
KKR2103840	TALLADEGA	AL		08/01/2025	7.250	113,907		145,000
KKR2103664	GLENDALE	AZ		02/28/2025	8.500	324,802		415,000
KKR2103764	TOLLESON	AZ		06/23/2025	7.375	322,112		385,000
KKR2186645	SHOW LOW	AZ		10/01/2025	7.875	249,489		285,000
KKR2188494	SEDONA	AZ		10/31/2025	7.125	912,404		1,265,000
KKR2188554	GLENDALE	AZ		09/30/2025	6.625	207,049		475,000
KKR2188579	PHOENIX	AZ		10/23/2025	7.249	489,000		910,000
KKR2103693	RIDGECREST	CA		06/18/2025	7.750	251,024		320,000
KKR2103722	CALEXICO	CA		07/30/2025	7.500	382,024		540,000
KKR2103752	SAN BERNARDINO	CA		05/02/2025	7.375	267,569		480,000
KKR2103850	NORWALK	CA		02/28/2025	7.125	438,136		855,000
KKR2103927	RIVERSIDE	CA		07/27/2025	6.875	512,280		1,020,000
KKR2103947	HUNTINGTON PARK	CA		07/18/2025	6.750	637,381		937,000
KKR2103949	BELLFLOWER	CA		07/28/2025	6.750	261,626		720,000
KKR2103954	LONG BEACH	CA		07/22/2025	6.500	632,068		1,340,000
KKR2103955	CYPRESS	CA		07/29/2025	6.500	420,682		955,000
KKR2143940	LOS ANGELES	CA		10/01/2025	6.875	1,868,310		2,265,000
KKR2143960	WALNUT	CA		09/12/2025	6.875	926,159		2,098,000
KKR2143963	LOS ALTOS	CA		09/22/2025	6.490	1,546,614		5,406,000
KKR2143969	BIG BEAR LAKE	CA		09/24/2025	6.990	535,719		650,000
KKR2143970	ROSEVILLE	CA		09/29/2025	7.490	832,594		950,000
KKR2143971	LOS ANGELES	CA		10/15/2025	6.875	966,634		1,250,000
KKR2143978	VISALIA	CA		09/18/2025	6.990	259,831		315,000
KKR2143981	OAKLAND	CA		09/25/2025	6.990	845,482		1,290,000
KKR2143987	VAN NUYS	CA		09/12/2025	6.875	977,804		1,520,000
KKR2143988	IRVINE	CA		10/02/2025	6.750	1,943,579		2,900,000
KKR2165206	LAGUNA BEACH	CA		09/23/2025	7.625	3,102,277		4,865,000
KKR2165208	SAN JOSE	CA		09/10/2025	6.750	310,228		1,370,000
KKR2186519	LAKE FOREST	CA		09/25/2025	7.500	1,003,388		1,280,000
KKR2186533	SAN FRANCISCO	CA		10/08/2025	6.875	720,916		1,396,000
KKR2186544	FRESNO	CA		10/03/2025	7.000	248,819		302,000
KKR2186569	WOODLAND HILLS	CA		10/02/2025	6.625	3,011,894		4,500,000
KKR2186616	BURBANK	CA		10/17/2025	6.990	1,314,127		1,595,000
KKR2186618	ANTELOPE	CA		10/15/2025	6.625	257,470		533,000
KKR2186619	LAGUNA NIGUEL	CA		10/27/2025	6.990	1,601,207		2,073,000
KKR2186620	SANTA BARBARA	CA		10/29/2025	6.990	1,493,327		2,000,000
KKR2186621	EL CAJON	CA		10/20/2025	6.875	753,872		915,000
KKR2186622	BAKERSFIELD	CA		10/02/2025	6.750	216,088		415,000
KKR2186626	LANCASTER	CA		09/18/2025	7.750	297,425		340,000
KKR2186629	ALAMO	CA		10/08/2025	6.875	1,493,327		2,900,000
KKR2186632	ROCKLIN	CA		09/25/2025	6.490	659,929		840,000
KKR2186640	LANCASTER	CA		10/07/2025	6.490	401,653		635,000
KKR2186641	TARZANA	CA		10/08/2025	6.750	1,089,613		2,246,500
KKR2186644	DALY CITY	CA		10/02/2025	7.375	1,182,303		1,435,000
KKR2186647	SAN BERNARDINO	CA		10/25/2025	6.625	302,785		420,000
KKR2186651	FULLERTON	CA		10/08/2025	6.875	1,235,857		2,000,000
KKR2186654	LOS ANGELES	CA		10/15/2025	6.750	494,343		780,000
KKR2188493	MENLO PARK	CA		11/05/2025	7.125	2,250,357		3,120,000
KKR2188503	SAN DIEGO	CA		09/23/2025	7.000	715,529		1,000,000
KKR2188506	WINNETKA	CA		09/17/2025	6.875	762,484		925,000
KKR2188527	ANAHEIM	CA		11/17/2025	6.750	1,004,624		1,625,000
KKR2188534	SAN JOSE	CA		11/05/2025	6.375	1,205,548		1,800,000
KKR2188535	NEWPORT BEACH	CA		10/25/2025	6.490	1,679,524		4,150,000
KKR2188536	PASADENA	CA		11/04/2025	6.875	497,675		690,000

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KKR2188537	SANTEE	CA		10/27/2025	6.875	823,614		1,520,000
KKR2188538	LA CRESCENTA	CA		11/13/2025	6.990	1,022,140		1,240,000
KKR2188539	MISSION VIEJO	CA		11/05/2025	6.375	515,192		1,080,000
KKR2188545	MISSION VIEJO	CA		09/08/2025	6.375	538,877		1,325,000
KKR2188558	SACRAMENTO	CA		09/25/2025	6.490	430,310		745,000
KKR2188562	LOS GATOS	CA		10/01/2025	6.625	1,990,665		2,415,000
KKR2188567	INDIO	CA		10/14/2025	6.990	666,625		810,000
KKR2188569	ESCONDIDO	CA		09/29/2025	8.750	1,465,314		1,675,000
KKR2188570	CHULA VISTA	CA		10/07/2025	7.490	625,750		715,000
KKR2188571	DEL MAR	CA		09/30/2025	6.490	2,101,982		5,250,000
KKR2188574	PALM SPRINGS	CA		09/20/2025	8.500	2,056,944		2,350,000
KKR2188582	LOS ANGELES	CA		10/16/2025	6.990	1,029,868		1,280,000
KKR2188584	ELK GROVE	CA		10/10/2025	7.250	514,732		700,000
KKR2188585	SAN DIEGO	CA		10/17/2025	6.875	1,401,321		1,700,000
KKR2188586	AUBURN	CA		11/13/2025	6.875	1,751,649		2,000,000
KKR2188593	LOS ALTOS	CA		11/20/2025	6.500	2,782,031		4,950,000
KKR2143965	DENVER	CO		09/26/2025	6.750	974,367		1,350,000
KKR2186625	GOLDEN	CO		10/07/2025	6.875	648,825		860,000
KKR2186636	BUENA VISTA	CO		09/18/2025	6.875	365,301		713,000
KKR2103872	EAST GRANBY	CT		07/31/2025	7.125	270,802		345,000
KKR2103905	VERNON	CT		07/23/2025	7.000	321,817		410,000
KKR2143947	HARTFORD	CT		10/15/2025	7.125	337,935		437,000
KKR2143979	EASTON	CT		10/01/2025	7.000	1,154,805		1,400,000
KKR2186582	BROOKFIELD	CT		10/08/2025	6.990	401,653		605,000
KKR2186586	TORRINGTON	CT		10/21/2025	6.875	305,102		395,000
KKR2103683	DOVER	DE		06/05/2025	7.875	176,508		225,000
KKR2103818	WILMINGTON	DE		07/01/2025	7.250	104,660		235,000
KKR2103956	NEW CASTLE	DE		05/05/2025	6.500	233,250		319,000
KKR2186617	CLAYMONT	DE		10/23/2025	6.875	185,378		225,000
KKR2103682	MIAMI BEACH	FL		05/30/2025	7.875	188,771		258,000
KKR2103684	CAPE CORAL	FL		07/21/2025	7.875	209,339		250,000
KKR2103711	OCALA	FL		07/23/2025	7.625	205,294		280,000
KKR2103715	CLEARWATER	FL		05/06/2025	7.500	241,411		308,000
KKR2103716	WEST PALM BEACH	FL		05/15/2025	7.500	454,605		580,000
KKR2103720	CLEARWATER	FL		07/28/2025	7.500	284,948		370,000
KKR2103753	WINTER HAVEN	FL		05/01/2025	7.375	191,089		230,000
KKR2103754	TAMPA	FL		04/24/2025	7.375	344,586		440,000
KKR2103755	HOLIDAY	FL		05/19/2025	7.375	171,769		235,000
KKR2103777	NEW PORT RICHEY	FL		06/27/2025	7.375	180,680		230,000
KKR2103778	JACKSONVILLE	FL		06/27/2025	7.375	105,366		155,000
KKR2103808	ST PETERSBURG	FL		05/30/2025	7.375	210,047		268,000
KKR2103811	SAINT PETERSBURG	FL		05/30/2025	7.375	210,047		268,000
KKR2103813	BRANDON	FL		05/22/2025	7.250	235,114		360,000
KKR2103820	BOCA RATON	FL		07/22/2025	7.250	231,822		580,000
KKR2103828	HOLIDAY	FL		06/27/2025	7.250	162,357		207,000
KKR2103851	HOLLY HILL	FL		06/27/2025	7.125	140,129		255,000
KKR2103877	POMPANO BEACH	FL		07/28/2025	7.125	282,577		360,000
KKR2103881	SAINT PETERSBURG	FL		04/18/2025	7.000	375,823		673,000
KKR2103882	KEY LARGO	FL		05/21/2025	7.000	511,965		700,000
KKR2103893	THE VILLAGES	FL		06/12/2025	7.000	255,595		375,423
KKR2103916	KISSIMMEE	FL		06/19/2025	6.875	235,480		282,000
KKR2103918	PALM BAY	FL		06/10/2025	6.875	255,139		305,000
KKR2103920	LAKELAND	FL		07/03/2025	6.875	360,009		566,000
KKR2103921	PINELLAS PARK	FL		08/11/2025	6.875	241,692		355,000
KKR2103925	VALRICO	FL		07/16/2025	6.875	229,192		365,000

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KKR2103926	MIDDLEBURG	FL		07/30/2025	6.875	200,150		255,000
KKR2103933	POMPANO BEACH	FL		07/31/2025	6.875	413,592		608,000
KKR2103945	PALM BAY	FL		06/10/2025	6.750	251,720		305,000
KKR2103952	DAVENPORT	FL		05/16/2025	6.625	274,215		375,000
KKR2143957	ORLANDO	FL		09/09/2025	6.990	338,502		449,000
KKR2186522	CITRUS SPRINGS	FL		10/08/2025	7.490	238,932		290,000
KKR2186589	NORTH PORT	FL		10/23/2025	7.125	314,320		381,500
KKR2186623	LEESBURG	FL		09/17/2025	6.750	308,698		734,000
KKR2186638	CAPE CORAL	FL		10/03/2025	7.375	307,670		352,000
KKR2186639	DAYTONA BEACH SHORES	FL		09/19/2025	7.490	782,127		950,000
KKR2186650	CLERMONT	FL		10/10/2025	7.625	389,552		445,000
KKR2186653	GULF BREEZE	FL		10/10/2025	6.875	205,976		652,000
KKR2188502	JACKSONVILLE	FL		11/21/2025	6.750	363,210		470,000
KKR2188519	MIAMI	FL		08/08/2025	7.125	282,901		800,000
KKR2188543	LITHIA	FL		11/20/2025	6.875	440,489		570,000
KKR2188564	BRADENTON	FL		10/11/2025	6.375	314,738		506,000
KKR2188565	FORT MYERS	FL		10/14/2025	7.125	234,328		284,500
KKR2188566	DELRAY BEACH	FL		10/08/2025	6.875	969,805		1,450,000
KKR2188568	CELEBRATION	FL		10/17/2025	6.990	933,275		1,295,000
KKR2188587	MIAMI	FL		10/29/2025	6.875	1,693,554		2,350,000
KKR2103733	COLUMBUS	GA		06/09/2025	7.500	135,117		172,000
KKR2103796	COLUMBUS	GA		07/14/2025	7.375	124,547		170,000
KKR2103797	CUMMING	GA		07/07/2025	7.375	404,781		595,000
KKR2103803	COLUMBUS	GA		08/08/2025	7.375	117,834		160,000
KKR2103821	WARNER ROBINS	GA		07/23/2025	7.250	138,151		165,000
KKR2103831	COLUMBUS	GA		07/28/2025	7.250	133,442		170,000
KKR2103901	ROCKMART	GA		07/15/2025	7.000	197,800		285,000
KKR2103910	ATLANTA	GA		08/06/2025	7.000	146,638		200,000
KKR2103929	ELLENWOOD	GA		07/25/2025	6.875	180,528		230,000
KKR2103930	HEPHZIBAH	GA		07/29/2025	6.875	162,350		228,000
KKR2103940	ATLANTA	GA		08/08/2025	6.875	105,789		178,000
KKR2103960	BRUNSWICK	GA		08/06/2025	7.000	180,680		230,000
KKR2103961	COLUMBUS	GA		08/12/2025	7.000	135,902		173,000
KKR2143950	CHATSWORTH	GA		09/11/2025	7.250	199,668		258,200
KKR2143977	ROSWELL	GA		09/19/2025	7.375	369,874		450,000
KKR2186514	DUBLIN	GA		10/30/2025	6.490	177,494		230,000
KKR2186541	KENNESAW	GA		09/29/2025	6.990	253,653		330,000
KKR2186542	LUDOWICI	GA		09/19/2025	7.625	192,655		234,000
KKR2186633	LAWRENCEVILLE	GA		10/10/2025	6.750	185,378		326,000
KKR2188495	ATLANTA	GA		11/14/2025	6.875	230,806		280,000
KKR2188508	DAHLONEGA	GA		10/08/2025	6.750	684,614		950,000
KKR2188509	WARNER ROBINS	GA		10/08/2025	6.750	134,350		174,000
KKR2188512	PEACHTREE COR	GA		10/08/2025	6.490	228,538		405,000
KKR2103718	COEUR D ALENE	ID		06/23/2025	7.500	329,445		526,000
KKR2186580	TWIN FALLS	ID		10/14/2025	6.490	158,602		220,000
KKR2188532	COEUR D ALENE	ID		09/23/2025	7.125	1,020,501		1,240,000
KKR2143975	ROMEOVILLE	IL		08/29/2025	7.125	318,142		386,000
KKR2186538	EAST HAZEL CREST	IL		09/30/2025	7.250	189,350		230,000
KKR2186540	PEORIA HEIGHTS	IL		09/19/2025	6.875	140,460		195,000
KKR2186583	WHEELING	IL		10/10/2025	7.125	237,645		340,000
KKR2186634	CAROL STREAM	IL		09/29/2025	6.875	304,691		423,000
KKR2103667	INDIANAPOLIS	IN		07/29/2025	8.375	349,359		445,000
KKR2103670	ANDERSON	IN		07/30/2025	8.250	139,741		178,000
KKR2103736	FORT WAYNE	IN		07/08/2025	7.500	168,770		215,000
KKR2103833	GARY	IN		07/03/2025	7.250	129,465		165,000

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KKR2103837	ANDERSON	IN		07/11/2025	7.250	117,220		160,000
KKR2103863	GARY	IN		06/13/2025	7.125	111,894		175,000
KKR2103894	GARY	IN		07/30/2025	7.000	193,875		247,000
KKR2103895	HAMMOND	IN		07/30/2025	7.000	121,663		155,000
KKR2103944	MUNCIE	IN		03/25/2025	6.750	100,114		120,000
KKR2143985	GREENWOOD	IN		05/28/2025	7.875	430,264		523,074
KKR2186576	VALPARAISO	IN		10/09/2025	7.250	351,447		455,000
KKR2143991	MERIDEN	KS		09/05/2025	7.875	310,758		377,000
KKR2103713	LOUISVILLE	KY		05/29/2025	7.625	125,416		150,000
KKR2103938	LOUISVILLE	KY		07/29/2025	6.875	274,716		375,000
KKR2103704	NEW ORLEANS	LA		06/20/2025	7.625	303,398		415,000
KKR2103709	BROUSSARD	LA		06/11/2025	7.625	117,140		160,000
KKR2186624	MANDEVILLE	LA		09/12/2025	6.750	668,846		1,300,000
KKR2186525	FRAMINGHAM	MA		10/01/2025	7.125	219,879		305,000
KKR2186591	FITCHBURG	MA		10/31/2025	6.750	297,893		445,000
KKR2188588	MENDON	MA		10/16/2025	7.375	418,427		508,000
KKR2103838	BALTIMORE	MD		07/31/2025	7.250	142,076		181,000
KKR2103844	BALTIMORE	MD		04/25/2025	7.250	146,177		202,000
KKR2103873	CUMBERLAND	MD		07/30/2025	7.125	105,966		135,000
KKR2103874	BALTIMORE	MD		07/30/2025	7.125	193,726		232,000
KKR2103922	LARGO	MD		03/21/2025	6.875	167,918		230,000
KKR2103923	GREENBELT	MD		03/31/2025	6.875	138,715		195,000
KKR2103934	DUNDALK	MD		08/11/2025	6.875	204,246		260,000
KKR2186587	GLEN BURNIE	MD		10/16/2025	7.125	597,331		725,000
KKR2103678	DETROIT	MI		05/02/2025	7.875	112,807		160,000
KKR2103686	INKSTER	MI		07/28/2025	7.875	96,558		123,000
KKR2103694	DETROIT	MI		07/17/2025	7.750	141,302		180,000
KKR2103730	DETROIT	MI		06/25/2025	7.500	115,306		147,000
KKR2103827	COMSTOCK PARK	MI		01/30/2025	7.250	222,380		305,000
KKR2103857	PONTIAC	MI		09/11/2024	7.125	111,317		143,000
KKR2143959	WARREN	MI		09/22/2025	7.250	160,023		194,000
KKR2186551	SAINT PAUL	MN		10/10/2025	6.625	339,449		412,000
KKR2103681	SAINT LOUIS	MO		06/12/2025	7.875	177,397		212,000
KKR2103685	OSAGE BEACH	MO		07/22/2025	7.875	117,754		150,000
KKR2103712	GRANDVIEW	MO		08/08/2025	7.625	149,257		190,000
KKR2103737	SAINT LOUIS	MO		07/21/2025	7.500	91,057		116,000
KKR2103749	OFALLON	MO		05/27/2025	7.500	221,660		295,000
KKR2103784	SAINT LOUIS	MO		07/29/2025	7.375	80,851		103,000
KKR2103785	SAINT LOUIS	MO		07/30/2025	7.375	117,744		150,000
KKR2103800	SAINT LOUIS	MO		07/30/2025	7.375	98,121		125,000
KKR2103806	RAYTOWN	MO		06/03/2025	7.375	192,170		275,000
KKR2103848	KANSAS CITY	MO		04/30/2025	7.250	158,237		216,500
KKR2103878	KANSAS CITY	MO		08/08/2025	7.125	274,947		350,000
KKR2103935	KANSAS CITY	MO		08/07/2025	6.875	183,298		270,000
KKR2186532	BELTON	MO		10/20/2025	7.250	214,215		280,000
KKR2186543	SAINT LOUIS	MO		10/08/2025	6.990	179,199		240,000
KKR2188514	SAINT CHARLES	MO		10/14/2025	6.990	206,077		250,000
KKR2103705	KALISPELL	MT		06/12/2025	7.625	241,953		331,004
KKR2188556	WHITEFISH	MT		10/15/2025	6.750	823,222		1,425,000
KKR2103822	SALISBURY	NC		07/24/2025	7.250	149,925		191,000
KKR2103865	ELIZABETH CITY	NC		07/01/2025	7.125	241,760		308,000
KKR2103932	BURLINGTON	NC		08/08/2025	6.875	240,382		306,000
KKR2103943	OCRACOKE	NC		09/16/2024	6.750	625,545		859,000
KKR2186509	SALISBURY	NC		10/28/2025	6.990	242,022		395,000
KKR2186561	JACKSONVILLE	NC		09/30/2025	7.625	191,008		232,000

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KKR2188524	MARSHVILLE	NC		11/10/2025	6.750	246,674		342,000
KKR2103819	BELLMAWR	NJ		06/30/2025	7.250	175,691		240,000
KKR2103866	PENNS GROVE	NJ		07/07/2025	7.125	196,234		250,000
KKR2103892	SOMERDALE	NJ		07/30/2025	7.000	96,048		131,000
KKR2143930	NEWARK	NJ		09/12/2025	6.875	412,084		675,000
KKR2143934	LINDEN	NJ		09/18/2025	7.250	556,781		675,000
KKR2143943	EAST BRUNSWICK	NJ		10/03/2025	7.375	452,642		565,000
KKR2143958	TRENTON	NJ		09/11/2025	6.875	223,744		310,000
KKR2143961	SOMERS POINT	NJ		09/23/2025	6.990	201,060		260,000
KKR2186501	CLIFTON	NJ		07/31/2025	8.250	536,563		660,000
KKR2186508	JERSEY CITY	NJ		10/10/2025	6.625	613,524		795,000
KKR2186511	TRENTON	NJ		11/12/2025	7.125	270,344		360,000
KKR2186546	TRENTON	NJ		09/18/2025	6.875	151,266		210,000
KKR2186547	ELIZABETH	NJ		10/14/2025	7.375	656,549		850,000
KKR2186555	PAULSBORO	NJ		10/03/2025	6.875	154,482		200,000
KKR2186560	MOUNT ROYAL	NJ		10/03/2025	6.875	278,068		368,000
KKR2186627	TEANECK	NJ		09/30/2025	6.990	848,252		1,220,000
KKR2186628	FORKED RIVER	NJ		09/30/2025	7.375	666,855		810,000
KKR2186648	FREEHOLD	NJ		09/30/2025	6.990	386,205		850,000
KKR2186649	WAYNE	NJ		10/10/2025	7.250	643,418		735,000
KKR2188498	TRENTON	NJ		11/21/2025	6.990	132,919		235,000
KKR2188540	HOWELL TOWNSHIP	NJ		10/29/2025	6.625	493,633		685,000
KKR2188592	WILLINGBORO	NJ		11/14/2025	7.000	273,050		465,000
KKR2103723	LAS CRUCES	NM		07/29/2025	7.500	178,975		237,000
KKR2103757	ALBUQUERQUE	NM		05/20/2025	7.375	145,257		283,000
KKR2103732	LAS VEGAS	NV		06/27/2025	7.500	582,804		743,000
KKR2103735	LAS VEGAS	NV		07/18/2025	7.500	257,473		367,500
KKR2143974	LAS VEGAS	NV		09/03/2025	8.375	347,554		450,000
KKR2103805	LOCKPORT	NY		01/30/2025	7.375	991,471		1,289,000
KKR2103959	POUGHKEEPSIE	NY		08/11/2025	6.875	251,380		320,000
KKR2143927	FAR ROCKAWAY	NY		09/05/2025	6.875	703,710		975,000
KKR2143935	POUGHKEEPSIE	NY		10/15/2025	6.625	425,319		550,000
KKR2143937	BROOKLYN	NY		10/03/2025	6.875	876,415		1,675,000
KKR2165210	BROOKLYN	NY		10/17/2025	6.375	1,550,104		3,050,000
KKR2186502	ALBANY	NY		07/30/2025	7.625	346,826		450,000
KKR2186503	ALBANY	NY		07/30/2025	7.625	262,046		340,000
KKR2186504	ALBANY	NY		07/30/2025	7.625	415,420		539,000
KKR2186505	ALBANY	NY		07/30/2025	7.625	346,826		450,000
KKR2186516	MONSEY	NY		10/28/2025	6.490	1,081,374		1,400,000
KKR2186556	JERICHO	NY		09/24/2025	6.375	726,066		1,190,000
KKR2186570	ROCHESTER	NY		10/09/2025	6.750	180,075		269,000
KKR2186574	BRENTWOOD	NY		10/15/2025	7.875	527,299		640,000
KKR2186630	BROOKLYN	NY		09/22/2025	7.250	668,375		1,350,000
KKR2186635	NEW ROCHELLE	NY		09/25/2025	6.875	493,928		865,000
KKR2186637	WOODSIDE	NY		09/26/2025	6.375	592,662		960,000
KKR2186652	HEMPSTEAD	NY		10/31/2025	7.500	584,972		710,000
KKR2188497	SPRING VALLEY	NY		11/03/2025	6.990	691,578		895,650
KKR2188499	SOUTH FALLSBURG	NY		11/06/2025	6.490	210,198		340,000
KKR2188520	MOUNT KISCO	NY		10/30/2025	7.375	640,822		830,000
KKR2103695	NELSONVILLE	OH		05/20/2025	7.750	122,287		156,000
KKR2103740	CLEVELAND HEIGHTS	OH		07/18/2025	7.500	257,473		315,000
KKR2103779	CLEVELAND HEIGHTS	OH		07/11/2025	7.375	233,920		298,000
KKR2103783	CINCINNATI	OH		06/06/2025	7.375	193,685		231,500
KKR2103812	CLEVELAND	OH		05/19/2025	7.375	158,058		214,000
KKR2103829	CLEVELAND	OH		06/11/2025	7.250	202,358		258,000

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	2	3					Additional	
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KKR2103836	CINCINNATI	OH		06/27/2025	7.250	199,744		260,000
KKR2103862	COLUMBUS	OH		06/25/2025	7.125	128,626		164,000
KKR2103869	MASSILLON	OH		07/28/2025	7.125	196,234		250,000
KKR2103870	PORTSMOUTH	OH		07/14/2025	7.125	212,456		290,000
KKR2103900	COLUMBUS	OH		07/23/2025	7.000	202,117		257,500
KKR2103911	CLEVELAND	OH		08/12/2025	7.000	121,500		155,000
KKR2186571	CINCINNATI	OH		09/30/2025	6.990	295,333		360,000
KKR2103744	PURCELL	OK		07/23/2025	7.500	175,835		224,000
KKR2143972	EUGENE	OR		10/09/2025	6.875	559,256		678,000
KKR2188550	REDMOND	OR		09/19/2025	7.250	761,889		925,000
KKR2188563	BEAVERTON	OR		09/11/2025	6.875	746,400		975,000
KKR2103706	PITTSBURGH	PA		08/01/2025	7.625	365,287		465,000
KKR2103727	LEBANON	PA		06/18/2025	7.500	137,269		185,000
KKR2103739	PITTSBURGH	PA		07/21/2025	7.500	257,892		352,000
KKR2103773	HAWLEY	PA		06/13/2025	7.375	232,172		296,000
KKR2103776	PHILADELPHIA	PA		06/16/2025	7.375	196,091		250,000
KKR2103788	KUTZTOWN	PA		06/27/2025	7.375	451,010		575,000
KKR2103789	PITTSBURGH	PA		07/10/2025	7.375	182,112		232,000
KKR2103790	PITTSTON	PA		06/27/2025	7.375	290,214		370,000
KKR2103791	ALIQUIPPA	PA		06/25/2025	7.375	196,614		256,128
KKR2103795	HAWLEY	PA		07/30/2025	7.375	182,112		232,000
KKR2103823	SCRANTON	PA		07/29/2025	7.250	159,868		235,000
KKR2103841	PHILADELPHIA	PA		07/25/2025	7.250	142,076		181,000
KKR2103842	FOLCROFT	PA		07/28/2025	7.250	211,937		270,000
KKR2103847	PHILADELPHIA	PA		02/10/2025	7.250	130,305		195,000
KKR2103858	PHILADELPHIA	PA		07/18/2025	7.125	172,686		220,000
KKR2103868	PITTSBURGH	PA		07/30/2025	7.125	200,158		255,000
KKR2103876	PHILADELPHIA	PA		07/24/2025	7.125	196,234		250,000
KKR2103898	PHILADELPHIA	PA		07/30/2025	7.000	196,230		250,000
KKR2103903	EASTON	PA		07/31/2025	7.000	146,518		200,000
KKR2103904	READING	PA		07/30/2025	7.000	176,607		225,000
KKR2103924	DOVER	PA		07/31/2025	6.875	157,504		215,000
KKR2103942	READING	PA		04/30/2025	6.875	169,628		280,000
KKR2143933	WILKES BARRE	PA		09/18/2025	6.750	190,585		291,000
KKR2186545	ALBURTIS	PA		10/08/2025	6.990	168,900		205,000
KKR2186563	BETHLEHEM	PA		10/17/2025	6.750	255,410		310,000
KKR2186566	READING	PA		10/10/2025	7.250	264,164		342,000
KKR2186567	STOCKERTOWN	PA		09/30/2025	6.990	283,807		394,000
KKR2188575	WAYNE	PA		10/10/2025	7.250	1,901,057		3,000,000
KKR2103887	NEWPORT	RI		07/02/2025	7.000	286,757		549,000
KKR2143976	PROVIDENCE	RI		09/26/2025	8.375	598,024		725,000
KKR2103676	MYRTLE BEACH	SC		07/23/2025	8.000	238,651		285,000
KKR2186575	HARTSVILLE	SC		10/16/2025	7.125	119,724		155,000
KKR2186643	OKATIE	SC		09/18/2025	6.875	230,500		320,000
KKR2188517	ISLE OF PALMS	SC		10/22/2025	6.750	2,545,046		3,800,000
KKR2188529	SUMMERVILLE	SC		11/14/2025	7.490	564,135		730,000
KKR2103741	MEMPHIS	TN		07/14/2025	7.500	289,658		370,000
KKR2103768	CLARKSVILLE	TN		07/31/2025	7.375	159,872		235,000
KKR2103839	MEMPHIS	TN		07/22/2025	7.250	170,334		217,000
KKR2143980	KNOXVILLE	TN		09/23/2025	6.990	904,769		1,350,000
KKR2186558	KNOXVILLE	TN		10/10/2025	7.625	201,857		245,000
KKR2186573	SEVIERVILLE	TN		10/23/2025	6.875	1,293,787		1,675,000
KKR2188501	CLARKSVILLE	TN		11/17/2025	6.875	278,203		360,000
KKR2103668	SAN ANTONIO	TX		05/22/2025	8.250	155,137		198,000
KKR2103679	KILLEEN	TX		06/18/2025	7.875	303,855		415,000

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KKR2103687	ROYSE CITY	TX		06/03/2025	7.750	201,720		242,000
KKR2103690	AUBREY	TX		06/30/2025	7.750	695,546		950,000
KKR2103701	HOUSTON	TX		05/22/2025	7.625	272,779		348,000
KKR2103724	CORSICANA	TX		07/29/2025	7.500	164,846		210,000
KKR2103775	SAN ANTONIO	TX		06/20/2025	7.375	270,606		345,000
KKR2103782	CORPUS CHRISTI	TX		07/09/2025	7.375	306,136		390,000
KKR2103824	HOUSTON	TX		07/29/2025	7.250	313,980		620,000
KKR2103867	LAREDO	TX		07/23/2025	7.125	162,220		227,000
KKR2103886	HOUSTON	TX		07/10/2025	7.000	194,137		410,000
KKR2103888	EVERMAN	TX		07/28/2025	7.000	196,151		245,000
KKR2143932	HOUSTON	TX		09/30/2025	7.250	306,745		380,000
KKR2143938	SAN ANTONIO	TX		10/06/2025	7.250	144,454		190,000
KKR2186513	SAN ANTONIO	TX		10/31/2025	6.990	138,412		185,000
KKR2186524	KINGWOOD	TX		09/30/2025	6.625	225,345		300,000
KKR2186526	TEMPLE	TX		09/30/2025	6.875	111,906		145,000
KKR2186553	PORTER	TX		09/30/2025	7.500	220,394		268,000
KKR2186562	PORT ARANSAS	TX		09/29/2025	6.750	365,036		475,000
KKR2186581	EL PASO	TX		10/17/2025	6.990	226,574		278,000
KKR2186631	WESTWORTH VILLAGE	TX		09/25/2025	6.990	1,023,375		1,170,000
KKR2186642	RICHMOND	TX		10/15/2025	6.990	1,292,736		1,569,037
KKR2186646	BEN WHEELER	TX		09/26/2025	7.490	535,139		650,000
KKR2188526	CONVERSE	TX		11/18/2025	7.000	150,024		182,000
KKR2103830	SOUTH HILL	VA		06/17/2025	7.250	153,729		196,000
KKR2103908	VIRGINIA BEACH	VA		08/13/2025	7.000	185,393		236,000
KKR2186535	PORTSMOUTH	VA		09/26/2025	7.490	162,086		210,000
KKR2186564	ALEXANDRIA	VA		10/16/2025	7.125	205,976		250,000
KKR2103815	COVINGTON	WA		06/20/2025	7.250	402,625		825,000
KKR2103826	VANCOUVER	WA		04/25/2025	7.250	268,078		395,000
KKR2186531	TACOMA	WA		10/10/2025	6.990	591,151		820,000
KKR2186536	BELLEVUE	WA		10/17/2025	6.875	195,677		275,000
KKR2103662	MILWAUKEE	WI		08/05/2025	8.875	105,265		134,000
KKR2103663	MILWAUKEE	WI		07/28/2025	8.875	157,025		200,000
KKR2103666	MILWAUKEE	WI		07/22/2025	8.500	176,645		225,000
KKR2103671	MILWAUKEE	WI		06/10/2025	8.250	131,806		168,000
KKR2103763	MILWAUKEE	WI		05/30/2025	7.375	150,743		195,000
KKR2103767	MILWAUKEE	WI		07/30/2025	7.375	431,731		550,000
KKR2103771	MILWAUKEE	WI		05/16/2025	7.375	116,950		140,000
KKR2143962	MILWAUKEE	WI		09/17/2025	7.375	121,177		156,700
KKR2103746	NITRO	WV		07/30/2025	7.500	116,711		159,300
0399999. Mortgages in good standing - residential mortgages-all other						162,856,356		240,303,016
3741522	HUNTSVILLE	AL		06/27/2025	6.950	27,686,472		37,699,200
3741307	PHOENIX	AZ		08/28/2023	8.023		5,160,894	18,320,160
3741540	MESA	AZ		06/30/2025	6.423	184,173,858		263,775,600
3741563	TUSCON	AZ		12/23/2025	5.980	83,160,000		141,317,647
3741572	PHOENIX	AZ		10/10/2025	5.240	12,288,325		20,590,000
3741467	DALY CITY	CA		02/10/2025	5.840	16,189,900		25,625,731
3741469	SAN FRANCISCO	CA		01/13/2025	6.000	22,886,873		34,947,000
3741470	STOCKTON	CA		02/20/2025	6.773	2,791,600	17,196	6,886,426
3741475	DALY CITY	CA		02/10/2025	5.840	12,453,022		24,857,017
3741479	SAN MATEO	CA		03/27/2025	6.170	93,240,927		154,176,615
3741480	UNION CITY	CA		03/27/2025	5.730	28,788,877		45,304,121
3741481	SANTA ROSA	CA		04/30/2025	5.580	12,644,940		23,898,600
3741496	SANTA BARBARA	CA		04/16/2025	5.700	391,218,000		652,030,000
3741502	LOS ANGELES	CA		05/07/2025	5.800	106,493,400		150,693,636
3741531	SAN DIEGO	CA		08/27/2025	5.330	66,084,980		132,344,720

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3741532	PALO ALTO	CA		08/08/2025	7.723	32,246,280		56,234,600
3741541	VERNON	CA		08/07/2025	5.850	27,485,680		42,135,600
3741542	ENCINITAS	CA		09/29/2025	5.300	34,597,368		64,454,000
3741547	SAN DIEGO	CA		09/24/2025	7.773	16,969,888	18,221,234	61,045,661
3741549	BAKERSFIELD	CA		09/17/2025	7.500	43,900,668		67,317,306
3741558	SAN FRANCISCO	CA		09/17/2025	7.123	17,532,900		40,040,000
3741573	FONTANA	CA		12/11/2025	5.510	95,904,000		219,340,800
3741599	COSTA MESA	CA		12/23/2025	5.660	10,359,630		16,836,000
3741375	THORNTON	CO		06/24/2024	7.523		10,217,673	48,094,664
3741468	AURORA	CO		02/26/2025	5.910	32,381,240		52,737,800
3741512	COLORADO SPRINGS	CO		06/17/2025	6.030	21,441,200		31,411,600
3741536	DENVER	CO		08/12/2025	7.173	(567,136)		13,379
3741537	DENVER	CO		07/22/2025	6.073	40,928,976		87,912,000
3741463	HAMDEN	CT		01/27/2025	5.710	59,955,000		99,925,000
3741515	NEW HAVEN	CT		08/05/2025	5.970	74,091,292		127,345,440
3741560	WASHINGTON	DC		11/25/2025	3.000	49,937,500		51,860,000
4500004	ERKRATH	DEU		12/19/2025	4.600	27,480,600		139,133,530
3741244	HIALEAH	FL		05/09/2022	4.265		2,593,185	114,444,000
3741472	FORT MYERS	FL		02/19/2025	6.310	25,609,650		39,831,000
3741473	WINTER GARDEN	FL		03/04/2025	6.140	29,783,462		53,051,985
3741485	WINTER GARDEN	FL		03/26/2025	5.870	30,967,200		47,797,200
3741491	WINTER GARDEN	FL		04/30/2025	5.770	31,165,000		57,777,200
3741510	BONITA SPRINGS	FL		05/09/2025	5.850	206,000,000		324,450,000
3741511	BONITA SPRINGS	FL		05/09/2025	5.828	74,151,000		117,967,500
3741544	ARCADIA	FL		07/15/2025	6.150	5,871,423		12,326,600
3741552	RIVIERA BEACH	FL		09/08/2025	6.450	77,885,853	40,609,611	194,633,841
3741565	WINTER GARDEN	FL		10/17/2025	7.760	(129,132)		1,249
3741576	MIAMI LAKES	FL		10/14/2025	5.351	41,391,452		76,358,400
3741596	NAPLES	FL		12/30/2025	5.740	22,001,938		36,630,500
3741144	ATLANTA	GA		06/04/2021	7.956		30,856	45,038,773
3741273	ALPHARETTA	GA		08/16/2022	7.240		429,966	37,176,161
3741462	ATLANTA	GA		02/18/2025	6.730	115,568,402		192,084,400
3741476	ATLANTA	GA		02/25/2025	7.870	(784,839)		1,130
3741484	ATLANTA	GA		05/05/2025	5.640	47,763,540		76,913,100
3741492	ATLANTA	GA		04/24/2025	5.990	54,742,000		92,248,400
3741514	ATLANTA	GA		08/05/2025	5.970	23,850,126		37,767,630
3741588	ALPHARETTA	GA		12/17/2025	4.930	7,254,390		13,780,000
4500002	WEST THURROCK	GBR		11/12/2025	4.930	49,049,739		406,643,485
3741501	WAIMEA	HI		05/06/2025	6.020	59,540,000		176,800,000
3741451	ELMHURST	IL		01/16/2025	6.150	16,003,980		30,000,000
3741520	ELGIN	IL		06/09/2025	5.990	90,511,398		138,193,500
3741559	PONTOON BEACH	IL		09/15/2025	6.100	33,547,365		52,326,000
3741561	Huntley	IL		09/23/2025	6.220	55,471,075		85,289,400
3741574	CHICAGO	IL		11/04/2025	5.670	30,925,294		53,175,000
3741577	DOWNERS GROVE	IL		12/12/2025	6.285	21,566,160		39,444,600
3741585	MERRILLVILLE	IL		11/26/2025	5.060	18,179,568		30,470,400
3741411	INDIANAPOLIS	IN		08/26/2024	9.773		5,586,252	39,809,463
3741486	FISHERS	IN		03/28/2025	5.870	27,948,000		50,361,200
3741550	CARMEL	IN		09/16/2025	5.600	21,651,849		33,947,100
3741601	EDGERTON	KS		12/23/2025	5.650	25,398,551		39,711,000
3741257	BURLINGTON	MA		05/05/2022	8.723		34,626	9,672,000
3741487	BOSTON	MA		04/10/2025	6.950	62,547,350		93,160,000
3741528	BOSTON	MA		07/14/2025	7.500	112,309,352		166,330,400
3741579	METHUEN	MA		10/31/2025	5.480	13,089,697		21,228,000
3741584	BOSTON	MA		11/25/2025	5.573	32,097,450		53,214,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3741505	BETHSEDA	MD		06/05/2025	5.354	60,320,000		86,821,986
3741521	SPARROWS POINT	MD		06/18/2025	6.340	27,860,112		44,820,000
3741525	BALTIMORE	MD		06/09/2025	6.150	63,824,112		104,913,600
3741555	SPARROWS POINT	MD		08/27/2025	6.340	6,467,526		10,159,200
3741500	Detroit	MI		04/11/2025	5.570	23,140,000		39,000,000
3741529	HARPER WOODS	MI		08/01/2025	5.900	71,888,040		110,407,200
3741490	SHAKOPEE	MN		05/01/2025	5.860	33,044,400		54,800,000
3741190	BRIDGETON	MO		10/19/2021	5.637		174,421	36,778,000
3741488	CHARLOTTE	NC		04/11/2025	5.500	26,095,212		48,607,600
3741538	RALEIGH	NC		07/31/2025	6.130	55,992,368		81,240,900
3741548	CHARLOTTE	NC		08/05/2025	6.423	39,193,830	461,263	65,218,800
3741591	CARY	NC		12/08/2025	5.060	23,712,939		37,244,200
3741289	PARSIPPANY	NJ		01/11/2023	7.387		12,749,319	75,739,729
3741452	WOOLWICH TOWNSHIP	NJ		01/16/2025	6.150	29,430,540		58,080,000
3741474	SOMERSET	NJ		03/31/2025	7.023	884,132	707,047	3,116,207
3741477	WARREN	NJ		02/27/2025	6.000	38,989,500		61,990,500
3741493	MARLBORO	NJ		05/19/2025	6.350	58,500,000		85,475,000
3741556	LIVINGSTON	NJ		09/17/2025	5.840	19,030,950		30,022,800
3741567	MANALAPAN	NJ		11/18/2025	7.084	(813,010)		1,495
3741313	LAS VEGAS	NV		08/17/2023	7.773		4,324,550	20,839,593
3741575	LAS VEGAS	NV		12/18/2025	5.500	53,438,908		89,154,000
3741447	SELDEN	NY		11/27/2024	7.870		2,802,566	25,168,478
3741471	MASPETH	NY		01/17/2025	6.260	131,600,000		257,600,000
3741494	NEW YORK	NY		06/10/2025	5.460	176,150,000		363,925,900
3741504	NEW YORK	NY		05/22/2025	6.750	29,130,840		46,170,000
3741523	NEW YORK	NY		06/06/2025	6.070	13,850,681		21,729,840
3741524	NEW YORK	NY		06/06/2025	6.070	22,945,090		35,753,520
3741526	BROOKLYN	NY		07/10/2025	5.440	51,759,389		79,413,000
3741539	MT. SINAI	NY		08/21/2025	8.150	9,432,706	1,410,293	20,612,243
3741564	NEW YORK	NY		09/30/2025	7.273	27,884,588		53,613,000
3741586	NEW YORK	NY		12/01/2025	6.730	37,293,984		81,119,324
3741587	NEW YORK	NY		12/01/2025	7.073	(549,000)		2,167
3741460	NEW ALBANY	OH		12/12/2024	7.180		10,172,217	14,824,949
3741570	NEW ALBANY	OH		10/03/2025	6.660		56,880,239	85,740,713
3741571	NEW ALBANY	OH		10/03/2025	6.410		106,284,750	172,319,934
3741339	PHILADELPHIA	PA		03/19/2024	7.523		13,127,427	56,229,607
3741508	MANCHESTER	PA		06/11/2025	5.850	33,331,200		58,280,000
3741551	PHILADELPHIA	PA		09/09/2025	6.323	73,241,820		115,962,300
3741595	ARDMORE	PA		12/16/2025	5.310	14,337,648		22,753,900
4500003	VARIOUS	POL		12/18/2025	4.960	34,701,186		235,391,101
3741400	GREENVILLE	SC		09/27/2024	8.173		8,806,982	14,473,633
3741478	SUMMERVILLE	SC		04/04/2025	6.410	27,698,040		51,556,748
3741483	MYRTLE BEACH	SC		04/03/2025	7.184	5,604,568		10,132,069
3741566	OKATIE	SC		10/16/2025	5.890	42,832,654		61,407,300
4500001	ROSERSBERG	SWE		10/03/2025	4.913	30,741,357		371,423,478
3741513	MADISON	TN		08/05/2025	5.880	59,622,720		110,816,880
3741296	DALLAS	TX		03/29/2023	7.853		310,372	15,639,048
3741338	AUSTIN	TX		12/29/2023	7.023		5,587,476	84,423,410
3741389	ALLEN	TX		07/08/2024	6.711		90,996,604	212,397,900
3741458	DALLAS	TX		01/06/2025	7.090	59,955,000		104,493,000
3741459	HOUSTON	TX		01/23/2025	5.960	32,421,765		53,502,700
3741489	DALLAS	TX		05/21/2025	5.710	43,840,000		77,816,000
3741509	DALLAS	TX		06/10/2025	6.010	28,848,960		55,427,400
3741516	HOUSTON	TX		06/17/2025	5.550	46,324,722		85,116,000
3741519	AUSTIN	TX		06/06/2025	5.690	25,924,050		39,859,200

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3741527	DALLAS	TX		06/20/2025	5.830	39,501,000		66,211,200
3741534	DALLAS	TX		08/22/2025	6.440	66,783,866		104,231,256
3741535	DALLAS	TX		08/22/2025	6.423	44,273,214		69,757,207
3741545	LEAGUE CITY	TX		07/28/2025	5.650	5,957,137		9,581,000
3741546	HOUSTON	TX		08/01/2025	5.740	3,954,996		6,578,000
3741554	FORT WORTH	TX		08/25/2025	5.723	41,968,850		66,297,000
3741557	IRVING	TX		09/12/2025	5.540	16,937,546		27,279,600
3741562	HOUSTON	TX		09/05/2025	5.740	1,492,973		2,516,800
3741568	HOUSTON	TX		11/07/2025	5.350	20,597,202		32,064,000
3741569	BROOKSHIRE	TX		10/17/2025	5.460	28,806,565		48,507,800
3741580	DALLAS	TX		11/07/2025	5.350	18,420,161		27,113,300
3741583	SHENANDOAH	TX		12/08/2025	5.370	100,017,400		167,868,400
3741589	IRVING	TX		12/22/2025	5.834	115,930,157		187,562,000
3741598	DALLAS	TX		12/22/2025	7.232	151,892,000		226,000,000
3741604	FRISCO	TX		12/30/2025	6.100	28,265,723		46,732,500
3741291	SALT LAKE CITY	UT		03/27/2023	8.333		113,410	13,704,705
3741507	SALT LAKE CITY	UT		06/06/2025	6.223	87,241,517	222,660	165,258,160
3741543	SALT LAKE CITY	UT		08/21/2025	5.890	5,428,566		10,868,000
3741317	CHANTILLY	VA		09/27/2023	9.261		611,434	8,832,711
3741141	KENT	WA		05/07/2021	8.447		645,613	29,880,000
3741213	SEATTLE	WA		06/10/2022	7.137		2,615,428	25,172,000
3741279	REDMOND	WA		09/27/2022	6.973		3,157,903	35,435,056
3741450	KENT	WA		01/16/2025	6.150	65,786,494		122,987,200
3741517	TACOMA	WA		07/09/2025	5.600	8,928,761		15,206,700
3741518	KENT	WA		06/18/2025	5.850	22,967,809		41,248,200
3741533	KIRKLAND	WA		08/28/2025	5.973	73,102,106		118,792,000
3741578	MADISON	WI		11/03/2025	4.830	18,992,600		30,613,200
0599999. Mortgages in good standing - commercial mortgages-all other						5,764,844,720	405,063,466	11,974,182,017
3741497	PHOENIX	AZ		04/16/2025	6.300	97,804,500		163,007,500
3741503	LOS ANGELES	CA		05/07/2025	11.773	11,508,750		16,433,522
3741506	BETHSEDA	MD		06/05/2025	9.904	13,379,600		19,258,014
3741290	PARSIPPANY	NJ		01/11/2023	12.037		1,513,373	9,401,386
3741495	NEW YORK	NY		06/10/2025	5.890	94,850,000		195,960,100
3741530	BROOKLYN	NY		07/10/2025	6.040	34,506,259		52,942,000
0699999. Mortgages in good standing - mezzanine loans						252,049,109	1,513,373	457,002,523
0899999. Total mortgages in good standing						6,179,750,185	406,576,839	12,671,487,556
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						6,179,750,185	406,576,839	12,671,487,556

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3740546	GILBERT	AZ		04/01/2014	06/24/2025	15,948,985							15,948,985	15,948,985			
3741195	GLENDALE	AZ		12/20/2021	09/05/2025	31,416,039		(5,871)			(5,871)		31,421,910	31,421,910			
3741260	PHOENIX	AZ		04/22/2022	03/26/2025	36,002,274		33,726			33,726		36,036,000	36,036,000			
3741278	GLENDALE	AZ		09/12/2022	09/05/2025	7,085,426		3,835			3,835		7,089,262	7,089,262			
3741308	GLENDALE	AZ		08/31/2023	09/05/2025	(22,613)		22,789			22,789		176	176			
3740250	CHULA VISTA	CA		10/29/2010	08/12/2025	4,215,130							4,215,130	4,215,130			
3740339	SAN PEDRO	CA		12/15/2011	05/01/2025	611,871							611,871	611,871			
3740480	BAKERSFIELD	CA		04/25/2013	09/17/2025	50,686,966							50,686,966	50,686,966			
3740603	DALY CITY	CA		02/05/2015	02/10/2025	14,538,865							14,538,865	14,538,865			
3740645	RIALTO	CA		05/27/2015	06/03/2025	39,400,000							39,400,000	39,400,000			
3740652	WOODLAND HILLS	CA		07/22/2015	07/24/2025	31,070,728							31,070,728	31,070,728			
3740882	FONTANA	CA		11/21/2017	12/11/2025	96,909,934							96,909,934	96,909,934			
3740904	DALY CITY	CA		08/10/2018	02/10/2025	16,635,000							16,635,000	16,635,000			
3740905	OXNARD	CA		03/13/2018	04/08/2025	28,987,268		12,732			12,732		29,000,000	29,000,000			
3741266	PALO ALTO	CA		07/28/2022	08/08/2025	12,278,868		31,767			31,767		12,310,635	12,310,635			
3741099	CANTON	CT		02/24/2021	03/28/2025	17,516,662							17,516,662	17,516,662			
3741138	CANTON	CT		02/24/2021	03/28/2025	9,341,463							9,341,463	9,341,463			
3740258	WASHINGTON	DC		08/05/2010	08/15/2025	5,905,488							5,905,488	5,905,488			
3741087	WASHINGTON	DC		10/30/2020	11/25/2025	50,000,000							50,000,000	50,000,000			
3740627	WINTER GARDEN	FL		03/12/2015	03/04/2025	18,150,058		558			558		18,150,616	18,150,616			
3740641	MIAMI	FL		06/10/2015	04/16/2025	15,533,396							15,533,396	15,533,396			
3740644	MIAMI	FL		12/01/2015	04/16/2025	12,652,722							12,652,722	12,652,722			
3740647	TAMPA	FL		10/14/2015	11/10/2025	39,701,061							39,701,061	39,701,061			
3741262	DELRAY BEACH	FL		04/22/2022	03/26/2025	24,184,644		22,656			22,656		24,207,300	24,207,300			
3741382	DAVENPORT	FL		06/20/2024	08/28/2025	83,608,608		491,392			491,392		84,100,000	84,100,000			
3730157	ATLANTA	GA		07/25/2006	09/12/2025	511,739							511,739	511,739			
3740626	ATLANTA	GA		03/10/2015	03/10/2025	13,035,652							13,035,652	13,035,652			
3740673	BROOKHAVEN	GA		09/01/2015	09/10/2025	5,100,000							5,100,000	5,100,000			
3741144	ATLANTA	GA		06/04/2021	04/24/2025	26,084,162		60,115			60,115		26,144,277	26,144,277			
3741273	ALPHARETTA	GA		08/16/2022	07/30/2025	25,407,178		118,389			118,389		25,525,568	25,525,568			
3741227	MERIDIAN	ID		12/14/2021	12/19/2025	23,300,000							23,300,000	23,300,000			
3740587	AURORA	IL		11/07/2014	01/30/2025	11,670,694							11,670,694	11,670,694			
3740682	SCHAUMBURG	IL		09/17/2015	05/30/2025	10,225,691							10,225,691	10,225,691			
3740683	SCHAUMBURG	IL		09/17/2015	05/30/2025	18,735,871							18,735,871	18,735,871			
3740565	BOSTON	MA		10/10/2014	07/14/2025	102,500,000							102,500,000	102,500,000			
3740628	BOSTON	MA		03/17/2015	04/10/2025	71,400,000							71,400,000	71,400,000			
3741353	BOSTON	MA		03/26/2024	11/25/2025	13,489,152		80,848			80,848		13,570,000	13,570,000			
3728930	BOONE	NC		06/13/2005	07/09/2025	48,405		14			14		48,419	48,419			
3740274	GRAND FORKS	ND		09/22/2010	04/03/2025	534,398							534,398	534,398			
3740884	NORTH PLAINFIELD	NJ		11/13/2017	12/10/2025	15,683,203		2,092			2,092		15,685,295	15,685,295			
3741076	MORRISTOWN	NJ		09/18/2020	10/10/2025	14,667,671							14,667,671	14,667,671			
3741186	JERSEY CITY	NJ		10/07/2021	10/09/2025	62,060,000							62,060,000	62,060,000			
3800081	LAS VEGAS	NV		07/01/2015	06/06/2025	339,542		(3,337)			(3,337)		336,204	336,204			
3730250	NEW YORK	NY		09/13/2005	06/09/2025	22,933,333							22,933,333	22,933,333			
3740413	BROOKLYN	NY		08/30/2012	08/04/2025	37,500,653							37,500,653	37,500,653			
3740414	BROOKLYN	NY		07/01/2016	08/04/2025	4,375,975							4,375,975	4,375,975			
3740474	NEW YORK	NY		06/03/2013	06/10/2025	119,160,000							119,160,000	119,160,000			
3740475	NEW YORK	NY		06/03/2013	06/10/2025	79,440,000							79,440,000	79,440,000			
3740600	NEW YORK	NY		02/11/2015	04/03/2025	12,255,131							12,255,131	12,255,131			
3740661	NEW YORK	NY		08/25/2015	10/14/2025	73,800,000							73,800,000	73,800,000			
3741287	BROOKLYN	NY		01/24/2023	05/30/2025	29,265,429		134,571			134,571		29,400,000	29,400,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3741366	NEW YORK	NY		07/09/2024	09/30/2025	17,809,258		160,742			160,742		17,970,000	17,970,000			
3730492	WOOSTER	OH		02/15/2006	04/18/2025	1,463,067							1,463,067	1,463,067			
3740040	WOOSTER	OH		02/09/2007	04/18/2025	226,690							226,690	226,690			
3741192	WEST JEFFERSON	OH		10/25/2021	05/15/2025	68,077,121		2,879			2,879		68,080,000	68,080,000			
3741460	NEW ALBANY	OH		12/12/2024	10/03/2025	7,421,398		120,600			120,600		7,541,998	7,541,998			
3741461	NEW ALBANY	OH		12/12/2024	10/03/2025	(36,724)		36,724			36,724						
3741372	CRANSTON	RI		08/06/2024	11/25/2025	36,081,388		253,612			253,612		36,335,000	36,335,000			
3741483	MYRTLE BEACH	SC		04/03/2025	11/21/2025	5,604,568		5,432			5,432		5,610,000	5,610,000			
3740672	DALLAS	TX		10/21/2015	11/07/2025	7,743,182							7,743,182	7,743,182			
3740678	AUSTIN	TX		08/31/2015	09/10/2025	1,694,353							1,694,353	1,694,353			
3741354	PLANO	TX		04/26/2024	12/22/2025	52,711,503		964,497			964,497		53,676,000	53,676,000			
3741291	SALT LAKE CITY	UT		03/27/2023	06/06/2025	7,740,412		38,828		10,086	48,914		7,779,241	7,779,241			
3740512	ARLINGTON COUNTY	VA		10/23/2013	06/06/2025	18,669,733							18,669,733	18,669,733			
3740704	GLEN ALLEN	VA		12/15/2015	12/23/2025	14,245,244							14,245,244	14,245,244			
3741317	CHANTILLY	VA		09/27/2023	02/28/2025	5,411,634		53,192		80,774	133,966		5,464,826	5,464,826			
3740855	SEATTLE	WA		08/30/2017	09/16/2025	22,600,000							22,600,000	22,600,000			
3741034	RENTON	WA		11/01/2019	10/21/2025	15,500,000							15,500,000	15,500,000			
3741141	KENT	WA		05/07/2021	06/18/2025	15,930,787							15,930,787	15,930,787			
3741225	SEATTLE	WA		12/23/2021	05/30/2025	116,907,850		445,137			445,137		117,352,987	117,352,987			
3800202	WAUWATOSA	WI		10/09/2015	10/10/2025	8,309,971							8,309,971	8,309,971			
3800203	WAUWATOSA	WI		10/09/2015	10/10/2025	9,032,628							9,032,628	9,032,628			
0199999. Mortgages closed by repayment						1,889,026,783		3,099,662		90,860	3,190,522		1,892,126,445	1,892,126,445			
KKR2103745	MONTGOMERY	AL		08/04/2025		163							163	163			
KKR2103840	TALLADEGA	AL		08/01/2025		170							170	170			
3740700	GLENDALE	AZ		01/06/2016		486,161							486,161	486,161			
3740946	MESA	AZ		12/19/2018		559,650							559,650	559,650			
KKR2103664	GLENDALE	AZ		02/28/2025		395							395	395			
KKR2103764	TOLLESON	AZ		06/23/2025		476							476	476			
3727054	ROSEVILLE	CA		11/04/2002		407,332							407,332	407,332			
3727081	ROSEVILLE	CA		10/10/2002		907,377							907,377	907,377			
3727380	DAVIS	CA		05/05/2003		506,959							506,959	506,959			
3727746	LONG BEACH	CA		09/29/2003		588,684							588,684	588,684			
3729928	SOUTH GATE	CA		08/26/2005		142,828							142,828	142,828			
3729937	SOUTH GATE	CA		08/26/2005		109,862							109,862	109,862			
3729946	SOUTH GATE	CA		08/26/2005		225,213							225,213	225,213			
3729955	SOUTH GATE	CA		08/26/2005		227,963							227,963	227,963			
3729964	SOUTH GATE	CA		08/26/2005		175,800							175,800	175,800			
3729973	SOUTH GATE	CA		09/23/2005		246,069							246,069	246,069			
3730353	MODESTO	CA		12/29/2005		558,073							558,073	558,073			
3740118	SAN JOSE	CA		11/20/2007		360,213							360,213	360,213			
3740161	LIVERMORE	CA		06/11/2008		231,331							231,331	231,331			
3740162	PLEASANT HILL	CA		06/11/2008		231,331							231,331	231,331			
3740433	SOUTHGATE	CA		11/05/2012		214,520							214,520	214,520			
3740499	SAN RAMON	CA		08/07/2013		1,219,048							1,219,048	1,219,048			
3740501	SAN FRANCISCO	CA		11/13/2013		558,092							558,092	558,092			
3740581	GLENDALE	CA		09/05/2014		2,092,115							2,092,115	2,092,115			
3740589	SAN FRANCISCO	CA		09/29/2014		12,310,679							12,310,679	12,310,679			
3740662	IRVINE	CA		07/29/2015		758,417							758,417	758,417			
3740666	LAGUNA NIGUEL	CA		08/27/2015		370,035							370,035	370,035			
3740692	CERRITOS	CA		10/30/2015		915,062							915,062	915,062			
3740726	SAN DIEGO	CA		06/15/2016		1,371,550							1,371,550	1,371,550			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3740749	SANTA FE SPRINGS	CA		11/10/2016		418,325							418,325	418,325			
3740752	CORTE MADERA	CA		08/05/2016		2,540,268							2,540,268	2,540,268			
3740959	COMMERCE	CA		10/31/2018		2,696,056							2,696,056	2,696,056			
3740974	SAN DIEGO	CA		01/15/2019		1,254,848							1,254,848	1,254,848			
3740987	SAN MATEO	CA		03/08/2019		734,860							734,860	734,860			
3741049	COMPTON	CA		01/31/2020		232,234							232,234	232,234			
3741075	PITTSBURG	CA		11/09/2020		4,022,549							4,022,549	4,022,549			
3741146	CONCORD	CA		05/26/2021		1,166,805							1,166,805	1,166,805			
3741151	SAN FRANCISCO	CA		06/30/2021		238,552							238,552	238,552			
3741168	DOWNEY	CA		08/19/2021		162,444							162,444	162,444			
3741183	SAN FRANCISCO	CA		10/21/2021		159,262							159,262	159,262			
3741234	TARZANA	CA		03/17/2022		544,200							544,200	544,200			
3741239	RIALTO	CA		02/25/2022		13,099,931							13,099,931	13,099,931			
3741292	LAGUNA HILLS	CA		03/17/2023		570,358							570,358	570,358			
3741312	SAN MATEO	CA		08/10/2023		352,771							352,771	352,771			
3741320	RIVERSIDE	CA		09/27/2023		28,050,825							28,050,825	28,050,825			
3800113	TORRANCE	CA		07/01/2015		330,485							330,485	330,485			
3800215	PALO ALTO	CA		09/08/2017		482,380							482,380	482,380			
KKR2103693	RIDGECREST	CA		06/18/2025		344							344	344			
KKR2103722	CALEXICO	CA		07/30/2025		584							584	584			
KKR2103752	SAN BERNARDINO	CA		05/02/2025		1,635							1,635	1,635			
KKR2103850	NORWALK	CA		02/28/2025		694							694	694			
KKR2103927	RIVERSIDE	CA		07/27/2025		830							830	830			
KKR2103947	HUNTINGTON PARK	CA		07/18/2025		1,058							1,058	1,058			
KKR2103949	BELLFLOWER	CA		07/28/2025		216							216	216			
KKR2103954	LONG BEACH	CA		07/22/2025		1,101							1,101	1,101			
KKR2103955	CYPRESS	CA		07/29/2025		733							733	733			
KKR2143940	LOS ANGELES	CA		10/01/2025		1,522							1,522	1,522			
KKR2143970	ROSEVILLE	CA		09/29/2025		600							600	600			
KKR2143978	VISALIA	CA		09/18/2025		206							206	206			
KKR2143981	OAKLAND	CA		09/25/2025		672							672	672			
3740794	DENVER	CO		12/20/2016		937,905							937,905	937,905			
3741267	GOLDEN	CO		06/21/2022		1,834,000							1,834,000	1,834,000			
3740982	SIMSBURY	CT		04/10/2019		367,960							367,960	367,960			
3741233	STRATFORD	CT		02/16/2022		529,649							529,649	529,649			
3741259	STRATFORD	CT		06/21/2022		253,278							253,278	253,278			
3741463	HAMDEN	CT		01/27/2025		644,411							644,411	644,411			
3741515	NEW HAVEN	CT		08/05/2025		433,302							433,302	433,302			
KKR2103872	EAST GRANBY	CT		07/31/2025		418							418	418			
KKR2103905	VERNON	CT		07/23/2025		509							509	509			
3740743	WASHINGTON	DC		07/22/2016		1,485,051							1,485,051	1,485,051			
3740788	WASHINGTON	DC		11/10/2016		(2,899)			(2,899)		2,899						
3740790	WASHINGTON	DC		11/10/2016		(1,844)			(1,844)		1,844						
3740885	WASHINGTON	DC		11/16/2017		36,191							36,191	36,191			
KKR2103683	DOVER	DE		06/05/2025		236							236	236			
KKR2103818	WILMINGTON	DE		07/01/2025		157							157	157			
KKR2103956	NEW CASTLE	DE		05/05/2025		411							411	411			
3726682	MIAMI	FL		12/27/2001		277,061							277,061	277,061			
3740309	GAINSVILLE	FL		05/09/2011		304,844							304,844	304,844			
3740566	BOCA RATON	FL		06/03/2014		417,526							417,526	417,526			
3740567	BOCA RATON	FL		06/19/2014		475,118							475,118	475,118			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
3740604	KISSIMMEE	FL		01/09/2015		348,482							348,482	348,482			
3740674	SANFORD	FL		08/13/2015		252,677							252,677	252,677			
3740791	MIAMI	FL		11/10/2016		462,893							462,893	462,893			
3740836	TAMPA	FL		06/01/2017		574,998							574,998	574,998			
3740899	TAMPA	FL		06/18/2018		684,598							684,598	684,598			
3740900	ORLANDO	FL		03/01/2018		435,514							435,514	435,514			
3740935	TAMPA	FL		06/18/2018		672,527							672,527	672,527			
3740938	ODESSA	FL		09/05/2018		552,825							552,825	552,825			
3740956	TAMPA	FL		09/27/2018		918,264							918,264	918,264			
3741004	DAYTONA BEACH	FL		04/26/2019		1,139,852							1,139,852	1,139,852			
3741013	JACKSONVILLE	FL		06/12/2019		420,863							420,863	420,863			
3741014	FORT MYERS	FL		03/03/2020		436,160							436,160	436,160			
3741023	ORLANDO	FL		10/02/2019		497,250							497,250	497,250			
3741046	SARASOTA	FL		11/20/2019		215,802							215,802	215,802			
3741068	SUNNY ISLES BEACH	FL		06/10/2020		731,762							731,762	731,762			
3741202	MAITLAND	FL		10/25/2021		72,747							72,747	72,747			
3741224	MIAMI	FL		12/09/2021		1,646,059							1,646,059	1,646,059			
3741226	ORLANDO	FL		12/14/2021		341,026							341,026	341,026			
3741244	HIALEAH	FL		05/09/2022		642,222							642,222	642,222			
3741325	FORT LAUDERDALE	FL		10/12/2023		227,828							227,828	227,828			
3741326	FORT LAUDERDALE	FL		10/12/2023		190,461							190,461	190,461			
3741332	TAMPA	FL		10/23/2023		4,348							4,348	4,348			
3741426	MIAMI BEACH	FL		10/29/2024		250,264							250,264	250,264			
3741552	RIVIERA BEACH	FL		09/08/2025		18,215,830							18,215,830	18,215,830			
3800108	PORT CHARLOTTE	FL		07/01/2015		822,355							822,355	822,355			
KKR2103682	MIAMI BEACH	FL		05/30/2025		254							254	254			
KKR2103684	CAPE CORAL	FL		07/21/2025		278							278	278			
KKR2103715	CLEARWATER	FL		05/06/2025		350							350	350			
KKR2103716	WEST PALM BEACH	FL		05/15/2025		660							660	660			
KKR2103720	CLEARWATER	FL		07/28/2025		408							408	408			
KKR2103753	WINTER HAVEN	FL		05/01/2025		286							286	286			
KKR2103754	TAMPA	FL		04/24/2025		516							516	516			
KKR2103755	HOLIDAY	FL		05/19/2025		257							257	257			
KKR2103778	JACKSONVILLE	FL		06/27/2025		156							156	156			
KKR2103808	ST PETERSBURG	FL		05/30/2025		313							313	313			
KKR2103811	SAINT PETERSBURG	FL		05/30/2025		313							313	313			
KKR2103813	BRANDON	FL		05/22/2025		359							359	359			
KKR2103820	BOCA RATON	FL		07/22/2025		349							349	349			
KKR2103828	HOLIDAY	FL		06/27/2025		246							246	246			
KKR2103851	HOLLY HILL	FL		06/27/2025		218							218	218			
KKR2103877	POMPANO BEACH	FL		07/28/2025		436							436	436			
KKR2103881	SAINT PETERSBURG	FL		04/18/2025		606							606	606			
KKR2103882	KEY LARGO	FL		05/21/2025		820							820	820			
KKR2103893	THE VILLAGES	FL		06/12/2025		2,500							2,500	2,500			
KKR2103916	KISSIMMEE	FL		06/19/2025		487							487	487			
KKR2103918	PALM BAY	FL		06/10/2025		416							416	416			
KKR2103920	LAKELAND	FL		07/03/2025		583							583	583			
KKR2103921	PINELLAS PARK	FL		08/11/2025		389							389	389			
KKR2103925	VALRICO	FL		07/16/2025		371							371	371			
KKR2103926	MIDDLEBURG	FL		07/30/2025		324							324	324			
KKR2103933	POMPANO BEACH	FL		07/31/2025		670							670	670			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2103945	PALM BAY	FL		06/10/2025		211							211	211			
KKR2103952	DAVENPORT	FL		05/16/2025		472							472	472			
3730643	ATLANTA	GA		09/21/2006		1,336,077							1,336,077	1,336,077			
3740232	FORT OGLETHORPE	GA		03/05/2010		163,303							163,303	163,303			
3740465	CARROLLTON	GA		04/10/2013		551,046							551,046	551,046			
3740496	ATLANTA	GA		08/16/2013		911,653							911,653	911,653			
3740519	CONYERS	GA		11/12/2013		434,071							434,071	434,071			
3740643	SAVANNAH	GA		05/05/2015		310,209							310,209	310,209			
3740780	ALPHARETTA	GA		09/15/2016		632,506							632,506	632,506			
3740830	ATLANTA	GA		06/27/2017		1,757,754							1,757,754	1,757,754			
3740958	ATLANTA	GA		10/05/2018		771,769							771,769	771,769			
3741038	BUFORD	GA		10/24/2019		557,225							557,225	557,225			
3741191	AUGUSTA	GA		09/22/2021		310,274							310,274	310,274			
3741462	ATLANTA	GA		02/18/2025		931,295							931,295	931,295			
3741514	ATLANTA	GA		08/05/2025		139,476							139,476	139,476			
KKR2103796	COLUMBUS	GA		07/14/2025		183							183	183			
KKR2103797	CUMMING	GA		07/07/2025		594							594	594			
KKR2103803	COLUMBUS	GA		08/08/2025		172							172	172			
KKR2103821	WARNER ROBINS	GA		07/23/2025		208							208	208			
KKR2103831	COLUMBUS	GA		07/28/2025		223							223	223			
KKR2103901	ROCKMART	GA		07/15/2025		313							313	313			
KKR2103910	ATLANTA	GA		08/06/2025		230							230	230			
KKR2103929	ELLENWOOD	GA		07/25/2025		292							292	292			
KKR2103930	HEPHZIBAH	GA		07/29/2025		125							125	125			
KKR2103940	ATLANTA	GA		08/08/2025		170							170	170			
KKR2103960	BRUNSWICK	GA		08/06/2025		284							284	284			
KKR2103961	COLUMBUS	GA		08/12/2025		213							213	213			
KKR2143977	ROSWELL	GA		09/19/2025		281							281	281			
3740737	PEARL CITY	HI		06/29/2016		680,389							680,389	680,389			
3740921	MERIDIAN	ID		06/06/2018		576,550							576,550	576,550			
KKR2103718	COEUR D ALENE	ID		06/23/2025		475							475	475			
3731350	ARLINGTON HEIGHTS	IL		10/05/2006		897,060							897,060	897,060			
3740722	ARLINGTON HEIGHTS	IL		06/21/2016		68,078							68,078	68,078			
3740767	CHICAGO	IL		10/19/2016		423,018							423,018	423,018			
3740774	CHICAGO	IL		05/14/2019		53,909							53,909	53,909			
3740910	CHICAGO	IL		04/12/2018		276,356							276,356	276,356			
3740920	WILMINGTON	IL		05/22/2018		681,312							681,312	681,312			
3740931	CHICAGO	IL		06/28/2018		2,209,905							2,209,905	2,209,905			
3800104	CHICAGO	IL		07/01/2015		504,583							504,583	504,583			
KKR2143975	ROMEOVILLE	IL		08/29/2025		247							247	247			
3740869	CARMEL	IN		11/15/2017		370,134							370,134	370,134			
3740888	CARMEL	IN		12/28/2017		492,571							492,571	492,571			
3741411	INDIANAPOLIS	IN		08/26/2024		4,045,176							4,045,176	4,045,176			
KKR2103667	INDIANAPOLIS	IN		07/29/2025		419							419	419			
KKR2103670	ANDERSON	IN		07/30/2025		172							172	172			
KKR2103736	FORT WAYNE	IN		07/08/2025		242							242	242			
KKR2103833	GARY	IN		07/03/2025		195							195	195			
KKR2103837	ANDERSON	IN		07/11/2025		176							176	176			
KKR2103863	GARY	IN		06/13/2025		174							174	174			
KKR2103894	GARY	IN		07/30/2025		306							306	306			
KKR2103895	HAMMOND	IN		07/30/2025		192							192	192			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2103944	MUNCIE	IN		03/25/2025		170							170	170			
KKR2143985	GREENWOOD	IN		05/28/2025		295							295	295			
3741043	GUADALAJARA	MEX		12/19/2019		522,393							522,393	522,393			
3740491	OLATHE	KS		06/28/2013		241,626							241,626	241,626			
3800083	SHAWNEE	KS		07/01/2015		407,196							407,196	407,196			
3741265	WALTON	KY		05/25/2022		24,143,403							24,143,403	24,143,403			
KKR2103713	LOUISVILLE	KY		05/29/2025		178							178	178			
KKR2103938	LOUISVILLE	KY		07/29/2025		445							445	445			
3740473	MANDEVILLE	LA		01/10/2014		118,457							118,457	118,457			
KKR2103704	NEW ORLEANS	LA		06/20/2025		216							216	216			
KKR2103709	BROUSSARD	LA		06/11/2025		165							165	165			
3740847	CAMBRIDGE	MA		04/27/2018		1,131,285							1,131,285	1,131,285			
3740972	QUINCY	MA		11/20/2018		479,996							479,996	479,996			
3740976	EAST BOSTON	MA		12/07/2018		758,027							758,027	758,027			
3741248	BOSTON	MA		04/06/2022		912,729							912,729	912,729			
3741257	BURLINGTON	MA		05/05/2022		585,000							585,000	585,000			
3740754	ROCKVILLE	MD		08/23/2016		2,028,050							2,028,050	2,028,050			
3741028	ROCKVILLE	MD		12/17/2019		707,705							707,705	707,705			
3741334	SPARROWS POINT	MD		01/10/2024		929,412							929,412	929,412			
3741429	OXON HILL	MD		11/06/2024		249,918							249,918	249,918			
KKR2103838	BALTIMORE	MD		07/31/2025		214							214	214			
KKR2103844	BALTIMORE	MD		04/25/2025		224							224	224			
KKR2103873	CUMBERLAND	MD		07/30/2025		163							163	163			
KKR2103874	BALTIMORE	MD		07/30/2025		299							299	299			
KKR2103922	LARGO	MD		03/21/2025		279							279	279			
KKR2103923	GREENBELT	MD		03/31/2025		231							231	231			
KKR2103934	DUNDALK	MD		08/11/2025		329							329	329			
3741272	DETROIT	MI		08/25/2022		229,005							229,005	229,005			
KKR2103678	DETROIT	MI		05/02/2025		153							153	153			
KKR2103686	INKSTER	MI		07/28/2025		128							128	128			
KKR2103694	DETROIT	MI		07/17/2025		192							192	192			
KKR2103730	DETROIT	MI		06/25/2025		166							166	166			
KKR2103827	COMSTOCK PARK	MI		01/30/2025		349							349	349			
KKR2103857	PONTIAC	MI		09/11/2024		184							184	184			
KKR2143959	WARREN	MI		09/22/2025		121							121	121			
3740322	MINNEAPOLIS	MN		06/23/2011		112,536							112,536	112,536			
3740359	DULUTH	MN		11/16/2011		205,268							205,268	205,268			
3740360	DULUTH	MN		11/16/2011		96,695							96,695	96,695			
3740362	BLAINE	MN		04/18/2012		104,924							104,924	104,924			
3740427	INVER GROVE HEIGHTS	MN		10/18/2012		138,959							138,959	138,959			
3740443	MINNEAPOLIS	MN		11/20/2012		122,081							122,081	122,081			
3740450	BLAINE	MN		12/14/2012		72,299							72,299	72,299			
3740484	MINNEAPOLIS	MN		08/29/2013		484,851							484,851	484,851			
3740495	MONTICELLO	MN		08/08/2013		97,400							97,400	97,400			
3740721	EDEN PRAIRIE	MN		04/14/2016		404,795							404,795	404,795			
3741333	FRIDLEY	MN		10/19/2023		472							472	472			
34501SF	EDEN PRAIRIE	MN		11/29/2001		9,749							9,749	9,749			
3740087	WENTZVILLE	MO		11/01/2007		255,775							255,775	255,775			
3740926	KANSAS CITY	MO		06/07/2018		504,674							504,674	504,674			
KKR2103681	SAINT LOUIS	MO		06/12/2025		237							237	237			
KKR2103685	OSAGE BEACH	MO		07/22/2025		156							156	156			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
KKR2103737	SAINT LOUIS	MO		07/21/2025		130							130	130			
KKR2103749	OFALLON	MO		05/27/2025		322							322	322			
KKR2103784	SAINT LOUIS	MO		07/29/2025		119							119	119			
KKR2103785	SAINT LOUIS	MO		07/30/2025		173							173	173			
KKR2103800	SAINT LOUIS	MO		07/30/2025		144							144	144			
KKR2103806	RAYTOWN	MO		06/03/2025		284							284	284			
KKR2103848	KANSAS CITY	MO		04/30/2025		243							243	243			
KKR2103878	KANSAS CITY	MO		08/08/2025		421							421	421			
KKR2103935	KANSAS CITY	MO		08/07/2025		295							295	295			
3728547	ASHEVILLE	NC		10/04/2004		136,859							136,859	136,859			
3730139	ASHEVILLE	NC		11/03/2006		67,761							67,761	67,761			
3740314	HENDERSONVILE	NC		05/18/2011		73,776							73,776	73,776			
3740793	RALEIGH	NC		01/25/2017		840,235							840,235	840,235			
3740801	CHARLOTTE	NC		03/01/2017		1,645,006							1,645,006	1,645,006			
3740817	WILMINGTON	NC		07/27/2017		320,805							320,805	320,805			
3740937	DURHAM	NC		09/05/2018		727,784							727,784	727,784			
3740939	CARY	NC		10/19/2018		700,267							700,267	700,267			
3740944	RALEIGH	NC		07/31/2018		870,950							870,950	870,950			
3740984	CHARLOTTE	NC		12/20/2018		1,448,402							1,448,402	1,448,402			
3741065	CHARLOTTE	NC		03/19/2020		534,406							534,406	534,406			
3741188	RALEIGH	NC		10/20/2021		123,185							123,185	123,185			
3741276	FAYETTEVILLE	NC		07/08/2022		61,421							61,421	61,421			
3741395	HUNTERSVILLE	NC		08/14/2024		219,981							219,981	219,981			
KKR2103822	SALISBURY	NC		07/24/2025		226							226	226			
KKR2103865	ELIZABETH CITY	NC		07/01/2025		373							373	373			
KKR2103932	BURLINGTON	NC		08/08/2025		387							387	387			
KKR2103943	OCRACOKE	NC		09/16/2024		523							523	523			
3740740	ELKHORN	NE		08/04/2016		314,046							314,046	314,046			
3740595	EDISON	NJ		12/10/2014		708,566							708,566	708,566			
3740820	UNION	NJ		05/17/2017		454,032							454,032	454,032			
3740850	SECAUCUS	NJ		10/10/2017		526,568							526,568	526,568			
3740851	FRANKLIN LAKES	NJ		08/10/2017		299,873							299,873	299,873			
3740875	EAST HANOVER	NJ		11/15/2017		815,584							815,584	815,584			
3740881	UNION TOWNSHIP	NJ		11/15/2017		679,456							679,456	679,456			
3740898	JERSEY CITY	NJ		01/31/2018		1,270,181							1,270,181	1,270,181			
3740985	NORTH BERGEN	NJ		01/10/2019		265,158							265,158	265,158			
3740990	JERSEY CITY	NJ		01/31/2019		982,819							982,819	982,819			
3741000	SECAUCUS	NJ		04/02/2019		957,048							957,048	957,048			
3741007	SOMERVILLE	NJ		06/03/2019		95,520							95,520	95,520			
3741017	CHERRY HILL	NJ		06/28/2019		348,179							348,179	348,179			
3741160	MARLBORO	NJ		08/17/2021		420,212							420,212	420,212			
3741196	RAHWAY	NJ		11/16/2021		837,051							837,051	837,051			
3741197	RAHWAY	NJ		11/16/2021		388,631							388,631	388,631			
3741346	CHERRY HILL	NJ		02/13/2024		910,618							910,618	910,618			
34500SF	BRIDGEWATER	NJ		11/29/2001		8,297							8,297	8,297			
KKR2103819	BELLMAWR	NJ		06/30/2025		266							266	266			
KKR2103866	PENNS GROVE	NJ		07/07/2025		303							303	303			
KKR2143961	SOMERS POINT	NJ		09/23/2025		160							160	160			
KKR2103723	LAS CRUCES	NM		07/29/2025		256							256	256			
KKR2103757	ALBUQUERQUE	NM		05/20/2025		216							216	216			
3741313	LAS VEGAS	NV		08/17/2023		2,357,468							2,357,468	2,357,468			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
KKR2103732	LAS VEGAS	NV		06/27/2025		840							840	840			
KKR2103735	LAS VEGAS	NV		07/18/2025		369							369	369			
3730764	NEW YORK	NY		01/19/2006		250,444							250,444	250,444			
3740316	COBLESKILL	NY		05/18/2011		20,364							20,364	20,364			
3740485	STONY BROOK	NY		07/01/2013		424,821							424,821	424,821			
3740486	STONY BROOK	NY		06/10/2013		414,665							414,665	414,665			
3740507	NEW YORK	NY		10/17/2013		9,007							9,007	9,007			
3740550	YONKERS	NY		07/10/2014		876,264							876,264	876,264			
3740553	NEW YORK	NY		06/27/2014		1,287,592							1,287,592	1,287,592			
3740642	PORT CHESTER	NY		06/09/2015		695,992							695,992	695,992			
3740832	NEW YORK	NY		05/10/2017		278,779							278,779	278,779			
3740833	NEW YORK	NY		05/10/2017		245,982							245,982	245,982			
3740834	NEW YORK	NY		05/10/2017		142,601							142,601	142,601			
3740929	NEW YORK	NY		06/28/2018		1,483,108							1,483,108	1,483,108			
3741149	NEW YORK	NY		08/26/2021		130,597							130,597	130,597			
3741256	NEW YORK	NY		06/08/2022		2,370,085							2,370,085	2,370,085			
3741436	NEW YORK	NY		11/12/2024		242,168							242,168	242,168			
34503SF	COLD SPRING	NY		05/29/2003		6,552							6,552	6,552			
34506SF	SCARSDALE	NY		04/27/2005		17,362							17,362	17,362			
KKR2103805	LOCKPORT	NY		01/30/2025		1,517							1,517	1,517			
KKR2103959	POUGHKEEPSIE	NY		08/11/2025		404							404	404			
KKR2143927	FAR ROCKAWAY	NY		09/05/2025		573							573	573			
KKR2143937	BROOKLYN	NY		10/03/2025		714							714	714			
3740043	STRONGSVILLE	OH		04/30/2007		564,531							564,531	564,531			
3740622	NEW ALBANY	OH		06/04/2015		360,532							360,532	360,532			
3740741	WESTLAKE	OH		07/05/2016		549,053							549,053	549,053			
3740877	NEW ALBANY	OH		11/29/2017		411,840							411,840	411,840			
3740883	WESTLAKE	OH		11/02/2017		332,539							332,539	332,539			
3740971	PARMA	OH		11/09/2018		477,135							477,135	477,135			
3741045	WESTERVILLE	OH		12/02/2019		593,793							593,793	593,793			
3741218	WESTERVILLE	OH		02/03/2022		112,707							112,707	112,707			
3741343	DUBLIN	OH		12/29/2023		228,251							228,251	228,251			
3741570	NEW ALBANY	OH		10/03/2025		10,899,854							10,899,854	10,899,854			
KKR2103695	NELSONVILLE	OH		05/20/2025		169							169	169			
KKR2103740	CLEVELAND HEIGHTS	OH		07/18/2025		369							369	369			
KKR2103779	CLEVELAND HEIGHTS	OH		07/11/2025		343							343	343			
KKR2103783	CINCINNATI	OH		06/06/2025		286							286	286			
KKR2103812	CLEVELAND	OH		05/19/2025		235							235	235			
KKR2103829	CLEVELAND	OH		06/11/2025		306							306	306			
KKR2103836	CINCINNATI	OH		06/27/2025		303							303	303			
KKR2103862	COLUMBUS	OH		06/25/2025		200							200	200			
KKR2103869	MASSILLON	OH		07/28/2025		303							303	303			
KKR2103870	PORTSMOUTH	OH		07/14/2025		328							328	328			
KKR2103900	COLUMBUS	OH		07/23/2025		319							319	319			
KKR2103911	CLEVELAND	OH		08/12/2025		191							191	191			
KKR2103744	PURCELL	OK		07/23/2025		252							252	252			
3727942	EXTON	PA		03/12/2004		2,808,999							2,808,999	2,808,999			
3728378	WEST SADSBURY	PA		09/09/2004		917,528							917,528	917,528			
3730102	MONTGOMERY	PA		01/26/2006		380,074							380,074	380,074			
3740384	EXTON	PA		05/10/2012		117,132							117,132	117,132			
3740631	CHESWICK	PA		04/16/2015		343,688							343,688	343,688			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3740968	PHILADELPHIA	PA		11/27/2018		342,331							342,331	342,331			
3741060	BALA CYNWYD	PA		03/03/2020		602,565							602,565	602,565			
3741329	PLYMOUTH MEETING	PA		09/29/2023		57,842							57,842	57,842			
KKR2103706	PITTSBURGH	PA		08/01/2025		1,513							1,513	1,513			
KKR2103727	LEBANON	PA		06/18/2025		198							198	198			
KKR2103739	PITTSBURGH	PA		07/21/2025		369							369	369			
KKR2103773	HAWLEY	PA		06/13/2025		343							343	343			
KKR2103776	PHILADELPHIA	PA		06/16/2025		290							290	290			
KKR2103788	KUTZTOWN	PA		06/27/2025		666							666	666			
KKR2103789	PITTSBURGH	PA		07/10/2025		267							267	267			
KKR2103790	PITTSTON	PA		06/27/2025		429							429	429			
KKR2103791	ALIQUIPPA	PA		06/25/2025		291							291	291			
KKR2103795	HAWLEY	PA		07/30/2025		267							267	267			
KKR2103823	SCRANTON	PA		07/29/2025		240							240	240			
KKR2103841	PHILADELPHIA	PA		07/25/2025		214							214	214			
KKR2103842	FOLCROFT	PA		07/28/2025		319							319	319			
KKR2103847	PHILADELPHIA	PA		02/10/2025		203							203	203			
KKR2103858	PHILADELPHIA	PA		07/18/2025		266							266	266			
KKR2103868	PITTSBURGH	PA		07/30/2025		309							309	309			
KKR2103876	PHILADELPHIA	PA		07/24/2025		303							303	303			
KKR2103898	PHILADELPHIA	PA		07/30/2025		310							310	310			
KKR2103903	EASTON	PA		07/31/2025		232							232	232			
KKR2103904	READING	PA		07/30/2025		279							279	279			
KKR2103924	DOVER	PA		07/31/2025		255							255	255			
KKR2103942	READING	PA		04/30/2025		280							280	280			
KKR2103887	NEWPORT	RI		07/02/2025		453							453	453			
3740761	HILTON HEAD	SC		10/27/2016		500,485							500,485	500,485			
3741286	RIDGEVILLE	SC		12/30/2022		1,750,000							1,750,000	1,750,000			
3741378	DUNCAN	SC		08/27/2024		131,067							131,067	131,067			
KKR2103676	MYRTLE BEACH	SC		07/23/2025		309							309	309			
3740233	SEVIERVILLE	TN		02/01/2010		152,938							152,938	152,938			
3740988	MEMPHIS	TN		03/18/2019		10,277,308							10,277,308	10,277,308			
3741513	MADISON	TN		08/05/2025		353,502							353,502	353,502			
KKR2103741	MEMPHIS	TN		07/14/2025		415							415	415			
KKR2103768	CLARKSVILLE	TN		07/31/2025		119							119	119			
KKR2103839	MEMPHIS	TN		07/22/2025		256							256	256			
3740244	SAN ANTONIO	TX		04/28/2010		492,444							492,444	492,444			
3740246	SAN ANTONIO	TX		04/28/2010		284,435							284,435	284,435			
3740253	SAN ANTONIO	TX		04/28/2010		97,670							97,670	97,670			
3740514	HOUSTON	TX		02/10/2014		3,174,034							3,174,034	3,174,034			
3740723	GRAND PRAIRIE	TX		05/13/2016		186,402							186,402	186,402			
3740798	DALLAS	TX		12/20/2016		661,638							661,638	661,638			
3740887	GRAND PRAIRIE	TX		12/13/2017		365,577							365,577	365,577			
3740930	GRAND PRAIRIE	TX		07/20/2018		943,087							943,087	943,087			
3740947	FORT WORTH	TX		08/28/2018		701,042							701,042	701,042			
3740950	PFLUGERVILLE	TX		10/25/2018		515,235							515,235	515,235			
3740952	PFLUGERVILLE	TX		11/06/2018		456,238							456,238	456,238			
3740954	PFLUGERVILLE	TX		05/01/2019		504,935							504,935	504,935			
3740980	AUSTIN	TX		11/29/2018		304,546							304,546	304,546			
3741015	HOUSTON	TX		06/07/2019		3,296,774							3,296,774	3,296,774			
3741026	ADDISON	TX		09/05/2019		(33,623)							(33,623)	(33,623)			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3741052	SAN ANTONIO	TX		12/20/2019		507,722							507,722	507,722			
3741147	AUSTIN	TX		06/30/2021		671,656							671,656	671,656			
3741169	HOUSTON	TX		07/29/2021		95,987							95,987	95,987			
3741174	AUSTIN	TX		09/01/2021		73,516							73,516	73,516			
3741302	PATTISON	TX		07/25/2023		36,900,000							36,900,000	36,900,000			
3741414	GRAPEVINE	TX		09/12/2024		13,247,520							13,247,520	13,247,520			
3800227	FLOWER MOUND	TX		12/20/2019		551,088							551,088	551,088			
KKR2103668	SAN ANTONIO	TX		05/22/2025		194							194	194			
KKR2103679	KILLEEN	TX		06/18/2025		406							406	406			
KKR2103687	ROYSE CITY	TX		06/03/2025		681							681	681			
KKR2103690	AUBREY	TX		06/30/2025		475							475	475			
KKR2103701	HOUSTON	TX		05/22/2025		386							386	386			
KKR2103724	CORSICANA	TX		07/29/2025		435							435	435			
KKR2103775	SAN ANTONIO	TX		06/20/2025		400							400	400			
KKR2103782	CORPUS CHRISTI	TX		07/09/2025		449							449	449			
KKR2103824	HOUSTON	TX		07/29/2025		472							472	472			
KKR2103867	LAREDO	TX		07/23/2025		250							250	250			
KKR2103886	HOUSTON	TX		07/10/2025		2,313							2,313	2,313			
KKR2103888	EVERMAN	TX		07/28/2025		310							310	310			
KKR2143932	HOUSTON	TX		09/30/2025		232							232	232			
3741050	SOUTH JORDAN	UT		02/07/2020		292,776							292,776	292,776			
3741150	LEHI	UT		06/29/2021		761,339							761,339	761,339			
3741399	SALT LAKE CITY	UT		09/10/2024		18,275,229							18,275,229	18,275,229			
3800234	SALT LAKE CITY	UT		06/28/2023		124,450							124,450	124,450			
3740856	CHESAPEAKE	VA		10/10/2017		259,631							259,631	259,631			
3741093	VIRGINIA BEACH	VA		01/15/2021		729,247							729,247	729,247			
3741305	FREDERICKSBURG	VA		06/21/2023		166,780							166,780	166,780			
3741341	HENRICO	VA		03/06/2024		377,965							377,965	377,965			
3800231	SPRINGFIELD	VA		06/03/2021		510,390							510,390	510,390			
KKR2103830	SOUTH HILL	VA		06/17/2025		233							233	233			
KKR2103908	VIRGINIA BEACH	VA		08/13/2025		291							291	291			
3740449	SEATTLE	WA		12/11/2012		391,587							391,587	391,587			
3740975	BELLEVUE	WA		12/06/2018		546,100							546,100	546,100			
3741143	REDMOND	WA		05/25/2021		1,656,398							1,656,398	1,656,398			
KKR2103815	COVINGTON	WA		06/20/2025		610							610	610			
KKR2103826	VANCOUVER	WA		04/25/2025		412							412	412			
3727643	MUKWONAGO	WI		09/10/2003		175,265							175,265	175,265			
3727652	MILWAUKEE	WI		11/10/2003		161,092							161,092	161,092			
KKR2103662	MILWAUKEE	WI		08/05/2025		113							113	113			
KKR2103663	MILWAUKEE	WI		07/28/2025		170							170	170			
KKR2103666	MILWAUKEE	WI		07/22/2025		207							207	207			
KKR2103671	MILWAUKEE	WI		06/10/2025		163							163	163			
KKR2103763	MILWAUKEE	WI		05/30/2025		224							224	224			
KKR2103767	MILWAUKEE	WI		07/30/2025		634							634	634			
KKR2103771	MILWAUKEE	WI		05/16/2025		175							175	175			
KKR2143962	MILWAUKEE	WI		09/17/2025		89							89	89			
3740315	HURRICANE	WV		05/18/2011		54,964							54,964	54,964			
KKR2103746	NITRO	WV		07/30/2025		167							167	167			
0299999. Mortgages with partial repayments						328,844,320			(4,743)		4,743		328,849,063	328,849,063			
3740589	SAN FRANCISCO	CA		09/29/2014	01/13/2025	22,989,320			102,447		(102,447)		22,886,873	22,886,873			
3740602	LOS ANGELES	CA		12/02/2014	07/31/2024				720		(720)		(720)	(720)			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3741066	SANTA CLARA	CA		03/26/2020	09/18/2024									85,000		85,000	85,000
3741144	ATLANTA	GA		06/04/2021	04/24/2025	11,043							11,043	11,043			
0399999. Mortgages disposed						23,000,363			103,167		(103,167)		22,897,196	22,982,196		85,000	85,000
3740789	CHICAGO	IL		11/22/2016		8,840,000							8,840,000	8,840,000			
3730764	NEW YORK	NY		01/19/2006		39,597,187		(160,534)			(160,534)		39,436,653	39,436,653			
3731369	NEW YORK	NY		07/20/2006		17,344,451		38,910			38,910		17,383,361	17,383,361			
3740635	NEW YORK	NY		04/22/2015		74,199,999	17,542,779		12,242,778		5,300,001		79,500,000	79,500,000			
3741015	HOUSTON	TX		06/07/2019		58,232,072			2,628,226		(2,628,226)		55,603,846	55,603,846			
0499999. Mortgages transferred						198,213,709	17,542,779	(121,624)	14,871,004		2,550,151		200,763,860	200,763,860			
0599999 - Totals						2,439,085,175	17,542,779	2,978,038	14,969,428	90,860	5,642,249		2,444,636,564	2,444,721,564		85,000	85,000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Y002SR-AA-7 ..	14620A Acreage Builders PVT LTD (Y002SRAA7) .		Gurgaon	IND		6.	01/01/2025		11,920,882	11,074,124	11,920,882	846,758				(846,758)	(580)		0.000
Y5821L-AA-0 ..	14630A Max Square LTD (Y5821LAA0)		Uttar Pradesh	IND		6.	01/01/2025		7,688,944	7,087,275	7,688,944	601,341				(601,341)	635,656		0.000
Y6417F-AA-1 .	14640A Max Square Limited (Y6417FAA1)		Uttar Pradesh	IND		6.	01/01/2025		5,706,543	4,770,794	5,706,543	935,750				(935,750)	5,560,608		0.000
BNL2DM-B6-4 ..	15330A Max Estates Noida PVT LTD (BNL2DMB64)		Noida	IND		5.B	07/31/2025		26,347,097	25,256,065	26,347,097	1,091,032				(1,091,032)			0.000
BNL2DM-B7-2 ..	15340A Boulevard Projects Private Limited (BNL2DMB72)		Delhi	IND		5.B	07/31/2025		29,829,092	28,593,871	29,829,092	1,235,221				(1,235,221)			0.000
0499999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation not assigned by the SVO - affiliated									81,492,558	76,782,128	81,492,558	4,710,102				(4,710,102)	6,195,685		XXX
92939G-AL-1 ..	14780A WFLD 2014-MONT (92939GAL1)		Bethesda	MD		6.	01/01/2025		3,000,000	2,526,669	2,526,669	473,331					98,299		0.000
12635W-AJ-6 ..	14790A COMM 2016-787S (12635WAJ6)	0	New York	NY		3.B	01/01/2025		27,358,194	26,814,987	26,814,987	543,207	309,236				1,286,937		0.000
44421L-AL-6 ..	14800A HY 2016-10HY (44421LAL6)	0	New York	NY		1.G FE	01/01/2025		9,634,740	9,508,071	9,508,071	126,669	92,295				360,977		0.000
95001C-AJ-1 ..	14810A WFCM 2017-SMP (95001CAJ1)		Santa Monica	CA		6.F	01/01/2025		1,125,000	1,950,275	1,125,000			6,375,000			515,655		0.000
94990E-AG-9 ..	14820A WFCM 2018-AUS (94990EAG9)	0	New York	NY		1.C	01/01/2025		5,883,329	5,568,014	5,568,014	315,315	2,746				225,558		0.000
05589F-AC-8 ..	14850A BOP 2019-300M (05589FAC8)		New York	NY		4.B	01/01/2025		17,400,000	10,989,271	10,989,271	6,410,729					807,166		0.000
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated									64,401,263	57,357,287	56,532,012	7,869,251	404,278	6,375,000			3,294,592		XXX
92892A-AA-3 ..	15750A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAA3)		Wilmington	DE		5.B	12/31/2025		550	555	550						(1)		0.000
92892A-AB-1 ..	15760A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAB1)		Wilmington	DE		5.B	12/31/2025		549,714	554,828	549,714						(657)		0.000
1199999. Debt securities that do not qualify as bonds - debt securities that do not qualify as bonds solely to a lack of meaningful cash flows - NAIC Designation not assigned by the SVO - unaffiliated									550,264	555,383	550,264						(658)		XXX
000000-00-0 .	0162LP New York City Investment Fund		New York	NY	NYC Investment Fund Manager, Inc.		09/04/1996		1,000,673	2,218,214	2,218,214	205,281						1,000,000	0.028
000000-00-0 .	0278LP Blackstone Capital Partners IV, LP		Wilmington	DE	Blackstone Management Associates IV, LLC		01/31/2003	3		23,486	23,486	3,836					43,459	227,010	0.004
000000-00-0 .	0299LP TPG Partners IV, LP		Wilmington	DE	TPG GenPar IV, L.P.		12/09/2003	3	42,905	113,373	113,373	59,050							0.009
000000-00-0 .	0304LP Permira Europe III L.P. 1		Guernsey	GGY	Permira Europe III G.P. L.P.		01/12/2004	3		11,714	11,714	1,173					595		0.003
000000-00-0 .	0317LP Kelso Investment Associates VII, L.P.		Wilmington	DE	Kelso GP VII, LP		06/30/2004	3	47,577	134,997	134,997	73,919		80,307					0.031
G6935*-10-0 ..	0366LP Park Square Capital Parallel Partners, LP		Guernsey	GGY	Park Square Managing GP Ltd		08/22/2005	2	6,360,098	7,936	7,936	1,816				7			0.071
000000-00-0 .	0371LP FIMI Opportunity Fund II, L.P.		Wilmington	DE	FIMI 2005 Ltd.		10/10/2005	3	67,621	67,621	67,621			123,619			179,936		0.034
000000-00-0 .	0375LP Blackstone Capital Partners V, L.P. ..		Wilmington	DE	Blackstone Management Associates V, LLC		01/30/2006	3	271,497	308,160	308,160	10,395	34,267	246,728			313,906	955,763	0.006
000000-00-0 .	0380LP USPF II Institutional Fund		Wilmington	DE	EIF US Power II, LLC		11/23/2005	3		20,129	20,129	15,429							0.000
000000-00-0 .	0430LP ArcLight Energy Partners Fund III LP .		Wilmington	DE	ArcLight Energy PEF GP III LLC		05/19/2006	3	122,635	124,049	124,049								0.000
000000-00-0 .	0433LP Water Street Capital Partners, L.P. ...		Wilmington	DE	Water Street Capital Partners, L.P.		04/18/2006	3	37,900	66,120	66,120	9,537							0.054
000000-00-0 .	0454LP Berkshire Fund VII, L.P.		Wilmington	DE	Seventh Berkshire Associates, LLC		11/15/2006	3	706,354	1,283,600	1,283,600	32,891						686,674	0.014
000000-00-0 .	0461LP Aquiline Finanical Services Fund, L.P.		Dover	DE	Acquiline Capital Partners GP, LLC		09/28/2006	3	9,106,677	9,747,057	9,747,057	177,568							0.027
000000-00-0 .	0472LP Newbury Equity Partners, L.P.		Wilmington	DE	Newbury Partners, LLC		12/20/2006	3	483,289	483,289	483,289	56,291		147,706			124,756		0.057
000000-00-0 .	0484LP Castlelake I, L.P.		Wilmington	DE	TPG Credit Strategies Fund GP, L.P.		01/16/2007	3		46,404	46,404	179,490					181,497		0.053
000000-00-0 .	0485LP Saw Mill Capital Partners, L.P.		Wilmington	DE	Saw Mill Partners LP		02/12/2007	3	88,824	88,824	88,824		23,095	45,743				2,595,183	0.074
000000-00-0 .	0486LP Green Equity Investors V, L.P.		Dover	DE	GEI Capital V, LLC		08/13/2007	3	100,509	100,509	100,509			124,525				2,950,139	0.015
000000-00-0 .	0488LP Affinity Asia Pacific Fund III (No. 2), L.P.		Grand Cayman	CYM	Affinity Fund III G.P.Limited		03/21/2007	3	204,029	457,515	457,515	2,411,093	204,029				1,736,793		0.018
000000-00-0 .	0489LP Partners Group Asia-Pacific 2007, L.P.		Guernsey	GGY	Partners Group Mgmt. Limited		03/12/2007	3	259,165	261,648	261,648	37,430		14,981				2,913,002	0.034
000000-00-0 .	0504LP United States Power Fund III, L.P.		Wilmington	DE	EIF US Power III, LLC		06/28/2007	3		38,623	38,623	578,983					631,168		0.000
000000-00-0 .	0510LP New Mountain Partners III	0	Wilmington	DE	New Mountain Investments III, L.L.C. ..		08/09/2007	3	608,659	608,659	608,659			2,587				762,979	0.004

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	0514LP Kelso Investment Associates VIII, L.P.																		
000000-00-0			Wilmington	DE	Kelso GP VIII, L.L.C.		11/29/2007	3		255,306	255,306	(587,551)						4,616,171	0.018
000000-00-0	0515LP TPG Asia V, L.P.		Fort Worth	TX	TPG Asia GenPar V, L.P.		10/26/2007	3	838,610	838,610	838,610			3,290				3,587,329	0.006
	0523LP Exponent Private Equity Partners II, LP				Exponent Private Equity Partners GP II,														
000000-00-0			Edinburgh	GBR	LP		01/02/2008	3	5,752,973	454,234	454,234	95,695		36,677		3,138		2,682	0.019
000000-00-0	0524LP Partners Group Secondary 2008, L.P.		St. Peter Port	GGY	Partners Group Management VI		12/28/2007	3	3,145,538	55,769	55,769	(23,293)				(19,840)		2,683,372	0.007
					Bridgepoint Europe IV General Partner														
000000-00-0	0526LP Bridgepoint Europe IV 'B' L.P.		Edinburgh	GBR	L.P.		12/16/2008	3	6,245,289	2,253,044	2,253,044	(17,808)		211,076		92,976	127,901	1,418,251	0.004
000000-00-0	0528LP FIMI Opportunity Fund IV, LP		Tel Aviv	ISR	FIMI IV 2007, LTD		01/11/2008	3	69,362	116,362	116,362	46,958					(62)		0.063
000000-00-0	0533LP ABRY Partners VI, L.P.		Wilmington	DE	ABRY VI Capital Partners, L.P.		03/26/2008	3										5,471,701	0.036
000000-00-0	0536LP LLR Equity Partners III, L.P.		Wilmington	DE	LLR Capital III		04/01/2008	3		14,680	14,680	(58,159)						2,244,610	0.019
000000-00-0	0537LP TPG Partners VI, L.P.		Wilmington	DE	TPG GenPar VI, L.P.		04/17/2008	3	472,239	472,239	472,239			339,258			389,496	1,758,006	0.006
000000-00-0	0538LP SPC Partners IV, L.P.		Wilmington	DE	Swander Pace Capital IV, L.P.		04/28/2008	3	455,835	455,835	455,835			396,056			6	518,446	0.044
	0540LP Partners Group European Mezzanine 2008,																		
000000-00-0	L.P.		St. Peter Port	GGY	Partners Group Management VI Limited		07/01/2008	2	5,493,939	2,222,271	2,222,271	323,281				109,795	53,668	1,431,253	0.036
	0543LP Water Street Healthcare Partners II,																		
000000-00-0	L.P.		Wilmington	DE	Waterstreet Healthcare Partners, LLC		09/10/2008	3	67,381	67,913	67,913	(819)						868,610	0.023
					Blackstone Management Associates VI														
000000-00-0	0546LP Blackstone Capital Partners VI L.P.		Wilmington	DE	L.L.C.		01/24/2011	3	13,712,601	13,712,601	13,712,601	(129,441)	(41,538)	860,271			1,701,826	8,231,698	0.005
	0547LP Odyssey Investment Partners Fund IV,																		
000000-00-0	LP		Wilmington	DE	Odyssey Capital Partners IV, LLC		12/10/2008	3	384,325	1,014,171	1,014,171	40,612						1,083,333	0.022
000000-00-0	0570LP Newbury Equity Partners II, L.P.		Wilmington	DE	Newbury Partners LLC		02/04/2010	3	502,485	509,279	509,279	(51,722)		73,796			117,472	400,000	0.010
					MML Capital Partners Fund V, GP Limited														
000000-00-0	0571LP MML Capital Partners Fund V, L.P.		Jersey	JEY			12/16/2009	2	3,932,136	74,933	74,933	(4,090)		6,494		10,175			0.063
000000-00-0	0572LP Wellspring Capital Partners V, L.P.		Dover	DE	Wellspring Capital Partners V, L.P.		07/01/2011	3	1,691,997	1,700,613	1,700,613	(793,944)						870,739	0.013
652508-10-8	0576LP Newstone Capital Partners II, LP		Wilmington	DE	Newstone Partners II, LP		12/02/2010	2		7,388	7,388	(163,006)	(11,211)				577,753		0.028
	0583LP Avenue Special Situations Fund VI (A),																		
053608-10-1	L.P.		Dover	DE	Avenue Capital Partners VI, LLC		06/15/2010			2,056,535	2,056,535	(1,344,609)							0.018
000000-00-0	0585LP Tennenbaum Opportunities Fund VI, LLC		Santa Monica	CA	Tennenbaum Capital Partners, LLC		10/28/2010											20,549,709	0.047
000000-00-0	0591LP Excellere Capital Fund II, L.P.		Wilmington	DE	Excellere Capital Management LLC		10/03/2011	3	3,139,384	4,776,018	4,776,018	632,162	(89,049)					4,288,858	0.043
000000-00-0	0593LP Montagu IV, L.P.		Edinburgh	GBR	MPE (GP IV) LP		02/22/2011	3	5,497,316	1,241,064	1,241,064	(26,058)	(116,073)	1,026,081		39,852	392,338		0.014
000000-00-0	0594LP Centerbridge Capital Partners II, LP		Wilmington	DE	Centerbridge Capital Partners II, L.P.		05/09/2011	3	54,506	176,183	176,183	26,649					12,967	1,626,960	0.011
	0597LP Energy Fund XV, L.P.		Wilmington	DE	TCW-EIG Alternative Investments, LLC		03/07/2011	2	80,557	304,743	304,743	132,923		188,373			117,079	3,201,985	0.005
000000-00-0	0601LP ABRY Partners VII, L.P.		Wilmington	DE	ABRY Partners, LLC		08/10/2011	3	4,746,376	4,746,376	4,746,376		(13,102)	946,022				782,080	0.026
000000-00-0	0602LP Berkshire Fund VIII, L.P.		Wilmington	DE	Berkshire Partners LLC		08/25/2011	3	7,821,336	7,821,336	7,821,336			5,314,502			1,051,698	1,776,266	0.013
000000-00-0	0603LP Harvest Partners VI, L.P.		Dover	DE	Harvest Partners VI, L.P.		11/28/2011	3	2,447,413	2,447,413	2,447,413		(22,845)	2,861,682			22,845	3,052,653	0.038
000000-00-0	0606LP Gridiron Capital Fund II, L.P.		Dover	DE	Gridiron Capital Fund II, L.P.		07/25/2011	3	4,315,633	4,315,633	4,315,633	(171,868)		12,916				1,883,173	0.066
000000-00-0	0612LP TPG Growth II, L.P.		Wilmington	DE	TPG Growth GenPar II, L.P.		12/23/2011	3	842,368	918,649	918,649	29,268						1,514,388	0.020
000000-00-0	0613LP Vestar Capital Partners VI, L.P.		Grand Cayman	CYM	Vestar Associates VI, L.P.		04/02/2012	3	5,134,437	5,134,437	5,134,437	(2,633,922)	(151,052)	10,619,695			9,951,797		0.063
878188-10-7	0614LP Castlelake II Opportunities, L.P.		Wilmington	DE	TPG Credit Strategies Fund II GP, L.P.		09/08/2011		167,324	123,187	123,187	(751,460)					754,219		0.073
89233#-10-8	0615LP Castlelake II, L.P.		Wilmington	DE	TPG Credit Strategies Fund II GP, L.P.		09/08/2011			313,887	313,887	(4,819,836)					4,612,358		0.033
000000-00-0	0619LP BC European Capital IX, L.P.		London	GBR	CIE Management IX Limited, CIE IX LP		10/06/2011	3	8,338,770	7,405,856	7,405,856	(116,791)				381,769	1,694,865	220,480	0.003
000000-00-0	0622LP Incline Equity Partners III, L.P.		Wilmington	DE	Incline Equity Partners III, L.P.		01/20/2012	3	64,190	93,075	93,075	(6,432)						5,067,710	0.098
000000-00-0	0623LP Green Equity Investors VI, L.P.		Dover	DE	GEI Capital VI, LLC		11/30/2012	3	23,248,209	26,288,603	26,288,603	(23,367,614)	(189,713)				22,231,136	1,287,551	0.010
000000-00-0	0631LP Gryphon Partners 3.5, L.P.		Wilmington	DE	Gryphon GenPar 3.5, L.P.		12/22/2011	3	549,862	554,501	554,501	4,639		295,309				9,193,451	0.113
	0636LP Aquiline Financial Services Fund, II				Aquiline Capital Partners II GP														
000000-00-0	L.P.		George Town	CYM	(Offshore) Ltd.		01/30/2012	3										169,212	0.039
000000-00-0	0639LP Investindustrial V, L.P.		St. Helier	JEY	BI-Invest Holdings S.A.		11/21/2012	3	9,738,156	8,204,002	8,204,002			5,482,127		253,307			0.025
000000-00-0	0641LP A&M Capital Partners, LP		Wilmington	DE	A&M Capital GP, LP		03/20/2012	3	14,371,032	18,170,006	18,170,006	(2,728,070)						28,116,077	0.108
000000-00-0	0642GP A&M Capital GP, LP		Wilmington	DE	A&M Capital GP, LP		03/20/2012	3	38,364	506,228	506,228	(208,837)							0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	0643LP Riverside Fund V SQ-A L.P.		New Castle	DE	Riverside Partners V, L.P.		02/28/2013	3	13,920,397	14,845,995	14,845,995	(58,565)	(8,783)					754,869	0.075
000000-00-0 .	0644LP Fifth Cinven Fund (No. 1)		St. Peter Port	GGY	Cinven Capital Management (V) Limited Partnership Incorporated		08/28/2012	3	16,426,198	11,352,108	11,352,108	(2,304,617)		679,217		660,831	115,498		0.014
000000-00-0 .	0649LP Rhone Partners IV L.P.		Wilmington	DE	Rhone Capital IV L.P.		05/15/2012	3	15,313,033	12,680,161	12,680,161	(849,042)				617,209		1,454,332	0.033
000000-00-0 .	0675LP Spectrum Investments Partners, LP		Dover	DE	Spectrum Group GP, LLC		06/28/2013	11	101,389	101,389	101,389	(220,020)		637,187					0.151
000000-00-0 .	0697LP Compass Investment Partners Fund, L.P.		Dover	DE	Compass Partners GP, L.P.		05/23/2012	3		26,731	26,731							155,155	0.109
000000-00-0 .	0698LP SPC Partners V, L.P.		Wilmington	DE	Swander Pace Capital V, L.P.		07/03/2012	3	14,142,651	14,142,651	14,142,651			587,247			59,236	4,415,378	0.143
000000-00-0 .	0699LP Partners Group Secondary 2011, L.P.		Guernsey	GGY	Partners Group Management VII Ltd.		06/18/2012	3	2,242,200	2,312,396	2,312,396	(67,821)		1,781,022			866,297	4,584,964	0.028
000000-00-0 .	0705LP Blackstone Energy Partners, L.P.		New Castle	DE	Blackstone Energy Partners, L.P.		07/30/2012	3	2,569,484	3,634,017	3,634,017	343,059	(4,521)				707,201	2,364,146	0.011
000000-00-0 .	0708LP FIMI Opportunity V, L.P.		Wilmington	DE	FIMI V 2012 Ltd. (Israel) FIMI V 2012 LLC (US)		08/27/2012	3	2,652,551	5,082,065	5,082,065	1,450,038					1,334,204		0.018
000000-00-0 .	0709LP RRE Ventures V, L.P.		Wilmington	DE	RRE Ventures GP V, LLC		10/26/2012	1	4,937,894	20,835,169	20,835,169	25,846						731,422	0.065
000000-00-0 .	0712LP ACON Equity Partners 3.5, L.P.		Dover	DE	ACON Equity GenPar, L.L.C.		10/09/2012	3	4,199,202	19,099,966	19,099,966	(1,788,096)						257,039	0.046
000000-00-0 .	0714LP Carousel Capital Partners IV, L.P.		Dover	DE	Carousel Capital Partners IV, L.P.		10/23/2012	3	65,874	9,850,114	9,850,114	(991,653)	(167,522)				94,780	1,851,563	0.094
000000-00-0 .	0715LP ABRY Senior Equity IV, L.P.		Dover	DE	ABRY Senior Equity Investors IV, L.P.		11/01/2012	2	2,098,207	2,289,216	2,289,216	189,655	(52,068)	70,873			125,308	1,884,767	0.026
000000-00-0 .	0718LP LLR Equity Partners IV, L.P.		Milford	DE	LLR Capital IV, L.P.		03/14/2014	3		10,676,404	10,676,404	626,757					2,237,817	2,800,000	0.036
000000-00-0 .	0729LP Windjammer Senior Equity Fund IV, L.P.		Wilmington	DE	Windjammer Capital Investors IV, L.P.		12/28/2012	3	12,013,117	23,562,551	23,562,551	(6,561,835)	(120,852)				1,718,245	9,327,245	0.061
000000-00-0 .	0730LP DPE Germany II A Feeder Fund (Jersey) LP		Munich	DEU	Deutsche Private Equity Administration GmbH		01/04/2013	3	5,535,891	5,023,246	5,023,246	(106,299)		1,143,564		502,270		2,523,235	0.179
000000-00-0 .	0732LP White Deer Energy LP II		Houston	TX	Edelman & Guill Energy L.P. II		03/22/2013	3	1,166,783	1,166,783	1,166,783		(79,693)	3,537,278			2,888,219	2,043,613	0.027
000000-00-0 .	0733LP Formation 8 Partners I, LP		Palo Alto	CA	Formation 8 GP, LLC		04/19/2013	1	11,255,527	16,458,836	16,458,836	(747,894)					103,739		0.033
000000-00-0 .	0740LP Water Street Healthcare Partners III, LP		Wilmington	DE	Water Street Healthcare Partners, LLC		04/19/2013	3	2,106,039	3,192,444	3,192,444	(467,273)	(36,540)				12,975	1,009,229	0.011
000000-00-0 .	0741LP TorQuest Partners Fund III, L.P.		Toronto	CAN	TorQuest Manager GP III Inc.		04/30/2013	3	3,778,534	2,278,629	2,278,629	16,694	(19,258)	53,387		22,264	174,752	4,308,010	0.048
000000-00-0 .	0742LP Trilantic Capital Partners V North America, L.P.		Wilmington	DE	Trilantic Capital Partners V (North America) L.P.		05/01/2013	3	2,876,020	2,915,418	2,915,418	(143,342)	(98,181)	759,948			781,918	555,108	0.009
000000-00-0 .	0744LP AAC Capital Benelux Fund III		Amsterdam	NLD	AAC Benelux Fund GP B.V.		05/16/2013	3	1,842,936	18,015,425	18,015,425	4,958,237	(269,331)			994,000		3,131,830	0.130
000000-00-0 .	0752LP Vanterra Select Partners, LP		Wilmington	DE	Vanterra Capital, Ltd.		07/10/2013	3	4,840,067	5,083,097	5,083,097	(181,457)	(280,983)	1,258,484			1,202,966	8,745,541	0.990
000000-00-0 .	0755LP EQT Mid Market (No.2) Feeder Limited Partnership		Edinburgh	GBR	EQT Mid Market (GP) Limited		07/24/2013	3		927,075	927,075	(699,182)	(30,133)			48,097	459,168	1,892,477	0.051
000000-00-0 .	0757LP Greenbriar Equity Fund III, L.P.		Wilmington	DE	Greenbriar Equity Capital III		08/01/2013	3	5,563,110	7,044,582	7,044,582	1,262,015	(69,693)				23,081	3,824,079	0.045
000000-00-0 .	0758LP ICV Partners III, L.P.		Wilmington	DE	ICV Partners III, L.P.		08/07/2013	3	7,175,749	7,175,749	7,175,749		(182,752)	6,417,243				1	0.062
268598-10-5 ..	0760LP EIG Energy Fund XVI, L.P.		Wilmington	DE	EIG Energy Fund XVI GP, LLC		09/23/2013	2	19,757,632	19,836,812	19,836,812	75,043	(22,167)	2,203,552			81,342	13,052,605	0.009
000000-00-0 .	0765LP Blue Sea Capital Fund I LP		Wilmington	DE	Blue Sea Capital Management I LP		11/20/2013	3	486,695	11,931,102	11,931,102	2,530,225						957,441	0.077
000000-00-0 .	0772LP Beecken Petty O'Keefe Fund IV, LP		Dover	DE	Beecken Petty O'Keefe & Co.		12/13/2013	3	756,419	1,407,978	1,407,978	319,434							0.069
000000-00-0 .	0778LP Olympus Growth Fund VI, L.P.		Dover	DE	Olympus Partners		01/21/2014	3	1,505,770	2,154,330	2,154,330	(332,114)	(2,565)				236,440		0.011
000000-00-0 .	0779LP Clayton, Dubilier & Rice Fund IX, L.P.		George Town	CYM	Clayton Dubilier & Rice LP		01/23/2014	3	16,022,358	15,294,330	15,294,330	(5,965,932)	(55,332)				4,074,834	2,103,870	0.006
000000-00-0 .	0780LP Castlelake III, L.P.		Wilmington	DE	Castlelake, L.P.		01/24/2014			4,467,334	4,467,334	(5,423,909)					4,980,179		0.032
000000-00-0 .	0781LP GenNx360 Capital Partners II, L.P.		Dover	DE	GeNnx360 GP II, LLC		01/28/2014	3	9,614,213	9,967,149	9,967,149	(3,310,082)	(80,785)					644,022	0.065
G6897#-10-2 ..	0784LP Partners Group Direct Mezzanine 2013, L.P. Inc		St. Peter Port	GGY	Partners Group Direct Mezzanine 2013, L.P. Inc		02/24/2014	2	3,642,457	3,156,748	3,156,748	51,986		217,312		91,065	299,362	1,320,451	0.056
000000-00-0 .	0787LP RRE VENTURES VI, L.P.		Dover	DE	RRE Ventures GP VI, LLC,		05/28/2014	1	19,551,407	62,164,089	62,164,089	11,966,501					1,823,980	307,305	0.089
000000-00-0 .	0794LP Contour Venture Partners III, L.P.		Dover	DE	Contour Investments III, LLC		07/21/2014	1	2,328,714	3,644,255	3,644,255	(365,653)						60,000	0.053
000000-00-0 .	0795LP BP Natural Gas Opportunity Partners, L.P.		New Castle	DE	BP Natural Gas Partners, LLC		05/01/2014	3	2,616	34,560	34,560	(275,974)					516,736	5,247,336	0.116
000000-00-0 .	0797LP Palladium Equity Partners IV, L.P.		Wilmington	DE	Palladium Equity Partners IV, L.P.		05/06/2014	3	20,629,278	32,504,759	32,504,759	1,764,147	(223,837)					104,269	0.026
000000-00-0 .	0803LP ACON Latin America Opportunities Fund IV, L.P		Washington	DC	ALAOF IV GenPar, L.L.C.		07/03/2014	3	13,757,868	19,025,615	19,025,615	(151,049)	(400)				635,059	177,497	0.048

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	0804LP Montauk TriGuard Fund VI L.P.		Dover	DE	Montauk TriGuard		07/01/2014	3		4,006,743	4,006,743	(936,913)					1,125,550		0.060
000000-00-0 .	0805LP Odyssey Investment Partners Fund V, LP.		Dover	DE	Odyssey Investment Partners, LLC		07/07/2014	3	11,967,612	9,947,238	9,947,238	(6,409,707)	(115,530)				10,391,930	6,744,448	0.021
000000-00-0 .	0806LP Bridge Growth Partners, LP		George Town	CYM	Bridge Growth Partners (GP), LP		07/15/2014	3		29,839,359	29,839,359	(3,543,141)	(186,620)				2,921,446	247,054	0.128
000000-00-0 .	0809LP Consonance Private Equity, LP.		Dover	DE	Consonance Private Equity, L.P.		08/07/2014	3	397,390	13,591,754	13,591,754	(18,220,835)	(183,434)				28,460,368	7,541,124	0.058
000000-00-0 .	0812LP PEJMAN MAR VENTURES, L.P.		Wilmington	DE	PEJMAN MAR VENTURES GP, LLC		10/08/2014		1,797,002	4,066,231	4,066,231	(519,458)						31,942	0.054
000000-00-0 .	0815LP Formation 8 Partners II, LP		Palo Alto	CA	Formation 8 GP, LLC		11/12/2014	1	6,348,504	30,376,343	30,376,343	(6,854,649)					536,936	750,000	0.029
000000-00-0 .	0826LP Vanterra Secondaries, LP		Dover	DE	Vanterra Capital GP, LLC		12/03/2014	3	21,648,244	34,375,644	34,375,644	(5,113,343)	(508,321)				1,241,865	1,010,900	1.000
000000-00-0 .	0829LP PAI Partners VI, L.P.		Guernsey	GGY	PAI Europe VI General Partner Ltd		12/19/2014	3	13,607,760	32,670,118	32,670,118	(4,765,691)	6,370			3,239,603	1,415,890	4,591,074	0.032
000000-00-0 .	0836LP CapStreet IV		Wilmington	DE	CapStreet		01/22/2015	3	9,230,468	11,367,161	11,367,161	(10,207,993)					10,053,508	4,561,320	0.125
000000-00-0 .	0840LP Exponent III, L.P.		London	GBR	Exponent Private Equity FLP GP III LLP		02/18/2015	3	27,221,723	36,420,467	36,420,467	(8,633,799)	(350,224)			170,987	502,696	3,700,806	0.045
000000-00-0 .	0842LP Aquiline Financial Services Fund III L.P.		Dover	DE	Aquiline Capital Partners III GP (Offshore) Ltd.		02/25/2015	3	10,418,062	12,222,347	12,222,347	13,044,441	(1,088,598)	12,514,145			598,048	5,248,886	0.045
000000-00-0 .	0843LP AMPLIFY PARTNERS II, L.P.		Menlo Park	CA	AMPLIFY GP PARTNERS II, LLC		03/17/2015	1	2,334,221	2,177,972	2,177,972	(1,220,861)					624,201	450,000	0.040
000000-00-0 .	0846LP Gridiron Capital Fund III		Dover	DE	Gridiron GP LLC		04/06/2015	3	27,015,434	105,315,418	105,315,418	(5,378,777)						5,946,651	0.066
000000-00-0 .	0847LP Welsh, Carson, Anderson & Stowe XII, L.P.		Wilmington	DE	WCAS XII Associates, LLC		04/20/2015	3	21,624,201	25,875,932	25,875,932	(1,155,378)					340,024		0.017
000000-00-0 .	0848LP Blackstone Energy Partners II, L.P.		Wilmington	DE	Blackstone Energy Management Associates II L.L.C.		04/20/2015	3	21,592,932	24,794,218	24,794,218	(752,414)	(286,641)				2,594,506	2,541,330	0.008
000000-00-0 .	0849LP ABRY Partners VIII, L.P.		Boston	MA	ABRY Partners VIII, L.P.		05/05/2015	3	8,996,162	6,822,521	6,822,521	(1,036,827)	(108,542)				2,012,812	1,597,118	0.026
000000-00-0 .	0853LP Centerbridge Capital Partners III, L.P.		Wilmington	DE	Centerbridge Capital Partners III, L.P.		05/21/2015	3	33,785,964	26,496,497	26,496,497	(10,406,212)	(311,625)				3,584,395	1,712,897	0.008
000000-00-0 .	0854LP Avenue Energy Opportunities Fund, L.P.		Wilmington	DE	Avenue Energy Opportunities Fund, L.P.		05/29/2015	11		3,698,736	3,698,736	(7,587,824)					9,361,008		0.023
000000-00-0 .	0858LP Avenue Europe Special Situations Fund III		Wilmington	DE	Avenue Europe Special Situations Fund III		06/19/2015	11	2,229,212	5,675,190	5,675,190	(9,901,369)							0.025
000000-00-0 .	0863LP Tennenbaum Special Situations Fund IX		Wilmington	DE	Tennenbaum Special Situations Fund IX LLC		07/10/2015		7,134,892	8,652,253	8,652,253	508,350					18,704,759		0.050
000000-00-0 .	0864LP Rhone Partners V L.P.		Wilmington	DE	Rhone Capital V L.P.		07/16/2015	3	11,616,636	77,496,877	77,496,877	5,864,239	(547,936)			3,814,980	246,469	3,170,448	0.019
000000-00-0 .	0868LP Montagu V, LP		London	GBR	Montagu V		08/04/2015	3	23,478,331	34,795,487	34,795,487	115,361	(160,721)			2,929,208	(41,219)	5,548,404	0.014
000000-00-0 .	0869LP TZP Growth Partners I, LP		Wilmington	DE	TZP Growth Partners GP I, L.P.		07/01/2015	3	6,933,368	6,460,627	6,460,627	(245,185)	(122,931)				225,770		0.060
000000-00-0 .	0873LP Kelso Investment Associates IX, LP		Dover	DE	Kelso & Company, L.P.		09/24/2015	3	21,920,754	20,055,387	20,055,387	(9,937,735)	(210,916)				7,038,535	6,749,329	0.028
000000-00-0 .	0879LP ParkerGale Capital, LP		Dover	DE	ParkerGale Management, LP		10/05/2015	3	4,137,714	3,742,850	3,742,850	79,448	(64,213)				229,465		0.035
000000-00-0 .	0881LP Insignia Capital Partners, L.P.		Wilmington	DE	Insignia Capital Partners GP, LLC		10/15/2015	3	1,121,941	7,068,920	7,068,920	(555,644)	(96,854)				819,134	751,291	0.033
000000-00-0 .	0882LP Sverica Capital Partners IV LP		Wilmington	DE	SVERICA CAPITAL IV GP LLC		10/13/2015	3	7,104,156	11,565,928	11,565,928	(1,169,574)					676,974		0.030
000000-00-0 .	0883LP Gryphon Partners IV, L.P.		Dover	DE	Gryphon Partners IV, L.P.		11/25/2015	3	20,982,993	35,277,911	35,277,911	2,340,939					5,720,384		0.060
000000-00-0 .	0884LP Gryphon Co- Invest Fund IV, LP		Dover	DE	Gryphon Co- Invest Fund IV, LP		11/25/2015	3	2,567,767	4,323,460	4,323,460	327,887					653,198		0.147
000000-00-0 .	0885LP Castlelake IV		Wilmington	DE	Castlelake, L.P.		12/09/2015		7,829,843	11,052,510	11,052,510	(3,351,780)	(11,178)				2,493,476		0.023
000000-00-0 .	0887LP Tritium I, L.P.		Wilmington	DE	Tritium I GP, LLC		11/19/2015	3	6,545,362	9,194,311	9,194,311	1,429,560	(172,433)					656,035	0.024
000000-00-0 .	0894LP EQT VII, LP		Stockholm	SWE	EQT VII, LP		01/08/2016	3	17,635,760	16,991,423	16,991,423	(2,050,128)	(290,811)	6,161,298		1,243,489	8,651,764	903,487	0.007
000000-00-0 .	0902LP TPG Growth III (A), L.P.		Wilmington	DE	TPG Holdings		01/22/2016	3	14,643,297	15,138,905	15,138,905	1,253,152	(196,810)	3,532,157			1,579,201	841,221	0.010
000000-00-0 .	0909LP Investindustrial VI LP		London	GBR	Investindustrial VI LP		05/24/2016	3	30,398,908	43,923,051	43,923,051	(7,052,837)	(1,212,007)			2,087,201		9,422,153	0.025
000000-00-0 .	0916LP Silverfleet Capital Partners II, LP		St. Peter Port	GGY	Silverfleet Capital Partners II, LP		03/21/2016	3	5,699,829	7,394,112	7,394,112	1,858,139	(83,039)			479,499		5,601,843	0.059
000000-00-0 .	0918LP Dawson Portfolio Finance 1 LP		Wilmington	DE	Dawson Portfolio Finance 1 LP		04/01/2016	2	4,747,459	4,765,694	4,765,694	17,865	(120,329)	1,051,532			545,957	2,502,831	0.124
000000-00-0 .	0925LP Saw Mill Capital Partners II, LP		Lewes	DE	Saw Mill Capital II, L.P.		04/18/2016	3	4,635,676	14,630,368	14,630,368	(3,351,737)	(20,070)				105,405	6,580,483	0.074
000000-00-0 .	0930LP BP Natural Gas Opportunity Partners, LP (Special)		New Castle	DE	BP Natural Gas Opportunity Partners, LP (Special)		05/06/2016	3	727	36,713	36,713	(99,349)					240,599	1,458,622	0.032
000000-00-0 .	0935LP Greenstone Resources II L.P.		Guernsey	GGY	Greenstone Management II Limited		06/08/2016		1,427,089	2,641,418	2,641,418	2,532,530	(26,063)	1,550,795			129,911		0.013
000000-00-0 .	0936LP ABRY Partners Heritage I, L.P.		Dover	DE	ABRY Partners Heritage I, L.P.		07/01/2016	2	6,985,768	11,828,189	11,828,189	3,175,671	(118,080)				217,956	1,782,667	0.038

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

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000000-00-0 .	0938LP FIMI Opportunity VI, L.P.		Wilmington	DE	FIMI 6 2016 LLC		07/22/2016	3	3,250,742	6,606,457	6,606,457	1,022,499					864,409	536,000	0.005
000000-00-0 .	0954LP Luxor Capital Partners Liquidating SPV, LLC		Grand Cayman	CYM	LCG Holdings, LLC		07/01/2016	13	1,097,880	1,262,769	1,262,769	113,488							0.014
000000-00-0 .	0955LP Post Oak Energy Partners III, LP		Wilmington	DE	Post Oak Energy Partners III GP, LP		07/25/2016		2,554,062	3,548,560	3,548,560	(1,279,224)	(13,372)				1,275,788		0.017
000000-00-0 .	0956LP CIP Capital Fund II, L.P.		Dover	DE	CIP Capital Fund II, L.P.		08/18/2016	3	15,541,602	12,265,859	12,265,859	(2,254,200)						13,899	0.082
000000-00-0 .	0957LP Montauk TriGuard Fund VII, L.P.		Wilmington	DE	Montauk TriGuard Partners VII LP		09/12/2016	3	3,172,679	8,914,707	8,914,707	68,779						1,960,213	0.030
000000-00-0 .	0958LP TorQuest Partners Fund IV, L.P.		Toronto	CAN	TorQuest Manager GP IV Inc.		09/01/2016	3	15,476,412	6,577,791	6,577,791	(4,131,367)	(352,805)			(80,418)	474,529	3,404,310	0.047
000000-00-0 .	0960LP Falfurrias Capital Partners III, LP		Wilmington	DE	Falfurrias Equity Partners III LLC		08/18/2016	3	30,000	1,511,152	1,511,152	(14,679,185)	(7,176)				12,247,090	277,678	0.036
000000-00-0 .	0962LP Harvest Partners VII, L.P.		Dover	DE	Harvest Partners VII, L.P.		09/28/2016	3	43,364,439	75,493,196	75,493,196	(5,054,253)	(85,391)				601,968	6,743,795	0.029
000000-00-0 .	0963LP Excellere Capital Fund III, L.P.		Wilmington	DE	Excellere Capital Fund III, L.P.		10/03/2016	3	15,114,747	23,378,562	23,378,562	(2,825,612)	(94,803)				473,572	5,649,046	0.051
000000-00-0 .	0965LP A&M Capital Partners Opportunities Fund, LP		Wilmington	DE	A&M Capital Partners Opportunities Fund, LP		10/21/2016	3	50,295,598	34,838,760	34,838,760	(11,965,591)					9,598,307	6,717,254	0.150
000000-00-0 .	0966GP A&M CAPITAL OPPORTUNITIES-GP, L.P.		Wilmington	DE	A&M Capital Partners Opportunities Fund, LP		10/21/2016	3									9,264		0.000
000000-00-0 .	0967LP Blackstone Capital Partners VII L.P.		Wilmington	DE	Blackstone Capital Partners VII L.P.		10/17/2016	3	38,792,927	48,873,813	48,873,813	(696,536)	(449,590)				5,857,925	1,211,365	0.004
000000-00-0 .	0971LP Newstone Capital Partners III, L.P.		Wilmington	DE	Newstone Capital Partners III, L.P.		11/09/2016	2	387,417	790,102	790,102	211,280	(6,159)				(346,281)	787,612	0.030
000000-00-0 .	0972LP ABRY Senior Equity V, L.P.		Dover	DE	ABRY Senior Equity V, L.P.		11/21/2016	2	12,453,882	18,558,743	18,558,743	(607,561)	(333,605)				3,237,989	590,200	0.021
000000-00-0 .	0977LP ACON Equity Partners IV, L.P.		Dover	DE	ACON Equity Partners IV L.P.		12/28/2016	3	25,728,832	46,115,492	46,115,492	(8,739,730)					3,789,744		0.052
000000-00-0 .	0981LP LNK Partners III, L.P.		Dover	DE	LNK Partners III, L.P.		01/17/2017	3	22,550,629	34,190,963	34,190,963	2,977,735	(102,572)				66,993	28,553	0.057
000000-00-0 .	0983GP Stone Ridge Holdings Group LLC		Wilmington	DE			01/03/2017		120,503,214	151,031,466	151,031,466	36,130,632							0.076
000000-00-0 .	0986LP Carousel Capital Partners V, L.P.		Dover	DE	Carousel Capital Partners V, L.P.		02/15/2017	3	4,626,634	15,690,411	15,690,411	2,417,259	(142,611)				2,989,140	247,418	0.029
000000-00-0 .	0987LP Trident VII LP		Grand Cayman	CYM	Trident Capital VII LP		12/18/2017	3	12,228,274	26,137,921	26,137,921	(520,976)	(18,507)				3,354,098	1,098,359	0.006
000000-00-0 .	0988LP Berkshire Fund IX, L.P.		Wilmington	DE	Berkshire Fund IX, L.P.		03/03/2017	3	45,025,541	72,189,898	72,189,898	2,092,697	(451,719)				2,628,848	6,019,302	0.011
000000-00-0 .	0994LP Union Capital Equity Partners II, L.P.		New Castle	DE	Union Capital Associates GP, LLC		03/24/2017	3	5,674,314	10,842,003	10,842,003	5,729,733	(245,159)				220,000	823,444	0.043
000000-00-0 .	0995LP Vance Street Capital II, LP		Dover	DE	VS Capital Partners II, LLC		04/03/2017	3	3,641,078	5,877,427	5,877,427	288,867	(8,964)					1,021,283	0.044
000000-00-0 .	0997LP RRE Ventures VII LP		Wilmington	DE	RRE Ventures GP VII LLC		04/06/2017	1	19,886,138	32,895,631	32,895,631	(1,546,463)	(417,177)					645,355	0.094
000000-00-0 .	1001LP Green Equity Investors VII, L.P.		Dover	DE	Green Equity Investors VII, L.P.		05/12/2017	3	19,657,888	28,083,705	28,083,705	1,095,125	(92,581)					5,651,799	0.004
000000-00-0 .	1002LP Sixth Cinven fund (No. 3) Limited Partnership		St. Peter Port	GGY	Cinven Capital Management (VI) General Partner Limited		05/25/2017	3	10,613,707	15,747,208	15,747,208	(5,724,815)	(92,732)			917,372	7,663,039	2,843,463	0.004
000000-00-0 .	1005LP RRE Leaders II LP		Wilmington	DE	RRE Leaders GP II LLC		04/22/2020	1	18,630,609	27,959,620	27,959,620	7,598,240	(357,111)					5,437,172	0.455
000000-00-0 .	1006LP Oak HC/FT Partners II LP		Wilmington	DE	Oak HC/FT Associates II LLC		10/05/2017	1	7,248,516	17,958,911	17,958,911	(457,676)					2,122,490		0.017
000000-00-0 .	1011LP Oak Hill Capital Partners IV, L.P.		New York	NY	Oak Hill Capital Partners IV, L.P.		07/28/2017	3		101,848	101,848	3,522,608	(76,947)	6,575,061			3,493,856	629,421	0.011
000000-00-0 .	1012LP Aquiline Technology Growth Fund LP		Grand Cayman	CYM	Aquiline Technology Growth GP Ltd		07/26/2017	1	4,193,732	3,994,862	3,994,862	239,766	(103,685)				3,741	260,802	0.026
000000-00-0 .	1015LP Mountaingate Capital Fund I, LP		Wilmington	DE	Mountaingate Capital Management, L.P.		07/27/2017	3	5,225,754	5,174,201	5,174,201	495,083	(69,967)				166,471	539,171	0.032
000000-00-0 .	1016LP ORG Opportunity Fund III, L.P.		Wilmington	DE	ORG Opportunity Fund III GP, LLC		07/27/2017	3	415,434	7,573,657	7,573,657	(964,309)	(67,585)					1,706,601	0.053
000000-00-0 .	1018LP EQT Mid Market Europe II		Edinburgh	GBR	EQT Mid Market (GP) Limited		08/11/2017	3	24,948,922	27,521,746	27,521,746	3,468,662	(226,925)			1,202,640	309,008	1,731,428	0.037
000000-00-0 .	1021LP Incline Equity Partners IV, LP		Wilmington	DE	Incline Equity Partners IV, LP		08/15/2017	3	1,723,194	7,795,657	7,795,657	1,332,908	(158,887)				(524,939)	2,505,704	0.047
000000-00-0 .	1023GP Avenue Asia Special Situations Fund V-GP, LP		George Town	CYM	Avenue Asia Special Situations Fund V-GP, LP		08/31/2017	2	256,696	263,942	263,942	7,167		943,290					0.001
000000-00-0 .	1023LP Avenue Asia Special Situations Fund V, L.P.		George Town	CYM	Avenue Asia Special Situations Fund V, L.P.		08/30/2017	2	4,544,915	10,898,067	10,898,067	(2,478)							0.054
000000-00-0 .	1031LP SPC Partners VI, L.P.		Wilmington	DE	SPC Partners VI, L.P.		11/16/2017	3	21,164,577	38,603,170	38,603,170	5,361,682	(324,603)				1,287,541	8,361,632	0.086
000000-00-0 .	1043LP Castlelake V, L.P.		Wilmington	DE	Castlelake V, L.P.		02/15/2018	11	2,512,732	11,951,110	11,951,110	(1,515,305)					1,078,677	12,733,993	0.012
000000-00-0 .	1046LP New 2nd Capital Fund I, L.P.		Wilmington	DE	New 2nd Capital Partners I, L.P.		02/15/2018	3	2,982,292	3,295,761	3,295,761	(808,814)	(23,400)				323,599	400,883	0.016
000000-00-0 .	1049LP Clayton, Dubilier & Rice Fund X, L.P.		George Town	CYM	CD&R Associates X, L.P.		03/27/2018	3	14,339,836	25,924,317	25,924,317	(1,108,411)	(214,264)				558,144	4,237,996	0.003
000000-00-0 .	1050LP EIG Energy Fund XVII, L.P.		Wilmington	DE	EIG Energy Fund XVII GP, LLC		03/29/2018	2	9,619,089	9,850,571	9,850,571	4,277,388	(110,504)	4,183,083			761,796	3,058,850	0.008
000000-00-0 .	1051LP Vestar Capital Partners VII, LP		Grand Cayman	CYM	Vestar Associates VII, L.P.		04/02/2018	3	32,932,989	31,352,637	31,352,637	(3,694,097)	(587,375)				4,937,352	7,734,276	0.043
000000-00-0 .	1057LP Wellspring Capital Partners VI, L.P.		Dover	DE	WCM GenPar VI, L.P.		04/27/2018	3	23,757,880	32,311,823	32,311,823	(2,105,952)	(446,657)				204,416	3,233,461	0.027

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	1062LP Frontenac XI Private Capital Limited Partnership		Wilmington	DE	Frontenac XI GP, L.P.		04/17/2018	3	1,507,081	3,822,367	3,822,367	(2,528,569)					3,027,951	654,891	0.042
000000-00-0 .	1063LP Trilantic Capital Partners VI (North America) L.P.		Dover	DE	Trilantic Capital Partners Associates VI L.P.		05/30/2018	3	38,871,438	51,122,686	51,122,686	(5,049,044)	(1,241,331)				814,622	4,484,366	0.020
000000-00-0 .	1064LP Pontifax Global Food and Agriculture Technology Fund L.P.		Wilmington	DE	Pontifax Global Food and Agriculture Technology GP LLC		03/24/2017		4,112,355	1,677,652	1,677,652	(1,697,946)	(44,274)						0.047
000000-00-0 .	1065LP 8VC Fund II, L.P.		Wilmington	DE	8VC GP II, LLC		05/08/2018	1	20,000,000	58,404,387	58,404,387	527,180							0.033
000000-00-0 .	1074LP EQT VIII (No.2) SCSp		St. Peter Port	GGY	EQT VIII (GP) SCS		08/10/2018	3	21,276,674	34,201,501	34,201,501	(1,091,316)	(459,210)				3,310,838	8,816,172	2,051,535	0.004
000000-00-0 .	1077LP Nyca Investment Fund III, L.P.		Wilmington	DE	Nyca Investment Fund III GP LLC		08/03/2018	1	13,028,047	25,216,237	25,216,237	3,400,781						1,125,000	0.071
000000-00-0 .	1079LP Gryphon Partners V, L.P.		Wilmington	DE	Gryphon GenPar V, L.P.		08/29/2018	3	34,311,154	51,758,720	51,758,720	(1,463,876)					8,277,143	6,988,997	0.046
000000-00-0 .	1080LP A&M Capital Europe, LP		Grand Cayman	CYM	A&M Capital Europe-Lux GP S.a r.l.		08/30/2018	3	37,421,884	66,560,145	66,560,145	5,880,765	(1,311,174)				3,832,663	2,575,767	13,404,758	0.088
000000-00-0 .	1081LP Goldcrest Capital II-A, LP		Wilmington	DE	Goldcrest Capital GP II, LLC		08/31/2018	1	964,834	15,638,494	15,638,494	7,842,335						675,000	0.035
000000-00-0 .	1085GP Dawson Portfolio Finance 2, LP		Wilmington	DE	Dawson Portfolio Finance 2, LP		09/21/2018	2		50,226	50,226	(872,840)							0.000
000000-00-0 .	1085LP Dawson Portfolio Finance 2, LP		Wilmington	DE	Dawson Portfolio Finance 2, LP		09/21/2018	2	8,543,033	18,653,563	18,653,563	344,019	(228,512)				916,064	4,574,477	0.050
000000-00-0 .	1086LP Palladium Equity Partners V, L.P.		Wilmington	DE	PEP V GP, L.L.C.		09/28/2018	3	19,581,626	33,768,113	33,768,113	4,249,934	(247,513)				269,154	3,936,314	0.022
000000-00-0 .	1089LP Contour Venture Partners IV, L.P.		Wilmington	DE	Contour Investments IV, LLC		09/28/2018	1	3,680,000	3,216,709	3,216,709	(95,550)						320,000	0.053
000000-00-0 .	1091LP GenNx360 Capital Partners III, L.P.		Wilmington	DE	GenNx360 GP III, LLC		10/30/2018	3	22,016,317	41,037,383	41,037,383	(11,819,096)					11,689,396	981,601	0.075
000000-00-0 .	1092LP Beecken Petty O'Keefe Fund V, LP		Wilmington	DE	Beecken Petty O?Keefe & Company V, L.P.		10/31/2018	3	9,362,697	23,893,072	23,893,072	1,534,867	(260,664)					699,791	0.061
000000-00-0 .	1094LP NCP Fund I, LP		Wilmington	DE	NCP Fund I GP, LP		11/13/2018	3	6,098,416	7,928,598	7,928,598	1,063,124	(87,581)				72,667	1,652,597	0.026
000000-00-0 .	1095LP Bain Capital Venture Fund 2019, L.P.		George Town	CYM	Bain Capital Venture Investors 2019, LLC		11/27/2018	1	4,306,592	8,049,645	8,049,645	546,861					497,331	383,530	0.025
000000-00-0 .	1096LP Kelso Investment Associates X, L.P.		Wilmington	DE	Kelso GP X, LP		12/13/2018	3	36,534,149	81,866,826	81,866,826	(5,009,265)	(614,322)				9,424,627	7,855,181	0.023
000000-00-0 .	1097LP Greenbriar Equity Fund IV, L.P.		Wilmington	DE	Greenbriar Equity Capital IV, L.P.		12/13/2018	3	3,357,974	17,685,523	17,685,523	(854,829)	(79,843)				1,889,396	1,780,962	0.037
000000-00-0 .	1099LP Amplify Partners III, L.P.		Wilmington	DE	Amplify GP Partners III, LLC		07/25/2018	1	4,219,562	22,325,515	22,325,515	2,510,670	(38,008)						0.025
000000-00-0 .	1100LP Windjammer Senior Equity Fund V, L.P.		Wilmington	DE	Windjammer Capital Investors V, L.P.		12/28/2018	3	18,669,732	21,851,451	21,851,451	(918,968)	(156,990)				6,821,791	2,032,197	0.034
000000-00-0 .	1101LP Gallant Capital Partners I, L.P.		Wilmington	DE	Gallant Capital Partners GP I, L.P.		12/28/2018	3	15,339,025	22,605,795	22,605,795	(1,712,603)	(80,041)				1,948,084	1,528,867	0.053
000000-00-0 .	1103LP Flybridge Capital Partner V, L.P.		Wilmington	DE	Flybridge Capital Partners G.P. V, L.L.C.		02/08/2019	1	13,188,236	14,256,511	14,256,511	(3,409,633)					1,033,675		0.244
000000-00-0 .	1106LP Gainline Equity Fund LP		Wilmington	DE	Gainline Equity Fund GP LLC		02/26/2019	3	10,483,560	20,983,111	20,983,111	4,152,310						989,950	0.089
000000-00-0 .	1108LP Exponent Private Equity Partners IV, LP		Edinburgh	GBR	Exponent Private Equity FLP GP IV LLP		03/14/2019	3	17,918,239	37,497,215	37,497,215	8,924,439	(359,176)			(49,619)	1,059	5,036,415	0.034
000000-00-0 .	1109LP Welsh, Carson, Anderson & Stowe XIII, L.P.		Wilmington	DE	WCAS XIII Associates LLC		03/14/2019	3	22,353,710	34,619,067	34,619,067	2,663,754	(299,549)				1,236,016	4,174,512	0.008
000000-00-0 .	1110LP MiddleGround Partners I, L.P.		Wilmington	DE	MiddleGround GP I, LP		03/22/2019	3	14,896,700	14,278,643	14,278,643	(3,413,584)	(31,097)				2,629,793	7,691,844	0.044
000000-00-0 .	1114LP ParkerGale Capital II, LP		Wilmington	DE	ParkerGale Management II, LP		04/04/2019	3	12,197,884	16,415,041	16,415,041	301,187	(22,121)						0.036
000000-00-0 .	1116LP BP Natural Gas Opportunity Partners II, L.P.		Dover	DE	BP Natural Gas Partners II, LLC		06/07/2019	3	6,694,100	6,694,100	6,694,100	3,012,916	(604,269)	1,922,059			49,732	2,597,057	0.043
000000-00-0 .	1119LP Entrepreneurial Equity Partners Fund I, L.P.		Wilmington	DE	Entrepreneurial Equity Partners Fund I GP, L.P.		07/15/2019	3	27,078,735	48,718,008	48,718,008	(3,185,893)	(276,226)				201,132	335,042	0.083
000000-00-0 .	1121GP A&M Capital Europe-GP, LP		Grand Cayman	CYM	A&M Capital Europe-GP, LP		07/16/2019	3	115,857	6,986,631	6,986,631	1,742,890	(2,429)				402,419	385,530	41,653	0.000
000000-00-0 .	1122GP Dawson Portfolio Finance 3, LP		Wilmington	DE	Dawson Portfolio Finance 3, LP		08/06/2019	2		2,446,729	2,446,729	273,578							0.000
000000-00-0 .	1123LP Volpi Capital Investments II L.P.		Munsbach	LUX	Volpi Capital Investments II GP S.A.R.L.		08/14/2019	3	26,063,448	44,071,577	44,071,577	3,569,333	(528,837)				2,309,899	3,353,992	0.087
000000-00-0 .	1124GP A&M Capital-GP II, LP		Wilmington	DE	A&M Capital-GP Associates II, LP		09/18/2019	3	158,595	12,135,968	12,135,968	1,496,816						2,633,663	39,232	0.000
000000-00-0 .	1124LP A&M Capital Partners II, LP		Wilmington	DE	A&M Capital-GP II, LP		08/30/2019	3	28,462,071	37,748,547	37,748,547	(9,535,224)	(164,709)				17,994,914	7,462,706	0.044
000000-00-0 .	1126LP PAI Europe VII		Luxembourg City	LUX	PAI Europe VII GP SAS		09/25/2019	3	44,332,932	69,151,248	69,151,248	(8,884,409)	(442,838)			7,026,722	10,870,536	9,549,916	0.014
000000-00-0 .	1127LP Incline Elevate I		Wilmington	DE	Incline Elevate GP, L.P.		09/23/2019	3	18,620,000	26,418,539	26,418,539	5,174,203	(304,151)				152,645	5,154,652	0.079
000000-00-0 .	1128LP Investindustrial VII, L.P.		London	GBR	INVESTINDUSTRIAL VII GP LLP		09/16/2019	3	19,280,863	44,813,291	44,813,291	3,647,717	(893,506)			2,051,861	9,382	12,083,775	0.009
000000-00-0 .	1129LP Blue Sea Capital Fund II LP		Wilmington	DE	Blue Sea Capital II UGP LLC		10/01/2019	3	21,540,114	35,627,148	35,627,148	3,915,201						1,276,195	0.059
000000-00-0 .	1132LP Pear Ventures III, L.P.		Wilmington	DE	Pear Ventures GP III, LLC		10/23/2019	1	3,437,650	4,592,348	4,592,348	624,032	(59,840)					320,000	0.025

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	1135LP Harvest Partners VIII, L.P.		Wilmington	DE	Harvest Associates VIII, L.P.		11/27/2019	3.	33,109,294	49,721,952	49,721,952	1,559,449	(35,859)				59,553	4,640,680	0.012
000000-00-0 .	1136LP Oak HC/FT Partners III, LP		Grand Cayman	CYM	Oak HC/FT Associates III, L.P.		11/22/2019	1.	9,132,711	14,703,178	14,703,178	1,388,198						898,793	0.013
000000-00-0 .	1140LP CapStreet V, L.P.		Wilmington	DE	CapStreet GP V, L.P.		12/19/2019	3.	9,947,371	15,363,509	15,363,509	(269,868)	(430,318)				5,657,335	3,463,907	0.030
000000-00-0 .	1141LP Aquiline Financial Services Fund IV L.P.		Dover	DE	Aquiline Capital Partners IV GP (Offshore) Ltd.		12/20/2019	3.	21,849,918	31,668,092	31,668,092	718,673	(1,064,274)				6,821,544	1,647,256	0.015
000000-00-0 .	1144LP Brewer Lane Ventures Fund I, L.P.		Wilmington	DE	Brewer Lane Ventures Fund I GP, LLC		12/19/2019	1.	47,937,014	75,748,815	75,748,815	15,136,210						1,062,986	0.407
000000-00-0 .	1150LP Arclight Energy Partners Fund VII LP		Wilmington	DE	ArcLight PEF GP VII, LLC		02/21/2020	3.	10,714,131	29,770,879	29,770,879	7,711,075					1,999,844	6,603,173	0.007
000000-00-0 .	1151LP 8VC Fund III, L.P.		Wilmington	DE	8VC GP III, LLC		02/26/2020	1.	18,400,000	37,361,873	37,361,873	(2,582,368)						1,600,000	0.030
000000-00-0 .	1154LP The Founders Fund VII, LP		Wilmington	DE	The Founders Fund VII Management, LLC		03/06/2020	1.	9,848,933	18,180,035	18,180,035	3,885,262							0.007
000000-00-0 .	1155LP Oak Hill Capital Partners V, L.P.		Grand Cayman	CYM	OHCP GenPar V, L.P.		12/21/2018	3.	38,108,206	59,467,311	59,467,311	2,382,456	(580,175)				4,132,584	1,715,143	0.013
000000-00-0 .	1156LP The Seventh Cinven Fund L.P.		St. Peter Port	GGY	Cinven Capital Management (VII) Limited Partnership Incorporated		04/07/2020	3.	20,756,039	29,986,549	29,986,549	(603,003)	(153,072)			1,331,376	2,318,230	2,721,155	0.002
000000-00-0 .	1157LP Jade Equity Investors, L.P.		Dover	DE	Jade Capital I, LLC		04/15/2020	3.	4,025,691	4,795,753	4,795,753	(1,122,263)	(11,209)				1,818,294	675,306	0.002
000000-00-0 .	1158LP Odyssey Investment Partners Fund VI, L.P.		Wilmington	DE	Odyssey Capital Partners VI, LLC		04/20/2020	3.	38,236,535	56,243,880	56,243,880	1,810,399	(1,206,026)				20,713,384	8,948,762	0.015
000000-00-0 .	1159LP Aquiline Credit Opportunities Fund L.P.		Grand Cayman	CYM	Aquiline Credit Opportunities GP Ltd		04/28/2020	2.	13,266,513	14,898,726	14,898,726	(1,110,467)						629,514	0.141
000000-00-0 .	1160LP Gridiron Capital IV, L.P.		Wilmington	DE	GRIDIRON GP IV, LLC		05/06/2020	3.	43,259,121	61,581,597	61,581,597	(22,033,855)	(1,169,645)				35,087,183	1,755,220	0.070
000000-00-0 .	1163LP TRIDENT VIII, L.P.		Grand Cayman	CYM	Trident Capital VIII, LP, a Cayman Islands exempted LP		04/08/2020	3.	34,932,422	55,576,899	55,576,899	(1,458,488)	(538,351)				4,538,005	5,532,166	0.012
000000-00-0 .	1174LP Better Tomorrow Ventures Fund I, LP		Wilmington	DE	Better Tomorrow Ventures, LLC		09/01/2020	1.	2,722,494	4,520,253	4,520,253	(355,551)						90,000	0.040
000000-00-0 .	1176GP Avenue Asia Capital Partners VI, LLC		Grand Cayman	CYM	Avenue Asia Capital Partners VI, LLC		09/28/2020	2.	427,475	931,423	931,423	110,038					9,857		0.001
000000-00-0 .	1176LP Avenue Asia Special Situation Fund VI, LP		Grand Cayman	CYM	Avenue Asia Capital Partners VI, LLC		09/28/2020	2.	4,287,535	10,025,533	10,025,533	531,175					8,212,854		0.031
000000-00-0 .	1179LP Carousel Capital Apex Rollover Partners, L.P.		Dover	DE	Carousel Capital Apex GP, L.L.C.		10/16/2020	3.	5,386,574	10,423,280	10,423,280	1,869,774	(141,452)				2,664,977		0.379
000000-00-0 .	1180LP Amplify Partners IV, L.P.		Wilmington	DE	Amplify GP Partners IV, LLC		10/15/2020	1.	3,305,359	10,881,161	10,881,161	4,259,755	(78,409)				205,500	1,000,000	0.018
000000-00-0 .	1181LP Green Equity Investors VIII, L.P.		Dover	DE	GEI Capital VIII, LLC		10/21/2020	3.	12,935,135	19,259,942	19,259,942	567,392	(124,026)				2,019,496	2,682,406	0.001
000000-00-0 .	1182LP CapVest Equity Partners IV SCSp		St. Helier	JEY	CAPVEST PRIVATE EQUITY IV S.? R.L.		11/06/2020	3.	9,829,906	16,352,322	16,352,322	3,369,652	(103,037)			954,505	1,403,419	10,158,809	0.019
000000-00-0 .	1186GP Dawson Portfolio Finance 4, LP		Wilmington	DE	Dawson Portfolio Finance 4, GP		11/25/2020	2.		1,705,927	1,705,927	219,491							0.000
000000-00-0 .	1192LP Gryphon Heritage Partners, L.P.		Wilmington	DE	Gryphon Advisors, LLC		12/15/2020	3.	20,522,375	23,493,027	23,493,027	3,762,491	(1,133,427)				(816,607)	9,949,543	0.073
000000-00-0 .	1193LP Consonance Private Equity II, LP		Wilmington	DE	Consonance Capital Partners GP, LLC		12/17/2020	3.	4,377,421	9,001,886	9,001,886	1,555,700	(291,371)				153,180	3,242,602	0.013
000000-00-0 .	1194LP Gryphon Partners VI, L.P.		Wilmington	DE	Gryphon Advisors, LLC		12/18/2020	3.	27,230,206	30,772,112	30,772,112	(776,155)	(480,019)				1,345,573	4,938,287	0.011
000000-00-0 .	1196LP KLC Fund I LP		Wilmington	DE	Knox Lane LP		12/28/2020	3.	12,614,249	19,097,049	19,097,049	738,897	(45,754)				753,489	1,105,367	0.023
000000-00-0 .	1200LP CenterOak Equity Fund II, L.P.		Wilmington	DE	CenterOak GP II, Inc.		01/14/2021	3.	9,562,342	17,953,519	17,953,519	(561,590)	(132,743)				3,420,438	2,050,683	0.026
000000-00-0 .	1201LP PAI Mid-Market Fund SCSp		Luxembourg City	LUX	PAI MMF GP S.a r.l		01/06/2021	3.	28,979,892	41,786,194	41,786,194	1,616,790	(1,459,400)			2,198,102	5,159,193	8,527,019	0.045
000000-00-0 .	1204LP EQT IX (No.2) USD SCSp		Luxembourg City	LUX	EQT Fund Management S.a r.l.		02/05/2021	3.	45,765,089	65,847,905	65,847,905	4,416,928	(844,127)				6,861,731	5,678,040	0.004
000000-00-0 .	1208LP Trill Impact (No.2) SCSp		Luxembourg City	LUX	Trill Impact (GP) SCS		03/22/2021	3.	17,280,970	25,665,908	25,665,908	309,280	(368,537)			2,204,054	1,698,773	90,268	0.018
000000-00-0 .	1209LP Bain Capital Venture Fund 2021, L.P.		Wilmington	DE	Bain Capital Venture 2021 General Partner, LLC		03/01/2021	1.	6,881,009	7,217,953	7,217,953	57,351						618,750	0.009
000000-00-0 .	1210LP Avance Investment Partners, L.P.		Wilmington	DE	Avance Investment Partners GP, LLC		04/01/2021	3.	12,889,071	17,695,366	17,695,366	1,362,109	(888,689)				2,189,810	8,727,689	0.023
000000-00-0 .	1213LP Carousel Capital Partners VI, L.P.		Wilmington	DE	Carousel Capital Company VI, L.L.C.		04/21/2021	3.	5,248,781	7,515,246	7,515,246	1,151,057	(255,695)				20,962	6,232,869	0.018
000000-00-0 .	1214LP Oak HC/FT Partners IV, L.P.		Grand Cayman	CYM	Oak HC/FT Associates IV, L.P.		04/27/2021	1.	8,831,687	13,343,127	13,343,127	1,207,741	(235,886)					92,870	0.007
000000-00-0 .	1216LP Torquest Partners Fund (U.S.) V, L.P.		Toronto	CAN	TorQuest Fund V GP Inc		06/16/2021	3.	25,981,044	38,400,043	38,400,043	5,435,041	(372,038)			(212,560)	659,031	5,305,482	0.022
000000-00-0 .	1218LP Centerbridge Capital Partners IV, L.P.		Wilmington	DE	Centerbridge Associates IV, L.P.		12/06/2021	3.	17,177,504	24,246,710	24,246,710	61,914	(313,944)				1,151,395	4,934,727	0.007
000000-00-0 .	1222LP Incline Equity Partners V, L.P.		Wilmington	DE	Incline GP V, L.P.		06/11/2021	3.	24,810,911	26,870,733	26,870,733	1,962,745	(517,245)				(52,573)	2,905,785	0.029
000000-00-0 .	1224LP Pear Ventures II Expansion, L.P.		Wilmington	DE	Pear Ventures II Expansion GP, LLC		06/23/2021	1.	2,085,091	2,293,582	2,293,582	461,737	(61,999)					1,799,895	0.025
000000-00-0 .	1225LP A&M Capital Strategic Investments, LP		Wilmington	DE	A&M Capital Strategic Investments-GP, LP		06/30/2021	3.	12,971,303	16,953,762	16,953,762	955,550	(354,464)					9,193,843	0.061

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	1228LP Harlem Capital Partners Venture Fund II, LP		Wilmington	DE	Harlem Capital Partners Venture Fund II GP, LLC		07/01/2021	1	3,080,000	2,103,258	2,103,258	(570,521)						920,000	0.030
000000-00-0 .	1230LP Amplify Partners Select Fund IV, L.P.		Wilmington	DE	Amplify GP Partners IV, LLC		07/16/2021	1	4,119,900	5,572,619	5,572,619	529,762	(1,111)					200,000	0.025
000000-00-0 .	1231LP ICONIQ Strategic Partners VI, L.P.		George Town	CYM	ICONIQ Strategic Partners VI GP, L.P.		07/06/2021		41,499,445	49,760,456	49,760,456	6,058,340	(829,692)					1,638	0.027
000000-00-0 .	1232LP Greenbriar Equity Fund V, L.P.		Wilmington	DE	Greenbriar Holdings V, LLC		08/02/2021	3	20,099,042	26,389,137	26,389,137	433,912	(569,186)				1,375,397	3,038,089	0.014
000000-00-0 .	1235GP Dawson GP Finance 1, LP		Wilmington	DE			09/28/2021	2		157,916	157,916	36,026							0.000
000000-00-0 .	1236LP Nyca Investment Fund IV-A, LP		Wilmington	DE	Nyca Investment Fund IV GP LLC		09/17/2021	1	12,000,000	14,318,519	14,318,519	3,112,348						3,000,000	0.038
000000-00-0 .	1237LP Goldcrest Capital III-A, LP		Wilmington	DE	Goldcrest Capital GP III, LLC		09/22/2021	1	4,800,000	7,449,858	7,449,858	2,015,245						2,700,000	0.024
000000-00-0 .	1238LP RRE Ventures VIII, L.P.		Wilmington	DE	RRE Ventures GP VIII, LLC		09/02/2021	1	10,657,539	12,415,249	12,415,249	1,028,962	(872,214)					11,297,337	0.100
000000-00-0 .	1240LP 8VC Fund IV, L.P.		Wilmington	DE	8VC GP IV, LLC		10/01/2021	1	16,600,000	27,139,061	27,139,061	7,436,491						3,400,000	0.031
000000-00-0 .	1242LP Pro SPV, L.P.		Wilmington	DE	Pro SPV GP, L.P.		10/12/2021	3	23,760,400	6,543,126	6,543,126	(3,079,942)	(27,864)				2,692		0.051
000000-00-0 .	1243LP Fremman 1 MM SCSp		Luxembourg City	LUX	Fremman 1 GP Luxembourg S.a r.l.		10/22/2021	3	21,525,245	37,240,088	37,240,088	4,815,471					1,944,476	201,848	3,993,845	0.051
000000-00-0 .	1246LP ICONIQ Strategic Partners VI Co-Invest, L.P., (Series BD)		Wilmington	DE	ICONIQ Strategic Partners VI GP, L.P.		10/08/2021		10,000,000	7,683,729	7,683,729	752,683	(13,781)						0.058
000000-00-0 .	1248LP MiddleGround Partners II, L.P.		Wilmington	DE	MiddleGround GP II, LP		11/15/2021	3	18,515,672	20,834,335	20,834,335	(3,177,744)	(17,303)				2,543,808	3,380,336	0.027
000000-00-0 .	1249LP West Street Global Infrastructure Partners IV, L.P.		Wilmington	DE	West Street Infrastructure Advisors IV, L.L.C.		11/29/2021		30,364,510	37,664,427	37,664,427	5,101,070					245,129	14,062,500	0.011
000000-00-0 .	1251LP Soma Capital Fund III Partners LLC		Wilmington	DE	Soma Capital Fund III, LP		11/10/2021	1	8,450,985	9,981,724	9,981,724	1,975,273						549,014	0.022
000000-00-0 .	1257GP Dawson Portfolio Finance 5, LP		Wilmington	DE			12/29/2021	2		1,133,523	1,133,523	371,255							0.000
000000-00-0 .	1258LP BCV Crypto Fund I, L.P.		Wilmington	DE	BCV Crypto I General Partner, LLC		12/22/2021	1	3,448,831	4,753,242	4,753,242	(782,481)					130,890	633,394	0.006
000000-00-0 .	1259LP Flybridge 2022, L.P.		Wilmington	DE	Flybridge 2022 G.P., L.L.C.		01/03/2022	1	12,506,671	12,098,351	12,098,351	260,782						2,493,329	0.129
000000-00-0 .	1266LP Bow Capital Fund II, LP		Wilmington	DE	Bow Capital GP II, LLC		01/14/2022	1	15,206,575	14,973,720	14,973,720	(776,459)						7,293,424	0.166
000000-00-0 .	1271LP Nyca SPV-PR LP		Wilmington	DE	Nyca SPV-PR GP LLC		02/17/2022	1	3,070,500	3,100,861	3,100,861	(10,580)							0.131
000000-00-0 .	1272LP BTV II, LP		Wilmington	DE	BTV GP II, LLC		02/25/2022	1	6,758,213	7,183,749	7,183,749	505,105						3,140,000	0.067
000000-00-0 .	1274LP Castle Island Ventures III, L.P.		Wilmington	DE	Castle Island GP III, LLC		03/14/2022	1	8,263,260	10,726,346	10,726,346	1,680,566						1,075,890	0.040
000000-00-0 .	1281LP The Founders Fund VIII, LP		Wilmington	DE	The Founders Fund VIII Management, LLC		08/01/2023	1	4,300,000	9,812,601	9,812,601	5,042,861						700,000	0.006
000000-00-0 .	1283LP Aquiline Technology Growth Fund II LP		Wilmington	DE	Aquiline Technology Growth II GP Ltd.		04/28/2022	1	2,471,222	2,845,798	2,845,798	462,831	(181,335)					2,221,261	0.014
000000-00-0 .	1287LP NB SPV, LP		Wilmington	DE	NB SPV GP, LP		09/01/2021	3	20,857,286	22,630,196	22,630,196	(2,004,887)							0.078
000000-00-0 .	1290LP Excellere Capital Fund IV, L.P.		Wilmington	DE	Excellere Partners IV LLC		05/18/2022	3	9,329,574	18,875,663	18,875,663	2,755,229	(265,410)				30,924	14,309,372	0.029
000000-00-0 .	1291LP Trident IX, L.P.		Grand Cayman	CYM	Trident Capital IX, L.P.		06/24/2022	3	32,448,049	46,274,517	46,274,517	4,683,299	(666,676)				297,732	10,919,457	0.009
000000-00-0 .	1294LP Trivest Fund VII, L.P.		Wilmington	DE	Trivest Partners VII GP, L.P.		07/14/2023	3	5,425,887	5,912,074	5,912,074	520,822	(497,205)					12,574,113	0.019
000000-00-0 .	1296LP Kelso Investment Associates XI, L.P.		Wilmington	DE	Kelso GP XI, L.P.		06/27/2022	3	23,559,719	33,634,592	33,634,592	2,433,937	(1,267,738)					31,005,921	0.021
000000-00-0 .	1297LP RLP Profit Share (PA), LLC		Wilmington	DE			09/27/2021	3	6,536,140	10,583,500	10,583,500	(3,956,653)	(252,577)				774,627	4,006,142	0.514
000000-00-0 .	1298LP Entrepreneurial Equity Partners Fund II, L.P.		Wilmington	DE	Entrepreneurial Equity Partners Fund II GP, L.P.		07/08/2022	3	11,369,840	19,702,873	19,702,873	2,539,909	(626,589)				2,678	11,257,771	0.042
000000-00-0 .	1302LP Amplify Partners V, L.P.		Wilmington	DE	Amplify GP Partners V, LLC		08/09/2022	1	4,860,704	5,789,084	5,789,084	537,132	(92,060)					3,171,429	0.021
000000-00-0 .	1303LP Amplify Partners Select Fund V, L.P.		Wilmington	DE	Amplify GP Partners V, LLC		10/20/2022	1	5,544,306	7,982,976	7,982,976	2,131,680	(77,573)					610,714	0.021
000000-00-0 .	1304LP Pear Ventures IV, L.P.		Wilmington	DE	Pear Ventures GP IV, LLC		11/01/2022	1	5,154,277	6,274,029	6,274,029	1,128,536	(441,425)					4,000,000	0.026
000000-00-0 .	1305LP Oak HC/FT Partners V, L.P.		Wilmington	DE	Oak HC/FT Associates V, L.P.		07/22/2022	1	9,472,463	10,946,178	10,946,178	1,326,094	(441,727)				638,870	3,514,148	0.008
000000-00-0 .	1306LP Incline Ascent Fund, L.P.		Wilmington	DE	Incline Management, L.P.		07/28/2022	3	18,514,053	19,413,444	19,413,444	(3,638,163)	(553,926)				5,152,290	4,371,591	0.088
000000-00-0 .	1307LP CD&R Value Building Partners I, L.P.		Grand Cayman	CYM	CD&R VBP Associates I, L.P.		12/28/2021	3	9,091,737	12,716,419	12,716,419	2,212,944	(23,315)				138,843		0.011
000000-00-0 .	1311GP A&M Capital-GP III, LP		Wilmington	DE	A&M Capital-GP Associates III, LP		12/16/2022	3	122,272	3,705,179	3,705,179	1,100,284					2,768	357,581	0.000
000000-00-0 .	1311LP A&M Capital Partners III, LP		Wilmington	DE	A&M Capital-GP III, LP		12/16/2022	3	6,523,363	10,708,919	10,708,919	985,475	(593,603)				153,997	17,057,491	0.013
000000-00-0 .	1315LP Sentinel Capital Partners VII, L.P.		Wilmington	DE	Sentinel Managing Company VII, Inc.		07/14/2023	3	9,942,325	10,389,496	10,389,496	616,959	(46,427)					13,927,681	0.007
000000-00-0 .	1318LP Blue Sea Capital Fund III LP		Wilmington	DE	Blue Sea Capital Management III LP		07/31/2023	3	14,485,844	18,893,691	18,893,691	2,578,617	(637,760)				74,046	11,424,906	0.045
000000-00-0 .	1319LP Oak Hill Capital Partners VI (Onshore), L.P.		Wilmington	DE	OHCP GENPAR VI, L.P.		06/26/2023	3	14,605,404	21,146,862	21,146,862	3,781,844	(527,279)					10,049,581	0.017
000000-00-0 .	1320LP Harvest Partners IX, L.P.		Wilmington	DE	Harvest Associates IX, L.L.C.		09/01/2022	3	20,130,518	26,563,171	26,563,171	4,338,910	(2,235,949)				1,237,358	35,554,558	0.011
000000-00-0 .	1324LP Volpi Capital Investments III SCSp		Senningerberg	LUX	Volpi Capital Investments III GP S.a.r.l.		10/05/2022	3	4,237,462	5,666,413	5,666,413	263,397	(180,015)			315,604		4,868,728	0.021

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	1326LP Greenbriar Equity Fund VI, L.P.		Wilmington	DE	Greenbriar Equity Capital VI, L.P.		07/18/2023	3	20,332,088	27,796,414	27,796,414	4,192,483	(1,183,997)				3,341	16,249,718	0.015
000000-00-0 .	1327LP STG VII, L.P.		Wilmington	DE	STG Partners, LLC		03/25/2024	3	6,065,308	6,375,255	6,375,255	519,564	(642,019)					15,321,934	0.005
000000-00-0 .	1350LP Rhone Partners VI, L.P.		Grand Cayman	CYM	Rhone Capital VI L.P.		12/13/2022	3	19,390,926	21,834,160	21,834,160	(2,087,571)	(708,397)			1,533,651	1,060,221	17,988,496	0.017
000000-00-0 .	1351LP Curie Bio Seed Fund I, L.P.	0	Wilmington	DE	Curie Bio Seed GP I, L.L.C.		12/07/2022	1	6,750,000	6,347,356	6,347,356	(433,896)						750,000	0.027
000000-00-0 .	1352LP Dimension Capital I, L.P.		Wilmington	DE	Dimension Capital I GP, L.P.		12/14/2022	1	5,610,000	7,209,570	7,209,570	1,883,045						1,830,000	0.023
000000-00-0 .	1353LP Brewer Lane Ventures Fund II, L.P.		Wilmington	DE	Brewer Lane Ventures Fund II GP, LLC		12/22/2022	1	21,130,451	20,260,527	20,260,527	821,076						23,850,000	0.211
000000-00-0 .	1354LP Gridiron Capital Fund V, L.P.		Wilmington	DE	Gridiron GP V, LLC		01/05/2023	3	53,751,769	67,798,516	67,798,516	8,151,911	(2,592,810)					7,915,710	0.049
000000-00-0 .	1355LP Bain Capital Venture Fund 2022, L.P.		Wilmington	DE	BCV General Partner, LLC		01/03/2023	1	9,862,500	12,970,093	12,970,093	1,877,246						5,137,500	0.013
000000-00-0 .	1358LP Warren Equity Partners Fund IV, L.P.		Wilmington	DE	Warren Equity Partners GP IV L.P.		01/24/2023	3	25,431,886	38,232,856	38,232,856	9,263,415	(488,067)				41,439	7,588,790	0.032
000000-00-0 .	1365LP Incline Elevate Fund II, L.P.		Wilmington	DE	Incline Elevate GP II, L.P.		03/29/2023	3	12,831,291	14,283,994	14,283,994	2,372,559	(433,768)					12,945,631	0.044
000000-00-0 .	1372LP Revelstoke Capital Partners Fund III, L.P.		Wilmington	DE	RCP Fund III GP LLC		04/20/2023	3	12,312,718	16,483,552	16,483,552	2,893,554	(380,213)				29,387	4,405,325	0.011
000000-00-0 .	1378LP ICONIQ Strategic Partners VII, L.P.	0	Grand Cayman	CYM	ICONIQ Strategic Partners VII GP, L.P.		05/19/2023		17,275,965	21,153,287	21,153,287	3,146,032	(620,929)					3,806,249	0.013
000000-00-0 .	1379LP The Founders Fund IX, LP		Wilmington	DE	The Founders Fund VIII Management, LLC		10/15/2025	1	750,000	750,000	750,000							4,250,000	0.006
000000-00-0 .	1381LP Trivest Recognition Fund, L.P.		Wilmington	DE	Trivest Recognition Partners GP, L.P.		07/25/2023	3	5,443,443	6,050,283	6,050,283	353,937	(259,189)					8,056,557	0.010
000000-00-0 .	1384LP Olympus Growth Fund VI AIV (Alberta), L.P.		Stamford	CT	OGP VI REUSABLES, LLC		02/02/2023	3	1,553,779	1,744,328	1,744,328	(764)							0.010
000000-00-0 .	1392LP Contour Venture Partners V, L.P.		Wilmington	DE	Contour Investments V, LLC		09/28/2023	1	800,000	476,715	476,715	(135,603)						4,200,000	0.056
000000-00-0 .	1394LP Seidler Equity Partners VIII, L.P.		Wilmington	DE	SEM VIII, LLC		10/13/2023	3	9,108,000	9,700,527	9,700,527	743,456	(590,400)				305,091	9,789,838	0.014
000000-00-0 .	1397LP Valor Equity Partners VI L.P.		Wilmington	DE	Valor Management LLC		10/05/2023	1	15,228,773	25,648,819	25,648,819	8,397,549	(426,998)				4,306	2,907,979	0.009
000000-00-0 .	1398LP LGVP II, LP		Wilmington	DE	LGVP PARTNERS II, LLC		02/20/2024	1	2,470,000	2,529,780	2,529,780	130,905						7,530,000	0.067
000000-00-0 .	1403LP Capitol Meridian Fund I LP		Wilmington	DE	Capitol Meridian GP I LP		11/22/2023	3	14,473,163	17,910,299	17,910,299	2,312,473	(673,030)				(876)	10,276,788	0.043
000000-00-0 .	1405LP Incline Equity Partners VI, L.P.		Wilmington	DE	Incline GP VI, L.P.		12/05/2025	3	3,789,647	3,789,647	3,789,647							36,710,353	0.021
000000-00-0 .	1406LP KLC Fund II LP		Wilmington	DE	KLC Fund II GP LP		01/09/2024	3	12,879,597	14,389,796	14,389,796	2,113,393	(1,127,853)					12,917,260	0.032
000000-00-0 .	1407LP TorQuest Partners Fund (International) VI, L.P.		Toronto	CAN	TorQuest Fund VI GP Inc.		01/09/2025	3	3,379,727	3,678,481	3,678,481	140,853	(892,347)			157,900	(6,955)	17,249,276	0.011
000000-00-0 .	1408LP Windjammer Capital Fund VI, L.P.		Wilmington	DE	Windjammer Capital Partners, LLC		01/02/2024	3	1,535,455	1,615,692	1,615,692	(14,743)	(353,279)					15,602,658	0.018
000000-00-0 .	1409LP GHK Fund II LP		Wilmington	DE	GHK FUND II GP LLC		02/09/2024	3	3,104,168	3,681,901	3,681,901	577,754	(661,240)				(59,376)	22,517,660	0.046
000000-00-0 .	1410LP Shoreline Equity Partners II, L.P.		Wilmington	DE	Shoreline Equity Partners Fund GP II, LLC		11/30/2023	3	3,222,577	3,488,752	3,488,752	(76,155)	(165,598)					5,270,302	0.012
000000-00-0 .	1411LP Ares Pathfinder Fund II, L.P.		Los Angeles	CA	APF Management II GP LLC		11/20/2023		24,470,375	25,615,894	25,615,894	124,068					878,619	21,189,179	0.017
000000-00-0 .	1417LP ArcLight Infrastructure Partners Fund VIII		Wilmington	DE	ArcLight PEF GP VIII, LLC		01/27/2025		6,173,228	9,615,335	9,615,335	1,947,101	(267,687)				237,268	24,503,551	0.014
000000-00-0 .	1419LP OceanSound Partners Fund II, LP		Wilmington	DE	OceanSound Partners II (GP), LP		01/12/2024	3	19,178,659	26,281,010	26,281,010	5,070,197	(81,639)				124,417	7,112,193	0.019
000000-00-0 .	1425LP Levine Leichtman Capital Partners VII, L.P.		Wilmington	DE	LLCP Partners VII GP, L.P.		03/21/2024	3	2,819,767	3,856,007	3,856,007	594,955	(372,013)				77,810	14,272,787	0.005
000000-00-0 .	1427LP Accel-KKR Capital Partners VII LP		Grand Cayman	CYM	AKKR Fund VII GP LP		02/06/2025	3	1,408,213	1,235,343	1,235,343	(172,870)	(234,450)					7,357,336	0.002
000000-00-0 .	1428LP Curie Bio Series A Fund I, L.P.		Dover	DE	Curie Bio Series A GP I, L.L.C.		06/13/2025	1	437,500	394,451	394,451	(43,049)						3,937,500	0.013
000000-00-0 .	1429LP Fairview Capital Partners, LLC		Wilmington	DE			04/05/2024		9,450,000	9,433,673	9,433,673	41,865							0.490
000000-00-0 .	1430LP PPC IV LP		Wilmington	DE	PPC Management LLC		05/28/2024	3	9,231,928	9,650,971	9,650,971	769,064	(413,425)				58,864	17,190,917	0.009
000000-00-0 .	1434LP Graham Partners VI, L.P.		Wilmington	DE	Graham Partners VI (GP), LLC		06/28/2024	3	9,661,292	11,678,124	11,678,124	1,602,123	(389,681)				126,145	6,473,669	0.009
000000-00-0 .	1436LP Long Journey Fund IV, L.P.		Wilmington	DE	Long Journey Fund IV GP		07/19/2024	1	4,425,000	4,284,143	4,284,143	(44,474)						3,075,000	0.041
000000-00-0 .	1439LP Flybridge 2025, L.P.		Wilmington	DE	Flybridge 2025 GP LLC		05/12/2025	1	1,906,689	2,666,343	2,666,343	759,654	(877,066)					4,716,245	0.050
000000-00-0 .	1440LP Kohlberg Investors X, LP		Wilmington	DE	Kohlberg Management X, LLC		09/27/2024	3	3,333,584	4,122,880	4,122,880	627,747	(209,892)					4,770,753	0.002
000000-00-0 .	1444LP Vance Street Capital IV, L.P.		Wilmington	DE	VS CAPITAL PARTNERS IV GP, L.P.		10/10/2024	3	8,525,607	8,894,420	8,894,420	368,813	(264,039)					9,210,354	0.032
000000-00-0 .	1446LP Accel-KKR Emerging Buyout Partners II LP		Cayman Islands	CYM	AKKR EBP II GP LP		10/31/2024	3	981,531	783,388	783,388	(198,143)	(61,630)					7,956,839	0.010
000000-00-0 .	1447LP CHEMISTRY VENTURES FUND I, L.P.		Wilmington	DE	Chemistry Ventures GP I, LLC		10/25/2024	1	3,240,000	3,631,204	3,631,204	391,204						4,760,000	0.023
000000-00-0 .	1448LP 26N Jupiter Co-Investment Partners LP		Wilmington	DE	26N Private Equity Partners I GP LP		10/31/2024	3	11,050,000	15,964,669	15,964,669	4,914,669	(56,879)						0.011
000000-00-0 .	1449LP BPOC Fund VI, L.P.		Wilmington	DE	BPOC Fund GP VI, L.P.		11/14/2024	3	4,826,316	6,539,134	6,539,134	1,712,818	(549,728)				(384,041)	3,123,955	0.015

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	1454LP Platte River Equity V, L.P.		Wilmington	DE	Platte River Investors V, LLC		11/26/2024	3	2,717,637	2,524,265	2,524,265	(193,372)					(23,452)	5,782,363	0.022
000000-00-0	1456LP BharCap Partners II, LP		Wilmington	DE	BharCap Partners II GP, LP		12/27/2024	3	2,115,896	2,803,791	2,803,791	448,648	(206,542)				309,465	6,195,400	0.017
000000-00-0	1487LP 8VC Fund VI, L.P.		Wilmington	DE	8VC GP VI, LLC		02/27/2025	1	6,000,000	7,135,663	7,135,663	1,135,663						9,000,000	0.015
000000-00-0	1488LP 26N Private Equity Partners I LP		Wilmington	DE	26N Private Equity Partners I GP LLC		03/25/2025	3	4,046,412	4,922,073	4,922,073	875,661	(697,819)				9,257	37,755,769	0.011
000000-00-0	1496LP Leeds Equity Partners VIII, L.P.		Wilmington	DE	Leeds Equity Management VIII, L.L.C.		05/21/2025	3	3,556,755	3,555,198	3,555,198	(1,557)	(406,419)				1,964,096	13,036,826	0.009
000000-00-0	1497LP Dimension Capital II, L.P.		Wilmington	DE	Dimension Capital II GP, L.P.		04/08/2025	1	3,252,000	3,094,562	3,094,562	(157,438)						4,748,000	0.016
000000-00-0	1500LP CenterOak Equity Fund III, L.P.		Wilmington	DE	CenterOak GP III, Inc.		04/21/2025	3	1,335,345	1,335,345	1,335,345		(68,770)					15,595,885	0.022
000000-00-0	1501LP Apogem Private Equity Fund XI, LP		Wilmington	DE	APEF XI GP, LLC		09/15/2025	3	4,825,476	4,822,869	4,822,869	(2,510)					2,510	58,924,524	0.183
000000-00-0	1505LP Curie Bio Seed Fund II, L.P.		Wilmington	DE	Curie Bio Seed GP II, L.L.C.		05/01/2025	1	546,875	500,453	500,453	(46,422)						3,828,125	0.013
000000-00-0	1506LP The Founders Fund Growth III, LP		Wilmington	DE	The Founders Fund Growth III Management, LP		04/08/2025	1	12,000,000	12,046,135	12,046,135	46,135						8,000,000	0.004
000000-00-0	1511LP Centerbridge Capital Partners V, L.P.		Wilmington	DE	Centerbridge Associates V, L.P.		08/04/2025	3	7,684,596	8,252,958	8,252,958	568,362						29,715,404	0.010
000000-00-0	1516LP Falfurrias Capital Partners VI, LP		Wilmington	DE	FALFURRIAS EQUITY PARTNERS VI LLC		06/10/2025	3	1,020,000	947,876	947,876	(72,124)	(170,000)					15,810,000	0.142
000000-00-0	1524LP Bain Capital Crypto Fund II, L.P.		Wilmington	DE	Bain Capital Crypto II General Partner, LLC		07/03/2025	1	2,900,000	2,591,964	2,591,964	(308,036)					(24,621)	2,075,379	0.010
000000-00-0	1525LP Aurora Equity Partners VII L.P.		Wilmington	DE	Aurora Capital Partners UGP LLC		08/20/2025	3	1,478,843	1,478,843	1,478,843		(339,894)				183	23,681,263	0.013
000000-00-0	1531LP BTV III, LP		Wilmington	DE	BTV GP III, LLC		08/01/2025	1	500,000	448,218	448,218	(51,782)						9,500,000	0.950
000000-00-0	1543LP WCP BRIDGE FUND, L.P.		Wilmington	DE	WCP Bridge Fund 2025 GenPar, L.P.		09/03/2025	3	5,971,893	5,971,893	5,971,893						104,284	5,659,578	0.032
000000-00-0	1551LP 26N NOVA CO-INVESTMENT PARTNERS LP		Wilmington	DE	26N Private Equity Partners I GP LP		10/16/2025	3	8,500,000	8,500,000	8,500,000								0.000
000000-00-0	1554LP Next Horizon Capital Fund I, LP		Wilmington	DE	Next Horizon Capital Fund I GP, LP		10/24/2025	3	1,825,987	1,825,987	1,825,987							15,174,013	0.049
000000-00-0	1561LP Court Square Capital Partners V, L.P.		Wilmington	DE	Court Square Capital GP V, L.P.		12/17/2025	3	2,596,702	2,596,702	2,596,702							14,438,069	0.006
000000-00-0	1565LP Investcorp North American Private Equity Fund II, L.P.		Wilmington	DE	INVESTCORP NORTH AMERICAN PRIVATE EQUITY FUND II GP, L.P.		12/31/2025	3	841,360	841,360	841,360							24,658,640	0.017
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated									3,774,356,135	5,584,973,016	5,584,973,016	35,227,226	(66,600,559)	87,239,556		49,123,962	458,836,499	1,665,672,369	XXX
000000-00-0	0453LP Evolvence India Fund PCC		Port Louis	MUS	Evolvence Capital Ltd.		08/08/2006	3	148,521	177,591	177,591	15,778							0.060
000000-00-0	0507LP NYLIM Jacob Ballas India Fund III, LLC		Port Louis	MUS	NYLIM-JB AMC III		08/02/2007	3	121,084	4,060,130	4,060,130	(2,513,718)						16,891,264	0.228
000000-00-0	0561GP New York Life Capital Partners IV GenPar, LP		Dover	DE	New York Life Capital Partners IV, GenPar LLC		06/09/2009	3	16,953	16,953	16,953	(395,138)	(1,602)	31,280			426,941		0.126
000000-00-0	0581GP NYLCAP Mezzanine Partners III GenPar, LP		Wilmington	DE	NYLCAP Mezzanine Partners III, GenPar, LLC		05/26/2010	2	930,530	930,530	930,530	(89,243)	(2,695)	582,503			204,351	256,478	0.145
000000-00-0	0581LP NYLCAP Mezzanine Partners III, LP		Wilmington	DE	NYLCAP Mezzanine Partners III GenPar, LP		05/26/2010	2	1,089,087	1,117,487	1,117,487	25,834	(70,839)	1,015,810			623,507	789,621	0.145
000000-00-0	0609LP NYLCAP Select Manager Fund II, L.P.		Wilmington	DE	NYLCAP Select Manager II GenPar, L.P.		07/25/2011	3	1,776,360	1,776,360	1,776,360		(23,438)	417,314					0.328
000000-00-0	0721LP Private Advisors Coinvestment Fund III, LP		Wilmington	DE	PACIF III GP, LLC and PACIF III Carry, LLC		03/21/2013		70,632	70,632	70,632			1,392,869			760,889		0.207
000000-00-0	0724LP Cuyahoga Capital Partners IV LP		Cleveland	OH	Cuyahoga Capital Partners IV Management Group, LLC		12/04/2012	3	2,717,777	3,585,923	3,585,923	4,198,882		3,495,599			64,778	1,139,868	0.169
000000-00-0	0746LP Madison Avenue Loan Fund LP		Wilmington	DE	Madison Avenue Loan Fund GP LLC		08/27/2013		1,415,225	2,338,497	2,338,497	186,525					38,391		0.505
000000-00-0	0782LP Private Advisors Small Company Private Equity Fund VI, LP		Wilmington	DE	PASCPEF VI GP, LLC and PASCPEF VI Carry, LLC		03/04/2014	3	26,548,518	28,916,299	28,916,299	838,081	(182,537)				3,215,186	6,845,472	0.139
000000-00-0	0821LP NYLIM Jacob Ballas India Holdings IV		Port Louis	MUS			10/03/2014	3		12,540	12,540	(5,404)	(40,000)					14,215,925	0.125
000000-00-0	0851LP Evolvence India Fund II, LTD		Port Louis	MUS	EIF Managers II Ltd.		05/04/2015	3		17,817,614	17,817,614	(3,129,745)	(113,405)				1,369,424		0.355
000000-00-0	0852LP GoldPoint Partners Select Manager Fund III, L.P.		George Town	CYM	GoldPoint Partners Select Manager III GenPar, L.P.		05/06/2015	3	48,309,956	61,588,100	61,588,100	(398,212)	(357,682)				2,735,789		0.276
000000-00-0	0880LP Emerging Manager LLC		Wilmington	DE	TZP Growth Partners GP I, L.P.		05/20/2015	3	6,403,798	12,920,479	12,920,479	5,786,691		555,653			47,719		
000000-00-0	0889LP Private Advisors Coinvestment Fund IV, LP		Wilmington	DE	PACIF IV GP, LLC		11/25/2015		14,513,615	19,294,462	19,294,462	(11,637,244)	(78,982)				10,812,745	4,825,405	0.567
000000-00-0	0890LP GoldPoint Mezzanine Partners IV, LP		Wilmington	DE	GoldPoint Mezzanine Partners IV GenPar, LP		12/21/2015	2	52,027,112	36,595,475	36,595,475	(5,770,827)	(369,236)				5,774,051	11,322,142	0.080

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	0891GP GoldPoint Mezzanine Partners IV GenPar, LP		Wilmington	DE	GoldPoint Mezzanine Partners IV GenPar GP, LLC		12/21/2015	2	2,988,723	6,287,338	6,287,338	(911,738)	(3,296)				(218,458)	765,113	0.108
000000-00-0 .	0898LP Private Advisors Real Assets Fund, LP		Wilmington	DE	PARAF GP, LLC		01/05/2016		75,176,039	64,384,099	64,384,099	(15,862,937)	(243,811)				4,054,511		0.489
000000-00-0 .	0912LP Private Advisors Secondary Fund V, LP		Wilmington	DE	PASF V GP, LLC		03/01/2016	3	26,275,797	33,449,706	33,449,706	(232,020)	(390,179)				3,985,793	4,898,174	0.182
000000-00-0 .	0913LP Private Advisors Small Company Private Equity Fund VII, LP		Wilmington	DE	PASCPEF VII GP, LLC		03/10/2016	3	38,028,606	34,836,586	34,836,586	(2,419,220)					2,937,964	8,029,506	0.150
000000-00-0 .	0926LP PA Direct Credit Opportunities Fund II, LP		Wilmington	DE	PADCOF II GP, LLC		04/21/2016	2	8,645,379	8,803,560	8,803,560	728,351	(65,211)				(97,958)	646,413	0.034
000000-00-0 .	1146LP Evolvence India Fund III Ltd		Ebene	MUS	EIF Managers III Limited		01/24/2020	3	11,642,885	23,677,578	23,677,578	(1,586,879)					86,792	810,616	0.100
000000-00-0 .	1149LP PA Small Company Private Equity Fund IX, LP		Wilmington	DE	PASCPEF IX GP, LLC		01/31/2020	3	133,138,659	173,960,507	173,960,507	4,821,153	(1,206,453)				11,749,303	10,793,258	0.328
000000-00-0 .	1175LP PA Small Company Coinvestment Fund II, LP		Wilmington	DE	PASCCIF II GP, LLC		08/26/2020	3	16,816,232	25,190,690	25,190,690	2,543,532	(80,183)				1,162,698	3,626,907	0.100
000000-00-0 .	1220LP PA Secondary Fund VI, LP		Wilmington	DE	PASF VI GP, LLC		05/24/2021	3	37,790,718	60,212,126	60,212,126	4,784,657	(181,634)				472,314	6,657,680	0.081
000000-00-0 .	1234LP RidgeLake Partners, LP		Wilmington	DE	RidgeLake Partners GP, LLC		09/27/2021	3	156,806,046	203,679,763	203,679,763	22,710,997	(6,057,818)				11,953,776	96,147,416	0.265
000000-00-0 .	1263LP Social Advancement Fund, LP		Richmond	VA	SAF GP, LLC		04/15/2022	1	38,181,196	54,397,552	54,397,552	5,601,911	(352,120)					8,690,995	0.559
000000-00-0 .	1264GP GoldPoint Partners Private Debt V GenPar, LP		Wilmington	DE	GoldPoint Partners Private Debt V GenPar GP, LLC		12/30/2022	2	3,993,069	6,149,520	6,149,520	350,129	(6,720)				675,748	1,626,816	0.202
000000-00-0 .	1314LP Apogem Co-Investment VII, LP		Wilmington	DE	Apogem Co-Invest VII GenPar LP		03/01/2023	3	103,609,759	127,575,102	127,575,102	17,252,271	(2,985,722)				179,870	70,403,997	0.430
000000-00-0 .	1323LP Apogem Private Equity Fund X, LP		Wilmington	DE	APEF X GP, LLC		05/05/2023	3	97,294,566	127,709,718	127,709,718	20,187,971	(494,860)				184,390	87,296,902	0.425
000000-00-0 .	1390GP AHF V GenPar LP		Wilmington	DE	AHF V GenPar GP, LLC		10/31/2024	3		10,972	10,972	10,972	(1,069)				35,091	113,099	0.255
000000-00-0 .	1390LP Apogem Heritage Fund V LP		Wilmington	DE	AHF V GENPAR LP		07/01/2023	3	55,525,045	55,525,045	55,525,045		(547,457)	11,358,512			10,371,804	3,470,041	0.387
000000-00-0 .	1391GP AHF VI GenPar LP		Wilmington	DE	AHF VI GenPar GP, LLC		10/31/2024	3	325,667	518,166	518,166	(176,807)	(1,132)				176,808	254,332	0.134
000000-00-0 .	1391LP Apogem Heritage Fund VI LP		Wilmington	DE	AHF VI GENPAR LP		09/25/2023	3	83,742,523	134,727,292	134,727,292	(8,010,312)	(1,286,242)				6,137,855	7,084,133	0.187
62962#-10-2 ..	0830LP NYLIFE LLC		Newark	DE			02/28/2001		13,900,308	78,685,089	78,685,089	13,438,540					35,000,000		1.000
62970*-10-6 ..	0831LP NYL Investors LLC		Newark	DE			05/09/2014		6,000,000	12,571,499	12,571,499	(14,585,901)					175,000,000		1.000
64957#-10-5 ..	0832LP NYL Investment Management Holdings LLC		Newark	DE			08/18/2005		14,767,464	750,985,301	750,985,301	61,610,642					413,722,039		1.000
64958#-10-4 ..	0833LP NYL Enterprises LLC		Newark	DE			12/30/2005		236,199,321	300,401,300	300,401,300	81,453,397					157,000,000		1.000
000000-00-0 .	0900LP Madison Capital Funding LLC		Dover	DE			12/31/2015		316,198,068	484,096,693	484,096,693	26,203,074					43,806,848		1.000
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated									1,633,135,236	2,959,054,274	2,959,054,274	205,024,044	(15,144,322)	18,849,540			904,450,959	367,601,573	XXX
000000-00-0 .	0491LP Avenue Real Estate Fund LP	0	New York	NY	Avenue Real Estate GenPar LLC		04/10/2007		2,039,798	2,039,798	2,039,798			120,812				6,210,191	0.119
000000-00-0 .	1137LP Blackchamber Real Estate Opportunity Fund, LP		Washington	DC	Blackchamber Real Estate Opportunity Fund GP, LLC		01/03/2020		19,499,200	38,894,514	38,894,514	3,513,192						742,566	0.048
000000-00-0 .	1138LP Blue Owl Digital Infrastructure Fund II LP		Washington	DC	ICONIQ DC GP II, LP		07/16/2020		29,700,218	42,545,840	42,545,840	(376,124)						2,887,665	0.010
000000-00-0 .	1166LP Amherst Single Family Residential Partners VI, LP		Austin	TX	Amherst SFRP VI GP, LLC		05/18/2020		75,602,235	159,426,318	159,426,318	(8,292,173)					53,401,961		0.127
000000-00-0 .	1167LP AMNL Investment Vehicle LLC		Austin	TX	Amherst SFRP Member VII-N, LLC		05/28/2020		6,394,500	57,206,886	57,206,886	(1,032,076)							0.783
000000-00-0 .	1171LP HPA SFR Equity 2020-3 LP		Chicago	IL	HPA SFR Equity 2020-1 GP LLC		06/26/2020		95,649,763	88,630,477	88,630,477	(26,014,098)							0.415
000000-00-0 .	1172LP HPA SFR Equity 2019-2 LP		Chicago	IL	HPA JV 2019 GP LLC		07/01/2020		127,644,469	223,390,162	223,390,162	(40,637,785)							0.224
000000-00-0 .	1183LP Diversified Residential, LP		Atlanta	GA	SRC Diversified, LLC		10/27/2020		169,698,165	141,458,166	141,458,166	(11,963,535)							0.844
000000-00-0 .	1198LP AMNL Investment Vehicle 2 LLC		Austin	TX	Amherst SFRP Member VII-N-2, LLC		12/09/2020		144,534,613	142,888,992	142,888,992	(1,625,764)							0.827
000000-00-0 .	1203LP Pretium Single Family Rental Investments V, LP		New York	NY	Pretium Single-Family Rental Investments V GP, LP		01/08/2021		77,668,181	110,596,342	110,596,342	(1,405,685)							0.084
000000-00-0 .	1205LP Amherst Long Term Owner Holdings, LLC		Austin	TX	Amherst ALTO Member, LLC		01/15/2021		111,551,790	177,407,504	177,407,504	3,151,382					(125,966)		0.402
000000-00-0 .	1245LP ICONIQ Residential Partners Fund A LP		San Francisco	CA	ICONIQ Residential Partners GP LP		10/28/2021		36,000,000	22,827,315	22,827,315	6,916,107		9,000,000					0.102
000000-00-0 .	1254LP BC Co-Invest CTP-I LP		Washington	DC	BlackChamber Real Estate Opportunity Fund GP, LLC		12/17/2021			2,154,756	2,154,756	(1,343,798)					1,926,434	765,878	0.316
000000-00-0 .	1260LP EOS Real Estate Partners III LP	0	Wilmington	DE	EOS Real Estate GP III LLC		12/23/2021		17,043,179	20,361,311	20,361,311	764,110	(437,117)				219,245	2,575,550	0.131

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	1265LP BC Co-Invest Paragon Park Lot 3B LP		Washington	DC	BlackChamber Real Estate Opportunity Fund GP, LLC		01/27/2022		13,500,000	20,669,621	20,669,621	2,084,506						746,960	0.100
000000-00-0 .	1267LP Pretium Single-Family Rental Fund V, LP		New York	NY	Pretium Single-Family Rental Fund V GP, LP		01/27/2022		210,015,393	153,082,843	153,082,843	(20,185,451)	(67,865)					12,036,728	0.215
000000-00-0 .	1402LP Hotel Zoe Co-Invest LP		Wilmington	DE	EOS Real Estate GP III LLC		11/10/2023		9,676,692	11,389,504	11,389,504	1,299,199	(131,114)					2,125,728	0.212
000000-00-0 .	1418LP PRNL Residential I, LP		New York	NY	PRNL Residential I GP, LP		12/21/2023		34,402,439	37,715,902	37,715,902	2,203,610						147,597,561	0.867
000000-00-0 .	1498LP Madison Square Value Enhancement Fund II LP		New York	NY	MSVEF II GP LLC		12/29/2025	1.	10,200,000	10,200,000	10,200,000							96,050,000	0.850
000000-00-0 .	1514LP Hyatt Centric Co-Invest LP		San Francisco	CA	EOS Real Estate GP III LLC		05/22/2025		11,637,505	11,637,505	11,637,505		(70,681)					5,298,577	0.156
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated									1,202,458,138	1,474,523,756	1,474,523,756	(92,944,382)	(706,776)	9,120,812			2,019,712	330,439,365	XXX
000000-00-0 .	0416LP NYMH-Ennis LP		Ennis	TX	NYMH-Ennis GP, LLC		12/30/2005		404,775	589,936	589,936	9,818							0.000
000000-00-0 .	0417LP NYMH-Freeport LP		Freeport	TX	NYMH-Freeport GP, LLC		12/30/2005		328,918	479,363	479,363	7,977							0.000
000000-00-0 .	0418LP NYMH-Houston LP		Houston	TX	NYMH-Houston GP, LLC		12/30/2005		504,606	735,455	735,455	12,240							0.000
000000-00-0 .	0419LP NYMH-Plano LP		Plano	TX	NYMH-Plano GP, LLC		12/30/2005		631,514	920,442	920,442	15,320							0.000
000000-00-0 .	0420LP NYMH-San Antonio LP		San Antonio	TX	NYMH-San Antonio GP, LLC		12/30/2005		660,741	963,045	963,045	16,029							0.000
000000-00-0 .	0421LP NYMH-Stephenville LP		Stephenville	TX	NYMH-Stephenville GP, LLC		12/30/2005		497,434	725,000	725,000	12,066							0.000
000000-00-0 .	0422LP NYMH-Taylor LP		Taylor	TX	NYMH-Taylor GP, LLC		12/30/2005		374,701	546,098	546,098	9,088							0.000
000000-00-0 .	0566LP Silver Spring Associates, L.P.		Mechanicsburg	PA	Silver Spring, LLC		03/31/2007		(9,915,540)	33,000,000		(2,207,664)					3,840,000		1.000
000000-00-0 .	0568LP NYLMDC King of Prussia Realty, L.P.		King of Prussia	PA	NYLMDC King of Prussia GP, LLC		03/31/2007		39,909,522	52,300,000	34,894,991						1,997,846		0.456
000000-00-0 .	0710LP Madison Core Property Fund LLC		Wilmington	DE			11/01/2012		134,356,288	197,051,523	197,051,523	(4,083,174)					8,929,658		0.141
000000-00-0 .	0859LP NYLIFE Real Estate Holdings, LLC		New York	NY			02/29/2016		771,448,905	956,343,272	775,079,090	914,385		23,111,327			3,729,487		1.000
000000-00-0 .	0878LP Jaguar Real Estate Partners LP		New York	NY	JREP GP LLC		10/22/2015		25,208,392	12,911,609	12,911,609	(9,704,209)	(426,460)				(26,178)		0.261
000000-00-0 .	0978LP JREP Fund Holdings I LP		Wilmington	DE	JGP Group LLC		10/31/2014		56,510	133,870	133,870	(1,985,994)							0.075
000000-00-0 .	0989LP McMorgan Northern California Value Add/Development Fund II, LP		Wilmington	DE	McMorgan NCVAD GP II, LLC		09/29/2017		73,051	73,051	73,051	(1,863)		46,930				119,201	0.002
000000-00-0 .	1003LP NYLife Office Holdings Member LLC		New York	NY			06/01/2017		33,558,951	53,867,413	53,867,413	94,511,803		4,598,815			(9,829)	50,000,000	0.510
000000-00-0 .	1004LP Jaguar Real Estate Partners II LP		George Town	CYM	JREP GP LLC		08/25/2017		33,919,045	44,110,282	44,110,282	3,864,669	(675,523)				2,219,669	8,315,000	0.292
000000-00-0 .	1038LP Curzon Capital Partners 5 Long-Life LP		London	GBR	CCP 5 GP LLP		03/01/2018		57,002,562	48,303,991	48,303,991	(1,420,892)				2,605,956	1,206,298		0.020
000000-00-0 .	1039GP TCP Co-investment SCSp		London	GBR	TCP Co-Investment (GP) S.A R.L.		01/29/2018		60,586,067	62,695,028	62,695,028	243,904				4,957,999		13,288,051	0.008
000000-00-0 .	1075LP MSVEF Investor LLC		New York	NY	MSVEF GP LLC		07/17/2018		75,582,788	106,831,793	106,831,793	9,417,740					(1,177,362)	39,820,771	0.556
000000-00-0 .	1078LP European Property Investors Special Opportunities 5 SCSp		London	GBR	EPISO 5 S.A.R.L.		03/29/2019		46,530,712	47,339,090	47,339,090	322,027				4,524,967		2,672,181	0.030
000000-00-0 .	1113LP REEP NYL JAG Acquisition Co Member LLC		New York	NY			05/28/2019	1.	5,104,978	5,396,147	5,396,147	(12,640)						83,394,564	0.900
000000-00-0 .	1143LP REEP-MF Gateway TAF UT LLC		Salt Lake City	UT			12/31/2019		82,590,804	81,974,536	81,974,536	(2,754,415)							0.955
000000-00-0 .	1162LP Max Square Limited		Uttar Pradesh	IND			04/01/2020		13,357,819	11,877,618	11,877,618	(1,663,717)				(963,180)		7,632,713	0.490
000000-00-0 .	1207LP REEP-RTL NPM GA LLC		Alpharetta	GA			01/01/2021		24,804,283	24,044,209	24,349,611	(589,005)		23,020			(253,920)		0.384
000000-00-0 .	1273LP REEP-MF Salisbury Square Tower One TAF LLC		Raleigh	NC			03/11/2022		42,155,297	43,292,021	43,292,021	348,841							0.955
000000-00-0 .	1275LP REEP-OFC 515 Post Oak TX LLC		Houston	TX			03/08/2022		1,023,126	254,498	254,498	(38,791)					(677,146)		0.650
000000-00-0 .	1321LP European Property Investors Special Opportunities 6 SCSp		London	GBR	EPISO 6 (GP) S.A R.L.		08/26/2022		110,990,132	111,467,550	111,467,550	2,768,095				3,576,435		51,868,858	0.091
000000-00-0 .	1347LP REEP-OFC Aspect OR LLC		Portland	OR			11/09/2022		12,434,284	8,806,000	10,866,152	(324,521)							0.370
000000-00-0 .	1373LP Acreage Builders Private Limited		Gurgaon	IND			04/12/2023		17,727,734	15,378,412	15,378,412	(126,229)				(554,788)		9,266,514	0.490
000000-00-0 .	1437LP MSSIV NYL Investor Member LLC		New York	NY	MSSIV GP LLC		09/01/2024	1.	31,069,679	34,735,360	34,735,360	3,960,299					471,558	106,416,634	0.459
000000-00-0 .	1442LP Max Towers Private Limited		Uttar Pradesh	IND			09/25/2024		23,403,807	20,931,090	20,931,090	(871,113)				(1,601,604)			0.490
000000-00-0 .	1443LP Pharmax Corporation Limited		Uttar Pradesh	IND			09/25/2024		23,462,107	21,300,911	21,300,911	(542,319)				(1,618,878)			0.490
000000-00-0 .	1455LP MSSDF 717 TEXAS Member LLC		Houston	TX			03/04/2025		55,603,846	73,200,000	55,751,446	147,600							0.600
000000-00-0 .	1459LP REEP 1030 15NW DC LLC	0	Washington	DC			12/23/2024		20,800,000	20,800,000	24,241,777	3,441,777							0.000

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	1460LP REEP 1341G DC LLC		Washington	DC			12/23/2024		10,400,000	10,400,000	12,924,494	2,524,494							0.650
000000-00-0 .	1461LP REEP 1111 19NW DC LLC		Washington	DC			12/23/2024		27,616,838	29,360,000	33,789,180	5,826,417					1,367,166		0.638
000000-00-0 .	1483LP REEP-OFC 30 WM IL LLC		Chicago	IL			01/31/2025		8,840,000	8,840,000	9,498,661	658,661							0.680
000000-00-0 .	1553LP 757 Third Avenue		New York	NY			10/20/2025		82,822,012	81,196,000	84,270,646	1,448,634							0.530
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated									1,865,926,688	2,223,174,613	1,990,551,180	104,155,338	(1,101,982)	27,780,091		10,926,907	21,617,248	372,794,487	XXX
000000-00-0 .	0445LP Boston Capital Affordable Housing M F LLC		Boston	MA	BCAHM Associates LLC		06/29/2006		3,929,325	4,179,878	4,179,878	199,919	(1,812)				265,763		0.193
000000-00-0 .	1227LP Impact Mortgage Opportunities Fund, L.P.		San Francisco	CA	Impact Mortgage Opportunities GP, LLC		07/19/2021		8,533,916	6,851,019	6,851,019	(150,743)	(145,352)				308,168		0.156
000000-00-0 .	1383LP Impact 504 Loan Fund LLC		Arlington	VA	Equitable Prosperity Manager, LLC		12/08/2023		11,383,164	11,597,458	11,597,458	180,886	(504,639)				471,291		0.122
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated									23,846,406	22,628,355	22,628,355	230,062	(651,802)				1,045,222		XXX
000000-00-0 .	1010LP NYLIC HKP Member LLC		Wilmington	DE			11/14/2017		102,203,349	102,411,286	102,411,286						3,861,918	600,453	0.682
000000-00-0 .	1112LP MSSDF Member LLC		Wilmington	DE	MSSDF GP LLC		09/26/2019	1.	50,503,401	45,113,667	45,113,667	1,678,247					1,713,091	10,624,191	0.270
000000-00-0 .	1233LP Tristan Income Plus Strategy One SCSp		Luxembourg City	LUX	TIPS One GP S.a r.l.		03/15/2022		97,425,762	104,701,047	104,701,047	(719,914)				8,112,875	8,390,139	61,005,790	0.314
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated									250,132,512	252,226,000	252,226,000	958,333				8,112,875	13,965,148	72,230,434	XXX
000000-00-0 .	0745LP Napier Park Railcar Lease Fund		Wilmington	DE	Napier Park Global Capital LLC		05/02/2013		17,448,259	27,510,522	27,510,522	(344,857)	(98,561)				732,487	16,911	0.049
000000-00-0 .	0773LP SwanCap Opportunities Fund SCS - SIF		Senningerberg	LUX	SwanCap GP, S.a r.l.		11/25/2013	3.	1,578,498	1,891,842	1,891,842	(869,811)	(38,267)			154,893	734,718		0.022
000000-00-0 .	0774LP Newbury Equity Partners III L.P.		Wilmington	DE	Newbury Partners LLC		12/27/2013	3.	7,140,465	7,140,465	7,140,465			1,039,921			450,421	600,000	0.029
000000-00-0 .	0837LP Azimuth Energy Partners IV Fund		Calgary	CAN	KERN Energy Partners Management IV Ltd.		01/06/2015		7,981,203	10,559,670	10,559,670	(2,407,155)				(205,697)		68,055	0.024
000000-00-0 .	0838LP Viburnum Equity 3		Nedlands	AUS	Viburnum Funds Pty Ltd		01/07/2015		4,546,165	7,397,959	7,397,959	1,641,065	(54,484)			(245,404)			0.073
000000-00-0 .	0839LP GEC Partners III LP		Hamilton	BMU	GEC Capital Group III LP		01/16/2015		2,963,737	13,470,416	13,470,416	(7,735,681)	(157,061)				999,901	83,259	0.052
000000-00-0 .	0875LP Samsung Global Private Equity Manager Fund I, L.P.		George Town	CYM	Samsung Private Equity Manager I Co., Ltd.		10/21/2015	3.	24,524,957	26,039,613	26,039,613	(2,571,186)	(12,722)				2,223,142	3,527,462	0.200
000000-00-0 .	0886LP Juniper Capital II, L.P.		Wilmington	DE	Juniper Capital II GP, L.P.		11/17/2015		1,375,647	1,375,647	1,375,647	1,949,368		5,284,298			33,604		0.015
000000-00-0 .	0907LP Oaktree Power Opportunities Fund IV, L.P.		Wilmington	DE	Oaktree Power Opportunities Fund IV GP, L.P.		01/13/2016		1,582	25,034	25,034	23,452							0.007
000000-00-0 .	0996LP May River Capital Fund I, LP		Wilmington	DE	May River GP I, LLC		04/07/2017	3.	5,096,861	9,453,639	9,453,639	1,227,842	(66,284)				2,757,568		0.054
000000-00-0 .	1066LP Blue Owl GP Stakes IV US Investors LP		Newark	DE	NB Dyal Associates IV LP		06/11/2018		13,927,171	37,287,737	37,287,737	(5,104,160)	(1,432,330)				5,122,274	35,156,632	0.020
000000-00-0 .	1147LP Longtail Insurance Holdings Ltd.		Hamilton	BMU	Longtail Insurance Holdings Ltd.		01/15/2020		91,000,000	132,230,207	132,230,207	8,242,605							0.070
000000-00-0 .	1215LP Fairview NYL Emerging Managers Fund I, L.P.		West Hartford	CT	Fairview NYL Emerging Managers Fund Management, LLC		04/27/2021	1.	95,220,665	94,930,234	94,930,234	2,861,349	(1,272,155)				1,254,889	78,368,523	0.866
000000-00-0 .	1221LP KKR Global Infrastructure Investors IV (USD) SCSp		Luxembourg City	LUX	KKR Associates Infrastructure IV SCSp		04/28/2022		58,766,398	71,481,906	71,481,906	3,224,753	(696,764)				3,725,848	6,778,372	0.000
000000-00-0 .	1226LP Innovation Credit Fund VIII-A, L.P.		Wilmington	DE	SVB Innovation Credit Partners VIII-A, LLC		07/06/2021		12,887,997	16,663,275	16,663,275	48,840	(273,270)				1,633,196		0.784
000000-00-0 .	1229LP ISQ Global Infrastructure Fund III (UST), L.P.		George Town	CYM	ISQ Global Fund III GP, LLC		12/22/2021		30,890,332	42,651,434	42,651,434	4,491,282	(1,067,812)				314,314	9,919,601	0.003
000000-00-0 .	1285LP NOVA Infrastructure Fund I, L.P.		Wilmington	DE	NOVA Infrastructure GP I, LLC		07/22/2022		22,104,601	37,145,633	37,145,633	4,792,311	(634,700)				64,514	4,155,689	0.071
000000-00-0 .	1286LP KKR Asia Pacific Infrastructure Investors II SCSp		Luxembourg City	LUX	KKR Associates AP Infrastructure II SCSp		03/07/2024		20,412,812	26,679,827	26,679,827	3,369,069	(557,538)				922,987	22,569,415	0.007
000000-00-0 .	1293LP Oxford Finance Credit Fund II LP		Wilmington	DE	Oxford Finance Credit GP II, LLC		05/27/2022		29,034,200	22,216,961	22,216,961	(3,592,649)					6,717,703	33,965,079	0.600
000000-00-0 .	1295LP Iron Path Fund I Q, L.P.		Wilmington	DE	Iron Path Fund I GP, L.P.		09/15/2022	3.	14,783,784	19,863,396	19,863,396	3,957,360	(1,134,859)					10,046,545	0.108
000000-00-0 .	1301LP Innovation Credit SMA II, L.P.		Wilmington	DE	SVB Innovation Credit Partners SMA II, LLC		10/11/2022		16,219,386	18,715,837	18,715,837	1,404,949	(106,476)					75,428,114	0.530
000000-00-0 .	1309LP Quinbrook Infrastructure Partners III-A - Net Zero Power Fund LP		Dover	DE	Quinbrook Infrastructure Partners (GP3) Limited		09/23/2022		19,945,611	27,415,143	27,415,143	3,844,233	(307,076)				(24)	1,212,595	0.008
000000-00-0 .	1310LP Quinbrook (QNZPF) US Co-Investment (A) LP		Dover	DE	Quinbrook Infrastructure Partners (GP3) Limited		09/23/2022		20,387,899	27,921,483	27,921,483	4,839,027	(7,220)				(24)	2,021,438	0.023
000000-00-0 .	1322LP Elda River Opportunities Fund IV LLC		Wilmington	DE	MTP Infrastructure Partners LLC		09/09/2022		30,611,511	28,791,268	28,791,268	(2,881,466)	(308,757)				603,062	14,036,274	0.045

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Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	1356LP Riesel Holdco, LLC		Wilmington	DE			12/02/2022		1,458,333	452,177	452,177	(512,908)							0.019
000000-00-0	1364LP Ridgewood Water & Strategic Infrastructure Fund II		Wilmington	DE	Ridgewood Infrastructure Fund II GP, LLC		05/30/2023		8,983,450	13,373,937	13,373,937	2,432,104	(475,966)				146,159	28,417,808	0.038
000000-00-0	1367LP MTP VED CI LLC		Wilmington	DE	Magnetar Capital LLC		03/21/2023		16,442,400	19,168,105	19,168,105	681,823							0.267
000000-00-0	1371LP Global Infrastructure Partners V-A/B, L.P.		Wilmington	DE	Global Infrastructure GP V, L.P.		09/28/2023		8,515,648	11,647,646	11,647,646	1,678,364	(1,784,895)				535,583	58,835,026	0.003
000000-00-0	1395LP Manulife Infrastructure Fund III, L.P.		Wilmington	DE	Manulife Investment Management Private Markets (US), LLC		03/25/2024		6,623,087	7,738,367	7,738,367	854,153	(206,998)				227,684	36,771,910	0.009
000000-00-0	1396LP KARTESIA CREDIT OPPORTUNITIES VI SCS		Luxembourg City	LUX	Kartesia Master GP		10/16/2023		19,814,292	22,852,075	22,852,075	(283,939)					2,068,935	42,991,869	0.063
000000-00-0	1423LP NOVA Infrastructure Fund II, L.P.		Wilmington	DE	NOVA Infrastructure GP II, LLC		03/21/2024		9,698,557	10,256,950	10,256,950	450,421	(1,144,520)					33,210,997	0.033
000000-00-0	1426LP KKR Global Climate Fund (USD) SCSp		Luxembourg City	LUX	KKR Associates Global Climate SCSp													35,200,000	0.005
000000-00-0	1435LP Horizon Energy Storage, L.P.		New York	NY	Horizon Energy Storage Advisors IV, L.L.C.		08/05/2024		4,050,000	3,915,276	3,915,276	(134,724)	100,042				(100,042)	5,950,000	0.009
000000-00-0	1495LP KKR Global Infrastructure Investors V (USD) SCSp		Luxembourg City	LUX	KKR Associates Infrastructure V SCSp		11/14/2025		15,984,968	15,506,769	15,506,769	(478,199)					478,199	48,243,231	0.005
000000-00-0	1512LP iCON Infrastructure Partners VII, L.P.		United Kingdom	GBR	iCON Infrastructure Management VII LLP		12/12/2025		2,726,488	2,726,488	2,726,488							39,773,513	0.011
000000-00-0	1539LP Ares Secondaries Infrastructure Solutions Fund III		Wilmington	DE	Ares Secondaries Infrastructure Solutions III Management, L.P.		12/19/2025		4,179,296	4,179,296	4,179,296							38,250,000	0.013
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated									647,326,260	820,676,235	820,676,235	25,097,635	(11,738,673)	6,324,218		(296,207)	28,889,532	668,355,886	XXX
000000-00-0	0860LP Real Assets LLC		Wilmington	DE	Siltstone Capital GP II, LP		05/22/2015		13,708,773	19,447,606	19,447,606	(460,381)	(80,983)	7,114,347			86,108	2,299,030	0.845
000000-00-0	0908LP Juniper BRE Partners, L.P.		Wilmington	DE	Juniper Capital II GP, L.P.		01/26/2016											668,399	0.500
000000-00-0	1014LP Private Advisors Small Company Private Equity Fund VII (Cayman), LP		George Town	CYM	PASCPEF VII GP, LLC		07/19/2017	3	11,411,522	7,882,594	7,882,594	(2,004,840)					1,303,271	1,824,783	0.733
000000-00-0	1044LP GoldPoint Partners Select Manager Fund IV, L.P.		George Town	CYM	GoldPoint Partners Select Manager Fund IV, L.P.		02/27/2018		68,118,095	80,440,139	80,440,139	(4,350,469)	(2,024,276)				14,247,600		0.111
000000-00-0	1048LP Private Advisors Real Assets Fund II, LP		Wilmington	DE	PARAF II GP, LLC		02/26/2018		43,920,390	68,480,069	68,480,069	(24,300,434)	(115,239)				13,619,401	13,293,318	0.371
000000-00-0	1071LP Private Advisors Small Company Private Equity Fund VIII, LP		Wilmington	DE	PASCPEF VIII GP, LLC		07/16/2018	3	72,552,379	92,588,820	92,588,820	(12,325,282)					19,587,737	6,687,802	0.210
000000-00-0	1197GP PARAF II GP, LLC		Wilmington	DE			12/18/2020		3,701,493	9,637,844	9,637,844	(1,559,033)	(455,012)				1,374,979	1,709,726	0.613
000000-00-0	1202LP Goldpoint Partners Select Manager Fund V, L.P.		George Town	CYM	GoldPoint Partners Select Manager Fund V GenPar, L.P.		01/14/2021		44,541,573	52,630,887	52,630,887	(3,980,973)	(217,221)				7,043,138	5,484,229	0.142
000000-00-0	1404LP Apogem Secondary Fund VII, LP		Wilmington	DE	ASF VII GP, LLC		03/24/2025	3	29,514,718	43,189,863	43,189,863	13,675,145	(4,213,853)				59,734	142,845,502	0.148
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated									287,468,942	374,297,822	374,297,822	(35,306,267)	(7,106,583)	7,114,347			57,321,968	174,812,789	XXX
668131-AA-3	05780A Northwestern Mutual Surplus Note		Milwaukee	WI		1.D FE	03/23/2010		19,856,434	21,093,047	19,856,434		(2,237)				1,157,633		0.000
878091-BD-8	10360A Teachers Insurance & Annuity Association Surplus Note - 1 (878091BD8)		New York	NY		1.D FE	12/28/2017		16,892,012	15,388,091	16,892,012		256				828,356		0.010
878091-BF-3	10370A Teachers Insurance & Annuity Association Surplus Note - 2 (878091BF3)		New York	NY		1.D FE	12/28/2017		38,132,454	35,649,482	38,132,454		119,702				1,821,522		0.020
668138-AA-8	10610A Northwestern Mutual Life Surplus Note (668138AA8)		Milwaukee	WI		1.D FE	11/30/2025		7,938,130	7,872,084	7,938,130		4,548				(33,257)		0.000
668138-AC-4	11310A Northwestern Mutual Surplus Note (668138AC4)	0	Milwaukee	WI		1.D FE	09/20/2019		43,318,599	34,021,226	43,318,599		59,164				1,751,097		0.051
401378-AD-6	11480A Guardian Life Insurance Of America (401378AD6)		New York	NY	Guardian Life Insurance Of America	1.D FE	01/22/2020		25,827,108	23,664,438	25,827,108		49,110				1,352,805		0.015
575767-AQ-1	11610A Massachusetts Mutual Life Insurance (575767AQ1)		Springfield	MA	Massachusetts Mutual Life Insurance	1.D FE	04/13/2020		36,523,952	31,349,095	36,523,952		168,773				1,550,903		0.017
878091-BG-1	11680A Teachers Insurance & Annuity Association Surplus Note - 3 (878091BG1)		New York	NY		1.D FE	05/07/2020		26,607,112	23,171,783	26,607,112		117,409				1,079,808		0.008
668138-AE-0	12110A Northwestern Mutual Surplus Note (668138AE0)		Milwaukee	WI		1.D FE	03/22/2021		17,568,046	13,004,595	17,568,046		12,228				614,828		0.017

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1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
95765P-AE-9	12170A Western And Southern Life Insurance (95765PAE9)		Cincinnati	OH		1.F FE	04/28/2021		9,656,652	6,624,008	9,656,652		580				364,330		0.019
575767-AR-9	12500A Massachusetts Mutual Life Insurance (575767AR9)		Springfield	MA	Massachusetts Mutual Life Insurance	1.D FE	11/23/2021		27,672,008	22,836,368	27,672,008		87,043				1,219,577		0.013
575767-AT-5	13490A Massachusetts Mutual Life Insurance Company (575767AT5)		Springfield	MA	Massachusetts Mutual Life Insurance	1.D FE	11/30/2022		19,497,278	18,742,675	19,497,278		(1,316)				1,031,499		0.039
401378-AB-0	13930A GUARDIAN LIFE INSURANCE CO OF AMERICA (401378AB0)		New York	NY	GUARDIAN LIFE INSURANCE CO OF AMERICA	1.D FE	09/30/2023		34,547,218	36,417,852	34,547,218		54,577				1,821,363		0.671
668138-AF-7	15150A NORTHWESTERN MUTUAL LIFE INSURANCE (668138AF7)		Milwaukee	WI		1.D FE	05/31/2025		13,026,437	13,310,924	13,026,437		(68,528)				383,510		0.000
2799999. Surplus notes - unaffiliated									337,063,439	303,145,668	337,063,439		601,309				14,943,973		XXX
064159-8V-1	14670A Bank of Nova Scotia (0641598V1)		Toronto	CAN		2.C FE	01/01/2025		2,120,000	2,270,170	2,120,000						139,449		0.000
05602X-DJ-4	14690A BNP Paribas SA (05602XDJ4)		Paris	FRA		2.C FE	01/01/2025		11,951,988	12,894,922	11,951,988						613,433		0.000
606822-DD-3	14720A MITSUBISHI UFJ FINANCIAL GROUP (606822DD3)		Japan	JPN		3.A FE	01/01/2025		2,580,000	2,831,222	2,580,000						114,007		0.000
902613-BE-7	14750A UBS GROUP AG (902613BE7)		Switzerland	CHE		2.C FE	01/01/2025		5,000,000	5,864,045	5,000,000						400,833		0.000
225401-BJ-6	15020A UBS GROUP AG (225401BJ6)		Switzerland	CHE		2.C FE	04/29/2025		10,000,000	10,247,646	10,000,000						356,250		0.000
902613-BS-6	15370A UBS GROUP AG (902613BS6)		Zurich	CHE		2.C FE	07/31/2025		6,500,000	6,630,982	6,500,000								0.000
05602X-QQ-4	15380A BNP PARIBAS SA (05602XQQ4)		Paris	FRA		2.C FE	06/23/2025		15,610,000	16,332,868	15,610,000						581,473		0.000
780082-AV-5	15400A Royal Bank of Canada (780082AV5)	0	Toronto	CAN		2.B FE	08/31/2025		6,628,020	6,973,788	6,628,020						113,400		0.000
06368L-8V-1	15410A Bank of Montreal Holding Inc (06368L8V1)		Canada	CAN		2.C FE	08/31/2025		8,859,924	9,117,188	8,859,924						197,966		0.000
018820-AE-0	15420A ALLIANZ SE (018820AE0)		Munich	DEU		1.G FE	08/31/2025		10,002,164	10,375,640	10,002,164		(2,200)				(2,200)		0.000
89116C-4H-7	15480A TORONTO-DOMINION BANK/THE (89116C4H7)		Toronto	CAN		2.B FE	09/23/2025		6,359,436	6,448,245	6,359,436								0.000
780082-AY-9	15490A ROYAL BANK OF CANADA (780082AY9)		Toronto	CAN		2.B FE	09/23/2025		10,000,000	9,973,529	10,000,000						110,139		0.000
06419G-EE-2	15580A Bank of Nova Scotia (06419GEE2)	0	Toronto	CAN		2.C FE	10/31/2025		5,600,000	5,747,047	5,600,000						(23,528)		0.000
2999999. Capital notes - unaffiliated									101,211,532	105,707,292	101,211,532		(2,200)				2,601,223		XXX
000000-00-0	08950A Defeasance of Unit 2 Home Depot 3726468		Various	MA			12/30/2015		1,457,071	1,475,031	1,457,071						142,241		0.240
3199999. Collateral loans - unaffiliated									1,457,071	1,475,031	1,457,071						142,241		XXX
000000-00-0	0359LP USA Institutional Tax Credit Fund XLIII L.P.		Greenwich	CT	Richman U.S.A. Tax Credit XLIII LLC		07/01/2005		18,420	106,391	18,420		(6,140)						0.060
000000-00-0	0390LP Boston Financial Institutional Tax Credits XXX, L.P.		Boston	MA	West Cedar XXX, LLC		12/23/2005		19,171	80,992	19,171								0.028
000000-00-0	0464LP PNC MultiFamily Capital Inst. Fund XXXIII, LP		Portland	OR	PNC MultiFamily Capital Fund XXXIII LLC		10/27/2006		41,206	147,653	41,206								0.134
000000-00-0	0467LP Boston Capital Corporate Tax Credit Fund XXVII, LP		Boston	MA	BCCTC Associates XXVII LLC		11/01/2006		2,269	117,975	2,269		(756)						0.074
000000-00-0	0481LP Boston Financial Institutional Tax Credits XXXII L.P.		Boston	MA	West Cedar XXXII, LLC		01/29/2007		13,687	13,687	13,687								0.100
000000-00-0	0495LP U.S.A. Institutional Tax Credit Fund LX L.P.		Greenwich	CT	USA Tax Credit LX, LLC		05/15/2007		13,743	13,743	13,743		(41,228)						0.096
000000-00-0	0519LP Boston Financial Institutional Tax Credits XXXIV, L.P.		Boston	MA	West Cedar XXXIV LLC		12/28/2007		52,882	202,634	52,882		(110,957)						0.071
000000-00-0	0554LP Enterprise Housing Partners XVIII LP		Columbia	MD	Enterprise Community Investment, Inc.		02/28/2009		56,156	70,851	56,156		(119,298)						0.196
000000-00-0	0604LP Garnet LIHTC Fund XXVII, LLC		Wilmington	DE	Garnet Community Investments XXVII, LLC		06/10/2011										158,673		0.720
000000-00-0	0638LP Garnet LIHTC Fund XXIV, LLC		Wilmington	DE	Garnet Community Investments XXIV, LLC		02/28/2012		619,630	789,866	619,630		(71,047)				229,367		0.251
000000-00-0	0650LP Garnet LIHTC Fund XXXII, LLC		Wilmington	DE	Garnet Community Investments XXXII, LLC		05/14/2012										39,887		0.000
000000-00-0	0737LP Ohio ARRA Fund LLC		Columbus	OH	Ohio Equity Fund, Inc.		03/29/2013		2,184,586	1,545,061	2,184,586		(1,231,824)				906,319		0.505

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			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0 .	0769LP Nationwide Tax Credit Partners 2013-B, LLC		Columbus	OH	Nationwide Life Insurance Company		12/04/2013		2,501,950	3,003,477	2,501,950		(2,547,172)						0.734
000000-00-0 .	0934LP Garnet LIHTC Fund XLVII, LLC		Wilmington	DE	Garnet Community Investments XLVII, LLC		06/03/2016		5,926,228	5,925,944	5,926,228		(3,200,241)					785,952	0.155
000000-00-0 .	1241LP Raymond James Tax Credit Fund 48 LLC .		St. Petersburg	FL			10/13/2021		11,787,841	12,596,010	11,787,841		(1,492,370)				(994)	1,497,940	0.085
000000-00-0 .	1244LP AC 2021 NMTC Investor, LLC		New Orleans	LA	Advantage Capital Partners LLC	1.E	10/26/2021		18,453,723	19,344,479	18,453,723		(7,878,891)						0.446
000000-00-0 .	1252LP Affordable Equity Partners Fund I LLC	0	Columbia	MO			12/13/2021		12,322,862	14,166,124	12,322,862		(99,350)				(1,841)		0.530
000000-00-0 .	1253LP PNC LIHTC Fund 81 LLC		Wilmington	DE			12/20/2021		17,326,407	18,846,451	17,326,407		(2,229,338)				(1,492)	3,888,636	0.115
000000-00-0 .	1255LP Red Stone Equity - Fund 90 Limited Partnership		Wilmington	DE	RSEP MM LLC		12/20/2021		14,085,382	17,804,315	14,085,382		(3,161,888)				(2,135)	1,321,547	0.120
000000-00-0 .	1256LP CREA Corporate Tax Credit Fund 88 LP .		United States	US	CREA GP CTC 88 LLC		12/31/2021		16,799,644	17,713,700	16,799,644		(2,124,958)				(683)	2,516,229	0.069
000000-00-0 .	1268LP R4 Housing Partners XVII LP		Dover	DE	RHP XVII GP LLC		02/14/2022		14,344,979	15,417,483	14,344,979		(1,666,355)				(1,160)	2,787,334	0.074
000000-00-0 .	1270LP AC 2021 NMTC Investor, LLC - Series B		New Orleans	LA	Advantage Capital Partners LLC	1.E	03/01/2022		18,184,074	19,175,072	18,184,074		(5,440,904)						0.446
000000-00-0 .	1276LP Boston Financial Institutional Tax Credits 56 LP		Boston	MA			03/25/2022		20,725,388	22,339,565	20,725,388		(2,354,768)				(1,657)	3,206,171	0.095
000000-00-0 .	1292LP Enterprise Housing Partners XXXVIII LP		Columbia	MD	EHP XXXVIII GP LLC		06/28/2022		20,576,336	22,225,137	20,576,336		(2,543,691)				(1,657)	2,197,479	0.080
000000-00-0 .	1299LP USA Institutional Tax Credit Fund CXL LP		Greenwich	CT	Richman U.S.A. Tax Credit CXL LLC		07/18/2022		15,369,359	16,202,210	15,369,359		(1,396,707)				(1,160)	5,930,057	0.074
000000-00-0 .	1300LP R4 MARV Acquisition LP		Dover	DE	RHP Manager LLC		07/25/2022		816,934	715,365	816,934		(667,141)				(203)	644,480	0.074
000000-00-0 .	1357LP R4 Housing Partners XIX Acquisition LP		Dover	DE	RHP Manager LLC		01/13/2023		14,667,334	15,626,790	14,667,334		(1,601,424)				(1,160)	4,653,200	0.079
000000-00-0 .	1359LP PNC LIHTC Fund 86 LP		Wilmington	DE			01/17/2023		14,641,598	15,987,233	14,641,598		(1,595,811)				(1,160)	4,846,100	0.099
000000-00-0 .	1360LP R4 LOWD Acquisition LP		Dover	DE	RHP Manager LLC		01/25/2023		641,269	559,465	641,269		(1,191,712)				(176)		0.079
000000-00-0 .	1366LP RAH Corporate Partner Fund 58 LLC		Great Neck	NY	Regions Affordable Housing, LLC		03/14/2023		12,847,023	14,072,444	12,847,023		(1,158,378)				(994)	4,843,863	0.122
000000-00-0 .	1412LP AC 2023 NMTC Investor, LLC		New Orleans	LA	Advantage Capital Parners LLC	1.E	12/01/2023		20,940,028	24,264,025	20,940,028		(5,239,681)						0.792
000000-00-0 .	1420LP RBC Community Investments National Fund-35, LP		Wilmington	DE	RBC Community Investments GP-35, LLC		01/12/2024		14,320,916	15,438,194	14,320,916		(956,036)				(994)	7,530,199	0.095
000000-00-0 .	1421LP PNC LIHTC Fund 92, LLC		Wilmington	DE	PNC LIHTC Fund 92 MM, LLC		01/17/2024		14,329,026	15,407,051	14,329,026		(924,477)				(539)	9,215,529	0.125
000000-00-0 .	1424LP USA Institutional Tax Credit Fund CXLIV LP		Greenwich	CT	RICHMAN U.S.A. TAX CREDIT CXLIV LLC		03/01/2024		17,356,054	18,535,538	17,356,054		(854,328)				(1,160)	10,625,880	0.095
000000-00-0 .	1445LP AC 2024 NMTC Investor, LLC		New Orleans	LA	Advantage Capital Parners LLC		10/15/2024		50,486,545	47,943,064	50,486,545		(15,841,328)						0.891
000000-00-0 .	1450LP PNC LIHTC Fund 96, LLC		Wilmington	DE	PNC LIHTC Fund 92 MM, LLC		12/11/2024		17,212,435	18,210,953	17,212,435		(1,308,928)				(531)	12,738,305	0.155
000000-00-0 .	1451LP CREA Corporate Tax Credit Fund 110, LP		Indianapolis	IN	CREA GP CTC 110, LLC		02/14/2025		15,072,994	15,430,376	15,072,994		(1,092,006)				(463)	12,906,853	0.177
000000-00-0 .	1520LP AC 2025 NMTC Investor, LLC		New Orleans	LA	Advantage Capital Parners LLC		07/08/2025		4,660,615	4,660,615	4,660,615		(685,385)						0.891
000000-00-0 .	1552LP PNC LIHTC Fund 100		Wilmington	DE	PNC LIHTC Fund 100MM, LLC		12/17/2025		35,000,000	37,209,876	35,000,000							32,963,883	0.207
000000-00-0 .	1555LP R4 Housing Partners 25 LP		Wilmington	DE	RHP XXV GP LLC		12/17/2025		34,959,339	36,002,843	34,959,339		(40,661)					31,006,711	0.148
000000-00-0 .	1556LP Enterprise Housing Partners 48 LP		United States	MD	EHP 48 GP, LLC		11/18/2025		32,619,097	36,885,781	32,619,097		(70,286)					31,520,441	1.000
3799999. Qualifying federal tax credit investments - unaffiliated									491,997,130	524,798,433	491,997,130		(70,945,466)				(20,161)	188,961,034	XXX
000000-00-0 .	0586LP PTC Acquisitions, LLC		Wilmington	DE			09/15/2010		85,235	85,235	85,235		(125,179)				(7,991)		0.550
3899999. Qualifying federal tax credit investments - affiliated									85,235	85,235	85,235		(125,179)				(7,991)		XXX
000000-00-0 .	0857LP Longspur Wind, LLC		Wilmington	DE	Longspur Wind Holdings, LLC		06/10/2015	3	5,368,101	5,368,101	5,368,101		(7,579,258)					2,443,911	0.118
000000-00-0 .	1026LP Rocksprings Val Verde Wind LLC		Wilmington	DE	Val Verde Wind Holdco LLC		09/28/2017		30,039,916	30,039,916	30,039,916		(4,489,136)						0.203
000000-00-0 .	1029LP 2015 Vento XIV, LLC		Wilmington	DE	EDPR Wind Ventures XIV, LLC		10/26/2017		8,659,308	8,659,308	8,659,308		(5,486,837)						0.211
000000-00-0 .	1084LP Green River Wind Farm Phase 1 HoldCo, LLC		Dover	DE	Green River Phase 1, LLC		08/31/2018		422,464	422,464	422,464		(3,835,526)					4,200,000	0.126
000000-00-0 .	1130LP Grady Energy Holdings LLC		Wilmington	DE	Grady B Member LLC		09/26/2019		27,543,357	27,543,357	27,543,357		(6,244,708)					11,317,330	0.150
4199999. All other tax credit investments - unaffiliated									72,033,146	72,033,146	72,033,146		(27,635,465)					17,961,242	XXX
55281Q-AC-0 ..	13330A MCFCL_18-1A-SUB (55281QAC0)		Grand Cayman	CYM			11/01/2022			1,284,518									1.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
55282E-AC-6 ..	13340A MCFCL_19-1A (55282EAC6)		Grand Cayman	CYM			11/01/2022			1,184,797									1.000
55293M-AC-5 ..	13700A MCF CLO LLC MCFCL 23-1 (55293MAC5)		St. Helier	JEY			03/31/2023		1,228,728	1,711,986	1,228,728			264,475					1.000
55280H-10-7 ..	15590A MCF CLO LLC MCFCL_14 (55280H107)		Wilmington	DE			10/31/2025		811,011	1,174,090	811,011			700,906					1.000
4599999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated									2,039,739	5,355,391	2,039,739			965,381					XXX
000000-00-0 .	0928LP Tetragon Credit Income II, LP		Grand Cayman	CYM	Tetragon Credit Income Partners Ltd.		04/13/2016		3,033,179	3,033,179	3,033,179								0.072
000000-00-0 .	1098LP Tetragon Credit Income III LP		Grand Cayman	CYM	Tetragon Credit Income Partners III Ltd.		11/15/2018		7,393,451	7,393,451	7,393,451								0.457
000000-00-0 .	1280LP Tetragon Credit Income IV (Onshore Feeder) L.P.		Grand Cayman	CYM	Tetragon Credit Income Partners IV Ltd.		03/28/2022		14,512,986	21,657,335	14,512,986							25,000,000	0.360
4899999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated									24,939,616	32,083,965	24,939,616							25,000,000	XXX
000000-00-0 .	0992GP MCF CLO V LLC		Wilmington	DE			03/16/2017		614,191	614,191	614,191								0.050
000000-00-0 .	1027GP MCF CLO IV LLC		Wilmington	DE			10/16/2017		86,066	86,066	86,066								0.064
000000-00-0 .	1264LP GPP Private Debt V RS LP		Wilmington	DE	GoldPoint Partners Private Debt V GenPar, LP		01/01/2022	2.	14,242,346	14,242,346	14,242,346							1,811,266	0.021
000000-00-0 .	1530LP Apogem Senior Direct Lending RNF LP		Wilmington	DE	Apogem Senior Direct Lending Fund GP LLC		07/25/2025		21,797,384	21,797,384	21,797,384							37,348,489	0.150
4999999. Residual tranches or interests with underlying assets having characteristics of common stock - affiliated									36,739,987	36,739,987	36,739,987							39,159,755	XXX
46591G-BE-1 ..	13310A JPMMT_19-4-B6 (46591GBE1)		New York	NY			11/01/2022		498,387	616,897	498,387								0.983
5299999. Residual tranches or interests with underlying assets having characteristics of mortgage loans - unaffiliated									498,387	616,897	498,387								XXX
000000-00-0 .	1317LP Gryphon Junior Capital III Feeder Fund, L.P		Wilmington	DE	Gryphon Junior Capital GP III, L.P.		12/14/2023	2.	3,197,553	3,197,553	3,197,553							6,361,879	0.103
53946W-10-5 ..	13280A LAI II Series 2021-1 (53946W105)		New York	NY			11/01/2022		1,828,467	1,828,472	1,828,467								0.537
83411V-AD-2 ..	13350A SPV 2021-1 (83411VAD2)		New York	NY			11/01/2022		18,589,271	18,589,272	18,589,271			8,100,256					0.540
92347W-AB-4 ..	13360A Veritas Doctrina Note Issuer VRTDC_22 (92347WAB4)		Chicago	IL			11/01/2022		1,755,711	1,790,403	1,755,711								0.600
78454X-AF-1 ..	13610A SMB Private Education Loan Trust SMB_22 (78454XAF1)		Wilmington	DE			01/01/2023		1,431,491	1,765,358	1,431,491			244,299					0.479
78474E-AD-4 ..	13620A SOL INVICTUS SPV 2022-1 Funded (78474EAD4)		Wilmington	DE			01/01/2023		33,110,507	33,110,508	33,110,507			2,700,028					0.516
83409W-AF-9 ..	13630A SOL VIRTUS NOTE ISSUER SPV 2022-1 Funded (83409WAF9)		Wilmington	DE			01/01/2023		1,990,811	1,900,492	1,990,811			3,938,649					0.510
83423*-AD-7 ..	13740A SOLIS Quantum NT Issuer SPV 2023-1 (83423*AD7)		New York	NY			04/30/2023		2,463,766	2,529,270	2,463,766			6,550					0.485
78449H-AF-4 ..	13760A SMB Private Education Loan Trust SMB_23 (78449HAF4)		Wilmington	DE			05/31/2023		1,999,385	2,287,263	1,999,385			425,995					0.360
53946Y-10-1 ..	13820A LAI Series 2023-1 (53946Y101)		New York	NY			07/18/2023		1,913,803	13,971,742	1,913,803								0.476
92261L-AE-4 ..	13880A VELOX LIBRI SPV 2023 (92261LAE4)		New York	NY			08/31/2023		8,739,520	10,181,681	8,739,520			8,719					0.486
80600H-AG-3 ..	13890A SCANDERE SUPRA NOTE 2023 FUNDED(80600HAG3)		New York	NY			09/30/2023		3,218,029	3,332,269	3,218,029								0.430
000000-00-0 .	1400LP AQUATINE V (DELAWARE) LLC		Wilmington	DE			10/16/2023		33,792,308	47,688,358	33,792,308								0.227
745934-AG-4 ..	14130A PUNCTUM VENDITIONIS 2023 FUNDED (745934AG4)		Wilmington	DE			12/31/2023		14,430,792	14,777,131	14,430,792								0.513
83412L-AF-8 ..	14150A SOL INVICTUS NOTE SPV 2023 FUNDED (83412LAF8)		Wilmington	DE			12/31/2023		1,073,950	1,073,950	1,073,950			995,369					0.396
83411*-AF-6 ..	14320A SOL TESSELLATUS SPV 24-1 FUNDED (83411*AF6)		Wilmington	DE			06/30/2024		17,542,827	17,814,736	17,542,827			39,426					0.428
22671M-AD-5 ..	14380A CRISPI VEHICULUM SPV 2024 FUNDED (22671MAD5)		Wilmington	DE			07/31/2024		4,360,031	4,197,405	4,360,031								0.424
80600H-AP-3 ..	14530A SCANDERE SUPRA NOTE 2023 FUNDED(80600HAP3)		New York	NY			12/23/2024		11,426,841	11,469,333	11,426,841			25,313					0.430
73758*-AG-6 ..	14890A POTENTIA LUDIS SPV LLC FUNDED (73758*AG6)		Wilmington	DE			03/19/2025		3,460,310	3,501,834	3,460,310								0.547

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Restricted Asset Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
55429@-AH-8	14900A MSP 2025-1 (55429@AH8)		New York	NY			03/25/2025		5,694,482	5,720,107	5,694,482								0.475
BNL2BH-Z2-0	15080A CARLYLE INFRA CREDIT FUND RESIDUAL (BNL2BHZ20)		Wilmington	DE			04/22/2025		3,209,374	3,734,748	3,209,374								0.364
BNL2CM-VR-7	15210A OIC CREDIT OPPORTUNITIES FUND IV (BNL2CMVR7)		New York	NY			06/30/2025		4,695,613	4,695,613	4,695,613								0.500
BNL2D4-Z2-7	15220A BROOKFIELD INFRA DEBT FUND III (BNL2D4Z27)		Ridgefield Park	NJ			06/30/2025		2,936,595	3,114,935	2,936,595								0.500
14054*-AE-6	15230A CAPITALE HAM SPV 2025-1 FUNDED (14054*AE6)		New York	NY			06/30/2025		5,216,502	5,216,502	5,216,502								0.529
BNL2DT-8N-6	15350A TPG AG CSF III Structured Note L.P. (BNL2DT8N6)		Wilmington	DE			07/31/2025		4,500,000	10,809,856	4,500,000								0.000
80589@-AG-4	15500A SCANDERE SUPRA II 2025-1 FUNDED (80589@AG4)		New York	NY			09/23/2025		5,217,565	5,240,712	5,217,565			23,147					0.000
000000-00-0	15600LP Vista Credit Partners Fund IV-B, L.P.		Wilmington	DE	Vista Credit Partners Fund IV GP, LLC		12/04/2025		2,816,893	2,816,893	2,816,893							4,683,107	0.250
89238R-AC-1	15620A TPG AG ABC Structured Note II, LP (89238RAC1)		Wilmington	DE			11/30/2025		11,410,000	11,410,000	11,410,000								0.000
BNL2DX-58-3	15630A ISQ Global Infrastructure Credit Fund II (BNL2DX583)		United States	US			11/30/2025		723,623	723,623	723,623								0.000
92892D-AH-2	15770A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892DAH2)		Wilmington	DE			12/31/2025		151,505	149,927	151,505		3						0.000
BNL2DW-4D-5	15780A NUVEEN ENERGY & POWER INFRASTRUCTURE CRE (BNL2DW4D5)		United States	US			12/31/2025		3,450,728	3,450,728	3,450,728								0.000
5499999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated									216,348,253	252,090,674	216,348,253		3	16,507,753				11,044,986	XXX
000000-00-0	13750A NYL Investors LLC Term Loan - 8		Newark	DE	NYL Investors LLC		05/09/2023		14,649,749	15,287,013	14,649,749						980,285		1.000
000000-00-0	14140A NYL Investors LLC Term Loan - 9		Newark	DE	NYL Investors LLC		12/20/2023		19,847,778	20,601,993	19,847,778						1,304,465		1.000
000000-00-0	14330A NYL Investors LLC Term Loan - 10		Newark	DE	NYL Investors LLC		06/06/2024		22,113,829	22,368,138	22,113,829						2,106,209		1.000
000000-00-0	14410A NYL Investors LLC Term Loan - 11		Newark	DE	NYL Investors LLC		09/25/2024		19,207,564	19,255,583	19,207,564						1,318,503		1.000
5799999. Any other class of assets - affiliated									75,818,920	77,512,727	75,818,920						5,709,462		XXX
6899999. Total - unaffiliated									6,958,487,042	9,252,665,139	9,205,432,214	(40,258,710)	(177,275,352)	125,567,340		48,827,756	511,752,173	2,907,434,882	XXX
6999999. Total - affiliated									4,232,839,817	6,005,228,176	5,772,305,714	279,541,550	(23,478,067)	54,709,358		14,329,680	1,009,252,478	1,026,599,037	XXX
7099999 - Totals									11,191,326,859	15,257,893,315	14,977,737,928	239,282,840	(200,753,418)	180,276,698		63,157,436	1,521,004,651	3,934,033,919	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$		1B ..$		1C ..$	5,568,014	1D ..$	327,406,787	1E ..$ 57,577,825 1F ..$ 9,656,652 1G ..$ 19,510,235
1B	2A ...$		2B ..$	22,987,456	2C ..$	65,641,912			
1C	3A ...$	2,580,000	3B ..$	26,814,987	3C ..$				
1D	4A ...$		4B ..$	10,989,271	4C ..$				
1E	5A ...$		5B ..$	56,726,453	5C ..$				
1F	6 .....$	28,968,038							

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Y002SR-AA-7	14620A Acreage Builders PVT LTD (Y002SRAA7)	Gurgaon	IND.		01/01/2025		11,920,882			0.000
Y5821L-AA-0	14630A Max Square LTD (Y5821LAA0)	Uttar Pradesh	IND.		01/01/2025		7,688,944			0.000
Y6417F-AA-1	14640A Max Square Limited (Y6417FAA1)	Uttar Pradesh	IND.		01/01/2025		5,706,543			0.000
BNL2DM-B6-4	15330A Max Estates Noida PVT LTD (BNL2DMB64)	Noida	IND.		07/31/2025		26,347,097			0.000
BNL2DM-B7-2	15340A Boulevard Projects Private Limited (BNL2DMB72)	Delhi	IND.		07/31/2025		29,829,092			0.000
0499999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation not assigned by the SVO - affiliated							81,492,558			XXX
55352N-AN-7	14770A MSCCG 2015-ALDR (55352NAN7)	Lynwood	WA.		01/01/2025		14,448,478			0.000
92939G-AL-1	14780A WFLD 2014-MONT (92939GAL1)	Bethesda	MD.		01/01/2025		3,000,000			0.000
12635W-AJ-6	14790A COMM 2016-787S (12635WAJ6)	New York	NY.		01/01/2025		27,048,958			0.000
44421L-AL-6	14800A HY 2016-10HY (44421LAL6)	New York	NY.		01/01/2025		9,542,445			0.000
95001C-AJ-1	14810A WFCM 2017-SMP (95001CAJ1)	Santa Monica	CA.		01/01/2025		7,500,000			0.000
94990E-AG-9	14820A WFCM 2018-AUS (94990EAG9)	New York	NY.		01/01/2025		5,880,583			0.000
05589F-AC-8	14850A BOP 2019-300M (05589FAC8)	New York	NY.		01/01/2025		17,400,000			0.000
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							84,820,464			XXX
92892A-AA-3	15750A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAA3)	Wilmington	DE.		12/31/2025		550			0.000
92892A-AB-1	15760A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAB1)	Wilmington	DE.		12/31/2025		549,714			0.000
1199999. Debt securities that do not qualify as bonds - debt securities that do not qualify as bonds solely to a lack of meaningful cash flows - NAIC Designation not assigned by the SVO - unaffiliated							550,263			XXX
000000-00-0	0278LP Blackstone Capital Partners IV, LP	Wilmington	DE.	Blackstone Management Associates IV, LLC	01/31/2003	3.		(45,442)		0.004
000000-00-0	0375LP Blackstone Capital Partners V, L.P.	Wilmington	DE.	Blackstone Management Associates V, LLC	01/30/2006	3.		15,497		0.006
000000-00-0	0463LP Tennenbaum Opportunities Fund V, LLC	Santa Monica	CA.	Tennenbaum Capital Partners, LLC	10/05/2006	3.		363,988		0.000
000000-00-0	0488LP Affinity Asia Pacific Fund III (No. 2), L.P.	Grand Cayman	CYM.	Affinity Fund III G.P.Limited	03/21/2007	3.		(204,029)		0.018
000000-00-0	0533LP ABRY Partners VI, L.P.	Wilmington	DE.	ABRY VI Capital Partners, L.P.	03/26/2008	3.		3,534		0.036
000000-00-0	0538LP SPC Partners IV, L.P.	Wilmington	DE.	Swander Pace Capital IV, L.P.	04/28/2008	3.		35,115		0.044
000000-00-0	0542LP TPF II, L.P.	Wilmington	DE.	Tenaska PFG II, LLC	10/22/2008	3.		18,472		0.022
000000-00-0	0572LP Wellspring Capital Partners V, L.P.	Dover	DE.	Wellspring Capital Partners V, L.P.	07/01/2011	3.		71,168		0.013
652508-10-8	0576LP Newstone Capital Partners II, LP	Wilmington	DE.	Newstone Partners II, LP	12/02/2010	2.		11,211		0.028
000000-00-0	0579LP ABRY Senior Equity III, L.P.	Wilmington	DE.	ABRY Senior Equity III, L.P.	08/09/2010	2.		39,199		0.035
000000-00-0	0591LP Excellere Capital Fund II, L.P.	Wilmington	DE.	Excellere Capital Management LLC	10/03/2011	3.		89,049		0.043
000000-00-0	0593LP Montagu IV, L.P.	Edinburgh	GBR.	MPE (GP IV) LP	02/22/2011	3.		132,146		0.014
000000-00-0	0594LP Centerbridge Capital Partners II, LP	Wilmington	DE.	Centerbridge Capital Partners II, L.P.	05/09/2011	3.		(126,840)		0.011
000000-00-0	0601LP ABRY Partners VII, L.P.	Wilmington	DE.	ABRY Partners, LLC	08/10/2011	3.		562,101		0.026
000000-00-0	0602LP Berkshire Fund VIII, L.P.	Wilmington	DE.	Berkshire Partners LLC	08/25/2011	3.		188,656		0.013
000000-00-0	0603LP Harvest Partners VI, L.P.	Dover	DE.	Harvest Partners VI, L.P.	11/28/2011	3.		22,845		0.038
000000-00-0	0613LP Vestar Capital Partners VI, L.P.	Grand Cayman	CYM.	Vestar Associates VI, L.P.	04/02/2012	3.		438,752		0.063
000000-00-0	0623LP Green Equity Investors VI, L.P.	Dover	DE.	GEI Capital VI, LLC	11/30/2012	3.		13,330,680		0.010
000000-00-0	0643LP Riverside Fund V SQ-A L.P.	New Castle	DE.	Riverside Partners V, L.P.	02/28/2013	3.		30,739		0.075
000000-00-0	0705LP Blackstone Energy Partners, L.P.	New Castle	DE.	Blackstone Energy Partners, L.P.	07/30/2012	3.		5,897		0.011
000000-00-0	0714LP Carousel Capital Partners IV, L.P.	Dover	DE.	Carousel Capital Partners IV, L.P.	10/23/2012	3.		220,100		0.094
000000-00-0	0715LP ABRY Senior Equity IV, L.P.	Dover	DE.	ABRY Senior Equity Investors IV, L.P.	11/01/2012	2.		52,440		0.026
000000-00-0	0729LP Windjammer Senior Equity Fund IV, L.P.	Wilmington	DE.	Windjammer Capital Investors IV, L.P.	12/28/2012	3.		91,726		0.061
000000-00-0	0732LP White Deer Energy LP II	Houston	TX.	Edelman & Guill Energy L.P. II	03/22/2013	3.		92,197		0.027
000000-00-0	0740LP Water Street Healthcare Partners III, LP	Wilmington	DE.	Water Street Healthcare Partners, LLC	04/19/2013	3.		101,886		0.011
000000-00-0	0741LP TorQuest Partners Fund III, L.P.	Toronto	CAN.	TorQuest Manager GP III Inc.	04/30/2013	3.		168,738		0.048
000000-00-0	0742LP Trilantic Capital Partners V North America, L.P.	Wilmington	DE.	Trilantic Capital Partners V (North America) L.P.	05/01/2013	3.		51,906		0.009
000000-00-0	0744LP AAC Capital Benelux Fund III	Amsterdam	NLD.	AAC Benelux Fund GP B.V.	05/16/2013	3.		289,694		0.130
000000-00-0	0752LP Vanterra Select Partners, LP	Wilmington	DE.	Vanterra Capital, Ltd.	07/10/2013	3.		214,210		0.990
000000-00-0	0757LP Greenbriar Equity Fund III, L.P.	Wilmington	DE.	Greenbriar Equity Capital III	08/01/2013	3.		69,500		0.045
000000-00-0	0758LP ICV Partners III, L.P.	Wilmington	DE.	ICV Partners III, L.P.	08/07/2013	3.		79,205		0.062
268598-10-5	0760LP EIG Energy Fund XVI, L.P.	Wilmington	DE.	EIG Energy Fund XVI GP, LLC	09/23/2013	2.		23,389		0.009
000000-00-0	0778LP Olympus Growth Fund VI, L.P.	Dover	DE.	Olympus Partners	01/21/2014	3.		2,173		0.011
000000-00-0	0779LP Clayton, Dubilier & Rice Fund IX, L.P.	George Town	CYM.	Clayton Dubilier & Rice LP	01/23/2014	3.		188,393		0.006
000000-00-0	0781LP GenNx360 Capital Partners II, L.P.	Dover	DE.	GeNnx360 GP II, LLC	01/28/2014	3.		33,466		0.065
000000-00-0	0783LP CapVest Private Equity III, L.P.	St. Helier	JEY.	CapVest Private Equity III	01/29/2014	3.		98,902		0.052
000000-00-0	0803LP ACON Latin America Opportunities Fund IV, L.P	Washington	DC.	ALAOF IV GenPar, L.L.C.	07/03/2014	3.		68,552		0.048
000000-00-0	0805LP Odyssey Investment Partners Fund V, LP.	Dover	DE.	Odyssey Investment Partners, LLC	07/07/2014	3.		54,703		0.021
000000-00-0	0806LP Bridge Growth Partners, LP	George Town	CYM.	Bridge Growth Partners (GP), LP	07/15/2014	3.		80,689		0.128
000000-00-0	0809LP Consonance Private Equity, LP.	Dover	DE.	Consonance Private Equity, L.P.	08/07/2014	3.		205,729		0.058
000000-00-0	0826LP Vanterra Secondaries, LP	Dover	DE.	Vanterra Capital GP, LLC	12/03/2014	3.		757,651		1.000
000000-00-0	0829LP PAI Partners VI, L.P.	Guernsey	GGY.	PAI Europe VI General Partner Ltd	12/19/2014	3.		10,912		0.032
000000-00-0	0840LP Exponent III, L.P.	London	GBR.	Exponent Private Equity FLP GP III LLP	02/18/2015	3.		781,559		0.045

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	0842LP Aquiline Financial Services Fund III L.P.	Dover	DE	Aquiline Capital Partners III GP (Offshore) Ltd.	02/25/2015	3		2,178,582		0.045
000000-00-0	0848LP Blackstone Energy Partners II, L.P.	Wilmington	DE	Blackstone Energy Management Associates II L.L.C.	04/20/2015	3		1,026,109		0.008
000000-00-0	0849LP ABRY Partners VIII, L.P.	Boston	MA	ABRY Partners VIII, L.P.	05/05/2015	3		280,109		0.026
000000-00-0	0853LP Centerbridge Capital Partners III, L.P.	Wilmington	DE	Centerbridge Capital Partners III, L.P.	05/21/2015	3		2,268,929		0.008
000000-00-0	0864LP Rhone Partners V L.P.	Wilmington	DE	Rhone Capital V L.P.	07/16/2015	3		283,389		0.019
000000-00-0	0868LP Montagu V, LP	London	GBR	Montagu V	08/04/2015	3		589,610		0.014
000000-00-0	0869LP TZP Growth Partners I, LP	Wilmington	DE	TZP Growth Partners GP I, L.P.	07/01/2015	3		204,967		0.060
000000-00-0	0873LP Kelso Investment Associates IX, LP	Dover	DE	Kelso & Company, L.P.	09/24/2015	3		203,625		0.028
000000-00-0	0879LP ParkerGale Capital, LP	Dover	DE	ParkerGale Management, LP	10/05/2015	3		66,365		0.035
000000-00-0	0881LP Insignia Capital Partners, L.P.	Wilmington	DE	Insignia Capital Partners GP, LLC	10/15/2015	3		76,271		0.033
000000-00-0	0885LP Castlelake IV	Wilmington	DE	Castlelake, L.P.	12/09/2015			15,163		0.023
000000-00-0	0887LP Tritium I, L.P.	Wilmington	DE	Tritium I GP, LLC	11/19/2015	3		159,027		0.024
000000-00-0	0894LP EQT VII, LP	Stockholm	SWE	EQT VII, LP	01/08/2016	3		1,907,772		0.007
000000-00-0	0902LP TPG Growth III (A), L.P.	Wilmington	DE	TPG Holdings	01/22/2016	3		170,681		0.010
000000-00-0	0909LP Investindustrial VI LP	London	GBR	Investindustrial VI LP	05/24/2016	3		677,453		0.025
000000-00-0	0916LP Silverfleet Capital Partners II, LP	St. Peter Port	GGY	Silverfleet Capital Partners II, LP	03/21/2016	3		159,560		0.059
000000-00-0	0918LP Dawson Portfolio Finance 1 LP	Wilmington	DE	Dawson Portfolio Finance 1 LP	04/01/2016	2		166,174		0.124
000000-00-0	0935LP Greenstone Resources II L.P.	Guernsey	GGY	Greenstone Management II Limited	06/08/2016			19,857		0.013
000000-00-0	0936LP ABRY Partners Heritage I, L.P.	Dover	DE	ABRY Partners Heritage I, L.P.	07/01/2016	2		102,612		0.038
000000-00-0	0955LP Post Oak Energy Partners III, LP	Wilmington	DE	Post Oak Energy Partners III GP, LP	07/25/2016			13,372		0.017
000000-00-0	0958LP TorQuest Partners Fund IV, L.P.	Toronto	CAN	TorQuest Manager GP IV Inc.	09/01/2016	3		1,131,998		0.047
000000-00-0	0960LP Falfurrias Capital Partners III, LP	Wilmington	DE	Falfurrias Equity Partners III LLC	08/18/2016	3		30,000		0.036
000000-00-0	0962LP Harvest Partners VII, L.P.	Dover	DE	Harvest Partners VII, L.P.	09/28/2016	3		85,391		0.029
000000-00-0	0963LP Excellere Capital Fund III, L.P.	Wilmington	DE	Excellere Capital Fund III, L.P.	10/03/2016	3		309,600		0.051
000000-00-0	0965LP A&M Capital Partners Opportunities Fund, LP	Wilmington	DE	A&M Capital Partners Opportunities Fund, LP	10/21/2016	3		9,521,464		0.150
000000-00-0	0967LP Blackstone Capital Partners VII L.P.	Wilmington	DE	Blackstone Capital Partners VII L.P.	10/17/2016	3		1,068,379		0.004
000000-00-0	0971LP Newstone Capital Partners III, L.P.	Wilmington	DE	Newstone Capital Partners III, L.P.	11/09/2016	2		13,339		0.030
000000-00-0	0972LP ABRY Senior Equity V, L.P.	Dover	DE	ABRY Senior Equity V, L.P.	11/21/2016	2		278,909		0.021
000000-00-0	0977LP ACON Equity Partners IV, L.P.	Dover	DE	ACON Equity Partners IV L.P.	12/28/2016	3		1,691,225		0.052
000000-00-0	0981LP LNK Partners III, L.P.	Dover	DE	LNK Partners III, L.P.	01/17/2017	3		56,462		0.057
000000-00-0	0986LP Carousel Capital Partners V, L.P.	Dover	DE	Carousel Capital Partners V, L.P.	02/15/2017	3		160,546		0.029
000000-00-0	0987LP Trident VII LP	Grand Cayman	CYM	Trident Capital VII LP	12/18/2017	3		126,709		0.006
000000-00-0	0988LP Berkshire Fund IX, L.P.	Wilmington	DE	Berkshire Fund IX, L.P.	03/03/2017	3		1,327,362		0.011
000000-00-0	0994LP Union Capital Equity Partners II, L.P.	New Castle	DE	Union Capital Associates GP, LLC	03/24/2017	3		290,159		0.043
000000-00-0	1001LP Green Equity Investors VII, L.P.	Dover	DE	Green Equity Investors VII, L.P.	05/12/2017	3		92,581		0.004
000000-00-0	1002LP Sixth Cinven fund (No. 3) Limited Partnership	St. Peter Port	GGY	Cinven Capital Management (VI) General Partner Limited	05/25/2017	3		187,057		0.004
000000-00-0	1005LP RRE Leaders II LP	Wilmington	DE	RRE Leaders GP II LLC	04/22/2020	1		4,036,061		0.455
000000-00-0	1011LP Oak Hill Capital Partners IV, L.P.	New York	NY	Oak Hill Capital Partners IV, L.P.	07/28/2017	3		55,409		0.011
000000-00-0	1012LP Aquiline Technology Growth Fund LP	Grand Cayman	CYM	Aquiline Technology Growth GP Ltd	07/26/2017	1		133,473		0.026
000000-00-0	1015LP Mountaingate Capital Fund I, LP	Wilmington	DE	Mountaingate Capital Management, L.P.	07/27/2017	3		157,727		0.032
000000-00-0	1016LP ORG Opportunity Fund III, L.P.	Wilmington	DE	ORG Opportunity Fund III GP, LLC	07/27/2017	3		66,238		0.053
000000-00-0	1018LP EQT Mid Market Europe II	Edinburgh	GBR	EQT Mid Market (GP) Limited	08/11/2017	3		199,878		0.037
000000-00-0	1021LP Incline Equity Partners IV, LP	Wilmington	DE	Incline Equity Partners IV, LP	08/15/2017	3		194,731		0.047
000000-00-0	1031LP SPC Partners VI, L.P.	Wilmington	DE	SPC Partners VI, L.P.	11/16/2017	3		279,335		0.086
000000-00-0	1046LP New 2nd Capital Fund I, L.P.	Wilmington	DE	New 2nd Capital Partners I, L.P.	02/15/2018	3		253,246		0.016
000000-00-0	1049LP Clayton, Dubilier & Rice Fund X, L.P.	George Town	CYM	CD&R Associates X, L.P.	03/27/2018	3		52,163		0.003
000000-00-0	1050LP EIG Energy Fund XVII, L.P.	Wilmington	DE	EIG Energy Fund XVII GP, LLC	03/29/2018	2		39,655		0.008
000000-00-0	1051LP Vestar Capital Partners VII, LP	Grand Cayman	CYM	Vestar Associates VII, L.P.	04/02/2018	3		1,572,702		0.043
000000-00-0	1057LP Wellspring Capital Partners VI, L.P.	Dover	DE	WCM GenPar VI, L.P.	04/27/2018	3		761,040		0.027
000000-00-0	1063LP Trilantic Capital Partners VI (North America) L.P.	Dover	DE	Trilantic Capital Partners Associates VI L.P.	05/30/2018	3		4,333,388		0.020
000000-00-0	1074LP EQT VIII (No.2) SCSp	St. Peter Port	GGY	EQT VIII (GP) SCS	08/10/2018	3		1,906,676		0.004
000000-00-0	1079LP Gryphon Partners V, L.P.	Wilmington	DE	Gryphon GenPar V, L.P.	08/29/2018	3		(61,813)		0.046
000000-00-0	1080LP A&M Capital Europe, LP	Grand Cayman	CYM	A&M Capital Europe-Lux GP S.a r.l.	08/30/2018	3		1,386,584		0.088
000000-00-0	1085LP Dawson Portfolio Finance 2, LP	Wilmington	DE	Dawson Portfolio Finance 2, LP	09/21/2018	2		269,728		0.050
000000-00-0	1086LP Palladium Equity Partners V, L.P.	Wilmington	DE	PEP V GP, L.L.C.	09/28/2018	3		584,750		0.022
000000-00-0	1089LP Contour Venture Partners IV, L.P.	Wilmington	DE	Contour Investments IV, LLC	09/28/2018	1		320,000		0.053
000000-00-0	1091LP GenNx360 Capital Partners III, L.P.	Wilmington	DE	GenNx360 GP III, LLC	10/30/2018	3		3,764,033		0.075
000000-00-0	1092LP Beecken Petty O'Keefe Fund V, LP	Wilmington	DE	Beecken Petty O?Keefe & Company V, L.P.	10/31/2018	3		138,626		0.061
000000-00-0	1094LP NCP Fund I, LP	Wilmington	DE	NCP Fund I GP, LP	11/13/2018	3		223,238		0.026
000000-00-0	1096LP Kelso Investment Associates X, L.P.	Wilmington	DE	Kelso GP X, LP	12/13/2018	3		1,094,022		0.023
000000-00-0	1097LP Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Greenbriar Equity Capital IV, L.P.	12/13/2018	3		62,871		0.037
000000-00-0	1099LP Amplify Partners III, L.P.	Wilmington	DE	Amplify GP Partners III, LLC	07/25/2018	1		150,000		0.025
000000-00-0	1100LP Windjammer Senior Equity Fund V, L.P.	Wilmington	DE	Windjammer Capital Investors V, L.P.	12/28/2018	3		240,166		0.034

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	1101LP Gallant Capital Partners I, L.P.	Wilmington	DE	Gallant Capital Partners GP I, L.P.	12/28/2018	3		1,119,733		0.053
000000-00-0	1106LP Gainline Equity Fund LP	Wilmington	DE	Gainline Equity Fund GP LLC	02/26/2019	3		108,595		0.089
000000-00-0	1108LP Exponent Private Equity Partners IV, LP	Edinburgh	GBR	Exponent Private Equity FLP GP IV LLP	03/14/2019	3		809,430		0.034
000000-00-0	1109LP Welsh, Carson, Anderson & Stowe XIII, L.P.	Wilmington	DE	WCAS XIII Associates LLC	03/14/2019	3		621,810		0.008
000000-00-0	1110LP MiddleGround Partners I, L.P.	Wilmington	DE	MiddleGround GP I, LP	03/22/2019	3		1,635,854		0.044
000000-00-0	1114LP ParkerGale Capital II, LP	Wilmington	DE	ParkerGale Management II, LP	04/04/2019	3		535,574		0.036
000000-00-0	1116LP BP Natural Gas Opportunity Partners II, L.P.	Dover	DE	BP Natural Gas Partners II, LLC	06/07/2019	3		622,869		0.043
000000-00-0	1119LP Entrepreneurial Equity Partners Fund I, L.P.	Wilmington	DE	Entrepreneurial Equity Partners Fund I GP, L.P.	07/15/2019	3		1,380,507		0.083
000000-00-0	1121GP A&M Capital Europe-GP, LP	Grand Cayman	CYM	A&M Capital Europe-GP, LP	07/16/2019	3		1,727		0.000
000000-00-0	1123LP Volpi Capital Investments II L.P.	Munsbach	LUX	Volpi Capital Investments II GP S.A.R.L.	08/14/2019	3		747,270		0.087
000000-00-0	1124GP A&M Capital-GP II, LP	Wilmington	DE	A&M Capital-GP Associates II, LP	09/18/2019	3		67,243		0.000
000000-00-0	1124LP A&M Capital Partners II, LP	Wilmington	DE	A&M Capital-GP II, LP	08/30/2019	3		87,733		0.044
000000-00-0	1126LP PAI Europe VII	Luxembourg City	LUX	PAI Europe VII GP SAS	09/25/2019	3		522,160		0.014
000000-00-0	1127LP Incline Elevate I	Wilmington	DE	Incline Elevate GP, L.P.	09/23/2019	3		555,403		0.079
000000-00-0	1128LP Investindustrial VII, L.P.	London	GBR	INVESTINDUSTRIAL VII GP LLP	09/16/2019	3		2,922,940		0.009
000000-00-0	1129LP Blue Sea Capital Fund II LP	Wilmington	DE	Blue Sea Capital II UGP LLC	10/01/2019	3		177,824		0.059
000000-00-0	1132LP Pear Ventures III, L.P.	Wilmington	DE	Pear Ventures GP III, LLC	10/23/2019	1		256,000		0.025
000000-00-0	1135LP Harvest Partners VIII, L.P.	Wilmington	DE	Harvest Associates VIII, L.P.	11/27/2019	3		35,859		0.012
000000-00-0	1140LP CapStreet V, L.P.	Wilmington	DE	CapStreet GP V, L.P.	12/19/2019	3		1,244,212		0.030
000000-00-0	1141LP Aquiline Financial Services Fund IV L.P.	Dover	DE	Aquiline Capital Partners IV GP (Offshore) Ltd.	12/20/2019	3		1,540,720		0.015
000000-00-0	1144LP Brewer Lane Ventures Fund I, L.P.	Wilmington	DE	Brewer Lane Ventures Fund I GP, LLC	12/19/2019	1		4,200,000		0.407
000000-00-0	1150LP Arclight Energy Partners Fund VII LP	Wilmington	DE	ArcLight PEF GP VII, LLC	02/21/2020	3		1,125,698		0.007
000000-00-0	1154LP The Founders Fund VII, LP	Wilmington	DE	The Founders Fund VII Management, LLC	03/06/2020	1		100,000		0.007
000000-00-0	1155LP Oak Hill Capital Partners V, L.P.	Grand Cayman	CYM	OHCP GenPar V, L.P.	12/21/2018	3		1,176,501		0.013
000000-00-0	1156LP The Seventh Cinven Fund L.P.	St. Peter Port	GGY	Cinven Capital Management (VII) Limited Partnership Incorporated	04/07/2020	3		1,719,035		0.002
000000-00-0	1157LP Jade Equity Investors, L.P.	Dover	DE	Jade Capital I, LLC	04/15/2020	3		30,081		0.002
000000-00-0	1158LP Odyssey Investment Partners Fund VI, L.P.	Wilmington	DE	Odyssey Capital Partners VI, LLC	04/20/2020	3		5,542,004		0.015
000000-00-0	1160LP Gridiron Capital IV, L.P.	Wilmington	DE	GRIDIRON GP IV, LLC	05/06/2020	3		381,166		0.070
000000-00-0	1163LP TRIDENT VIII, L.P.	Grand Cayman	CYM	Trident Capital VIII, LP, a Cayman Islands exempted LP	04/08/2020	3		522,047		0.012
000000-00-0	1174LP Better Tomorrow Ventures Fund I, LP	Wilmington	DE	Better Tomorrow Ventures, LLC	09/01/2020	1		30,000		0.040
000000-00-0	1179LP Carousel Capital Apex Rollover Partners, L.P.	Dover	DE	Carousel Capital Apex GP, L.L.C.	10/16/2020	3		141,452		0.379
000000-00-0	1180LP Amplify Partners IV, L.P.	Wilmington	DE	Amplify GP Partners IV, LLC	10/15/2020	1		225,000		0.018
000000-00-0	1181LP Green Equity Investors VIII, L.P.	Dover	DE	GEI Capital VIII, LLC	10/21/2020	3		139,211		0.001
000000-00-0	1182LP CapVest Equity Partners IV SCSp	St. Helier	JEY	CAPVEST PRIVATE EQUITY IV S.?R.L.	11/06/2020	3		742,593		0.019
000000-00-0	1192LP Gryphon Heritage Partners, L.P.	Wilmington	DE	Gryphon Advisors, LLC	12/15/2020	3		9,795,628		0.073
000000-00-0	1193LP Consonance Private Equity II, LP	Wilmington	DE	Consonance Capital Partners GP, LLC	12/17/2020	3		1,631,995		0.013
000000-00-0	1194LP Gryphon Partners VI, L.P.	Wilmington	DE	Gryphon Advisors, LLC	12/18/2020	3		4,950,349		0.011
000000-00-0	1196LP KLC Fund I LP	Wilmington	DE	Knox Lane LP	12/28/2020	3		45,902		0.023
000000-00-0	1200LP CenterOak Equity Fund II, L.P.	Wilmington	DE	CenterOak GP II, Inc.	01/14/2021	3		2,417,876		0.026
000000-00-0	1201LP PAI Mid-Market Fund SCSp	Luxembourg City	LUX	PAI MMF GP S.a r.l	01/06/2021	3		14,441,337		0.045
000000-00-0	1204LP EQT IX (No.2) USD SCSp	Luxembourg City	LUX	EQT Fund Management S.a r.l.	02/05/2021	3		1,141,511		0.004
000000-00-0	1208LP Trill Impact (No.2) SCSp	Luxembourg City	LUX	Trill Impact (GP) SCS	03/22/2021	3		2,255,364		0.018
000000-00-0	1209LP Bain Capital Venture Fund 2021, L.P.	Wilmington	DE	Bain Capital Venture 2021 General Partner, LLC	03/01/2021	1		506,250		0.009
000000-00-0	1210LP Avance Investment Partners, L.P.	Wilmington	DE	Avance Investment Partners GP, LLC	04/01/2021	3		2,901,287		0.023
000000-00-0	1213LP Carousel Capital Partners VI, L.P.	Wilmington	DE	Carousel Capital Company VI, L.L.C.	04/21/2021	3		951,221		0.018
000000-00-0	1214LP Oak HC/FT Partners IV, L.P.	Grand Cayman	CYM	Oak HC/FT Associates IV, L.P.	04/27/2021	1		376,607		0.007
000000-00-0	1216LP Torquest Partners Fund (U.S.) V, L.P.	Toronto	CAN	TorQuest Fund V GP Inc	06/16/2021	3		4,123,893		0.022
000000-00-0	1218LP Centerbridge Capital Partners IV, L.P.	Wilmington	DE	Centerbridge Associates IV, L.P.	12/06/2021	3		1,000,345		0.007
000000-00-0	1222LP Incline Equity Partners V, L.P.	Wilmington	DE	Incline GP V, L.P.	06/11/2021	3		5,367,848		0.029
000000-00-0	1224LP Pear Ventures II Expansion, L.P.	Wilmington	DE	Pear Ventures II Expansion GP, LLC	06/23/2021	1		436,626		0.025
000000-00-0	1225LP A&M Capital Strategic Investments, LP	Wilmington	DE	A&M Capital Strategic Investments-GP, LP	06/30/2021	3		5,257,027		0.061
000000-00-0	1228LP Harlem Capital Partners Venture Fund II, LP	Wilmington	DE	Harlem Capital Partners Venture Fund II GP, LLC	07/01/2021	1		580,000		0.030
000000-00-0	1230LP Amplify Partners Select Fund IV, L.P.	Wilmington	DE	Amplify GP Partners IV, LLC	07/16/2021	1		125,000		0.025
000000-00-0	1231LP ICONIQ Strategic Partners VI, L.P.	George Town	CYM	ICONIQ Strategic Partners VI GP, L.P.	07/06/2021			1,864,725		0.027
000000-00-0	1232LP Greenbriar Equity Fund V, L.P.	Wilmington	DE	Greenbriar Holdings V, LLC	08/02/2021	3		711,376		0.014
000000-00-0	1236LP Nyca Investment Fund IV-A, LP	Wilmington	DE	Nyca Investment Fund IV GP LLC	09/17/2021	1		2,250,000		0.038
000000-00-0	1237LP Goldcrest Capital III-A, LP	Wilmington	DE	Goldcrest Capital GP III, LLC	09/22/2021	1		1,275,000		0.024
000000-00-0	1238LP RRE Ventures VIII, L.P.	Wilmington	DE	RRE Ventures GP VIII, LLC	09/02/2021	1		4,273,712		0.100
000000-00-0	1240LP 8VC Fund IV, L.P.	Wilmington	DE	8VC GP IV, LLC	10/01/2021	1		2,400,000		0.031
000000-00-0	1242LP Pro SPV, L.P.	Wilmington	DE	Pro SPV GP, L.P.	10/12/2021	3		27,864		0.051
000000-00-0	1243LP Fremman 1 MM SCSp	Luxembourg City	LUX	Fremman 1 GP Luxembourg S.a r.l.	10/22/2021	3		3,613,725		0.051
000000-00-0	1246LP ICONIQ Strategic Partners VI Co-Invest, L.P., (Series BD)	Wilmington	DE	ICONIQ Strategic Partners VI GP, L.P.	10/08/2021			13,781		0.058
000000-00-0	1248LP MiddleGround Partners II, L.P.	Wilmington	DE	MiddleGround GP II, LP	11/15/2021	3		556,981		0.027

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	1249LP West Street Global Infrastructure Partners IV, L.P.	Wilmington	DE	West Street Infrastructure Advisors IV, L.L.C.	11/29/2021			3,509,877		0.011
000000-00-0	1251LP Soma Capital Fund III Partners LLC	Wilmington	DE	Soma Capital Fund III, LP	11/10/2021	1		2,887,954		0.022
000000-00-0	1258LP BCV Crypto Fund I, L.P.	Wilmington	DE	BCV Crypto I General Partner, LLC	12/22/2021	1		402,500		0.006
000000-00-0	1259LP Flybridge 2022, L.P.	Wilmington	DE	Flybridge 2022 G.P., L.L.C.	01/03/2022	1		1,385,355		0.129
000000-00-0	1266LP Bow Capital Fund II, LP	Wilmington	DE	Bow Capital GP II, LLC	01/14/2022	1		3,341,841		0.166
000000-00-0	1271LP Nyca SPV-PR LP	Wilmington	DE	Nyca SPV-PR GP LLC	02/17/2022	1		70,500		0.131
000000-00-0	1272LP BTV II, LP	Wilmington	DE	BTV GP II, LLC	02/25/2022	1		1,725,000		0.067
000000-00-0	1274LP Castle Island Ventures III, L.P.	Wilmington	DE	Castle Island GP III, LLC	03/14/2022	1		3,319,110		0.040
000000-00-0	1281LP The Founders Fund VIII, LP	Wilmington	DE	The Founders Fund VIII Management, LLC	08/01/2023	1		1,600,000		0.006
000000-00-0	1283LP Aquiline Technology Growth Fund II LP	Wilmington	DE	Aquiline Technology Growth II GP Ltd.	04/28/2022	1		965,042		0.014
000000-00-0	1290LP Excellere Capital Fund IV, L.P.	Wilmington	DE	Excellere Partners IV LLC	05/18/2022	3		3,117,803		0.029
000000-00-0	1291LP Trident IX, L.P.	Grand Cayman	CYM	Trident Capital IX, L.P.	06/24/2022	3		9,113,344		0.009
000000-00-0	1294LP Trivest Fund VII, L.P.	Wilmington	DE	Trivest Partners VII GP, L.P.	07/14/2023	3		1,931,154		0.019
000000-00-0	1296LP Kelso Investment Associates XI, L.P.	Wilmington	DE	Kelso GP XI, L.P.	06/27/2022	3		5,377,919		0.021
000000-00-0	1297LP RLP Profit Share (PA), LLC	Wilmington	DE		09/27/2021	3		2,564,521		0.514
000000-00-0	1298LP Entrepreneurial Equity Partners Fund II, L.P.	Wilmington	DE	Entrepreneurial Equity Partners Fund II GP, L.P.	07/08/2022	3		1,672,509		0.042
000000-00-0	1302LP Amplify Partners V, L.P.	Wilmington	DE	Amplify GP Partners V, LLC	08/09/2022	1		942,857		0.021
000000-00-0	1303LP Amplify Partners Select Fund V, L.P.	Wilmington	DE	Amplify GP Partners V, LLC	10/20/2022	1		1,928,572		0.021
000000-00-0	1304LP Pear Ventures IV, L.P.	Wilmington	DE	Pear Ventures GP IV, LLC	11/01/2022	1		2,640,039		0.026
000000-00-0	1305LP Oak HC/FT Partners V, L.P.	Wilmington	DE	Oak HC/FT Associates V, L.P.	07/22/2022	1		7,059,471		0.008
000000-00-0	1306LP Incline Ascent Fund, L.P.	Wilmington	DE	Incline Management, L.P.	07/28/2022	3		4,035,234		0.088
000000-00-0	1307LP CD&R Value Building Partners I, L.P.	Grand Cayman	CYM	CD&R VBP Associates I, L.P.	12/28/2021	3		23,363		0.011
000000-00-0	1311GP A&M Capital-GP III, LP	Wilmington	DE	A&M Capital-GP Associates III, LP	12/16/2022	3		50,947		0.000
000000-00-0	1311LP A&M Capital Partners III, LP	Wilmington	DE	A&M Capital-GP III, LP	12/16/2022	3		2,909,843		0.013
000000-00-0	1315LP Sentinel Capital Partners VII, L.P.	Wilmington	DE	Sentinel Managing Company VII, Inc.	07/14/2023	3		2,219,660		0.007
000000-00-0	1318LP Blue Sea Capital Fund III LP	Wilmington	DE	Blue Sea Capital Management III LP	07/31/2023	3		6,578,462		0.045
000000-00-0	1319LP Oak Hill Capital Partners VI (Onshore), L.P.	Wilmington	DE	OHCP GENPAR VI, L.P.	06/26/2023	3		1,189,531		0.017
000000-00-0	1320LP Harvest Partners IX, L.P.	Wilmington	DE	Harvest Associates IX, L.L.C.	09/01/2022	3		1,091,222		0.011
000000-00-0	1324LP Volpi Capital Investments III SCSp	Senningerberg	LUX	Volpi Capital Investments III GP S.a.r.l.	10/05/2022	3		1,892,591		0.021
000000-00-0	1326LP Greenbriar Equity Fund VI, L.P.	Wilmington	DE	Greenbriar Equity Capital VI, L.P.	07/18/2023	3		9,875,329		0.015
000000-00-0	1327LP STG VII, L.P.	Wilmington	DE	STG Partners, LLC	03/25/2024	3		4,447,287		0.005
000000-00-0	1350LP Rhone Partners VI, L.P.	Grand Cayman	CYM	Rhone Capital VI L.P.	12/13/2022	3		6,498,050		0.017
000000-00-0	1351LP Curie Bio Seed Fund I, L.P.	Wilmington	DE	Curie Bio Seed GP I, L.L.C.	12/07/2022	1		1,312,500		0.027
000000-00-0	1352LP Dimension Capital I, L.P.	Wilmington	DE	Dimension Capital I GP, L.P.	12/14/2022	1		1,263,750		0.023
000000-00-0	1353LP Brewer Lane Ventures Fund II, L.P.	Wilmington	DE	Brewer Lane Ventures Fund II GP, LLC	12/22/2022	1		10,075,500		0.211
000000-00-0	1354LP Gridiron Capital Fund V, L.P.	Wilmington	DE	Gridiron GP V, LLC	01/05/2023	3		19,605,966		0.049
000000-00-0	1355LP Bain Capital Venture Fund 2022, L.P.	Wilmington	DE	BCV General Partner, LLC	01/03/2023	1		4,425,000		0.013
000000-00-0	1358LP Warren Equity Partners Fund IV, L.P.	Wilmington	DE	Warren Equity Partners GP IV L.P.	01/24/2023	3		6,818,706		0.032
000000-00-0	1365LP Incline Elevate Fund II, L.P.	Wilmington	DE	Incline Elevate GP II, L.P.	03/29/2023	3		3,467,467		0.044
000000-00-0	1372LP Revelstoke Capital Partners Fund III, L.P.	Wilmington	DE	RCP Fund III GP LLC	04/20/2023	3		3,179,006		0.011
000000-00-0	1378LP ICONIQ Strategic Partners VII, L.P.	Grand Cayman	CYM	ICONIQ Strategic Partners VII GP, L.P.	05/19/2023			8,359,100		0.013
000000-00-0	1379LP The Founders Fund IX, LP	Wilmington	DE	The Founders Fund VIII Management, LLC	10/15/2025	1	750,000			0.006
000000-00-0	1381LP Trivest Recognition Fund, L.P.	Wilmington	DE	Trivest Recognition Partners GP, L.P.	07/25/2023	3		2,164,873		0.010
000000-00-0	1392LP Contour Venture Partners V, L.P.	Wilmington	DE	Contour Investments V, LLC	09/28/2023	1		300,000		0.056
000000-00-0	1394LP Seidler Equity Partners VIII, L.P.	Wilmington	DE	SEM VIII, LLC	10/13/2023	3		3,103,200		0.014
000000-00-0	1397LP Valor Equity Partners VI L.P.	Wilmington	DE	Valor Management LLC	10/05/2023	1		4,374,178		0.009
000000-00-0	1398LP LGVP II, LP	Wilmington	DE	LGVP PARTNERS II, LLC	02/20/2024	1		1,620,000		0.067
000000-00-0	1403LP Capitol Meridian Fund I LP	Wilmington	DE	Capitol Meridian GP I LP	11/22/2023	3		6,005,026		0.043
000000-00-0	1405LP Incline Equity Partners VI, L.P.	Wilmington	DE	Incline GP VI, L.P.	12/05/2025	3	3,789,647			0.021
000000-00-0	1406LP KLC Fund II LP	Wilmington	DE	KLC Fund II GP LP	01/09/2024	3		9,971,234		0.032
000000-00-0	1407LP TorQuest Partners Fund (International) VI, L.P.	Toronto	CAN	TorQuest Fund VI GP Inc.	01/09/2025	3	4,272,075			0.011
000000-00-0	1408LP Windjammer Capital Fund VI, L.P.	Wilmington	DE	Windjammer Capital Partners, LLC	01/02/2024	3		333,260		0.018
000000-00-0	1409LP GHK Fund II LP	Wilmington	DE	GHK FUND II GP LLC	02/09/2024	3		375,917		0.046
000000-00-0	1410LP Shoreline Equity Partners II, L.P.	Wilmington	DE	Shoreline Equity Partners Fund GP II, LLC	11/30/2023	3		1,376,283		0.012
000000-00-0	1411LP Ares Pathfinder Fund II, L.P.	Los Angeles	CA	APF Management II GP LLC	11/20/2023			16,154,114		0.017
000000-00-0	1417LP ArcLight Infrastructure Partners Fund VIII	Wilmington	DE	ArcLight PEF GP VIII, LLC	01/27/2025		28,625,233			0.014
000000-00-0	1419LP OceanSound Partners Fund II, LP	Wilmington	DE	OceanSound Partners II (GP), LP	01/12/2024	3		5,311,301		0.019
000000-00-0	1425LP Levine Leichtman Capital Partners VII, L.P.	Wilmington	DE	LLCP Partners VII GP, L.P.	03/21/2024	3		2,686,475		0.005
000000-00-0	1427LP Accel-KKR Capital Partners VII LP	Grand Cayman	CYM	AKKR Fund VII GP LP	02/06/2025	3	1,642,664			0.002
000000-00-0	1428LP Curie Bio Series A Fund I, L.P.	Dover	DE	Curie Bio Series A GP I, L.L.C.	06/13/2025	1	437,500			0.013
000000-00-0	1430LP PPC IV LP	Wilmington	DE	PPC Management LLC	05/28/2024	3		6,123,631		0.009
000000-00-0	1434LP Graham Partners VI, L.P.	Wilmington	DE	Graham Partners VI (GP), LLC	06/28/2024	3		4,318,451		0.009
000000-00-0	1436LP Long Journey Fund IV, L.P.	Wilmington	DE	Long Journey Fund IV GP	07/19/2024	1		3,300,000		0.041

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	1439LP Flybridge 2025, L.P.	Wilmington	DE	Flybridge 2025 GP LLC	05/12/2025	1.	2,783,755			0.050
000000-00-0	1440LP Kohlberg Investors X, LP	Wilmington	DE	Kohlberg Management X, LLC	09/27/2024	3.		1,870,358		0.002
000000-00-0	1444LP Vance Street Capital IV, L.P.	Wilmington	DE	VS CAPITAL PARTNERS IV GP, L.P.	10/10/2024	3.		4,452,940		0.032
000000-00-0	1446LP Accel-KKR Emerging Buyout Partners II LP	Cayman Islands	CYM	AKKR EBP II GP LP	10/31/2024	3.		742,876		0.010
000000-00-0	1447LP CHEMISTRY VENTURES FUND I, L.P.	Wilmington	DE	Chemistry Ventures GP I, LLC	10/25/2024	1.		2,760,000		0.023
000000-00-0	1448LP 26N Jupiter Co-Investment Partners LP	Wilmington	DE	26N Private Equity Partners I GP LP	10/31/2024	3.		56,879		0.011
000000-00-0	1449LP BPOC Fund VI, L.P.	Wilmington	DE	BPOC Fund GP VI, L.P.	11/14/2024	3.		(321,879)		0.015
000000-00-0	1454LP Platte River Equity V, L.P.	Wilmington	DE	Platte River Investors V, LLC	11/26/2024	3.		1,602,352		0.022
000000-00-0	1456LP BharCap Partners II, LP	Wilmington	DE	BharCap Partners II GP. LP	12/27/2024	3.		(2,079,741)		0.017
000000-00-0	1484LP STONE RIDGE OPPORTUNITIES FUND FEEDER LP	Grand Cayman	CYM	Stone Ridge Opportunities Fund (GP) LLC	01/31/2025		4,774,873			0.006
000000-00-0	1487LP 8VC Fund VI, L.P.	Wilmington	DE	8VC GP VI, LLC	02/27/2025	1.	6,000,000			0.015
000000-00-0	1488LP 26N Private Equity Partners I LP	Wilmington	DE	26N Private Equity Partners I GP LLC	03/25/2025	3.	4,744,231			0.011
000000-00-0	1496LP Leeds Equity Partners VIII, L.P.	Wilmington	DE	Leeds Equity Management VIII, L.L.C.	05/21/2025	3.	3,963,174			0.009
000000-00-0	1497LP Dimension Capital II, L.P.	Wilmington	DE	Dimension Capital II GP, L.P.	04/08/2025	1.	3,252,000			0.016
000000-00-0	1500LP CenterOak Equity Fund III, L.P.	Wilmington	DE	CenterOak GP III, Inc.	04/21/2025	3.	1,404,115			0.022
000000-00-0	1501LP Apogem Private Equity Fund XI, LP	Wilmington	DE	APEF XI GP, LLC	09/15/2025	3.	5,020,496			0.183
000000-00-0	1505LP Curie Bio Seed Fund II, L.P.	Wilmington	DE	Curie Bio Seed GP II, L.L.C.	05/01/2025	1.	546,875			0.013
000000-00-0	1506LP The Founders Fund Growth III, LP	Wilmington	DE	The Founders Fund Growth III Management, LP	04/08/2025	1.	12,000,000			0.004
000000-00-0	1511LP Centerbridge Capital Partners V, L.P.	Wilmington	DE	Centerbridge Associates V, L.P.	08/04/2025	3.	7,684,596			0.010
000000-00-0	1516LP Falfurrias Capital Partners VI, LP	Wilmington	DE	FALFURRIAS EQUITY PARTNERS VI LLC	06/10/2025	3.	1,190,000			0.142
000000-00-0	1524LP Bain Capital Crypto Fund II, L.P.	Wilmington	DE	Bain Capital Crypto II General Partner, LLC	07/03/2025	1.	2,900,000			0.010
000000-00-0	1525LP Aurora Equity Partners VII L.P.	Wilmington	DE	Aurora Capital Partners UGP LLC	08/20/2025	3.	1,818,737			0.013
000000-00-0	1531LP BTV III, LP	Wilmington	DE	BTV GP III, LLC	08/01/2025	1.	500,000			0.950
000000-00-0	1543LP WCP BRIDGE FUND, L.P.	Wilmington	DE	WCP Bridge Fund 2025 GenPar, L.P.	09/03/2025	3.	5,971,893			0.032
000000-00-0	1551LP 26N NOVA CO-INVESTMENT PARTNERS LP	Wilmington	DE	26N Private Equity Partners I GP LP	10/16/2025	3.	8,500,000			0.000
000000-00-0	1554LP Next Horizon Capital Fund I, LP	Wilmington	DE	Next Horizon Capital Fund I GP, LP	10/24/2025	3.	1,825,987			0.049
000000-00-0	1561LP Court Square Capital Partners V, L.P.	Wilmington	DE	Court Square Capital GP V, L.P.	12/17/2025	3.	2,596,702			0.006
000000-00-0	1565LP Investcorp North American Private Equity Fund II, L.P.	Wilmington	DE	INVESTCORP NORTH AMERICAN PRIVATE EQUITY FUND II GP, L.P.	12/31/2025	3.	841,360			0.017
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							117,835,911	405,712,277		XXX
000000-00-0	0456GP NYLIM Mezzanine Partners II, GenPar, LP	Wilmington	DE	NYLIM Mezzanine Partners II, GenPar, LLC	08/28/2006	2.		133		0.000
000000-00-0	0507LP NYLIM Jacob Ballas India Fund III, LLC	Port Louis	MUS	NYLIM-JB AMC III	08/02/2007	3.		(22,479,291)		0.228
000000-00-0	0529LP New York Life Capital Partners IV, LP	Dover	DE	New York Life Capital Partners IV, GenPar LP	01/23/2008	3.		65,498		0.572
000000-00-0	0561GP New York Life Capital Partners IV GenPar, LP	Dover	DE	New York Life Capital Partners IV, GenPar LLC	06/09/2009	3.		4,174		0.126
000000-00-0	0581GP NYLCAP Mezzanine Partners III GenPar, LP	Wilmington	DE	NYLCAP Mezzanine Partners III, GenPar, LLC	05/26/2010	2.		3,540		0.145
000000-00-0	0581LP NYLCAP Mezzanine Partners III, LP	Wilmington	DE	NYLCAP Mezzanine Partners III GenPar, LP	05/26/2010	2.		52,097		0.145
000000-00-0	0721LP Private Advisors Coinvestment Fund III, LP	Wilmington	DE	PACIF III GP, LLC and PACIF III Carry, LLC	03/21/2013			125,899		0.207
000000-00-0	0782LP Private Advisors Small Company Private Equity Fund VI, LP	Wilmington	DE	PASCPEF VI GP, LLC and PASCPEF VI Carry, LLC	03/04/2014	3.		194,521		0.139
000000-00-0	0851LP Evolvence India Fund II, LTD	Port Louis	MUS	EIF Managers II Ltd.	05/04/2015	3.		113,405		0.355
000000-00-0	0852LP GoldPoint Partners Select Manager Fund III, L.P.	George Town	CYM	GoldPoint Partners Select Manager III GenPar, L.P.	05/06/2015	3.		2,686,534		0.276
000000-00-0	0889LP Private Advisors Coinvestment Fund IV, LP	Wilmington	DE	PACIF IV GP, LLC	11/25/2015			502,525		0.567
000000-00-0	0890LP GoldPoint Mezzanine Partners IV, LP	Wilmington	DE	GoldPoint Mezzanine Partners IV GenPar, LP	12/21/2015	2.		727,535		0.080
000000-00-0	0891GP GoldPoint Mezzanine Partners IV GenPar, LP	Wilmington	DE	GoldPoint Mezzanine Partners IV GenPar GP, LLC	12/21/2015	2.		(64,684)		0.108
000000-00-0	0898LP Private Advisors Real Assets Fund, LP	Wilmington	DE	PARAF GP, LLC	01/05/2016			230,977		0.489
000000-00-0	0912LP Private Advisors Secondary Fund V, LP	Wilmington	DE	PASF V GP, LLC	03/01/2016	3.		1,159,405		0.182
000000-00-0	0926LP PA Direct Credit Opportunities Fund II, LP	Wilmington	DE	PADCOF II GP, LLC	04/21/2016	2.		202,074		0.034
000000-00-0	1146LP Evolvence India Fund III Ltd	Ebene	MUS	EIF Managers III Limited	01/24/2020	3.		596,051		0.100
000000-00-0	1149LP PA Small Company Private Equity Fund IX, LP	Wilmington	DE	PASCPEF IX GP, LLC	01/31/2020	3.		11,817,002		0.328
000000-00-0	1175LP PA Small Company Coinvestment Fund II, LP	Wilmington	DE	PASCCIF II GP, LLC	08/26/2020	3.		984,328		0.100
000000-00-0	1220LP PA Secondary Fund VI, LP	Wilmington	DE	PASF VI GP, LLC	05/24/2021	3.		5,783,490		0.081
000000-00-0	1234LP RidgeLake Partners, LP	Wilmington	DE	RidgeLake Partners GP, LLC	09/27/2021	3.		61,548,505		0.265
000000-00-0	1263LP Social Advancement Fund, LP	Richmond	VA	SAF GP, LLC	04/15/2022	1.		8,514,203		0.559
000000-00-0	1264GP GoldPoint Partners Private Debt V GenPar, LP	Wilmington	DE	GoldPoint Partners Private Debt V GenPar GP, LLC	12/30/2022	2.		44,849		0.202
000000-00-0	1314LP Apogem Co-Investment VII, LP	Wilmington	DE	Apogem Co-Invest VII GenPar LP	03/01/2023	3.		52,104,240		0.430
000000-00-0	1323LP Apogem Private Equity Fund X, LP	Wilmington	DE	APEF X GP, LLC	05/05/2023	3.		11,098,281		0.425
000000-00-0	1390GP AHF V GenPar LP	Wilmington	DE	AHF V GenPar GP, LLC	10/31/2024	3.		1,069		0.255
000000-00-0	1390LP Apogem Heritage Fund V LP	Wilmington	DE	AHF V GENPAR LP	07/01/2023	3.		767,750		0.387
000000-00-0	1391GP AHF VI GenPar LP	Wilmington	DE	AHF VI GenPar GP, LLC	10/31/2024	3.		23,991		0.134
000000-00-0	1391LP Apogem Heritage Fund VI LP	Wilmington	DE	AHF VI GENPAR LP	09/25/2023	3.		1,413,829		0.187
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated								138,221,929		XXX
000000-00-0	1137LP Blackchamber Real Estate Opportunity Fund, LP	Washington	DC	Blackchamber Real Estate Opportunity Fund GP, LLC	01/03/2020			1,444,530		0.048
000000-00-0	1167LP AMNL Investment Vehicle LLC	Austin	TX	Amherst SFRP Member VII-N, LLC	05/28/2020			6,394,500		0.783
000000-00-0	1260LP EOS Real Estate Partners III LP	Wilmington	DE	EOS Real Estate GP III LLC	12/23/2021			3,823,130		0.131

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1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	1267LP Pretium Single-Family Rental Fund V, LP	New York	NY	Pretium Single-Family Rental Fund V GP, LP	01/27/2022			44,022		0.215
000000-00-0	1402LP Hotel Zoe Co-Invest LP	Wilmington	DE	EOS Real Estate GP III LLC	11/10/2023			342,577		0.212
000000-00-0	1418LP PRNL Residential I, LP	New York	NY	PRNL Residential I GP, LP	12/21/2023			2,441,463		0.867
000000-00-0	1498LP Madison Square Value Enhancement Fund II LP	New York	NY	MSVEF II GP LLC	12/29/2025	1.	10,200,000			0.850
000000-00-0	1514LP Hyatt Centric Co-Invest LP	San Francisco	CA	EOS Real Estate GP III LLC	05/22/2025		11,708,186			0.156
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							21,908,186	14,490,223		XXX
000000-00-0	0566LP Silver Spring Associates, L.P.	Mechanicsburg	PA	Silver Spring, LLC	03/31/2007			2,207,664	(37,300,000)	1.000
000000-00-0	0568LP NYLMDC King of Prussia Realty, L.P.	King of Prussia	PA	NYLMDC King of Prussia GP, LLC	03/31/2007			14,000		0.456
000000-00-0	0859LP NYLife Real Estate Holdings LLC	New York	NY	NYL Real Estate Holdings, LLC	11/07/2007			244,885,885	(115,954,591)	1.000
000000-00-0	0878LP Jaguar Real Estate Partners LP	New York	NY	JREP GP LLC	10/22/2015			529,584		0.261
000000-00-0	1003LP NYLife Office Holdings Member LLC	New York	NY		06/01/2017			31,756,050		0.510
000000-00-0	1004LP Jaguar Real Estate Partners II LP	George Town	CYM	JREP GP LLC	08/25/2017			446,545		0.292
000000-00-0	1039GP TCP Co-investment SCSp	London	GBR	TCP Co-Investment (GP) S.A R.L.	01/29/2018			5,885,518		0.008
000000-00-0	1075LP MSVEF Investor LLC	New York	NY	MSVEF GP LLC	07/17/2018			1,529,699		0.556
000000-00-0	1078LP European Property Investors Special Opportunities 5 SCSp	London	GBR	EPISO 5 S.A.R.L.	03/29/2019			1,347,734	(69,679,151)	0.030
000000-00-0	1113LP REEP NYL JAG Acquisition Co Member LLC	New York	NY		05/28/2019	1.		785,075		0.900
000000-00-0	1207LP REEP-RTL NPM GA LLC	Alpharetta	GA		01/01/2021			795,747		0.384
000000-00-0	1321LP European Property Investors Special Opportunities 6 SCSp	London	GBR	EPISO 6 (GP) S.A R.L.	08/26/2022			48,877,072	(166,290,429)	0.091
000000-00-0	1437LP MSSIV NYL Investor Member LLC	New York	NY	MSSIV GP LLC	09/01/2024	1.		14,614,322		0.459
000000-00-0	1455LP MSSDF 717 TEXAS Member LLC	Houston	TX		03/04/2025		55,603,846			0.600
000000-00-0	1483LP REEP-OFC 30 WM IL LLC	Chicago	IL		01/31/2025		8,840,000			0.680
000000-00-0	1553LP 757 Third Avenue	New York	NY		10/20/2025		82,822,012			0.530
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							147,265,858	353,674,895	(389,224,170)	XXX
000000-00-0	0445LP Boston Capital Affordable Housing M F LLC	Boston	MA	BCAHM Associates LLC	06/29/2006			3,942		0.193
000000-00-0	1227LP Impact Mortgage Opportunities Fund, L.P.	San Francisco	CA	Impact Mortgage Opportunities GP, LLC	07/19/2021			157,821		0.156
000000-00-0	1383LP Impact 504 Loan Fund LLC	Arlington	VA	Equitable Prosperity Manager, LLC	12/08/2023			6,100,000		0.122
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated								6,261,763		XXX
000000-00-0	1112LP MSSDF Member LLC	Wilmington	DE	MSSDF GP LLC	09/26/2019	1.		1,394,343		0.270
000000-00-0	1233LP Tristan Income Plus Strategy One SCSp	Luxembourg City	LUX	TIPS One GP S.a r.l.	03/15/2022			24,063,631		0.314
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated								25,457,975		XXX
000000-00-0	0745LP Napier Park Railcar Lease Fund	Wilmington	DE	Napier Park Global Capital LLC	05/02/2013			55,621		0.049
000000-00-0	0773LP SwanCap Opportunities Fund SCS - SIF	Senningerberg	LUX	SwanCap GP, S.a r.l.	11/25/2013	3.		60,328		0.022
000000-00-0	0838LP Viburnum Equity 3	Nedlands	AUS	Viburnum Funds Pty Ltd	01/07/2015			70,207		0.073
000000-00-0	0839LP GEC Partners III LP	Hamilton	BMU	GEC Capital Group III LP	01/16/2015			201,798		0.052
000000-00-0	0875LP Samsung Global Private Equity Manager Fund I, L.P.	George Town	CYM	Samsung Private Equity Manager I Co., Ltd.	10/21/2015	3.		41,337		0.200
000000-00-0	0886LP Juniper Capital II, L.P.	Wilmington	DE	Juniper Capital II GP, L.P.	11/17/2015			5,555		0.015
000000-00-0	0996LP May River Capital Fund I, LP	Wilmington	DE	May River GP I, LLC	04/07/2017	3.		498,796		0.054
000000-00-0	1066LP Blue Owl GP Stakes IV US Investors LP	Newark	DE	NB Dyal Associates IV LP	06/11/2018			475,184		0.020
000000-00-0	1215LP Fairview NYL Emerging Managers Fund I, L.P.	West Hartford	CT	Fairview NYL Emerging Managers Fund Management, LLC	04/27/2021	1.		25,545,375		0.866
000000-00-0	1221LP KKR Global Infrastructure Investors IV (USD) SCSp	Luxembourg City	LUX	KKR Associates Infrastructure IV SCSp	04/28/2022			7,388,351		0.000
000000-00-0	1226LP Innovation Credit Fund VIII-A, L.P.	Wilmington	DE	SVB Innovation Credit Partners VIII-A, LLC	07/06/2021			244,813		0.784
000000-00-0	1229LP ISQ Global Infrastructure Fund III (UST), L.P.	George Town	CYM	ISQ Global Fund III GP, LLC	12/22/2021			10,317,799		0.003
000000-00-0	1285LP NOVA Infrastructure Fund I, L.P.	Wilmington	DE	NOVA Infrastructure GP I, LLC	07/22/2022			2,417,324		0.071
000000-00-0	1286LP KKR Asia Pacific Infrastructure Investors II SCSp	Luxembourg City	LUX	KKR Associates AP Infrastructure II SCSp	03/07/2024			10,359,743		0.007
000000-00-0	1293LP Oxford Finance Credit Fund II LP	Wilmington	DE	Oxford Finance Credit GP II, LLC	05/27/2022			13,410,000		0.600
000000-00-0	1295LP Iron Path Fund I Q, L.P.	Wilmington	DE	Iron Path Fund I GP, L.P.	09/15/2022	3.		5,148,504		0.108
000000-00-0	1301LP Innovation Credit SMA II, L.P.	Wilmington	DE	SVB Innovation Credit Partners SMA II, LLC	10/11/2022			73,135,222		0.530
000000-00-0	1309LP Quinbrook Infrastructure Partners III-A - Net Zero Power Fund LP	Dover	DE	Quinbrook Infrastructure Partners (GP3) Limited	09/23/2022			4,821,147		0.008
000000-00-0	1310LP Quinbrook (QNZPF) US Co-Investment (A) LP	Dover	DE	Quinbrook Infrastructure Partners (GP3) Limited	09/23/2022			7,699,578		0.023
000000-00-0	1322LP Elda River Opportunities Fund IV LLC	Wilmington	DE	MTP Infrastructure Partners LLC	09/09/2022			6,498,311		0.045
000000-00-0	1364LP Ridgewood Water & Strategic Infrastructure Fund II	Wilmington	DE	Ridgewood Infrastructure Fund II GP, LLC	05/30/2023			(2,008,384)		0.038
000000-00-0	1367LP MTP VED CI LLC	Wilmington	DE	Magnetar Capital LLC	03/21/2023			122,400		0.267
000000-00-0	1371LP Global Infrastructure Partners V-A/B, L.P.	Wilmington	DE	Global Infrastructure GP V, L.P.	09/28/2023			4,754,280		0.003
000000-00-0	1395LP Manulife Infrastructure Fund III, L.P.	Wilmington	DE	Manulife Investment Management Private Markets (US), LLC	03/25/2024			2,721,467		0.009
000000-00-0	1396LP KARTESIA CREDIT OPPORTUNITIES VI SCS	Luxembourg City	LUX	Kartesia Master GP	10/16/2023			657,200		0.063

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		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	1423LP NOVA Infrastructure Fund II, L.P.	Wilmington	DE	NOVA Infrastructure GP II, LLC	03/21/2024			4,204,194		0.033
000000-00-0	1435LP Horizon Energy Storage, L.P.	New York	NY	Horizon Energy Storage Advisors IV, L.L.C.	08/05/2024			2,149,958		0.009
000000-00-0	1495LP KKR Global Infrastructure Investors V (USD) SCSp	Luxembourg City	LUX	KKR Associates Infrastructure V SCSp	11/14/2025		15,984,968			0.005
000000-00-0	1512LP iCON Infrastructure Partners VII, L.P.	United Kingdom	GBR	iCON Infrastructure Management VII LLP	12/12/2025		2,726,488			0.011
000000-00-0	1539LP Ares Secondaries Infrastructure Solutions Fund III	Wilmington	DE	Ares Secondaries Infrastructure Solutions III Management, L.P.	12/19/2025		4,250,000			0.013
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							22,961,456	180,996,110		XXX
000000-00-0	0860LP Real Assets LLC	Wilmington	DE	Real Assets LLC	05/22/2015			371,242		1.000
000000-00-0	1044LP GoldPoint Partners Select Manager Fund IV, L.P.	George Town	CYM	GoldPoint Partners Select Manager Fund IV, L.P.	02/27/2018			4,817,851		0.111
000000-00-0	1048LP Private Advisors Real Assets Fund II, LP	Wilmington	DE	PARAF II GP, LLC	02/26/2018			1,576,614		0.371
000000-00-0	1197GP PARAF II GP, LLC	Wilmington	DE		12/18/2020			75,032		0.613
000000-00-0	1202LP Goldpoint Partners Select Manager Fund V, L.P.	George Town	CYM	GoldPoint Partners Select Manager Fund V GenPar, L.P.	01/14/2021			5,464,039		0.142
000000-00-0	1404LP Apogem Secondary Fund VII, LP	Wilmington	DE	ASF VII GP, LLC	03/24/2025	3	33,728,571			0.148
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated							33,728,571	12,304,778		XXX
878091-BF-3	10370A Teachers Insurance & Annuity Association Surplus Note - 2 (878091BF3)	New York	NY		12/28/2017			7,364,193		0.020
668138-AA-8	10610A Northwestern Mutual Life Surplus Note (668138AA8)	Milwaukee	WI		11/30/2025		7,933,582			0.000
668138-AC-4	11310A Northwestern Mutual Surplus Note (668138AC4)	Milwaukee	WI		09/20/2019			3,640,384		0.051
575767-AQ-1	11610A Massachusetts Mutual Life Insurance (575767AQ1)	Springfield	MA	Massachusetts Mutual Life Insurance	04/13/2020			6,029,100		0.017
878091-BG-1	11680A Teachers Insurance & Annuity Association Surplus Note - 3 (878091BG1)	New York	NY		05/07/2020			7,630,925		0.008
668138-AE-0	12110A Northwestern Mutual Surplus Note (668138AE0)	Milwaukee	WI		03/22/2021			2,005,860		0.017
575767-AR-9	12500A Massachusetts Mutual Life Insurance (575767AR9)	Springfield	MA	Massachusetts Mutual Life Insurance	11/23/2021			4,254,272		0.013
575767-AT-5	13490A Massachusetts Mutual Life Insurance Company (575767AT5)	Springfield	MA	Massachusetts Mutual Life Insurance	11/30/2022			4,849,804		0.039
401378-AB-0	13930A GUARDIAN LIFE INSURANCE CO OF AMERICA (401378AB0)	New York	NY	GUARDIAN LIFE INSURANCE CO OF AMERICA	09/30/2023			11,398,059		0.671
668138-AF-7	15150A NORTHWESTERN MUTUAL LIFE INSURANCE (668138AF7)	Milwaukee	WI		05/31/2025		13,094,965			0.000
2799999. Surplus notes - unaffiliated							21,028,547	47,172,597		XXX
064159-8V-1	14670A Bank of Nova Scotia (0641598V1)	Toronto	CAN		01/01/2025		2,120,000			0.000
05565A-5R-0	14680A BNP Paribas SA (05565A5R0)	Paris	FRA		01/01/2025		12,293,555			0.000
05602X-DJ-4	14690A BNP Paribas SA (05602XDJ4)	Paris	FRA		01/01/2025		11,951,988			0.000
606822-DD-3	14720A MITSUBISHI UFJ FINANCIAL GROUP (606822DD3)	Japan	JPN		01/01/2025		2,580,000			0.000
902613-BE-7	14750A UBS GROUP AG (902613BE7)	Switzerland	CHE		01/01/2025		5,000,000			0.000
225401-BJ-6	15020A UBS GROUP AG (225401BJ6)	Switzerland	CHE		04/29/2025		10,000,000			0.000
902613-BS-6	15370A UBS GROUP AG (902613BS6)	Zurich	CHE		07/31/2025		6,500,000			0.000
05602X-QQ-4	15380A BNP PARIBAS SA (05602XQQ4)	Paris	FRA		06/23/2025		15,610,000			0.000
780082-AV-5	15400A Royal Bank of Canada (780082AV5)	Toronto	CAN		08/31/2025		6,628,020			0.000
06368L-8V-1	15410A Bank of Montreal Holding Inc (06368L8V1)	Canada	CAN		08/31/2025		8,859,924			0.000
018820-AE-0	15420A ALLIANZ SE (018820AE0)	Munich	DEU		08/31/2025		10,004,364			0.000
89116C-4H-7	15480A TORONTO-DOMINION BANK/THE (89116C4H7)	Toronto	CAN		09/23/2025		6,359,436			0.000
780082-AY-9	15490A ROYAL BANK OF CANADA (780082AY9)	Toronto	CAN		09/23/2025		10,000,000			0.000
06419G-EE-2	15580A Bank of Nova Scotia (06419GEE2)	Toronto	CAN		10/31/2025		5,600,000			0.000
2999999. Capital notes - unaffiliated							113,507,287			XXX
000000-00-0	14930A DEFEASANCE OF 299 PARK AVE (3730764)	New York	NY		03/01/2025		39,436,653			0.688
000000-00-0	14940A DEFEASANCE OF 299 PARK AVE (3731369)	New York	NY		03/01/2025		17,383,361			0.695
3199999. Collateral loans - unaffiliated							56,820,014			XXX
000000-00-0	0477LP PNC MultiFamily Cap. Inst. Fund XXXIV LP	Portland	OR	PNC MultiFamily Capital Fund XXXIV LLC	12/20/2006			(229,688)		0.000
000000-00-0	0520LP Enterprise Housing Partners XV, LP	Columbia	MD	Enterprise Community Investment, Inc.	12/27/2007			(10,125)		0.000
000000-00-0	0554LP Enterprise Housing Partners XVIII LP	Columbia	MD	Enterprise Community Investment, Inc.	02/28/2009			(234,732)		0.196
000000-00-0	1357LP R4 Housing Partners XIX Acquisition LP	Dover	DE	RHP Manager LLC	01/13/2023			(100)		0.079
000000-00-0	1445LP AC 2024 NMTC Investor, LLC	New Orleans	LA	Advantage Capital Parners LLC	10/15/2024			63,414,988		0.891
000000-00-0	1451LP CREA Corporate Tax Credit Fund 110, LP	Indianapolis	IN	CREA GP CTC 110, LLC	02/14/2025		16,165,000			0.177
000000-00-0	1520LP AC 2025 NMTC Investor, LLC	New Orleans	LA	Advantage Capital Parners LLC	07/08/2025		5,346,000			0.891
000000-00-0	1552LP PNC LIHTC Fund 100	Wilmington	DE	PNC LIHTC Fund 100MM, LLC	12/17/2025		35,000,000			0.207
000000-00-0	1555LP R4 Housing Partners 25 LP	Wilmington	DE	RHP XXV GP LLC	12/17/2025		35,000,000			0.148
000000-00-0	1556LP Enterprise Housing Partners 48 LP	Maryland	DE	EHP 48 GP, LLC	11/18/2025		32,689,383			1.000
3799999. Qualifying federal tax credit investments - unaffiliated							124,200,383	62,940,342		XXX

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1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	0586LP PTC Acquisitions, LLC	Wilmington	DE		09/15/2010			(8,700)		0.550
3899999. Qualifying federal tax credit investments - affiliated								(8,700)		XXX
000000-00-0	0857LP Longspur Wind, LLC	Wilmington	DE	Longspur Wind Holdings, LLC	06/10/2015	3		2,661,714		0.118
000000-00-0	1130LP Grady Energy Holdings LLC	Wilmington	DE	Grady B Member LLC	09/26/2019			1,328,311		0.150
4199999. All other tax credit investments - unaffiliated								3,990,025		XXX
55293M-AC-5	13700A MCF CLO LLC MCFCL 23-1 (55293MAC5)	St. Helier	JEY		03/31/2023			91,532		1.000
55280H-10-7	15590A MCF CLO LLC MCFCL_14 (55280H107)	Wilmington	DE		10/31/2025		1,511,917			0.000
4599999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							1,511,917	91,532		XXX
000000-00-0	1280LP Tetragon Credit Income IV (Onshore Feeder) L.P.	Grand Cayman	CYM	Tetragon Credit Income Partners IV Ltd.	03/28/2022			1,298,784		0.360
4899999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated								1,298,784		XXX
000000-00-0	0992GP MCF CLO V LLC	Wilmington	DE		03/16/2017			1,645		0.050
000000-00-0	1264LP GPP Private Debt V RS LP	Wilmington	DE	GoldPoint Partners Private Debt V GenPar, LP	01/01/2022	2		213,872		0.021
000000-00-0	1530LP Apogem Senior Direct Lending RNF LP	Wilmington	DE	Apogem Senior Direct Lending Fund GP LLC	07/25/2025		22,471,511			0.150
4999999. Residual tranches or interests with underlying assets having characteristics of common stock - affiliated							22,471,511	215,517		XXX
000000-00-0	1317LP Gryphon Junior Capital III Feeder Fund, L.P	Wilmington	DE	Gryphon Junior Capital GP III, L.P.	12/14/2023	2		1,698,308		0.103
83409W-AF-9	13630A SOL VIRTUS NOTE ISSUER SPV 2022-1 Funded (83409WAF9)	Wilmington	DE		01/01/2023			121,409		0.510
92261L-AE-4	13880A VELOX LIBRI SPV 2023 (92261LAE4)	New York	NY		08/31/2023			15,500,441		0.486
80600H-AG-3	13890A SCANDERE SUPRA NOTE 2023 FUNDED(80600HAG3)	New York	NY		09/30/2023			74,430		0.430
000000-00-0	1400LP AQUATINE V (DELAWARE) LLC	Wilmington	DE		10/16/2023			436,988		0.227
745934-AG-4	14130A PUNCTUM VENDITIONIS 2023 FUNDED (745934AG4)	Wilmington	DE		12/31/2023			67,402,201		0.513
83411*-AF-6	14320A SOL TESSELLATUS SPV 24-1 FUNDED (83411*AF6)	Wilmington	DE		06/30/2024			7,823,623		0.428
22671M-AD-5	14380A CRISPI VEHICULUM SPV 2024 FUNDED (22671MAD5)	Wilmington	DE		07/31/2024			4,955,288		0.424
80600H-AP-3	14530A SCANDERE SUPRA NOTE 2023 FUNDED(80600HAP3)	New York	NY		12/23/2024			8,233,400		0.430
73758*-AG-6	14890A POTENTIA LUDIS SPV LLC FUNDED (73758*AG6)	Wilmington	DE		03/19/2025		6,507,452			0.547
554298-AH-8	14900A MSP 2025-1 (554298AH8)	New York	NY		03/25/2025		5,694,482			0.475
BNL2BH-Z2-0	15080A CARLYLE INFRA CREDIT FUND RESIDUAL (BNL2BHZ20)	Wilmington	DE		04/22/2025		3,235,021			0.364
BNL2CM-VR-7	15210A OIC CREDIT OPPORTUNITIES FUND IV (BNL2CMVR7)	New York	NY		06/30/2025		4,695,613			0.500
BNL2D4-Z2-7	15220A BROOKFIELD INFRA DEBT FUND III (BNL2D4Z27)	Ridgefield Park	NJ		06/30/2025		2,936,595			0.500
14054*-AE-6	15230A CAPITALE HAM SPV 2025-1 FUNDED (14054*AE6)	New York	NY		06/30/2025		5,301,446			0.529
BNL2DT-8N-6	15350A TPG AG CSF III Structured Note L.P. (BNL2DT8N6)	Wilmington	DE		07/31/2025		4,500,000			0.000
80589B-AG-4	15500A SCANDERE SUPRA II 2025-1 FUNDED (80589BAG4)	New York	NY		09/23/2025		5,240,712			0.000
000000-00-0	1560LP Vista Credit Partners Fund IV-B, L.P.	Wilmington	DE	Vista Credit Partners Fund IV GP, LLC	12/04/2025		2,816,893			0.250
89238R-AC-1	15620A TPG AG ABC Structured Note II, LP (89238RAC1)	Wilmington	DE		11/30/2025		11,410,000			0.000
BNL2DX-58-3	15630A ISQ Global Infrastructure Credit Fund II (BNL2DX583)	Miami	FL		11/30/2025		723,623			0.000
92892D-AH-2	15770A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892DAH2)	Wilmington	DE		12/31/2025		149,991			0.000
BNL2DW-4D-5	15780A NUVEEN ENERGY & POWER INFRASTRUCTURE CRE (BNL2DW4D5)	Chicago	IL		12/31/2025		3,450,728			0.000
5499999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated							56,662,555	106,246,087		XXX
000000-00-0	14580A Flatiron CLO 32 LTD	New York	NY		02/27/2025		40,000,000			0.000
5799999. Any other class of assets - affiliated							40,000,000			XXX
6899999. Total - unaffiliated							620,295,065	829,108,209		XXX
6999999. Total - affiliated							326,470,415	529,957,925	(389,224,170)	XXX
7099999 - Totals							946,765,480	1,359,066,134	(389,224,170)	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
Y5821L-AA-0	14630A Max Square LTD (Y5821LAA0)	Uttar Pradesh	IND	Partial Disposal	01/01/2025	11/30/2025		328				328	(328)		4,193		4,193	4,193	347
Y6417F-AA-1	14640A Max Square Limited (Y6417FAA1)	Uttar Pradesh	IND	Partial Disposal	01/01/2025	11/30/2025									(27,753)		(27,753)	(27,753)	
0499999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation not assigned by the SVO - affiliated								328				328	(328)		(23,560)		(23,560)	(23,560)	347
55352N-AN-7	14770A MSCCG 2015-ALDR (55352NAN7)	Lynwood	WA	Full Disposal	01/01/2025	06/30/2025	14,448,478		33,769			33,769		14,482,247	14,482,247				263,466
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							14,448,478		33,769			33,769		14,482,247	14,482,247				263,466
000000-00-0	0274LP Berkshire Fund VI, LP	Boston	MA	Full Disposal	07/31/2002	12/16/2025													540,278
000000-00-0	0278LP Blackstone Capital Partners IV, LP	Wilmington	DE	Partial Disposal	01/31/2003	12/31/2025	(43,459)							(43,459)	(43,459)				
000000-00-0	0308LP Kaiser Ventures LLC	Dover	DE	Full Disposal	02/29/2004	01/07/2025													6,069
000000-00-0	0314LP GGC Investment Fund II, LP	Wilmington	DE	Full Disposal	05/25/2004	09/19/2025													244,908
000000-00-0	0429LP Ethos Private Equity Fund V	Jersey	JEY	Full Disposal	03/31/2006	10/10/2025													40,260
000000-00-0	0444LP TPG Partners V, L.P.	Wilmington	DE	Full Disposal	06/27/2006	03/31/2025	103,685	(103,685)		233				(233)	(233)				233
000000-00-0	0452LP ABRY Senior Equity II, LP	Wilmington	DE	Full Disposal	07/27/2006	03/31/2025	50,154	(50,154)	(18,287)			(68,441)		(18,287)	(18,287)				18,287
000000-00-0	0454LP Berkshire Fund VII, L.P.	Wilmington	DE	Partial Disposal	11/15/2006	12/16/2025	623,018	11,132				11,132		634,150	634,150				
000000-00-0	0463LP Tennenbaum Opportunities Fund V, LLC	Santa Monica	CA	Full Disposal	10/05/2006	04/28/2025	363,988							363,988	363,988				727,976
000000-00-0	0472LP Newbury Equity Partners, L.P.	Wilmington	DE	Partial Disposal	12/20/2006	09/05/2025	127,789	(7,059)		18,522		(25,581)		102,208	102,208				15,644
000000-00-0	0480LP TPG STAR, L.P.	Fort Worth	TX	Full Disposal	01/09/2007	12/31/2025	186,364			64,622		(64,622)		121,742	121,742				(57,458)
000000-00-0	0488LP Affinity Asia Pacific Fund III (No. 2), L.P.	Grand Cayman	CYM	Partial Disposal	03/21/2007	04/30/2025	(204,029)							(204,029)	(204,029)				
000000-00-0	0490LP Clearview Capital Fund II, L.P.	Old Greenwich	CT	Full Disposal	03/28/2007	03/28/2025													1,434
000000-00-0	0504LP United States Power Fund III, L.P.	Wilmington	DE	Partial Disposal	06/28/2007	03/31/2025	803,424	(232,583)				(232,583)		570,841	570,841				253,546
000000-00-0	0521LP EIG Energy Fund XIV, L.P.	Dover	DE	Full Disposal	11/26/2007	07/31/2025													1,964,000
000000-00-0	0526LP Bridgepoint Europe IV 'B' L.P.	Edinburgh	GBR	Partial Disposal	12/16/2008	07/23/2025	447,346	(2,680)		31,769		(34,449)	13,994	426,891	426,891				19,250
000000-00-0	0528LP FIMI Opportunity Fund IV, LP	Tel Aviv	ISR	Partial Disposal	01/11/2008	12/31/2024	20	42				42		62	62				
000000-00-0	0533LP ABRY Partners VI, L.P.	Wilmington	DE	Full Disposal	03/26/2008	07/31/2025	44,492	(11,264)	(13,080)	4,485		(28,829)		15,663	15,663				27,057
000000-00-0	0537LP TPG Partners VI, L.P.	Wilmington	DE	Partial Disposal	04/17/2008	12/30/2025	338,799			77,164		(77,164)		261,635	261,635				88,591
000000-00-0	0538LP SPC Partners IV, L.P.	Wilmington	DE	Partial Disposal	04/28/2008	12/19/2025	659,258			136,903		(136,903)		522,354	522,354				2
000000-00-0	0540LP Partners Group European Mezzanine 2008, L.P.	St. Peter Port	GGY	Partial Disposal	07/01/2008	12/23/2025	1,189,156	151,037				151,037	51,297	1,391,490	1,391,490				25,074
000000-00-0	0542LP TPF II, L.P.	Wilmington	DE	Full Disposal	10/22/2008	12/31/2025	198,319	(179,847)				(179,847)		18,472	18,472				197,370
000000-00-0	0546LP Blackstone Capital Partners VI L.P.	Wilmington	DE	Partial Disposal	01/24/2011	12/31/2025	2,869,897	(19,924)	(6,394)	132,416		(158,733)		2,711,164	2,711,164				261,950
000000-00-0	0548LP Welsh Carson Anderson & Stowe XI, L.P.	Wilmington	DE	Full Disposal	02/10/2009	12/31/2025	134,437	(3,441)				(3,441)		130,996	130,996				(20,499)
000000-00-0	0570LP Newbury Equity Partners II, L.P.	Wilmington	DE	Partial Disposal	02/04/2010	12/05/2025	58,736	(3,709)		5,292		(9,001)		49,735	49,735				8,424
000000-00-0	0571LP MML Capital Partners Fund V, L.P.	Jersey	JEY	Partial Disposal	12/16/2009	10/16/2025	19,350	(832)		1,321		(2,154)	2,070	19,267	19,267				
000000-00-0	0572LP Wellspring Capital Partners V, L.P.	Dover	DE	Partial Disposal	07/01/2011	11/25/2025	1,447,981	(242,715)				(242,715)		1,205,266	1,205,266				
000000-00-0	0579LP ABRY Senior Equity III, L.P.	Wilmington	DE	Full Disposal	08/09/2010	05/31/2025	178,223	(23,802)		76,440		(100,241)		77,982	77,982				99,658
000000-00-0	0580LP CapStreet III, L.P.	Wilmington	DE	Full Disposal	05/19/2010	05/31/2025	41,474	(41,474)	52,437			10,963		52,437	52,437				(52,437)
000000-00-0	0585LP Tennenbaum Opportunities Fund VI, LLC	Santa Monica	CA	Full Disposal	10/28/2010	03/31/2025	101,594	(101,594)		2		(101,596)		(2)	(2)				2
000000-00-0	0593LP Montagu IV, L.P.	Edinburgh	GBR	Partial Disposal	02/22/2011	04/15/2025	562,190	(3,608)	(16,073)	142,083		(161,764)	5,518	405,945	405,945				54,328
000000-00-0	0594LP Centerbridge Capital Partners II, LP	Wilmington	DE	Partial Disposal	05/09/2011	09/30/2025	9,339	1,882				1,882		11,221	11,221				916
000000-00-0	0597LP Energy Fund XV, L.P.	Wilmington	DE	Partial Disposal	03/07/2011	09/30/2025	910,539	91,263		129,334		(38,071)		872,468	872,468				80,385
000000-00-0	0602LP Berkshire Fund VIII, L.P.	Wilmington	DE	Partial Disposal	08/25/2011	12/16/2025	2,053,498			532,257		(532,257)		1,521,240	1,521,240				105,330
000000-00-0	0613LP Vestar Capital Partners VI, L.P.	Grand Cayman	CYM	Partial Disposal	04/02/2012	11/19/2025	2,947,023	(222,472)	(12,758)	896,984		(1,132,214)		1,814,808	1,814,808				840,570
000000-00-0	0619LP BC European Capital IX, L.P.	London	GBR	Partial Disposal	10/06/2011	11/18/2025	433,113	(6,921)				(6,921)	22,623	448,815	448,815				100,433
000000-00-0	0623LP Green Equity Investors VI, L.P.	Dover	DE	Partial Disposal	11/30/2012	12/31/2025	20,805,183	(5,160,551)	(41,896)			(5,202,448)		15,602,735	15,602,735				4,909,569
000000-00-0	0636LP Aquiline Financial Services Fund, II L.P.	George Town	CYM	Full Disposal	01/30/2012	12/11/2024	447,813		(809,200)			(809,200)		(361,387)	(361,387)				361,387
000000-00-0	0644LP Fifth Cinven Fund (No. 1)	St. Peter Port	GGY	Partial Disposal	08/28/2012	12/19/2025	3,131,506	(377,264)		111,187		(488,452)	108,178	2,751,232	2,751,232				18,907
000000-00-0	0675LP Spectrum Investments Partners, LP	Dover	DE	Partial Disposal	06/28/2013	01/10/2025	214,430	(23,238)		67,299		(90,537)		123,893	123,893				
000000-00-0	0682LP Drawbridge Special Opportunities Fund, LP	Dover	DE	Full Disposal	05/30/2013	12/15/2025													213
000000-00-0	0699LP Partners Group Secondary 2011, L.P.	Guernsey	GGY	Partial Disposal	06/18/2012	06/30/2025	958,088	(9,325)		244,882		(254,207)		703,882	703,882				119,111

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	0705LP Blackstone Energy Partners, L.P.	New Castle	DE	Partial Disposal	07/30/2012	11/13/2025	1,292,955	104,369	(1,376)			102,994		1,395,949	1,395,949				215,153
000000-00-0	0708LP FIMI Opportunity V, L.P.	Wilmington	DE	Partial Disposal	08/27/2012	10/16/2025	418,286	233,256				233,256		651,542	651,542				214,623
000000-00-0	0712LP ACON Equity Partners 3.5, L.P.	Dover	DE	Partial Disposal	10/09/2012	03/31/2025	521,127	(40,170)				(40,170)		480,957	480,957				
000000-00-0	0715LP ABRY Senior Equity IV, L.P.	Dover	DE	Partial Disposal	11/01/2012	09/17/2025	15,493	1,353	(372)	506		476		15,969	15,969				894
000000-00-0	0732LP White Deer Energy LP II	Houston	TX	Partial Disposal	03/22/2013	12/11/2025	1,554,092		(12,441)	552,221		(564,662)		989,430	989,430				450,893
000000-00-0	0733LP Formation 8 Partners I, LP	Palo Alto	CA	Partial Disposal	04/19/2013	03/28/2025	477,719	(19,383)				(19,383)		458,335	458,335				2,689
000000-00-0	0740LP Water Street Healthcare Partners III, LP	Wilmington	DE	Partial Disposal	04/19/2013	07/31/2025	2,496	(278)	(22)			(299)		2,197	2,197				8
000000-00-0	0741LP TorQuest Partners Fund III, L.P.	Toronto	CAN	Partial Disposal	04/30/2013	09/12/2025	53,433	372	(429)	1,189		(1,246)	496	52,682	52,682				3,892
000000-00-0	0742LP Trilantic Capital Partners V North America, L.P.	Wilmington	DE	Partial Disposal	05/01/2013	12/16/2025	2,989,352	(54,187)	(37,115)	287,283		(378,586)		2,610,766	2,610,766				295,588
000000-00-0	0744LP AAC Capital Benelux Fund III	Amsterdam	NLD	Partial Disposal	05/16/2013	03/24/2025	12,440	9,259	(503)			8,756	1,856	23,052	23,052				
000000-00-0	0752LP Vanterra Select Partners, LP	Wilmington	DE	Partial Disposal	07/10/2013	12/19/2025	6,185,939	(76,303)	(118,153)	529,194		(723,650)		5,462,289	5,462,289				505,848
000000-00-0	0755LP EQT Mid Market (No.2) Feeder Limited Partnership	Edinburgh	GBR	Partial Disposal	07/24/2013	10/31/2025	(30,133)							(30,133)	(30,133)				
268598-10-5	0760LP EIG Energy Fund XVI, L.P.	Wilmington	DE	Partial Disposal	09/23/2013	08/21/2025	1,408,418	4,137	(1,222)	121,485		(118,570)		1,289,848	1,289,848				4,484
000000-00-0	0778LP Olympus Growth Fund VI, L.P.	Dover	DE	Partial Disposal	01/21/2014	11/25/2025	176,544	(19,543)	(151)			(19,694)		156,850	156,850				13,913
000000-00-0	0779LP Clayton, Dubilier & Rice Fund IX, L.P.	George Town	CYM	Partial Disposal	01/23/2014	12/10/2025	788,644	(167,286)	(1,552)			(168,837)		619,807	619,807				114,259
000000-00-0	0780LP Castlelake III, L.P.	Wilmington	DE	Partial Disposal	01/24/2014	12/31/2025	3,489,980	(1,006,605)				(1,006,605)		2,483,375	2,483,375				924,254
000000-00-0	0781LP GenNx360 Capital Partners II, L.P.	Dover	DE	Partial Disposal	01/28/2014	02/21/2025	48,824	(9,621)	(235)			(9,856)		38,968	38,968				
000000-00-0	0783LP CapVest Private Equity III, L.P.	St. Helier	JEY	Full Disposal	01/29/2014	10/31/2025	4,224,510			1,046,124		(1,046,124)	(4,125,607)	(947,222)	(947,222)				2,564,772
G6897#-10-2	0784LP Partners Group Direct Mezzanine 2013, L.P. Inc	St. Peter Port	GGY	Partial Disposal	02/24/2014	12/18/2025	872,070	10,853		45,367		(34,514)	19,011	856,567	856,567				62,495
000000-00-0	0787LP RRE VENTURES VI, L.P.	Dover	DE	Partial Disposal	05/28/2014	11/20/2025	(105,684)							(105,684)	(105,684)				
000000-00-0	0795LP BP Natural Gas Opportunity Partners, L.P.	New Castle	DE	Partial Disposal	05/01/2014	09/04/2025	(2,616)							(2,616)	(2,616)				
000000-00-0	0803LP ACON Latin America Opportunities Fund IV, L.P	Washington	DC	Partial Disposal	07/03/2014	10/30/2025	2,371,773	(16,509)	(44)			(16,553)		2,355,220	2,355,220				69,410
000000-00-0	0804LP Montauk TriGuard Fund VI L.P.	Dover	DE	Partial Disposal	07/01/2014	12/31/2025	241,483	(36,956)				(36,956)		204,526	204,526				44,397
000000-00-0	0805LP Odyssey Investment Partners Fund V, LP.	Dover	DE	Partial Disposal	07/07/2014	12/05/2025	4,443,465	(1,037,904)	(18,707)			(1,056,611)		3,386,854	3,386,854				1,682,733
000000-00-0	0806LP Bridge Growth Partners, LP	George Town	CYM	Partial Disposal	07/15/2014	10/31/2025	(105,931)							(105,931)	(105,931)				
000000-00-0	0809LP Consonance Private Equity, LP.	Dover	DE	Partial Disposal	08/07/2014	12/23/2025	5,617,619	(1,827,232)	(18,395)			(1,845,627)		3,771,992	3,771,992				2,854,078
000000-00-0	0815LP Formation 8 Partners II, LP	Palo Alto	CA	Partial Disposal	11/12/2014	02/11/2025	449,146	(69,131)				(69,131)		380,015	380,015				5,415
000000-00-0	0826LP Vanterra Secondaries, LP	Dover	DE	Partial Disposal	12/03/2014	08/29/2025	3,363,106	(351,082)	(34,901)			(385,983)		2,977,123	2,977,123				85,266
000000-00-0	0840LP Exponent III, L.P.	London	GBR	Partial Disposal	02/18/2015	12/23/2025	898,984	(141,261)	(5,730)			(146,991)	2,798	754,791	754,791				8,225
000000-00-0	0843LP AMPLIFY PARTNERS II, L.P.	Menlo Park	CA	Partial Disposal	03/17/2015	09/30/2025	8,954	(2,362)				(2,362)		6,592	6,592				1,207
000000-00-0	0848LP Blackstone Energy Partners II, L.P.	Wilmington	DE	Partial Disposal	04/20/2015	12/30/2025	1,903,591	(49,774)	(18,962)			(68,736)		1,834,855	1,834,855				171,632
000000-00-0	0849LP ABRY Partners VIII, L.P.	Boston	MA	Partial Disposal	05/05/2015	12/16/2025	2,365,397	(213,658)	(22,367)			(236,025)		2,129,372	2,129,372				414,778
000000-00-0	0853LP Centerbridge Capital Partners III, L.P.	Wilmington	DE	Partial Disposal	05/21/2015	11/17/2025	4,245,685	(846,748)	(25,357)			(872,105)		3,373,580	3,373,580				291,660
000000-00-0	0858LP Avenue Europe Special Situations Fund III	Wilmington	DE	Partial Disposal	06/19/2015	03/06/2025	2,064,059	(742,031)				(742,031)		1,322,028	1,322,028				
000000-00-0	0864LP Rhone Partners V L.P.	Wilmington	DE	Partial Disposal	07/16/2015	07/11/2025	6,562,663	584,906	(54,652)			530,254	380,510	7,473,427	7,473,427				24,583
000000-00-0	0873LP Kelso Investment Associates IX, LP	Dover	DE	Partial Disposal	09/24/2015	11/12/2025	750,250	(181,393)	(3,850)			(185,243)		565,007	565,007				128,474
000000-00-0	0879LP ParkerGale Capital, LP	Dover	DE	Partial Disposal	10/05/2015	05/29/2025	128,701	2,662	(2,152)			510		129,211	129,211				7,689
000000-00-0	0882LP Sverica Capital Partners IV LP	Wilmington	DE	Partial Disposal	10/13/2015	08/28/2025	565,574	(45,712)				(45,712)		519,862	519,862				26,459
000000-00-0	0885LP Castlelake IV	Wilmington	DE	Partial Disposal	12/09/2015	12/31/2025	9,847,686	(1,194,785)	(3,985)			(1,198,770)		8,648,916	8,648,916				888,832
000000-00-0	0894LP EQT VII, LP	Stockholm	SWE	Partial Disposal	01/08/2016	10/31/2025	3,535,844	(206,848)	(29,341)	621,645		(857,834)	125,462	2,803,472	2,803,472				872,920
000000-00-0	0902LP TPG Growth III (A), L.P.	Wilmington	DE	Partial Disposal	01/22/2016	12/12/2025	1,532,898	88,837	(13,952)	250,397		(175,512)		1,357,386	1,357,386				111,951
000000-00-0	0909LP Investindustrial VI LP	London	GBR	Partial Disposal	05/24/2016	07/14/2025	267,955	(33,421)	(5,743)			(39,164)	9,891	238,681	238,681				
000000-00-0	0918LP Dawson Portfolio Finance 1 LP	Wilmington	DE	Partial Disposal	04/01/2016	10/31/2025	149,413	370	(2,489)	21,751		(23,871)		125,542	125,542				11,293
000000-00-0	0930LP BP Natural Gas Opportunity Partners, LP (Special)	New Castle	DE	Partial Disposal	05/06/2016	09/30/2025	4,039	(1,676)				(1,676)		2,363	2,363				4,058
000000-00-0	0935LP Greenstone Resources II L.P.	Guernsey	GGY	Partial Disposal	06/08/2016	11/21/2025	226,675	600,012	(6,175)	367,417		226,419		453,095	453,095				30,779
000000-00-0	0936LP ABRY Partners Heritage I, L.P.	Dover	DE	Partial Disposal	07/01/2016	08/28/2025	40,709	22,469	(835)			21,633		62,342	62,342				1,542

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	0938LP FIMI Opportunity VI, L.P.	Wilmington	DE	Partial Disposal	07/22/2016	12/30/2025	534,042	107,164				107,164		641,206	641,206				90,596
000000-00-0	0954LP Luxor Capital Partners Liquidating SPV, LLC	Grand Cayman	CYM	Partial Disposal	07/01/2016	08/07/2025	47,377	4,964				4,964		52,341	52,341				
000000-00-0	0957LP Montauk TriGuard Fund VII, L.P.	Wilmington	DE	Partial Disposal	09/12/2016	12/30/2025	540,976	3,993				3,993		544,969	544,969				
000000-00-0	0958LP TorQuest Partners Fund IV, L.P.	Toronto	CAN	Partial Disposal	09/01/2016	07/10/2025	42,679	(11,195)	(956)			(12,152)	(218)	30,310	30,310				1,286
000000-00-0	0960LP Falfurrias Capital Partners III, LP	Wilmington	DE	Partial Disposal	08/18/2016	07/31/2025	657,092	(305,811)	(149)			(305,961)		351,132	351,132				255,143
000000-00-0	0963LP Excellere Capital Fund III, L.P.	Wilmington	DE	Partial Disposal	10/03/2016	08/08/2025	404,651	(38,597)	(1,295)			(39,891)		364,759	364,759				6,469
000000-00-0	0965LP A&M Capital Partners Opportunities Fund, LP	Wilmington	DE	Partial Disposal	10/21/2016	11/24/2025	5,727,413	(1,062,553)				(1,062,553)		4,664,859	4,664,859				852,337
000000-00-0	0966GP A&M Capital Opportunities-GP, L.P.	Wilmington	DE	Full Disposal	10/21/2016	10/31/2025	107,150	(72,018)		77,297		(149,315)		(42,165)	(42,165)				42,165
000000-00-0	0967LP Blackstone Capital Partners VII L.P.	Wilmington	DE	Partial Disposal	10/17/2016	12/24/2025	3,643,310	(46,300)	(29,885)			(76,186)		3,567,124	3,567,124				389,390
000000-00-0	0971LP Newstone Capital Partners III, L.P.	Wilmington	DE	Partial Disposal	11/09/2016	12/03/2025	3,658,281	191,405	(5,580)			185,825		3,844,106	3,844,106				(313,707)
000000-00-0	0972LP ABRY Senior Equity V, L.P.	Dover	DE	Partial Disposal	11/21/2016	09/26/2025	1,750,341	(47,921)	(26,313)			(74,234)		1,676,107	1,676,107				255,395
000000-00-0	0977LP ACON Equity Partners IV, L.P.	Dover	DE	Partial Disposal	12/28/2016	05/08/2025	4,486,631	(575,955)				(575,955)		3,910,676	3,910,676				
000000-00-0	0981LP LNK Partners III, L.P.	Dover	DE	Partial Disposal	01/17/2017	11/04/2025	866	91	(3)			87		953	953				2
000000-00-0	0983GP Stone Ridge Holdings Group LLC	Wilmington	DE	Partial Disposal	01/03/2017	01/09/2025	6,712,572	2,837,174				2,837,174		9,549,746	9,549,746				
000000-00-0	0987LP Trident VII LP	Grand Cayman	CYM	Partial Disposal	12/18/2017	12/12/2025	1,829,737	(32,818)	(1,166)			(33,984)		1,795,753	1,795,753				211,285
000000-00-0	0988LP Berkshire Fund IX, L.P.	Wilmington	DE	Partial Disposal	03/03/2017	12/30/2025	101,455	3,077	(664)			2,412		103,867	103,867				3,865
000000-00-0	1002LP Sixth Cinven fund (No. 3) Limited Partnership	St. Peter Port	GGY	Partial Disposal	05/25/2017	12/19/2025	4,364,121	(835,252)	(13,530)			(848,781)	133,845	3,649,184	3,649,184				1,118,039
000000-00-0	1005LP RRE Leaders II LP	Wilmington	DE	Partial Disposal	04/22/2020	11/18/2025	(430,453)							(430,453)	(430,453)				
000000-00-0	1006LP Oak HC/FT Partners II LP	Wilmington	DE	Partial Disposal	10/05/2017	09/10/2025	602,422	(14,156)				(14,156)		588,266	588,266				65,649
000000-00-0	1011LP Oak Hill Capital Partners IV, L.P.	New York	NY	Partial Disposal	07/28/2017	10/31/2025	2,724,131	1,056,277	(23,073)	1,971,575		(938,371)		1,785,760	1,785,760				1,047,656
000000-00-0	1012LP Aquiline Technology Growth Fund LP	Grand Cayman	CYM	Partial Disposal	07/26/2017	02/26/2025	127,697	7,952	(3,439)			4,513		132,210	132,210				124
000000-00-0	1015LP Mountaingate Capital Fund I, LP	Wilmington	DE	Partial Disposal	07/27/2017	08/21/2025	830,801	79,793	(11,277)			68,517		899,318	899,318				26,830
000000-00-0	1018LP EQT Mid Market Europe II	Edinburgh	GBR	Partial Disposal	08/11/2017	07/21/2025	126,321	23,357	(1,528)			21,829	8,098	156,248	156,248				2,081
000000-00-0	1021LP Incline Equity Partners IV, LP	Wilmington	DE	Partial Disposal	08/15/2017	10/07/2025	6,374,581	718,710	(85,673)			633,037		7,007,618	7,007,618				(283,049)
000000-00-0	1023GP Avenue Asia Special Situations Fund V-GP, LP	George Town	CYM	Partial Disposal	08/31/2017	12/10/2025	23,682	79		10,343		(10,264)		13,418	13,418				
000000-00-0	1023LP Avenue Asia Special Situations Fund V, L.P.	George Town	CYM	Partial Disposal	08/30/2017	12/10/2025	657,602	(141)				(141)		657,461	657,461				
000000-00-0	1031LP SPC Partners VI, L.P.	Wilmington	DE	Partial Disposal	11/16/2017	12/30/2025	1,817,119	321,056	(19,437)			301,619		2,118,738	2,118,738				77,098
000000-00-0	1043LP Castlelake V, L.P.	Wilmington	DE	Partial Disposal	02/15/2018	12/31/2025	7,160,951	(490,051)				(490,051)		6,670,900	6,670,900				348,844
000000-00-0	1046LP New 2nd Capital Fund I, L.P.	Wilmington	DE	Partial Disposal	02/15/2018	12/29/2025	345,392	(52,654)	(1,523)			(54,177)		291,215	291,215				21,066
000000-00-0	1049LP Clayton, Dubilier & Rice Fund X, L.P.	George Town	CYM	Partial Disposal	03/27/2018	12/29/2025	1,659,797	(60,859)	(11,765)			(72,624)		1,587,173	1,587,173				30,646
000000-00-0	1050LP EIG Energy Fund XVII, L.P.	Wilmington	DE	Partial Disposal	03/29/2018	12/30/2025	715,560	288,788	(7,461)	282,421		(1,094)		714,466	714,466				51,433
000000-00-0	1051LP Vestar Capital Partners VII, LP	Grand Cayman	CYM	Partial Disposal	04/02/2018	12/17/2025	5,282,090	(431,716)	(68,644)			(500,360)		4,781,730	4,781,730				577,011
000000-00-0	1057LP Wellspring Capital Partners VI, L.P.	Dover	DE	Partial Disposal	04/27/2018	03/28/2025	5,362,640	(263,991)	(55,991)			(319,982)		5,042,658	5,042,658				25,624
000000-00-0	1062LP Frontenac XI Private Capital Limited Partnership	Wilmington	DE	Partial Disposal	04/17/2018	12/24/2025	2,317,440	(523,340)				(523,340)		1,794,100	1,794,100				626,697
000000-00-0	1063LP Trilantic Capital Partners VI (North America) L.P.	Dover	DE	Partial Disposal	05/30/2018	11/26/2025	2,253,150	(172,481)	(42,405)			(214,886)		2,038,264	2,038,264				27,828
000000-00-0	1069LP Searchlight CST Co-Invest Partners B, L.P.	Wilmington	DE	Full Disposal	10/01/2020	12/09/2025													15,294
000000-00-0	1074LP EQT VIII (No.2) SCSp	St. Peter Port	GGY	Partial Disposal	08/10/2018	12/23/2025	9,383,399	(255,596)	(107,551)			(363,147)	775,427	9,795,679	9,795,679				2,064,823
000000-00-0	1077LP Nyca Investment Fund III, L.P.	Wilmington	DE	Partial Disposal	08/03/2018	09/24/2025	719,136	127,817				127,817		846,953	846,953				
000000-00-0	1079LP Gryphon Partners V, L.P.	Wilmington	DE	Partial Disposal	08/29/2018	11/06/2025	6,242,427	(149,980)				(149,980)		6,092,447	6,092,447				848,029
000000-00-0	1080LP A&M Capital Europe, LP	Grand Cayman	CYM	Partial Disposal	08/30/2018	10/23/2025	1,904,039	216,749	(48,326)			168,423	141,262	2,213,724	2,213,724				94,936
000000-00-0	1081LP Goldcrest Capital II-A, LP	Wilmington	DE	Partial Disposal	08/31/2018	04/29/2025	(24,429)	2,713,416				2,713,416		2,688,987	2,688,987				
000000-00-0	1085LP Dawson Portfolio Finance 2, LP	Wilmington	DE	Partial Disposal	09/21/2018	12/29/2025	1,750,519	29,852	(19,829)			10,023		1,760,542	1,760,542				79,491
000000-00-0	1086LP Palladium Equity Partners V, L.P.	Wilmington	DE	Partial Disposal	09/28/2018	12/18/2025	352,919	57,431	(3,345)			54,086		407,005	407,005				3,637
000000-00-0	1091LP GenNx360 Capital Partners III, L.P.	Wilmington	DE	Partial Disposal	10/30/2018	12/29/2025	664,501	(120,199)				(120,199)		544,302	544,302				118,880
000000-00-0	1094LP NCP Fund I, LP	Wilmington	DE	Partial Disposal	11/13/2018	11/21/2025	51,328	9,051	(746)			8,306		59,634	59,634				619

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	1095LP Bain Capital Venture Fund 2019, L.P.	George Town	CYM	Partial Disposal	11/27/2018	12/05/2025	247,739	18,807				18,807		266,546	266,546				17,104
000000-00-0	1096LP Kelso Investment Associates X, L.P.	Wilmington	DE	Partial Disposal	12/13/2018	12/17/2025	7,876,919	(390,704)	(47,915)			(438,619)		7,438,300	7,438,300				735,086
000000-00-0	1097LP Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Partial Disposal	12/13/2018	08/01/2025	2,248,762	(88,165)	(8,235)			(96,399)		2,152,363	2,152,363				194,867
000000-00-0	1100LP Windjammer Senior Equity Fund V, L.P.	Wilmington	DE	Partial Disposal	12/28/2018	12/18/2025	6,644,793	(199,240)	(34,037)			(233,277)		6,411,516	6,411,516				1,479,025
000000-00-0	1101LP Gallant Capital Partners I, L.P.	Wilmington	DE	Partial Disposal	12/28/2018	09/19/2025	1,515,518	(93,677)	(4,378)			(98,055)		1,417,463	1,417,463				106,558
000000-00-0	1103LP Flybridge Capital Partner V, L.P.	Wilmington	DE	Partial Disposal	02/08/2019	12/12/2025	513,313	(81,069)				(81,069)		432,244	432,244				24,577
000000-00-0	1106LP Gainline Equity Fund LP	Wilmington	DE	Partial Disposal	02/26/2019	12/23/2025	583,498	182,692				182,692		766,190	766,190				
000000-00-0	1108LP Exponent Private Equity Partners IV, LP	Edinburgh	GBR	Partial Disposal	03/14/2019	08/27/2025	161,372	69,818	(2,810)			67,008	(388)	227,992	227,992				8
000000-00-0	1109LP Welsh, Carson, Anderson & Stowe XIII, L.P.	Wilmington	DE	Partial Disposal	03/14/2019	12/31/2025	2,103,770	175,153	(19,697)			155,456		2,259,226	2,259,226				81,273
000000-00-0	1110LP MiddleGround Partners I, L.P.	Wilmington	DE	Partial Disposal	03/22/2019	12/30/2025	7,083,219	(855,862)	(7,797)			(863,659)		6,219,559	6,219,559				659,348
000000-00-0	1116LP BP Natural Gas Opportunity Partners II, L.P.	Dover	DE	Partial Disposal	06/07/2019	09/15/2025	753,044	350,459	(70,288)	223,572		56,599		809,644	809,644				5,785
000000-00-0	1121GP A&M Capital Europe-GP, LP	Grand Cayman	CYM	Partial Disposal	07/16/2019	10/23/2025	3,327	2,144	(3)			2,141	495	5,964	5,964				474
000000-00-0	1124GP A&M Capital-GP II, LP	Wilmington	DE	Partial Disposal	09/18/2019	08/06/2025	36,758	5,994				5,994		42,752	42,752				10,547
000000-00-0	1124LP A&M Capital Partners II, LP	Wilmington	DE	Partial Disposal	08/30/2019	08/01/2025	5,497,303	(836,737)	(14,454)			(851,191)		4,646,112	4,646,112				1,579,094
000000-00-0	1126LP PAI Europe VII	Luxembourg City	LUX	Partial Disposal	09/25/2019	10/22/2025	16,093,364	(1,591,396)	(79,322)			(1,670,718)	1,258,643	15,681,288	15,681,288				1,947,156
000000-00-0	1128LP Investindustrial VII, L.P.	London	GBR	Partial Disposal	09/16/2019	10/31/2025	1,945,580	191,051	(46,798)			144,253	107,467	2,197,301	2,197,301				491
000000-00-0	1140LP CapStreet V, L.P.	Wilmington	DE	Partial Disposal	12/19/2019	12/22/2025	1,316,633	(19,652)	(31,336)			(50,988)		1,265,645	1,265,645				411,970
000000-00-0	1141LP Aquiline Financial Services Fund IV L.P.	Dover	DE	Partial Disposal	12/20/2019	12/17/2025	3,260,923	65,792	(97,431)			(31,639)		3,229,284	3,229,284				624,492
000000-00-0	1144LP Brewer Lane Ventures Fund I, L.P.	Wilmington	DE	Partial Disposal	12/19/2019	01/28/2025	16,899,200	4,100,800				4,100,800		21,000,000	21,000,000				
000000-00-0	1150LP Arclight Energy Partners Fund VII LP	Wilmington	DE	Partial Disposal	02/21/2020	06/05/2025	1,047,192	524,488				524,488		1,571,680	1,571,680				136,024
000000-00-0	1154LP The Founders Fund VII, LP	Wilmington	DE	Partial Disposal	03/06/2020	04/17/2025	110,322	40,745				40,745		151,067	151,067				
000000-00-0	1155LP Oak Hill Capital Partners V, L.P.	Grand Cayman	CYM	Partial Disposal	12/21/2018	08/06/2025	3,873,855	154,500	(37,624)			116,876		3,990,731	3,990,731				267,994
000000-00-0	1156LP The Seventh Cinven Fund L.P.	St. Peter Port	GGY	Partial Disposal	04/07/2020	08/21/2025	3,139,648	(59,208)	(15,030)			(74,238)	130,726	3,196,136	3,196,136				227,624
000000-00-0	1157LP Jade Equity Investors, L.P.	Dover	DE	Partial Disposal	04/15/2020	12/24/2025	659,677	(95,868)	(957)			(96,826)		562,851	562,851				155,326
000000-00-0	1158LP Odyssey Investment Partners Fund VI, L.P.	Wilmington	DE	Partial Disposal	04/20/2020	12/18/2025	421,824	13,771	(9,173)			4,597		426,422	426,422				157,553
000000-00-0	1163LP TRIDENT VIII, L.P.	Grand Cayman	CYM	Partial Disposal	04/08/2020	12/23/2025	7,710,905	(167,152)	(61,699)			(228,851)		7,482,054	7,482,054				520,086
000000-00-0	1176GP Avenue Asia Capital Partners VI, LLC	Grand Cayman	CYM	Partial Disposal	09/28/2020	11/24/2025	115,976	15,426				15,426		131,402	131,402				1,382
000000-00-0	1176LP Avenue Asia Special Situation Fund VI, LP	Grand Cayman	CYM	Partial Disposal	09/28/2020	11/24/2025	4,381,922	174,414				174,414		4,556,336	4,556,336				
000000-00-0	1180LP Amplify Partners IV, L.P.	Wilmington	DE	Partial Disposal	10/15/2020	12/15/2025	140,487	225,066	(4,143)			220,923		361,410	361,410				10,858
000000-00-0	1181LP Green Equity Investors VIII, L.P.	Dover	DE	Partial Disposal	10/21/2020	12/19/2025	2,563,257	69,466	(15,185)			54,281		2,617,538	2,617,538				247,247
000000-00-0	1182LP CapVest Equity Partners IV SCSp	St. Helier	JEY	Partial Disposal	11/06/2020	07/16/2025	635,967	250,758	(7,668)			243,090	71,031	950,089	950,089				104,438
000000-00-0	1193LP Consonance Private Equity II, LP	Wilmington	DE	Partial Disposal	12/17/2020	12/24/2025	517,861	115,238	(21,583)			93,654		611,515	611,515				11,347
000000-00-0	1194LP Gryphon Partners VI, L.P.	Wilmington	DE	Partial Disposal	12/18/2020	09/04/2025	3,466	(81)	(50)			(131)		3,336	3,336				140
000000-00-0	1196LP KLC Fund I LP	Wilmington	DE	Partial Disposal	12/28/2020	05/02/2025	57,382	2,386	(148)			2,239		59,621	59,621				2,433
000000-00-0	1200LP CenterOak Equity Fund II, L.P.	Wilmington	DE	Partial Disposal	01/14/2021	12/10/2025	1,930,030	(50,953)	(12,044)			(62,997)		1,867,033	1,867,033				310,337
000000-00-0	1201LP PAI Mid-Market Fund SCSp	Luxembourg City	LUX	Partial Disposal	01/06/2021	08/14/2025	3,883,128	153,283	(138,361)			14,922	208,395	4,106,444	4,106,444				489,126
000000-00-0	1204LP EQT IX (No.2) USD SCSp	Luxembourg City	LUX	Partial Disposal	02/05/2021	10/15/2025	3,641,923	258,021	(49,311)			208,710		3,850,633	3,850,633				400,837
000000-00-0	1208LP Trill Impact (No.2) SCSp	Luxembourg City	LUX	Partial Disposal	03/22/2021	12/24/2025	428,732	6,081	(7,246)			(1,165)	43,336	470,903	470,903				33,401
000000-00-0	1210LP Avance Investment Partners, L.P.	Wilmington	DE	Partial Disposal	04/01/2021	09/30/2025	1,566,176	116,480	(75,996)			40,484		1,606,660	1,606,660				187,261
000000-00-0	1216LP Torquest Partners Fund (U.S.) V, L.P.	Toronto	CAN	Partial Disposal	06/16/2021	12/15/2025	999,706	182,951	(12,523)			170,428	(7,155)	1,162,979	1,162,979				22,184
000000-00-0	1218LP Centerbridge Capital Partners IV, L.P.	Wilmington	DE	Partial Disposal	12/06/2021	11/14/2025	1,103,856	2,643	(13,404)			(10,760)		1,093,096	1,093,096				49,159
000000-00-0	1222LP Incline Equity Partners V, L.P.	Wilmington	DE	Partial Disposal	06/11/2021	10/20/2025	7,330,852	459,544	(121,104)			338,440		7,669,292	7,669,292				(12,309)
000000-00-0	1225LP A&M Capital Strategic Investments, LP	Wilmington	DE	Partial Disposal	06/30/2021	12/30/2025	186,063	11,156	(4,138)			7,017		193,081	193,081				
000000-00-0	1232LP Greenbriar Equity Fund V, L.P.	Wilmington	DE	Partial Disposal	08/02/2021	12/10/2025	783,267	12,385	(16,245)			(3,861)		779,406	779,406				39,256

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	1248LP MiddleGround Partners II, L.P.	Wilmington	DE	Partial Disposal	11/15/2021	12/17/2025	1,229,070	(137,265)	(747)			(138,012)		1,091,057	1,091,057				109,882
000000-00-0	1249LP West Street Global Infrastructure Partners IV, L.P.	Wilmington	DE	Partial Disposal	11/29/2021	11/17/2025	1,077,739	192,628				192,628		1,270,367	1,270,367				9,257
000000-00-0	1258LP BCV Crypto Fund I, L.P.	Wilmington	DE	Partial Disposal	12/22/2021	03/20/2025	13,013	(1,608)				(1,608)		11,405	11,405				269
000000-00-0	1274LP Castle Island Ventures III, L.P.	Wilmington	DE	Partial Disposal	03/14/2022	09/30/2025	545,052	115,798				115,798		660,850	660,850				
000000-00-0	1290LP Excellere Capital Fund IV, L.P.	Wilmington	DE	Partial Disposal	05/18/2022	12/23/2025	2,598,726	434,083	(41,815)			392,268		2,990,994	2,990,994				4,872
000000-00-0	1291LP Trident IX, L.P.	Grand Cayman	CYM	Partial Disposal	06/24/2022	12/05/2025	1,774,247	207,653	(29,560)			178,093		1,952,340	1,952,340				13,201
000000-00-0	1296LP Kelso Investment Associates XI, L.P.	Wilmington	DE	Partial Disposal	06/27/2022	11/12/2025	351,028	26,992	(14,059)			12,933		363,961	363,961				
000000-00-0	1297LP RLP Profit Share (PA), LLC	Wilmington	DE	Partial Disposal	09/27/2021	12/22/2025	7,154	(1,489)	(95)			(1,584)		5,570	5,570				292
000000-00-0	1305LP Oak HC/FT Partners V, L.P.	Wilmington	DE	Partial Disposal	07/22/2022	02/10/2025	319,765	44,649	(14,873)			29,776		349,541	349,541				21,510
000000-00-0	1306LP Incline Ascent Fund, L.P.	Wilmington	DE	Partial Disposal	07/28/2022	10/31/2025	3,180,941	(373,574)	(56,878)			(430,452)		2,750,489	2,750,489				529,047
000000-00-0	1307LP CD&R Value Building Partners I, L.P.	Grand Cayman	CYM	Partial Disposal	12/28/2021	10/17/2025	17,144	4,541	(48)			4,494		21,638	21,638				285
000000-00-0	1311GP A&M Capital-GP III, LP	Wilmington	DE	Partial Disposal	12/16/2022	11/05/2025	13,256	9,609				9,609		22,865	22,865				24
000000-00-0	1311LP A&M Capital Partners III, LP	Wilmington	DE	Partial Disposal	12/16/2022	11/04/2025	1,205,554	106,736	(64,292)			42,443		1,247,998	1,247,998				16,679
000000-00-0	1315LP Sentinel Capital Partners VII, L.P.	Wilmington	DE	Partial Disposal	07/14/2023	11/13/2025	593,413	37,199	(2,799)			34,400		627,813	627,813				
000000-00-0	1350LP Rhone Partners VI, L.P.	Grand Cayman	CYM	Partial Disposal	12/13/2022	10/09/2025	702,117	(58,486)	(19,847)			(78,333)	42,967	666,752	666,752				29,704
000000-00-0	1358LP Warren Equity Partners Fund IV, L.P.	Wilmington	DE	Partial Disposal	01/24/2023	12/19/2025	624,984	271,716	(14,316)			257,400		882,384	882,384				1,216
000000-00-0	1372LP Revelstoke Capital Partners Fund III, L.P.	Wilmington	DE	Partial Disposal	04/20/2023	12/15/2025	776,648	183,698	(24,138)			159,560		936,208	936,208				1,866
000000-00-0	1406LP KLC Fund II LP	Wilmington	DE	Partial Disposal	01/09/2024	11/25/2025	86,372	14,597	(7,790)			6,807		93,179	93,179				
000000-00-0	1409LP GHK Fund II LP	Wilmington	DE	Partial Disposal	02/09/2024	11/14/2024	93	14	(16)			(2)		91	91				(1)
000000-00-0	1410LP Shoreline Equity Partners II, L.P.	Wilmington	DE	Partial Disposal	11/30/2023	01/31/2025	30,676	(584)	(1,269)			(1,853)		28,824	28,824				
000000-00-0	1417LP ArcLight Infrastructure Partners Fund VIII	Wilmington	DE	Partial Disposal	01/27/2025	11/12/2025	20,689,311	1,495,006	(205,534)			1,289,473		21,978,784	21,978,784				182,177
000000-00-0	1425LP Levine Leichtman Capital Partners VII, L.P.	Wilmington	DE	Partial Disposal	03/21/2024	12/30/2025	791,967	112,131	(70,113)			42,018		833,985	833,985				14,665
000000-00-0	1429LP Fairview Capital Partners, LLC	Wilmington	DE	Partial Disposal	04/05/2024	12/29/2025	547,683	2,317				2,317		550,000	550,000				
000000-00-0	1434LP Graham Partners VI, L.P.	Wilmington	DE	Partial Disposal	06/28/2024	12/22/2025	169,962	28,897	(7,028)			21,868		191,830	191,830				2,275
000000-00-0	1449LP BPOC Fund VI, L.P.	Wilmington	DE	Partial Disposal	11/14/2024	06/09/2025	(58,062)							(58,062)	(58,062)				
000000-00-0	1456LP BharCap Partners II, LP	Wilmington	DE	Partial Disposal	12/27/2024	11/19/2025	314,527	53,571	(24,662)			28,909		343,436	343,436				36,952
000000-00-0	1484LP STONE RIDGE OPPORTUNITIES FUND FEEDER LP	Grand Cayman	CYM	Full Disposal	01/31/2025	07/23/2025	4,774,873							4,774,873	4,817,585		42,712	42,712	
000000-00-0	1501LP Apogem Private Equity Fund XI, LP	Wilmington	DE	Partial Disposal	09/15/2025	11/17/2025	195,117	(97)				(97)		195,020	195,020				97
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							376,280,696	(3,876,702)	(3,586,024)	9,082,981		(16,545,706)	(467,973)	359,267,016	359,309,728		42,712	42,712	45,109,258
000000-00-0	0225LP New York Life Capital Partners, L.P.	Wilmington	DE	Full Disposal	12/29/1999	12/12/2025													85,126
000000-00-0	0378GP New York Life Capital Partners III, GenPar LP	Wilmington	DE	Full Disposal	11/29/2006	02/14/2025													2,139
000000-00-0	0378LP New York Life Capital Partners III, L.P.	Wilmington	DE	Full Disposal	11/09/2005	01/15/2025													38,209
000000-00-0	0453LP Evolvence India Fund PCC	Port Louis	MUS	Partial Disposal	08/08/2006	10/02/2025	425,778	11,748				11,748		437,526	437,526				
000000-00-0	0456GP NYLIM Mezzanine Partners II, GenPar, LP	Wilmington	DE	Full Disposal	08/28/2006	12/31/2025	133			870		(870)		(737)	(737)				4,342
000000-00-0	0529LP New York Life Capital Partners IV, LP	Dover	DE	Full Disposal	01/23/2008	10/31/2025	7,908,797	(6,546,412)	(165,351)			(6,711,763)		1,197,034	1,083,519		(113,515)	(113,515)	4,898,471
000000-00-0	0561GP New York Life Capital Partners IV GenPar, LP	Dover	DE	Partial Disposal	06/09/2009	06/13/2025	233,799	(83,469)	(338)	6,608		(90,415)		143,384	143,384				90,187
000000-00-0	0581GP NYLCAP Mezzanine Partners III GenPar, LP	Wilmington	DE	Partial Disposal	05/26/2010	12/19/2025	27,017	(1,045)	(32)	6,823		(7,900)		19,117	19,117				2,394
000000-00-0	0581LP NYLCAP Mezzanine Partners III, LP	Wilmington	DE	Partial Disposal	05/26/2010	04/07/2025	357,320	2,567	(7,038)	100,925		(105,396)		251,924	251,924				61,948

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

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		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	0595LP Private Advisors Small Company Buyout Fund IV, LP	Wilmington	DE	Full Disposal	02/11/2011	03/31/2025	351,223							351,223	351,223				(351,223)
000000-00-0	0634LP Private Advisors Small Company Buyout Fund V, LP	Wilmington	DE	Full Disposal	01/03/2012	06/30/2025	173,524							173,524	173,524				184,643
000000-00-0	0716GP NYLCAP 2010 Co-Invest GenPar L.P.	Wilmington	DE	Full Disposal	12/21/2012	06/30/2025													21,985
000000-00-0	0721LP Private Advisors Coinvestment Fund III, LP	Wilmington	DE	Partial Disposal	03/21/2013	12/31/2025	267,600			119,313		(119,313)		148,286	148,286				65,178
000000-00-0	0724LP Cuyahoga Capital Partners IV LP	Cleveland	OH	Partial Disposal	12/04/2012	03/19/2025	326,541	547,152		455,508		91,644		418,185	418,185				8,441
000000-00-0	0782LP Private Advisors Small Company Private Equity Fund VI, LP	Wilmington	DE	Partial Disposal	03/04/2014	12/23/2025	1,939,712	55,023	(11,984)			43,038		1,982,750	1,982,750				211,087
000000-00-0	0852LP GoldPoint Partners Select Manager Fund III, L.P.	George Town	CYM	Partial Disposal	05/06/2015	12/24/2025	5,756,578	(33,292)	(29,903)			(63,195)		5,693,383	5,693,383				228,719
000000-00-0	0889LP Private Advisors Coinvestment Fund IV, LP	Wilmington	DE	Partial Disposal	11/25/2015	12/22/2025	3,555,040	(893,888)	(6,067)			(899,954)		2,655,085	2,655,085				830,556
000000-00-0	0890LP GoldPoint Mezzanine Partners IV, LP	Wilmington	DE	Partial Disposal	12/21/2015	10/30/2025	15,237,904	(1,371,557)	(87,757)			(1,459,313)		13,778,590	13,778,590				1,372,323
000000-00-0	0891GP GoldPoint Mezzanine Partners IV GenPar, LP	Wilmington	DE	Partial Disposal	12/21/2015	12/31/2025	(2,646,751)							(2,646,751)	(2,646,751)				
000000-00-0	0898LP Private Advisors Real Assets Fund, LP	Wilmington	DE	Partial Disposal	01/05/2016	12/22/2025	2,917,152	(465,002)	(7,147)			(472,149)		2,445,002	2,445,002				118,853
000000-00-0	0911LP MCF Mezzanine Fund I LLC	Wilmington	DE	Full Disposal	02/16/2016	04/30/2025	285,263	(285,263)		22,391		(307,654)		(22,391)	(22,391)				22,391
000000-00-0	0912LP Private Advisors Secondary Fund V, LP	Wilmington	DE	Partial Disposal	03/01/2016	12/31/2025	4,316,273	(25,672)	(43,171)			(68,843)		4,247,431	4,247,431				441,005
000000-00-0	0913LP Private Advisors Small Company Private Equity Fund VII, LP	Wilmington	DE	Partial Disposal	03/10/2016	12/23/2025	2,895,844	(164,565)				(164,565)		2,731,279	2,731,279				199,852
000000-00-0	0926LP PA Direct Credit Opportunities Fund II, LP	Wilmington	DE	Partial Disposal	04/21/2016	12/23/2025	1,800,342	141,338	(12,654)			128,684		1,929,026	1,929,026				(19,009)
000000-00-0	1024LP GoldPoint Partners Co-Investment VI, LP	Wilmington	DE	Full Disposal	09/13/2017	03/05/2025													18,964
000000-00-0	1076LP VSC JPE Holdings LLC	Wilmington	DE	Full Disposal	07/24/2018	01/08/2025													571,457
000000-00-0	1146LP Evolvence India Fund III Ltd	Ebene	MUS	Partial Disposal	01/24/2020	11/10/2025	961,334	(54,850)				(54,850)		906,484	906,484				3,000
000000-00-0	1149LP PA Small Company Private Equity Fund IX, LP	Wilmington	DE	Partial Disposal	01/31/2020	12/30/2025	8,265,645	227,718	(56,985)			170,734		8,436,378	8,436,378				554,956
000000-00-0	1175LP PA Small Company Coinvestment Fund II, LP	Wilmington	DE	Partial Disposal	08/26/2020	09/19/2025	1,295,136	152,799	(4,817)			147,982		1,443,119	1,443,119				69,848
000000-00-0	1220LP PA Secondary Fund VI, LP	Wilmington	DE	Partial Disposal	05/24/2021	11/21/2025	1,702,294	154,527	(5,866)			148,661		1,850,955	1,850,955				15,254
000000-00-0	1234LP RidgeLake Partners, LP	Wilmington	DE	Partial Disposal	09/27/2021	12/23/2025	177,656	23,657	(6,310)			17,347		195,003	195,003				12,452
000000-00-0	1263LP Social Advancement Fund, LP	Richmond	VA	Partial Disposal	04/15/2022	12/12/2025	282,836	35,862	(2,254)			33,608		316,444	316,444				
000000-00-0	1264GP GoldPoint Partners Private Debt V GenPar, LP	Wilmington	DE	Partial Disposal	12/30/2022	12/19/2025	581,043	33,661	(646)			33,015		614,058	614,058				64,966
000000-00-0	1314LP Apogem Co-Investment VII, LP	Wilmington	DE	Partial Disposal	03/01/2023	11/14/2025	30,642	5,336	(923)			4,412		35,055	35,055				56
000000-00-0	1323LP Apogem Private Equity Fund X, LP	Wilmington	DE	Partial Disposal	05/05/2023	03/04/2025	25,022	5,718	(140)			5,577		30,599	30,599				52
000000-00-0	1390LP Apogem Heritage Fund V LP	Wilmington	DE	Partial Disposal	07/01/2023	12/10/2025	6,788,286		(43,150)	895,264		(938,414)		5,849,872	5,849,872				817,493
000000-00-0	1391GP AHF VI GenPar LP	Wilmington	DE	Partial Disposal	10/31/2024	12/19/2025	418,450	(57,242)	(366)			(57,608)		360,841	360,841				57,242
000000-00-0	1391LP Apogem Heritage Fund VI LP	Wilmington	DE	Partial Disposal	09/25/2023	11/13/2025	10,626,568	(519,205)	(83,370)			(602,576)		10,023,992	10,023,992				397,838
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							77,283,999	(9,104,355)	(576,271)	1,607,701		(11,288,326)		65,995,673	65,882,158		(113,515)	(113,515)	11,101,193
000000-00-0	1137LP Blackchamber Real Estate Opportunity Fund, LP	Washington	DC	Partial Disposal	01/03/2020	03/05/2025	3,311,406	330,692				330,692		3,642,098	3,642,098				
000000-00-0	1166LP Amherst Single Family Residential Partners VI, LP	Austin	TX	Partial Disposal	05/18/2020	11/04/2025	6,675,554	(303,005)				(303,005)		6,372,549	6,372,549				
000000-00-0	1171LP HPA SFR Equity 2020-3 LP	Chicago	IL	Partial Disposal	06/26/2020	09/16/2025	4,400,477	(789,157)				(789,157)		3,611,320	3,611,320				
000000-00-0	1172LP HPA SFR Equity 2019-2 LP	Chicago	IL	Partial Disposal	07/01/2020	09/25/2025	2,769,887	(366,132)				(366,132)		2,403,755	2,403,755				
000000-00-0	1198LP AMNL Investment Vehicle 2 LLC	Austin	TX	Partial Disposal	12/09/2020	12/03/2025	2,423,369	(26,519)				(26,519)		2,396,850	2,396,850				
000000-00-0	1203LP Pretium Single Family Rental Investments V, LP	New York	NY	Partial Disposal	01/08/2021	10/02/2025	11,451,048	(128,918)				(128,918)		11,322,130	11,322,130				
000000-00-0	1205LP Amherst Long Term Owner Holdings, LLC	Austin	TX	Partial Disposal	01/15/2021	12/29/2025	9,946,920	173,136				173,136		10,120,056	10,120,056				(6,921)

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		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	1254LP BC Co-Invest CTP-I LP	Washington	DC	Partial Disposal	12/17/2021	01/28/2025	8,494,795	(855,902)				(855,902)		7,638,894	7,638,894				1,226,998
000000-00-0	1260LP EOS Real Estate Partners III LP	Wilmington	DE	Partial Disposal	12/23/2021	12/10/2025	927,688	34,352	(19,651)			14,701		942,389	942,389				9,857
000000-00-0	1267LP Pretium Single-Family Rental Fund V, LP	New York	NY	Partial Disposal	01/27/2022	12/30/2025	1,061,311	(110,059)	(370)			(110,429)		950,882	950,882				
000000-00-0	1402LP Hotel Zoe Co-Invest LP	Wilmington	DE	Partial Disposal	11/10/2023	08/14/2025	5,186,265	473,187	(47,754)			425,433		5,611,699	5,611,699				
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							56,648,721	(1,568,325)	(67,775)			(1,636,100)		55,012,621	55,012,621				1,229,934
000000-00-0	0397LP SCP 2005-C21-006 LLC	Peoria	AZ	Full Disposal	12/30/2005	12/31/2018													(25)
000000-00-0	0568LP NYLMDC King of Prussia Realty, L.P.	King of Prussia	PA	Partial Disposal	03/31/2007	12/31/2025	651,767							651,767	651,767				36,631
000000-00-0	0589LP Martingale Road LLC	Schaumburg	IL	Full Disposal	12/13/2010	06/30/2015									586,775		586,775	586,775	
000000-00-0	0764LP REEP-IND Forest Park NJ LLC	West Deptford	NJ	Full Disposal	10/04/2013	11/01/2016													(7,703)
000000-00-0	0859LP NYLife Real Estate Holdings LLC	New York	NY	Partial Disposal	02/29/2016	12/31/2025	100,223,187	(914,385)		3,257,078		(4,171,463)		96,051,725	96,051,725				(267,045)
000000-00-0	1003LP NYLife Office Holdings Member LLC	New York	NY	Partial Disposal	06/01/2017	09/30/2025	109,234,419							109,234,419			(109,234,419)	(109,234,419)	
000000-00-0	1039GP TCP Co-investment SCSp	London	GBR	Partial Disposal	01/29/2018	12/29/2025	1,630,133	7,374				7,374	149,889	1,787,395	1,787,395				
000000-00-0	1075LP MSVEF Investor LLC	New York	NY	Partial Disposal	07/17/2018	12/31/2025	22,595,874	1,924,205				1,924,205		24,520,079	24,520,079				(240,555)
000000-00-0	1191LP REEP-RTL DTC VA LLC	Dulles	VA	Partial Disposal	10/22/2020	12/31/2025	1,413,190	(1,413,190)				(1,413,190)							357,963
000000-00-0	1207LP REEP-RTL NPM GA LLC	Alpharetta	GA	Partial Disposal	01/01/2021	06/30/2025	2,245,311	(47,539)		1,858		(49,397)		2,195,914	2,195,914				(20,494)
000000-00-0	1275LP REEP-OFC 515 Post Oak TX LLC	Houston	TX	Partial Disposal	03/08/2022	03/31/2025	10,400,933	(37,590)				(37,590)		10,363,342	10,363,342				(656,196)
000000-00-0	1437LP MSSIV NYL Investor Member LLC	New York	NY	Partial Disposal	09/01/2024	07/10/2025	186,354	27,333				27,333		213,687	213,687				3,255
000000-00-0	1461LP REEP 1111 19NW DC LLC	Washington	DC	Partial Disposal	12/23/2024	09/30/2025	1,397,236	345,926				345,926		1,743,162	1,743,162				81,171
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							249,978,403	(107,867)		3,258,936		(3,366,803)	149,889	246,761,489	138,113,846		(108,647,644)	(108,647,644)	(712,998)
000000-00-0	0445LP Boston Capital Affordable Housing M F LLC	Boston	MA	Partial Disposal	06/29/2006	10/23/2025	205,387	10,293	(93)			10,200		215,587	215,587				13,684
000000-00-0	1227LP Impact Mortgage Opportunities Fund, L.P.	San Francisco	CA	Partial Disposal	07/19/2021	12/30/2025	4,715,022	(58,459)	(56,368)			(114,827)		4,600,195	4,600,195				119,509
000000-00-0	1383LP Impact 504 Loan Fund LLC	Arlington	VA	Partial Disposal	12/08/2023	11/10/2025	119,924	1,754	(4,894)			(3,140)		116,784	116,784				4,571
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							5,040,333	(46,411)	(61,356)			(107,767)		4,932,566	4,932,566				137,764
000000-00-0	1010LP NYLIC HKP Member LLC	Wilmington	DE	Partial Disposal	11/14/2017	12/31/2025	1,144,990							1,144,990	1,144,990				42,700
000000-00-0	1112LP MSSDF Member LLC	Wilmington	DE	Partial Disposal	09/26/2019	12/31/2025	1,341,445	52,235				52,235		1,393,680	1,393,680				53,320
000000-00-0	1233LP Tristan Income Plus Strategy One SCSp	Luxembourg City	LUX	Partial Disposal	03/15/2022	12/29/2025	23,566,499	(149,503)				(149,503)	1,684,784	25,101,780	25,101,780				1,742,363
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							26,052,933	(97,268)				(97,268)	1,684,784	27,640,450	27,640,450				1,838,383
000000-00-0	0731LP fTLD Registry Services, LLC	Washington	DC	Full Disposal	02/07/2013	01/30/2025													61,534
000000-00-0	0745LP Napier Park Railcar Lease Fund	Wilmington	DE	Partial Disposal	05/02/2013	11/06/2025	33,667	(408)	(117)			(525)		33,142	33,142				867
000000-00-0	0773LP SwanCap Opportunities Fund SCS - SIF	Senningerberg	LUX	Partial Disposal	11/25/2013	12/16/2025	76,916	(19,252)	(847)			(20,099)	3,428	60,245	60,245				16,262
000000-00-0	0774LP Newbury Equity Partners III L.P.	Wilmington	DE	Partial Disposal	12/27/2013	09/26/2025	811,066			84,081		(84,081)		726,986	726,986				36,418
000000-00-0	0838LP Viburnum Equity 3	Nedlands	AUS	Partial Disposal	01/07/2015	11/19/2025	1,912,982	473,604	(15,724)			457,881	(70,822)	2,300,040	2,300,040				
000000-00-0	0886LP Juniper Capital II, L.P.	Wilmington	DE	Partial Disposal	11/17/2015	11/12/2025	38,159	9,202		24,944		(15,742)		22,416	22,416				159
000000-00-0	0996LP May River Capital Fund I, LP	Wilmington	DE	Partial Disposal	04/07/2017	01/29/2025	32,384	5,551	(300)			5,252		37,636	37,636				
000000-00-0	1066LP Blue Owl GP Stakes IV US Investors LP	Newark	DE	Partial Disposal	06/11/2018	10/23/2025	8,678,094	(750,259)	(210,538)			(960,796)		7,717,298	7,717,298				752,921
000000-00-0	1215LP Fairview NYL Emerging Managers Fund I, L.P.	West Hartford	CT	Partial Disposal	04/27/2021	12/16/2025	807,222	24,954	(11,095)			13,860		821,081	821,081				10,944
000000-00-0	1221LP KKR Global Infrastructure Investors IV (USD) SCSp	Luxembourg City	LUX	Partial Disposal	04/28/2022	12/26/2025	1,123,345	53,628	(11,587)			42,041		1,165,386	1,165,386				61,961
000000-00-0	1226LP Innovation Credit Fund VIII-A, L.P.	Wilmington	DE	Partial Disposal	07/06/2021	10/29/2025	6,913,189	14,053	(78,632)			(64,579)		6,848,610	6,848,610				469,946
000000-00-0	1229LP ISQ Global Infrastructure Fund III (UST), L.P.	George Town	CYM	Partial Disposal	12/22/2021	10/07/2025	901,974	110,363	(26,239)			84,124		986,098	986,098				7,724
000000-00-0	1285LP NOVA Infrastructure Fund I, L.P.	Wilmington	DE	Partial Disposal	07/22/2022	06/12/2025	397,422	65,163	(8,630)			56,533		453,955	453,955				877
000000-00-0	1286LP KKR Asia Pacific Infrastructure Investors II SCSp	Luxembourg City	LUX	Partial Disposal	03/07/2024	12/23/2025	2,973,078	416,836	(68,981)			347,855		3,320,933	3,320,933				114,196
000000-00-0	1293LP Oxford Finance Credit Fund II LP	Wilmington	DE	Partial Disposal	05/27/2022	10/15/2025	3,468,894	(379,132)				(379,132)		3,089,761	3,089,761				708,919
000000-00-0	1295LP Iron Path Fund I Q, L.P.	Wilmington	DE	Partial Disposal	09/15/2022	05/29/2025	12,186	3,389	(972)			2,417		14,603	14,603				
000000-00-0	1301LP Innovation Credit SMA II, L.P.	Wilmington	DE	Partial Disposal	10/11/2022	12/31/2025	68,119,090	1,136,112	(86,102)			1,050,010		69,169,100	69,169,100				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	1322LP Elda River Opportunities Fund IV LLC	Wilmington	DE	Partial Disposal	09/09/2022	12/15/2025	5,761,292	(405,564)	(43,457)			(449,022)		5,312,270	5,312,270				84,881
000000-00-0	1364LP Ridgewood Water & Strategic Infrastructure Fund II	Wilmington	DE	Partial Disposal	05/30/2023	06/18/2025	4,211,648	749,136	(146,607)			602,529		4,814,176	4,814,176				45,020
000000-00-0	1371LP Global Infrastructure Partners V-A/B, L.P.	Wilmington	DE	Partial Disposal	09/28/2023	11/06/2025	(576,518)							(576,518)	(576,518)				
000000-00-0	1395LP Manulife Infrastructure Fund III, L.P.	Wilmington	DE	Partial Disposal	03/25/2024	10/23/2025	4,711,692	360,756	(87,427)			273,330		4,985,022	4,985,022				96,164
000000-00-0	1396LP KARTESIA CREDIT OPPORTUNITIES VI SCS	Luxembourg City	LUX	Partial Disposal	10/16/2023	10/30/2025	831,523	(9,736)				(9,736)		821,788	821,788				70,939
000000-00-0	1423LP NOVA Infrastructure Fund II, L.P.	Wilmington	DE	Partial Disposal	03/21/2024	10/08/2025	3,671,626	107,972	(274,356)			(166,384)		3,505,242	3,505,242				
000000-00-0	1539LP Ares Secondaries Infrastructure Solutions Fund III	Wilmington	DE	Partial Disposal	12/19/2025	12/19/2025	70,704							70,704	70,704				
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							114,981,636	1,966,368	(1,071,610)	109,025		785,733	(67,394)	115,699,975	115,699,975				2,539,730
000000-00-0	0860LP Siltstone Capital Fund II, LP	Wilmington	DE	Partial Disposal	06/05/2015	12/04/2025	3,297,461	(207,060)		80,108		(287,168)		3,010,293	3,010,293				68,887
000000-00-0	0908LP Juniper BRE Partners, L.P.	Wilmington	DE	Full Disposal	01/26/2016	08/31/2025	352,296	(145,695)		206,603		(352,298)		(2)	(2)				2
000000-00-0	1014LP Private Advisors Small Company Private Equity Fund VII (Cayman), LP	George Town	CYM	Partial Disposal	07/19/2017	12/23/2025	354,811	(58,082)				(58,082)		296,729	296,729				37,757
000000-00-0	1044LP GoldPoint Partners Select Manager Fund IV, L.P.	George Town	CYM	Partial Disposal	02/27/2018	12/24/2025	6,855,289	(298,103)	(138,708)			(436,811)		6,418,478	6,418,478				976,276
000000-00-0	1048LP Private Advisors Real Assets Fund II, LP	Wilmington	DE	Partial Disposal	02/26/2018	12/31/2025	15,239,990	(2,793,923)	(13,249)			(2,807,172)		12,432,818	12,432,818				1,565,880
000000-00-0	1071LP Private Advisors Small Company Private Equity Fund VIII, LP	Wilmington	DE	Partial Disposal	07/16/2018	12/31/2025	6,684,778	(664,856)				(664,856)		6,019,922	6,019,922				1,056,611
000000-00-0	1197GP PARAF II GP, LLC	Wilmington	DE	Partial Disposal	12/18/2020	12/19/2025	593,497	(64,889)	(18,938)			(83,827)		509,670	509,670				57,228
000000-00-0	1202LP Goldpoint Partners Select Manager Fund V, L.P.	George Town	CYM	Partial Disposal	01/14/2021	12/24/2025	3,715,807	(228,480)	(12,467)			(240,947)		3,474,860	3,474,860				404,228
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated							37,093,930	(4,461,089)	(183,362)	286,711		(4,931,163)		32,162,767	32,162,767				4,166,869
668131-AA-3	05780A Northwestern Mutual Surplus Note	Milwaukee	WI	Partial Disposal	03/23/2010	09/30/2025	2,100,223		(223)			(223)		2,100,000	2,188,242		88,242	88,242	115,360
2799999. Surplus notes - unaffiliated							2,100,223		(223)			(223)		2,100,000	2,188,242		88,242	88,242	115,360
05565A-5R-0	14680A BNP Paribas SA (05565A5R0)	Paris	FRA	Full Disposal	01/01/2025	07/01/2025	12,293,555		(3,498)			(3,498)		12,290,057	12,953,677		663,621	663,621	497,578
2999999. Capital notes - unaffiliated							12,293,555		(3,498)			(3,498)		12,290,057	12,953,677		663,621	663,621	497,578
BNL0FD-X2-1	07070A Covered Loan Credit Agreement - Papua New Guinea	Washington	DC	Full Disposal	08/08/2012	12/31/2025	12,672,772							12,672,772	12,672,772				694,410
000000-00-0	08950A Defeasance of Unit 2 Home Depot 3726468	Various	MA	Partial Disposal	12/30/2015	12/15/2025	2,755,423							2,755,423	2,755,423				93,041
000000-00-0	14930A DEFEASANCE OF 299 PARK AVE (3730764)	New York	NY	Full Disposal	03/01/2025	06/30/2025	39,436,653							39,436,653	39,436,653				964,236
000000-00-0	14940A DEFEASANCE OF 299 PARK AVE (3731369)	New York	NY	Full Disposal	03/01/2025	07/10/2025	17,383,361							17,383,361	17,383,360				434,088
3199999. Collateral loans - unaffiliated							72,248,208							72,248,208	72,248,208				2,185,775
000000-00-0	0286LP Boston Financial Institutional Tax Credits XXV, L.P.	Boston	MA	Full Disposal	12/31/2002	06/13/2025													86,948
000000-00-0	0287LP Boston Financial Institutional Tax Credits XXIV, L.P.	Boston	MA	Full Disposal	12/31/2002	06/10/2025													616,932
000000-00-0	0367LP Boston Capital Corporate Tax Credit Fund XXIV	Boston	MA	Full Disposal	08/31/2005		63,826		(63,826)			(63,826)							
000000-00-0	0391LP Boston Capital Corporate Tax Credit Fund XXV	Boston	MA	Full Disposal	12/30/2005	02/07/2014	5,110		(5,110)			(5,110)							
000000-00-0	0477LP PNC MultiFamily Cap. Inst. Fund XXXIV LP	Portland	OR	Full Disposal	12/20/2006	09/30/2025	57,379		(43,035)			(43,035)		14,345	14,345				117,492
000000-00-0	0503LP PNC MultiFamily Capital Insitutional Fund XXXV, LP	Portland	OR	Full Disposal	06/27/2007	06/01/2022	274,046		(274,046)			(274,046)							
000000-00-0	0520LP Enterprise Housing Partners XV, LP	Columbia	MD	Full Disposal	12/27/2007	09/30/2025	(10,125)							(10,125)	(10,125)				10,125
000000-00-0	0604LP Garnet LIHTC Fund XXVII, LLC	Wilmington	DE	Full Disposal	06/10/2011	08/14/2025	671,257							671,257	671,257				574,866

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	0638LP Garnet LIHTC Fund XXIV, LLC	Wilmington	DE	Partial Disposal	02/28/2012	10/21/2025	64,612		(5,555)			(5,555)		59,057	59,057				
000000-00-0	0934LP Garnet LIHTC Fund XLVII, LLC	Wilmington	DE	Partial Disposal	06/03/2016	10/21/2025	282,839		(71,783)			(71,783)		211,056	211,056				(2,671)
000000-00-0	1255LP Red Stone Equity - Fund 90 Limited Partnership	Wilmington	DE	Partial Disposal	12/20/2021	12/18/2025	793		(123)			(123)		670	670				
3799999. Qualifying federal tax credit investments - unaffiliated							1,409,736		(463,477)			(463,477)		946,259	946,259				1,403,693
000000-00-0	0857LP Longspur Wind, LLC	Wilmington	DE	Partial Disposal	06/10/2015	12/29/2025	2,861,796		(927,395)			(927,395)		1,934,401	1,934,401				
000000-00-0	1026LP Rocksprings Val Verde Wind LLC	Wilmington	DE	Partial Disposal	09/28/2017	10/07/2025	855,488		(96,314)			(96,314)		759,174	759,174				
000000-00-0	1029LP 2015 Vento XIV, LLC	Wilmington	DE	Partial Disposal	10/26/2017	12/30/2025	5,022,852		(1,117,771)			(1,117,771)		3,905,081	3,905,081				
000000-00-0	1084LP Green River Wind Farm Phase 1 HoldCo, LLC	Dover	DE	Partial Disposal	08/31/2018	12/31/2025	643,302		(282,414)			(282,414)		360,888	360,888				
000000-00-0	1130LP Grady Energy Holdings LLC	Wilmington	DE	Partial Disposal	09/26/2019	12/31/2025	1,026,317		(156,093)			(156,093)		870,224	870,224				
4199999. All other tax credit investments - unaffiliated							10,409,755		(2,579,987)			(2,579,987)		7,829,768	7,829,768				
55281Q-AC-0	13330A MCFCL_18-1A-SUB (552810AC0)	Grand Cayman	CYM	Partial Disposal	11/01/2022	10/31/2025													312,042
55282E-AC-6	13340A MCFCL_19-1A (55282EAC6)	Grand Cayman	CYM	Partial Disposal	11/01/2022	10/31/2025	221,108							221,108	221,108				133,243
55293M-AC-5	13700A MCF CLO LLC MCFCL 23-1 (55293MAC5)	St. Helier	JEY	Partial Disposal	03/31/2023	10/31/2025	492,880			57,921		(57,921)		434,959	434,959				
4599999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							713,988			57,921		(57,921)		656,067	656,067				445,285
000000-00-0	0928LP Tetragon Credit Income II, LP	Grand Cayman	CYM	Partial Disposal	04/13/2016	12/17/2025	3,979,449							3,979,449	3,979,449				
000000-00-0	1098LP Tetragon Credit Income III LP	Grand Cayman	CYM	Partial Disposal	11/15/2018	11/05/2025	3,161,615							3,161,615	3,161,615				
000000-00-0	1280LP Tetragon Credit Income IV (Onshore Feeder) L.P.	Grand Cayman	CYM	Partial Disposal	03/28/2022	11/05/2025	4,155,504							4,155,504	4,155,504				
4899999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated							11,296,568							11,296,568	11,296,568				
000000-00-0	0992GP MCF CLO V LLC	Wilmington	DE	Partial Disposal	03/16/2017	10/20/2025	503,619							503,619	503,619				
000000-00-0	1027GP MCF CLO IV LLC	Wilmington	DE	Partial Disposal	10/16/2017	07/21/2025	583,990							583,990	583,990				
000000-00-0	1264LP GPP Private Debt V RS LP	Wilmington	DE	Partial Disposal	01/01/2022	04/09/2025	1,191,824							1,191,824	1,191,824				
000000-00-0	1530LP Apogem Senior Direct Lending RNF LP	Wilmington	DE	Partial Disposal	07/25/2025	11/26/2025	674,127							674,127	674,127				
4999999. Residual tranches or interests with underlying assets having characteristics of common stock - affiliated							2,953,560							2,953,560	2,953,560				
465916-BE-1	13310A JPMMT_19-4-B6 (465916BE1)	New York	NY	Partial Disposal	11/01/2022	12/31/2025	30,763							30,763	30,763				
5299999. Residual tranches or interests with underlying assets having characteristics of mortgage loans - unaffiliated							30,763							30,763	30,763				
000000-00-0	1317LP Gryphon Junior Capital III Feeder Fund, L.P	Wilmington	DE	Partial Disposal	12/14/2023	10/10/2025	238,175							238,175	238,175				
92347W-AB-4	13360A Veritas Doctrina Note Issuer VRTDC_22 (92347WAB4)	Chicago	IL	Partial Disposal	11/01/2022	08/31/2025	2,766							2,766	2,766				
53946Y-10-1	13820A LAI Series 2023-1 (53946Y101)	New York	NY	Partial Disposal	07/18/2023	09/30/2025	2,487,805							2,487,805	2,487,805				
92261L-AE-4	13880A VELOX LIBRI SPV 2023 (92261LAE4)	New York	NY	Partial Disposal	08/31/2023	12/31/2025	10,461,979		5,812			(5,812)		10,456,167	12,805,542		2,349,374	2,349,374	
000000-00-0	1400LP AQUATINE V (DELAWARE) LLC	Wilmington	DE	Partial Disposal	10/16/2023	11/14/2025	8,421,068							8,421,068	8,421,068				
745934-AG-4	14130A PUNCTUM VENDITIONIS 2023 FUNDED (745934AG4)	Wilmington	DE	Partial Disposal	12/31/2023	12/31/2025	61,559,375							61,559,375	61,930,985		371,610	371,610	
22671M-AD-5	14380A CRISPI VEHICULUM SPV 2024 FUNDED (22671MAD5)	Wilmington	DE	Partial Disposal	07/31/2024	12/31/2025	2,001,728							2,001,728	2,001,728				
73758*-AG-6	14890A POTENTIA LUDIS SPV LLC FUNDED (73758*AG6)	Wilmington	DE	Partial Disposal	03/19/2025	12/31/2025	3,047,141							3,047,141	3,047,141				
BNL2BH-Z2-0	15080A CARLYLE INFRA CREDIT FUND RESIDUAL (BNL2BHZ20)	Wilmington	DE	Partial Disposal	04/22/2025	09/30/2025	25,647							25,647	25,647				
14054*-AE-6	15230A CAPITALE HAM SPV 2025-1 FUNDED (14054*AE6)	New York	NY	Partial Disposal	06/30/2025	12/31/2025	84,944							84,944	84,944				
92892D-AH-2	15770A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892DAH2)	Wilmington	DE	Partial Disposal	12/31/2025	12/31/2025	(1,511)							(1,511)	(1,511)				
5499999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated							88,329,117			5,812		(5,812)		88,323,306	91,044,290		2,720,985	2,720,985	
000000-00-0	10580A NYL Investors LLC Term Loan - 7	Newark	DE	Full Disposal	04/04/2018	05/31/2025	5,105,671							5,105,671	5,105,671				175,054
000000-00-0	13750A NYL Investors LLC Term Loan - 8	Newark	DE	Partial Disposal	05/09/2023	10/31/2025	2,491,464							2,491,464	2,491,464				142,484
000000-00-0	14140A NYL Investors LLC Term Loan - 9	Newark	DE	Partial Disposal	12/20/2023	10/31/2025	1,376,896							1,376,896	1,376,896				84,624
000000-00-0	14330A NYL Investors LLC Term Loan - 10	Newark	DE	Partial Disposal	06/06/2024	10/31/2025	634,921							634,921	634,921				58,785
000000-00-0	14410A NYL Investors LLC Term Loan - 11	Newark	DE	Partial Disposal	09/25/2024	10/31/2025	908,998							908,998	908,998				59,579
000000-00-0	14580A Flatiron CLO 32 LTD	New York	NY	Full Disposal	02/27/2025	07/30/2025	40,000,000							40,000,000	40,000,000				2,193,505

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
5799999. Any other class of assets - affiliated							50,517,949							50,517,949	50,517,949				2,714,030
6899999. Total - unaffiliated							765,517,790	(3,525,070)	(7,800,181)	9,197,818		(20,523,069)	(535,367)	744,459,353	747,974,913		3,515,560	3,515,560	53,482,557
6999999. Total - affiliated							444,594,763	(13,770,250)	(759,633)	5,211,269		(19,741,152)	1,834,345	426,687,956	317,903,237		(108,784,719)	(108,784,719)	19,553,108
7099999 - Totals							1,210,112,553	(17,295,320)	(8,559,814)	14,409,086		(40,264,221)	1,298,978	1,171,147,310	1,065,878,150		(105,269,159)	(105,269,159)	73,035,665

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
12517L-AA-2	CES MU2 LLC		1.A	1,120,557	1,120,557	1,106,693	1,120,557					2.166	2.166	MJSD	1,011	24,271	02/01/2016	12/16/2026	27,120
12517L-AB-0	CES MU2 LLC		1.A	1,204,169	1,204,169	1,184,237	1,204,169					1.994	1.994	FMAN	3,201	24,011	06/07/2016	05/13/2027	30,772
690353-RQ-2	US INTERNATIONAL DEVELOPMENT FINAN		1.A	4,816,000	4,816,000	4,818,198	4,816,000					4.140	4.140	MN	25,477	199,382	12/01/2009	05/15/2030	204,493
690353-SQ-1	US INTERNATIONAL DEVELOPMENT FINAN		1.A	688,000	688,000	679,226	688,000					3.430	3.429	MN	3,015	23,598	10/13/2010	05/15/2030	28,311
766750-AB-9	RIMON LLC	0	1.A	159,138	156,419	155,353	156,514		(358)			2.623	2.438	MJSD	68	4,103	07/01/2015	06/25/2026	1,645
83162C-QN-6	SMALL BUSINESS ADMINISTRATION		1.A	1,123	1,049	1,053	1,059		(22)			5.540	3.781	MS	19	58	04/23/2010	09/01/2026	493
83162C-RG-0	SBAP 2007-20I		1.A	9,369	9,121	9,156	9,177		(55)			5.560	4.931	MS	169	507	06/08/2009	09/01/2027	1,788
83162C-RH-8	SBAP 2007-20J		1.A	18,674	18,043	18,219	18,185		(178)			5.570	4.780	AO	251	1,005	06/05/2009	10/01/2027	3,540
83162C-RN-5	SMALL BUSINESS ADMINISTRATION		1.A	17,943	17,118	17,196	17,314		(162)			5.170	4.132	JJ	443	885	12/16/2009	01/01/2028	2,234
83162C-RV-7	SMALL BUSINESS ADMINISTRATION		1.A	37,706	37,706	37,956	37,706					5.680	5.680	JD	178	2,142	06/03/2008	06/01/2028	5,488
83162C-RY-1	SMALL BUSINESS ADMINISTRATION		1.A	29,782	29,782	30,350	29,782					6.020	6.021	FA	747	1,793	08/05/2008	08/01/2028	1,661
83162C-SB-0	SMALL BUSINESS ADMINISTRATION		1.A	81,667	81,667	82,975	81,667					5.630	5.631	AO	1,149	4,598	10/07/2008	10/01/2028	9,147
83162C-SD-6	SMALL BUSINESS ADMINISTRATION		1.A	131,691	131,691	134,854	131,691					6.770	6.771	MN	1,486	8,915	11/04/2008	11/01/2028	14,853
83162C-SE-4	SMALL BUSINESS ADMINISTRATION		1.A	122,427	122,427	125,542	122,427					6.220	6.221	JD	635	7,615	12/09/2008	12/01/2028	13,818
83162C-SG-9	SMALL BUSINESS ADMINISTRATION		1.A	53,800	53,554	54,100	53,629		(45)			5.720	5.615	JJ	1,532	3,063	04/26/2010	01/01/2029	3,673
83162C-SL-8	SMALL BUSINESS ADMINISTRATION		1.A	116,842	116,842	116,442	116,842					4.310	4.310	AO	1,259	5,036	04/07/2009	04/01/2029	5,179
83162C-SP-9	SMALL BUSINESS ADMINISTRATION		1.A	48,200	48,200	48,731	48,200					4.950	4.950	JD	199	2,386	06/09/2009	06/01/2029	2,153
83162C-SR-5	SMALL BUSINESS ADMINISTRATION		1.A	83,882	83,882	83,986	83,882					4.300	4.300	JJ	1,803	3,607	07/07/2009	07/01/2029	1,500
83162C-SS-3	SMALL BUSINESS ADMINISTRATION		1.A	83,185	83,185	83,056	83,185					4.450	4.450	FA	1,542	3,702	08/04/2009	08/01/2029	5,693
83162C-TB-9	SMALL BUSINESS ADMINISTRATION		1.A	50,858	50,858	50,829	50,858					4.140	4.140	FA	877	2,106	02/09/2010	02/01/2030	3,030
83162C-TD-5	SMALL BUSINESS ADMINISTRATION		1.A	9,565	9,565	9,562	9,565					4.190	4.190	MS	134	401	03/09/2010	03/01/2030	286
83162C-TG-8	SMALL BUSINESS ADMINISTRATION		1.A	5,102	5,102	5,078	5,102					4.110	4.110	MN	35	210	05/04/2010	05/01/2030	307
83162C-TH-6	SMALL BUSINESS ADMINISTRATION		1.A	16,839	16,839	16,734	16,839					3.880	3.880	JD	54	653	06/08/2010	06/01/2030	1,018
83162C-TK-9	SMALL BUSINESS ADMINISTRATION		1.A	29,854	29,854	29,444	29,854					3.800	3.800	JJ	567	1,134	07/06/2010	07/01/2030	746
83162C-TL-7	SMALL BUSINESS ADMINISTRATION PARTICIPAT		1.A	47,283	44,568	44,055	45,888		(674)			3.520	2.034	FA	654	1,569	12/01/2015	08/01/2030	2,244
83162C-TX-1	SMALL BUSINESS ADMINISTRATION PA		1.A	45,461	45,461	45,555	45,461					4.090	4.090	MS	620	1,859	03/08/2011	03/01/2031	973
83162C-TY-9	SMALL BUSINESS ADMINISTRATION PARTICIPAT		1.A	22,198	22,198	22,062	22,198					4.050	4.050	AO	225	899	04/05/2011	04/01/2031	953
83162C-UB-7	SMALL BUSINESS ADMINISTRATION PARTICIPAT		1.A	27,537	27,537	27,296	27,537					3.670	3.670	JD	84	1,011	06/07/2011	06/01/2031	299
83162C-UD-3	SMALL BUSINESS ADMINISTRATION PARTICIPAT		1.A	36,776	36,776	36,376	36,776					3.740	3.740	JJ	688	1,375	07/05/2011	07/01/2031	674
83162C-UE-1	SMALL BUSINESS ADMINISTRATION PA		1.A	194,866	194,866	190,778	194,866					3.290	3.290	FA	2,671	6,411	08/09/2011	08/01/2031	6,650
89156H-AB-3	TOTE SHIPHOLDINGS INC		1.A	2,790,000	2,790,000	2,521,215	2,790,000					3.450	3.450	JJ	42,513	96,255	01/28/2016	01/22/2041	56,763
911759-KV-9	US DEPARTMENT OF HOUSING AND URBAN		1.A	868,000	868,000	868,432	868,000					4.210	4.210	FA	15,226	36,543	07/14/2010	08/01/2026	886,271
912803-CK-7	STRIP PRINC		1.A	11,827,839	18,300,000	15,134,314	15,860,261		436,905			0.000	2.813	N/A			07/01/2015	02/15/2031	18,300,000
912803-DM-2	STRIP PRINC		1.A	24,742	100,000	52,037	50,205		2,351			0.000	4.853	N/A			03/29/2011	05/15/2040	100,000
912803-DN-0	TREASURY STRIP (PRIN)		1.A	7,662,049	17,300,000	8,850,571	10,770,558		343,465			0.000	3.267	N/A			07/01/2015	08/15/2040	17,300,000
912803-DP-5	TREASURY STRIP (PRIN)		1.A	6,673,074	15,200,000	7,670,398	9,382,437		299,524			0.000	3.271	N/A			07/01/2015	11/15/2040	15,200,000
912803-DV-2	TREASURY STRIP (PRIN)		1.A	4,808,098	11,400,000	5,323,292	6,758,764		215,641			0.000	3.269	N/A			07/01/2015	02/15/2042	11,400,000
912803-EC-3	TREASURY STRIP (PRIN)		1.A	45,894,250	100,000,000	43,374,758	52,002,575		1,921,182			0.000	3.800	N/A			09/06/2022	05/15/2043	100,000,000
912803-ED-1	TREASURY STRIP (PRIN)		1.A	16,718,500	55,000,000	23,477,678	27,217,379		1,067,281			0.000	4.032	N/A			10/15/2013	08/15/2043	55,000,000
912803-FM-0	TREASURY STRIP		1.A	613,330,436	985,750,000	296,856,809	672,456,807		10,555,344			0.000	1.587	N/A			03/19/2020	02/15/2050	985,750,000
912803-FT-5	TREASURY STRIP (PRIN)		1.A	214,729,651	385,000,000	111,723,054	236,509,305		4,587,663			0.000	1.968	N/A			02/11/2021	11/15/2050	385,000,000
912803-FV-0	TREASURY STRIP (PRIN)		1.A	(172,144,834)	(340,000,000)	(97,319,978)	(192,126,867)		(4,315,994)			0.000	2.285	N/A			03/02/2021	02/15/2051	2,017,000,000
912803-FV-0	TREASURY STRIP (PRIN)		1.A	1,046,106,026	2,067,000,000	591,648,220	1,167,682,809		26,239,769			0.000	2.286	N/A			03/17/2021	02/15/2051	2,017,000,000
912803-FV-0	TREASURY STRIP (PRIN)		1.A	172,144,834	340,000,000	97,319,978	192,126,867		4,315,994			0.000	2.285	N/A			03/02/2021	02/15/2051	2,017,000,000
912810-FM-5	US TREASURY N/B		1.A	4,232,500	4,000,000	4,413,438	4,063,948		(12,514)			6.250	5.830	MN	32,459	250,000	04/24/2001	05/15/2030	4,125,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
912810-QL-5	US TREASURY N/B	0	1.A	55,788,376	46,100,000	44,626,961	52,654,682		(343,706)			4.250	3.053	MN	254,378	1,959,250	07/01/2015	11/15/2040	47,079,625
912810-RC-4	TREASURY BOND		1.A	9,507	10,000	8,664	9,644		14			3.625	3.907	FA	137	363	12/30/2013	08/15/2043	10,181
912810-RD-2	TREASURY BOND		1.A	39,469	40,000	35,186	39,618		15			3.750	3.824	MN	195	1,500	11/27/2013	11/15/2043	40,750
912810-RS-9	TREASURY BOND		1.A	48,429,688	50,000,000	34,826,172	48,806,432		43,692			2.500	2.652	MN	162,293	1,250,000	05/31/2016	05/15/2046	50,625,000
912810-SE-9	TREASURY BOND	0	1.A	26,468,730	24,900,000	19,783,828	26,221,820		(38,908)			3.375	3.051	MN	109,109	840,375	01/24/2019	11/15/2048	25,320,188
912810-SH-2	TREASURY BOND	0	1.A	4,743,016	4,350,000	3,134,209	4,682,592		(10,504)			2.875	2.442	MN	16,237	125,063	12/23/2019	05/15/2049	4,412,531
912810-SL-3	TREASURY BOND		1.A	225,862,898	196,000,000	115,440,938	221,011,123		(868,826)			2.000	1.376	FA	1,480,652	3,920,000	03/23/2020	02/15/2050	199,348,750
912810-SL-3	TREASURY BOND	0	1.A	1,655,535	1,375,000	809,854	1,609,399		(8,349)			2.000	1.185	FA	10,387	27,500	04/30/2020	02/15/2050	199,348,750
912810-SN-9	TREASURY BOND		1.A	384,267,578	400,000,000	192,484,376	386,676,536		448,481			1.250	1.410	MN	649,171	5,000,000	08/11/2020	05/15/2050	392,538,125
912810-SN-9	TREASURY BOND	0	1.A	100,148	100,000	48,121	100,128		(4)			1.250	1.244	MN	162	1,250	07/29/2020	05/15/2050	392,538,125
912810-SP-4	TREASURY BOND		1.A	89,253,749	94,456,000	46,685,616	89,980,061		146,419			1.375	1.608	FA	490,568	1,298,770	01/12/2023	08/15/2050	99,328,219
912810-SP-4	TREASURY BOND	SD	1.A	5,143,158	5,544,000	2,740,165	5,162,193		11,686			1.375	1.719	FA	28,793	69,699	08/26/2025	08/15/2050	99,328,219
912810-SS-8	TREASURY BOND		1.A	1,576,593,692	1,623,956,000	856,890,533	1,582,922,269		1,297,264			1.625	1.749	MN	3,426,257	26,389,254	01/12/2023	11/15/2050	1,649,483,036
912810-SS-8	TREASURY BOND	0	1.A	11,053,169	11,127,000	5,871,231	11,064,560		2,102			1.625	1.653	MN	23,476	180,814	11/18/2020	11/15/2050	1,649,483,036
912810-SS-8	TREASURY BOND	SD	1.A	1,964,387	1,966,000	1,037,372	1,964,649		59			1.625	1.628	MN	4,149	31,946	05/28/2024	11/15/2050	1,649,483,036
912810-SU-3	TREASURY BOND		1.A	48,625,000	50,000,000	28,080,078	48,798,222		36,523			1.875	1.997	FA	354,110	937,500	02/12/2021	02/15/2051	50,468,750
912810-SX-7	TREASURY BOND		1.A	308,401,563	292,500,000	185,211,913	306,598,668		(422,529)			2.375	2.125	MN	901,942	6,946,875	08/11/2021	05/15/2051	295,973,438
912810-SZ-2	TREASURY BOND		1.A	266,359,166	267,905,000	154,233,744	266,533,025		38,893			2.000	2.025	FA	2,023,848	5,358,100	10/20/2021	08/15/2051	224,220,000
912810-SZ-2	TREASURY BOND	SD	1.A	93,248	95,000	54,692	93,309		50			2.000	2.090	FA	718	1,900	10/11/2024	08/15/2051	224,220,000
912810-TB-4	TREASURY BOND		1.A	6,363,506	6,815,000	3,785,786	6,409,006		11,580			1.875	2.177	MN	16,590	127,781	01/18/2022	11/15/2051	18,673,438
912810-TB-4	TREASURY BOND	LS	1.A	3,452,744	3,685,000	2,047,046	3,476,233		5,964			1.875	2.162	MN	8,971	69,094	01/18/2022	11/15/2051	18,673,438
912810-TB-4	TREASURY BOND	0	1.A	7,576,250	8,000,000	4,444,062	7,619,487		10,952			1.875	2.115	MN	19,475	150,000	01/26/2022	11/15/2051	18,673,438
912810-TG-3	TREASURY BOND	0	1.A	20,666,508	22,600,000	15,865,023	20,791,690		41,639			2.875	3.322	MN	84,360	649,750	08/25/2023	05/15/2052	22,924,875
912810-TJ-7	TREASURY BOND		1.A	1,614,375	2,000,000	1,439,063	1,637,162		7,381			3.000	4.130	FA	22,663	60,000	10/28/2022	08/15/2052	2,030,000
912810-TN-8	TREASURY BOND		1.A	34,534,586	34,998,000	28,461,850	34,563,510		9,606			3.625	3.698	FA	479,202	1,268,678	03/23/2023	02/15/2053	35,634,375
912810-TN-8	TREASURY BOND	LS	1.A	1,973	2,000	1,626	1,975		1			3.625	3.698	FA	27	73	03/23/2023	02/15/2053	35,634,375
912810-TR-9	UNITED STATES TREASURY		1.A	20,809,770	21,775,000	17,693,889	20,859,903		18,534			3.625	3.875	MN	102,484	789,344	06/06/2023	05/15/2053	22,169,672
912810-UM-8	TREASURY BOND		1.A	639,671	645,000	636,938	639,708		38	4,562		4.750	4.757	FA	11,582		12/31/2025	08/15/2055	658,702
91282C-DJ-7	TREASURY NOTE	0	1.A	6,448,965	6,500,000	5,669,473	6,468,971		5,056			1.375	1.460	MN	11,604	89,375	12/22/2021	11/15/2031	6,544,688
91282C-PJ-4	TREASURY NOTE		1.A	852,890	859,800	849,321	852,957		67			4.000	4.099	MN	4,465		12/09/2025	11/15/2035	876,996
91282C-PK-1	TREASURY NOTE		1.A	754,672	755,000	754,410	754,672					3.500	3.515	MN	3,503		12/31/2025	11/15/2028	864,875
91282C-PK-1	TREASURY NOTE	LS	1.A	94,885	95,000	94,926	94,888		3			3.500	3.543	MN	432		12/02/2025	11/15/2028	864,875
91282C-PL-9	TREASURY NOTE		1.A	498,250	500,000	499,102	498,310		60			3.375	3.559	MN	1,484		12/09/2025	11/30/2027	508,438
91282C-PM-7	TREASURY NOTE		1.A	99,453	100,000	99,000	99,458		5			3.750	3.840	MN	330		12/03/2025	11/30/2032	101,875
91282C-PN-5	TREASURY NOTE		1.A	297,243	300,000	297,258	297,280		36			3.500	3.704	MN	923		12/08/2025	11/30/2030	305,250
91846#-AA-1	VA-HARLINGEN LEASE FINANCE TRUST		1.A	4,050,310	4,050,310	4,200,349	4,050,310					5.585	5.585	MON	10,054	226,210	11/18/2010	11/15/2030	25,676
91849*-AA-2	VA-PEORIA LEASE FINANCE TRUST		1.A	65,151	65,151	65,150	65,151					4.140	4.140	MON	120	2,697	08/09/2011	02/15/2026	249
91850*-AA-8	VA-TOLEDO LEASE FINANCE TRUST		1.A	1,405,846	1,405,846	1,371,423	1,405,846					3.380	3.380	MON	2,112	47,518	10/02/2012	07/15/2032	8,217
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)				5,150,054,784	6,857,586,143	2,901,458,656	5,381,233,425		46,098,411	4,562		XXX	XXX	XXX	10,857,954	58,541,782	XXX	XXX	15,082,921,986
3133MA-WE-5	FED HM LN BK BD		1.A	3,067,982	2,500,000	2,829,020	2,663,316		(34,565)			7.125	5.338	FA	67,292	178,125	07/02/2008	02/15/2030	2,589,063
3133XE-XR-5	FEDERAL HOME LOAN BANK		1.A	3,675,160	4,000,000	4,210,956	3,825,991		12,289			5.125	5.693	MS	60,931	205,000	06/19/2006	03/14/2036	4,102,500
3133XF-J4-9	FEDERAL HOME LOAN BANK		1.A	10,186,746	10,000,000	11,030,858	10,100,255		(6,602)			5.625	5.492	MS	167,188	562,500	01/22/2007	03/14/2036	10,281,250
3133XG-AY-0	FED HM LN BK BD		1.A	29,507,125	25,000,000	27,427,796	27,615,721		(192,570)			5.500	4.257	JJ	634,028	1,375,000	08/27/2013	07/15/2036	25,687,500
3134A4-KY-9	FREDDIE MAC		1.A	805,608	3,700,000	2,862,594	2,581,917		138,231			0.000	5.579	N/A			10/29/2004	07/15/2032	3,700,000
31358D-DR-2	FANNIE MAE		1.A	4,389,190	13,000,000	11,000,802	10,314,253		531,739			0.000	5.364	N/A			11/09/2009	05/15/2030	13,000,000
31398A-FD-9	FANNIE MAE		1.A	52,710,404	49,250,000	54,359,694	51,294,763		(125,719)			5.625	5.143	JJ	1,277,422	2,770,313	11/09/2009	07/15/2037	50,635,156

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
48503T-AA-5	NATIONAL NUCLEAR SECURITY ADMINIST	0	1.A	10,965,691	9,513,627	9,847,427	10,140,847		(160,954)			5.242	3.323	MON	29,091	498,704	07/01/2015	12/10/2032	64,470
880591-CK-6	TENN VALLEY AUTHORITY		1.B FE	7,761,068	7,000,000	7,866,345	7,404,287		(27,948)			5.980	5.244	AO	104,650	418,600	01/02/2007	04/01/2036	7,209,300
880591-DV-1	TENN VALLEY AUTHORITY		1.B FE	26,527,821	27,250,000	28,546,065	26,939,861		33,948			4.700	4.882	JJ	590,568	1,280,750	09/18/2008	07/15/2033	27,890,375
880591-DX-7	TENN VALLEY AUTHORITY		1.B FE	5,488,740	6,000,000	6,176,548	5,736,746		21,033			4.650	5.245	JD	12,400	279,000	09/23/2008	06/15/2035	6,139,500
880591-EB-4	TENN VALLEY AUTHORITY		1.B FE	19,726,400	20,000,000	19,317,239	19,792,314		5,598			4.875	4.953	JJ	449,583	975,000	01/17/2008	01/15/2048	20,487,500
880591-ED-0	TENN VALLEY AUTHORITY		1.B FE	11,949,240	12,000,000	13,026,332	11,970,650		2,462			5.500	5.527	JD	29,333	660,000	06/17/2008	06/15/2038	12,330,000
88059E-NP-5	TENN VAL AUTH CPN STRIP		1.A	455,863	1,403,000	1,278,175	1,235,678		60,287			0.000	5.065	N/A			01/19/2006	07/15/2028	1,403,000
88059E-NQ-3	TENN VAL AUTH CPN STRIP		1.A	476,286	1,503,000	1,339,952	1,291,054		62,990			0.000	5.065	N/A			01/19/2006	01/15/2029	1,503,000
88059E-PD-0	TENN VAL AUTH CPN STRIP		1.A	466,500	2,000,000	1,294,940	1,248,649		60,168			0.000	5.000	N/A			01/19/2006	07/15/2035	2,000,000
88059E-PE-8	TENN VAL AUTH CPN STRIP		1.A	455,120	2,000,000	1,271,029	1,218,192		58,700			0.000	5.000	N/A			01/19/2006	01/15/2036	2,000,000
88059E-PF-5	TENN VAL AUTH CPN STRIP		1.A	444,020	2,000,000	1,240,304	1,188,480		57,268			0.000	5.000	N/A			01/19/2006	07/15/2036	2,000,000
88059E-PG-3	TENN VAL AUTH CPN STRIP		1.A	433,200	2,000,000	1,200,296	1,159,502		55,871			0.000	5.000	N/A			01/19/2006	01/15/2037	2,000,000
88059E-PH-1	TENN VAL AUTH CPN STRIP		1.A	422,640	2,000,000	1,162,597	1,131,227		54,508			0.000	5.000	N/A			01/19/2006	07/15/2037	2,000,000
88059F-BA-8	TENN VALLEY AUTHORITY		1.B FE	8,452,510	43,000,000	24,448,009	23,420,862		1,152,663			0.000	5.111	N/A			10/18/2005	01/15/2038	43,000,000
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)				198,367,314	245,119,627	231,736,978	222,274,565		1,759,397			XXX	XXX	XXX	3,422,486	9,202,992	XXX	XXX	240,022,614
00831T-AB-7	AFREXI PP 2.63400 05/17/2026		2.C FE	4,495,494	4,470,000	4,427,447	4,471,640		(5,524)			2.634	2.507	MN	14,390	117,740	08/16/2021	05/17/2026	4,295,841
013051-EW-3	ALBERTA (PROVINCE OF)	SD	1.C FE	5,262,414	5,296,371	5,359,291	5,291,138		293		28,431	3.950	3.962	JD	17,817	207,124	05/27/2025	06/01/2035	5,400,974
110709-AK-8	BRITISH COLUMBIA PROVINCE OF	SD	1.B FE	4,055,052	4,012,402	4,145,092	4,159,962		(14,225)		195,363	4.150	3.641	JD	6,404	166,775	12/10/2024	06/18/2034	4,095,659
110709-GL-0	BRITISH COLUMBIA PROVINCE OF	SD	1.B FE	3,149,040	3,341,237	3,304,683	3,201,428		18,669		149,239	3.200	3.939	JD	4,101	107,087	12/20/2022	06/18/2032	3,394,696
110709-GP-1	BRITISH COLUMBIA PROVINCE OF	SD	1.B FE	2,129,761	2,159,402	2,093,303	2,160,913				31,152	4.450	4.445	JD	3,696	96,244	04/15/2025	12/18/2055	2,207,448
11070T-AG-3	BRITISH COLUMBIA (PROVINCE OF)	SD	1.B FE	4,381,485	4,194,784	3,123,436	4,330,866		(4,472)		203,350	2.800	2.607	JD	4,505	117,638	06/30/2020	06/18/2048	4,253,511
11070T-AJ-7	BRITISH COLUMBIA (PROVINCE OF)	SD	1.B FE	3,211,267	3,228,160	3,228,386	3,225,134		6,798		150,895	2.300	2.512	JD	2,848	74,364	06/30/2020	06/18/2026	3,265,284
11070T-AK-4	BRITISH COLUMBIA (PROVINCE OF)	SD	1.B FE	914,053	975,000	968,502	971,537		8,088			2.250	3.110	JD	1,767	21,938	02/12/2018	06/02/2026	985,969
135087-N5-9	CANADA (GOVERNMENT OF)	SD	1.A FE	3,830,025	4,067,117	3,794,701	3,746,050		46,971		170,770	2.000	3.379	JD	6,928	80,538	06/27/2022	06/01/2032	4,107,788
168863-DN-5	CHILE (REPUBLIC OF)		1.F FE	8,649,974	8,450,000	7,571,623	8,563,656		(18,303)			2.550	2.296	JJ	92,175	215,475	01/19/2021	01/27/2032	8,102,000
168863-DN-5	CHILE (REPUBLIC OF)	0	1.F FE	725,029	700,000	627,235	714,206		(2,284)			2.550	2.171	JJ	17,850	17,850	01/19/2021	01/27/2032	8,102,000
168863-DP-0	CHILE (REPUBLIC OF)		1.F FE	3,986,419	3,950,000	3,617,805	3,969,628		(3,782)			2.450	2.341	JJ	40,592	96,775	05/04/2021	01/31/2031	3,188,588
168863-DP-0	CHILE (REPUBLIC OF)	LS	1.F FE	100,922	100,000	91,590	100,497		(96)			2.450	2.341	JJ	1,028	2,450	05/04/2021	01/31/2031	3,188,588
168863-DP-0	CHILE (REPUBLIC OF)	0	1.F FE	403,688	400,000	366,360	401,988		(383)			2.450	2.341	JJ	4,111	9,800	05/04/2021	01/31/2031	3,188,588
168863-DS-4	CHILEAN GOVT 3.1% 07 MAY 2041		1.F FE	963,582	1,230,000	944,333	976,858		10,716			3.100	5.042	MN	5,720	38,130	10/03/2024	05/07/2041	1,249,065
168863-DV-7	CHILE (REPUBLIC OF)		1.F FE	3,295,757	3,298,000	3,030,697	3,296,392		169			3.500	3.507	JJ	48,416	115,430	01/27/2022	01/31/2034	3,103,375
168863-DV-7	CHILE (REPUBLIC OF)	LS	1.F FE	1,999	2,000	1,838	1,999					3.500	3.507	JJ	29	70	01/27/2022	01/31/2034	3,103,375
168863-DV-7	CHILE (REPUBLIC OF)	0	1.F FE	449,694	450,000	413,528	449,781		23			3.500	3.507	JJ	6,606	15,750	01/27/2022	01/31/2034	3,103,375
168863-DX-3	CHILEAN GOVT 2.75% 31 JAN 2027		1.F FE	3,180,689	3,430,000	3,373,405	3,355,805		65,330			2.750	4.824	JJ	39,564	94,325	05/03/2023	01/31/2027	3,477,163
195325-BK-0	COLOMBIAN GOVT 7.375% 18 SEP 2037		3.B FE	1,789,905	1,370,000	1,391,920	1,704,189		(21,050)			7.375	4.650	MS	28,908	101,038	08/03/2021	09/18/2037	1,420,519
195325-EF-8	COLOM 8.00000 04/20/2033		3.B FE	3,846,272	3,870,000	4,160,250	3,851,221		1,822			8.000	8.089	AO	61,060	309,600	05/02/2023	04/20/2033	3,816,800
195325-EL-5	REPUBLIC OF COLOMBIA 8.0% 11/14/2035 SR		3.B FE	210,700	200,000	213,050	209,571		(664)			8.000	7.300	MN	2,089	16,000	03/13/2024	11/14/2035	208,000
195325-EP-6	REPUBLIC OF COLOMBIA		3.B FE	3,722,979	3,679,000	3,834,438	3,723,657		607			7.750	7.578	MN	42,768	246,760	10/10/2025	11/07/2036	3,821,561
221625-AV-8	COTE DIVOIRE (REPUBLIC OF) 8.0750000000		3.B FE	994,118	1,070,000	1,155,668	997,165		3,047			8.075	9.100	AO	21,601	43,201	04/07/2025	04/01/2036	1,112,778
25714P-CF-3	DOMINICAN REPUBLIC GOVT 7.45% 30 APR 204		3.B FE	545,600	440,000	485,870	534,070		(2,894)			7.450	5.573	AO	5,554	32,780	08/03/2021	04/30/2044	456,390
260979-AA-7	DP WORLD CRESCENT LTD		2.B FE	5,816,209	5,730,000	5,900,353	5,815,454		(754)			5.500	5.292	MN	46,397	157,575	10/01/2025	05/08/2035	5,476,575
26951T-AA-8	UNITED MEXICAN STATES		2.B FE	4,488,660	4,500,000	4,576,500	4,489,795		1,135			5.500	5.579	FA	94,188		07/28/2025	08/17/2030	1,317,769
302154-DD-8	EXPORT-IMPORT BANK OF KOREA (THE 1.25% 2		1.C FE	2,239,104	2,380,000	2,101,945	2,305,717		14,880			1.250	1.945	MS	8,264	29,750	05/11/2021	09/21/2030	2,394,875
40053X-AB-5	GRUPO ENERGIA BOGOTA SA ESP		2.C FE	4,276,955	4,140,000	4,721,735	4,256,724		(11,691)			7.850	7.342	MN	46,943	324,990	02/26/2024	11/09/2033	3,886,795
401494-AS-8	GUATEMALAN GOVT 5.375% 24 APR 2032 144A		3.A FE	1,235,315	1,070,000	1,078,560	1,156,306		(18,305)			5.375	3.351	AO	10,704	57,513	05/28/2021	04/24/2032	366,246
401494-AV-1	GUATEM PP 5.25000 08/10/2029		3.A FE	2,846,804	2,920,000	2,945,550	2,877,756		10,233			5.250	5.697	FA	60,043	153,300	11/15/2022	08/10/2029	2,791,400

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
445545-AU-0	HUNGARIAN GOVT 5.5% 26 MAR 2036 144A		2.B FE	2,794,630	2,890,000	2,887,629	2,805,847		5,852			5.500	5.883	MS	41,945	158,950	03/13/2024	03/26/2036	2,969,475
445545-AV-8	HUNGARY		2.B FE	3,839,663	3,850,000	3,954,000	3,840,364		702			5.375	5.436	MS	108,067		06/17/2025	09/26/2030	3,953,469
448814-DF-7	HYDRO-QUEBEC	0	1.D FE	3,234,740	2,000,000	2,402,753	2,432,457		(90,962)			9.375	3.855	AO	39,583	187,500	07/01/2015	04/15/2030	2,093,750
448814-DL-4	HYDRO-QUEBEC	0	1.D FE	55,430,698	34,350,000	42,216,368	42,494,932		(1,482,671)			9.500	4.083	MN	416,971	3,263,250	07/01/2015	11/15/2030	35,981,625
45434M-2C-5	INDIAN RAILWAY FINANCE CORP LTD		2.C FE	3,234,528	3,520,000	3,239,491	3,246,484		11,956			2.800	4.521	FA	38,603		09/30/2025	02/10/2031	3,569,280
45434M-2H-4	INDIAN RAILWAY FINANCE CORP LTD		2.C FE	181,992	200,000	189,932	183,690		1,698			3.570	5.155	JJ	3,173	3,570	03/31/2025	01/21/2032	203,570
455780-DM-5	INDON 4.15000 09/20/2027		2.B FE	2,830,550	2,880,000	2,885,040	2,860,425		10,674			4.150	4.562	MS	33,532	119,520	05/03/2023	09/20/2027	2,939,760
45818Q-AD-1	INTER-AMERICAN DEVELOPMENT BANK		1.A FE	8,739,298	7,441,000	7,736,954	7,606,305		(99,277)			6.750	5.227	JJ	231,601	502,268	04/30/2010	07/15/2027	7,692,134
4581X0-BT-4	INTER-AMERICAN DEVELOPMENT BANK	0	1.A FE	6,409,440	6,000,000	5,398,924	6,288,972		(13,498)			3.875	3.477	AO	40,688	232,500	07/01/2015	10/28/2041	6,116,250
4581X0-BX-5	INTER-AMERICAN DEVELOPMENT BANK	0	1.A FE	2,800,188	3,000,000	2,444,659	2,856,034		6,253			3.200	3.586	FA	38,400	96,000	07/01/2015	08/07/2042	3,048,000
4581X0-CE-6	INTER-AMERICAN DEVELOPMENT BANK		1.A FE	7,978,760	8,000,000	7,508,512	7,981,359		881			4.375	4.394	JJ	152,639	350,000	11/29/2022	01/24/2044	11,240,625
4581X0-CE-6	INTER-AMERICAN DEVELOPMENT BANK	0	1.A FE	3,475,680	3,000,000	2,815,692	3,352,289		(13,737)			4.375	3.493	JJ	57,240	131,250	07/01/2015	01/24/2044	11,240,625
459051-FW-3	INTL BK RECON & DEV		1.A FE	1,754,400	5,000,000	4,968,287	4,954,929		259,369			0.000	5.458	N/A			09/14/2006	03/01/2026	5,000,000
459051-FX-1	INTL BK RECON & DEV		1.A FE	2,923,090	9,000,000	8,263,396	8,075,241		394,129			0.000	5.064	N/A			10/03/2005	03/01/2028	9,000,000
45905A-SE-9	INTL BK RECON & DEV		1.A FE	3,214,972	11,390,000	9,147,528	8,829,790		422,236			0.000	4.950	N/A			06/07/2005	03/11/2031	11,390,000
45905C-AA-2	INTL BK RECON & DEV		1.A FE	1,379,880	1,500,000	1,563,978	1,440,172		4,985			4.750	5.307	FA	26,917	71,250	10/11/2007	02/15/2035	1,535,625
46513J-B3-4	ISRAELI GOVT 2.75% 03 JUL 2030		1.F FE	2,700,144	3,060,000	2,845,800	2,746,610		46,466			2.750	5.337	JJ	41,607	42,075	03/24/2025	07/03/2030	2,899,325
50066A-AP-8	KOREA GAS CORPORATION	0	1.C FE	644,248	650,000	625,655	647,823		631			2.875	2.975	JJ	8,565	18,688	07/09/2019	07/16/2029	862,219
50066A-AP-8	KOREA GAS CORPORATION		1.C FE	396,460	400,000	385,019	398,660		388			2.875	2.975	JJ	5,271	11,500	07/09/2019	07/16/2029	862,219
50066A-AR-4	KOREA GAS CORPORATION		1.C FE	3,094,420	3,100,000	2,777,485	3,096,812		583			2.000	2.020	JJ	28,933	62,000	07/06/2021	07/13/2031	1,919,000
50066A-AR-4	KOREA GAS CORPORATION	0	1.C FE	199,640	200,000	179,193	199,794		38			2.000	2.020	JJ	1,867	4,000	07/06/2021	07/13/2031	1,919,000
563469-FQ-3	MANITOBA PROVINCE OF	SD	1.E FE	2,253,927	2,188,583	2,250,826	2,244,099		(1,282)		(8,546)	4.650	4.407	MS	33,173	50,388	07/02/2025	03/05/2040	2,239,467
563469-UL-7	MANITOBA PROVINCE OF	SD	1.E FE	1,311,470	1,425,000	1,412,922	1,417,637		15,146			2.125	3.230	JD	757	30,281	03/27/2018	06/22/2026	2,831,771
563469-UL-7	MANITOBA PROVINCE OF		1.E FE	1,365,199	1,377,000	1,365,329	1,376,405		1,233			2.125	2.217	JD	732	29,261	06/14/2016	06/22/2026	2,831,771
563469-UX-1	MANITOBA PROVINCE OF	SD	1.E FE	12,850,353	12,748,495	11,993,147	12,115,024		106,642		558,867	2.050	2.966	JD	21,480	258,531	07/27/2023	06/02/2031	10,741,852
642866-GA-9	PROV OF NEW BRUNSWICK	SD	1.E FE	1,570,733	1,495,532	1,571,594	1,563,086		(1,695)		(5,952)	4.800	4.359	MS	19,235	35,341	07/02/2025	09/26/2039	1,531,424
642866-GM-3	PROVINCE OF NEW BRUNSWICK	SD	1.E FE	3,677,195	3,647,638	3,634,798	3,649,211		(950)		171,194	2.350	2.323	FA	32,879	83,999	06/30/2020	08/14/2027	3,690,498
642866-GN-1	NEW BRUNSWICK (PROVINCE OF)	SD	1.E FE	3,982,941	3,282,874	3,307,365	3,444,278		(64,293)		168,269	3.100	1.186	FA	39,035	99,727	12/22/2020	08/14/2028	3,333,759
642866-HA-8	NEW BRUNSWICK (PROVINCE OF)	SD	1.E FE	2,730,370	2,699,252	2,780,554	2,719,585		(2,658)		127,674	3.950	3.820	FA	40,896	104,481	12/20/2022	08/14/2032	2,752,562
651333-FV-3	NEWFOUNDLAND & LABRADOR PROVINCE O	SD	1.F FE	2,979,583	2,918,111	2,926,048	2,921,471		(7,650)		137,419	3.000	2.728	JD	7,195	86,601	06/30/2020	06/02/2026	2,961,882
651333-GG-5	NEWFOUNDLAND AND LABRADOR (PROVINC	SD	1.F FE	4,194,472	4,486,595	4,209,009	4,134,574		61,608		187,346	2.050	3.660	JD	7,560	90,985	04/27/2022	06/02/2031	4,532,583
651333-GR-1	NEWFOUNDLAND AND LABRADOR (PROVINC	SD	1.F FE	3,629,047	3,647,638	3,676,199	3,635,487		615		5,825	4.000	4.043	JD	12,025	71,605	06/20/2025	06/02/2035	3,720,591
669827-GC-5	NOVA SCOTIA (PROVINCE OF)	SD	1.E FE	7,182,070	6,930,512	6,597,293	6,749,559		37,761		312,444	2.000	2.569	MS	46,330	135,141	05/25/2022	09/01/2030	6,999,818
67091T-AG-0	OCP SA		2.C FE	3,182,417	2,995,000	3,309,415	3,181,995		(410)			7.500	6.984	MN	36,814	134,812	10/23/2025	05/02/2054	3,107,313
67091T-AH-8	OCP SA		2.C FE	2,204,707	2,190,000	2,286,623	2,205,200		494			6.100	5.905	AO	22,636	66,795	10/07/2025	04/30/2030	1,349,955
67091T-AJ-4	OCP SA		2.C FE	1,656,656	1,690,000	1,808,824	1,658,286		1,630			6.700	6.961	MS	37,743	38,058	04/23/2025	03/01/2036	1,539,915
682142-AH-7	OMERS FINANCE TRUST		1.A FE	17,712,679	17,991,000	13,839,085	17,731,672		5,415			4.000	4.090	AO	143,928	719,640	04/11/2022	04/19/2052	15,300,000
682142-AH-7	OMERS FINANCE TRUST	LS	1.A FE	501,126	509,000	391,534	501,663		153			4.000	4.090	AO	4,072	20,360	04/11/2022	04/19/2052	15,300,000
683234-YD-4	ONTARIO (PROVINCE OF)	SD	1.D FE	4,379,200	4,158,307	4,397,618	4,363,524		(7,703)		(7,973)	4.700	4.153	JD	16,108	95,915	06/10/2025	06/02/2037	4,256,028
68323A-DP-6	ONTARIO (PROVINCE OF)	SD	1.D FE	1,188,500	1,250,000	1,244,346	1,247,292		8,255			2.500	3.183	AO	5,556	31,250	02/12/2018	04/27/2026	1,265,625
68327L-AD-8	ONTARIO TEACHERS CADILLAC FAIRVIEW		1.E FE	7,123,824	7,200,000	6,464,971	7,153,949		7,277			2.500	2.620	AO	38,000	180,000	10/07/2021	10/15/2031	6,885,000
68327L-AD-8	ONTARIO TEACHERS CADILLAC FAIRVIEW	0	1.E FE	321,562	325,000	291,822	322,921		328			2.500	2.620	AO	1,715	8,125	10/07/2021	10/15/2031	6,885,000
68333Z-AA-5	ONTARIO (PROVINCE OF)	SD	1.D FE	4,142,186	3,939,449	2,982,951	4,092,076		(4,687)		192,162	2.900	2.676	JD	9,390	113,014	06/30/2020	06/02/2049	3,996,571
68333Z-AU-1	ONTARIO (PROVINCE OF)	SD	1.D FE	3,285,514	3,282,874	3,353,423	3,281,595		173		153,895	3.750	3.757	JD	10,118	121,783	12/20/2022	06/02/2032	3,344,428
68333Z-BF-3	ONTARIO (PROVINCE OF)	SD	1.D FE	2,129,043	2,086,449	2,090,246	2,159,458		(715)		31,131	4.600	4.389	JD	7,910	94,944	04/15/2025	12/02/2055	2,134,437
69370R-AF-4	PERTAMINA PERSERO PT		2.B FE	5,615,220	6,260,000	5,909,831	5,839,941		91,294			3.100	4.944	JJ	86,249	194,060	08/03/2023	01/21/2030	5,666,490
69370R-AH-0	PERTAMINA PERSERO PT		2.B FE	5,733,363	5,595,000	5,234,822	5,669,995		(15,817)			3.100	2.774	FA	60,706	173,445	11/10/2021	08/25/2030	5,072,423
698299-BF-0	PANAMANIAN GOVT 3.875% 17 MAR 2028		2.C FE	2,099,455	1,930,000	1,895,260	1,986,591		(27,863)			3.875	2.337	MS	21,605	74,788	10/15/2021	03/17/2028	1,967,394
698299-BG-8	PANAMANIAN GOVT 4.5% 15 MAY 2047		2.C FE	2,692,800	2,400,000	1,898,191	2,657,485		(8,284)			4.500	3.739	MN	13,800	108,000	06/08/2021	05/15/2047	818,000

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Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
698299-BK-9	PANAMANIAN GOVT 3.16% 23 JAN 2030		2.C FE	5,692,335	5,710,000	5,344,560	5,666,751		5,892			3.160	3.254	JJ	79,191	180,436	05/02/2023	01/23/2030	5,800,218
718286-BW-6	PHILIPPINES (REPUBLIC OF)		2.B FE	2,971,388	2,370,000	2,396,663	2,830,038		(34,857)			5.000	2.928	JJ	55,300	118,500	09/28/2021	01/13/2037	2,429,250
718286-BZ-9	PHILIPPINO GOVT 3.95% 20 JAN 2040		2.B FE	2,403,450	2,180,000	1,923,850	2,360,361		(10,013)			3.950	3.214	JJ	38,510	86,110	06/08/2021	01/20/2040	2,223,055
718286-CJ-4	PHILIPPINO GOVT 2.457% 05 MAY 2030		2.B FE	1,072,060	1,210,000	1,127,569	1,119,744		18,493			2.457	4.361	MN	4,625	29,730	05/03/2023	05/05/2030	1,224,865
731011-AY-8	REPUBLIC OF POLAND 5.125% 09/18/2034 SR		1.G FE	5,383,962	5,400,000	5,522,958	5,386,124		1,234			5.125	5.162	MS	79,181	276,750	03/11/2024	09/18/2034	5,538,375
731011-AZ-5	REPUBLIC OF POLAND 5.5% 03/18/2054 SR LI		1.G FE	12,169,491	12,290,000	11,723,615	12,172,837		1,680			5.500	5.567	MS	193,397	675,950	10/03/2024	03/18/2054	12,627,975
748149-AN-1	QUEBEC (PROVINCE OF)	SD	1.D FE	1,350,776	1,400,000	1,383,154	1,392,144		5,921			2.750	3.201	AO	8,449	38,500	03/27/2018	04/12/2027	1,419,250
74814Z-DK-6	QUEBEC (PROVINCE OF)	SD	1.D FE	1,816,630	1,699,799	1,823,817	1,821,297		(38)		4,705	5.000	4.274	JD	7,238		12/23/2025	12/01/2038	1,742,294
74814Z-FB-4	QUEBEC (PROVINCE OF)	SD	1.D FE	1,392,059	1,386,102	1,389,332	1,385,373		426		64,950	2.750	2.783	MS	12,741	37,164	06/30/2020	09/01/2027	1,405,161
74814Z-FE-8	QUEBEC (PROVINCE OF)	SD	1.D FE	5,742,117	5,106,693	3,902,331	5,632,983		(14,268)		264,937	3.100	2.554	JD	13,445	156,743	06/30/2020	12/01/2051	5,185,847
74814Z-FG-3	PROVINCE OF QUEBEC	SD	1.D FE	774,738	693,051	656,458	711,775		(4,058)		33,791	1.900	1.301	MS	4,401	12,838	12/22/2020	09/01/2030	699,635
74814Z-FQ-1	QUEBEC (PROVINCE OF)	SD	1.D FE	2,130,910	2,173,992	2,073,358	2,162,303		221		31,172	4.400	4.433	JD	8,147	94,710	04/15/2025	12/01/2055	2,221,820
77586R-AT-7	ROMANIAN GOVT 5.875% 30 JAN 2029 144A		2.C FE	2,683,100	2,680,000	2,771,120	2,682,182		(626)			5.875	5.846	JJ	66,042	154,513	04/01/2025	01/30/2029	2,573,438
77586R-AY-6	ROMANIA (REPUBLIC OF)		2.C FE	2,886,677	2,890,000	2,976,931	2,886,991		315			5.750	5.776	MS	48,468		07/09/2025	09/16/2030	2,973,088
803854-KF-4	SASKATCHEWAN (PROVINCE OF)	SD	1.C FE	2,926,327	2,735,729	2,754,085	2,799,557		(21,086)		132,413	3.050	2.220	JD	6,877	82,542	06/30/2020	12/02/2028	2,777,448
803854-KG-2	SASKATCHEWAN (PROVINCE OF)	SD	1.C FE	2,148,381	2,899,872	2,092,635	2,186,781		6,875		31,525	2.950	4.377	JD	7,051	84,625	04/15/2025	06/02/2058	2,942,645
803854-KP-2	SASKATCHEWAN (PROVINCE OF)	SD	1.C FE	6,441,711	7,222,324	6,842,357	6,656,073		92,630		307,777	2.150	3.764	JD	12,798	153,608	06/05/2024	06/02/2031	7,299,964
803854-KQ-0	SASKATCHEWAN (PROVINCE OF)		1.C FE	1,479,895	1,565,000	1,554,401	1,537,036		18,440			3.250	4.550	JD	3,250	50,863	09/27/2022	06/08/2027	1,590,431
836205-BE-3	SOUTH AFRICAN GOVT 7.3% 20 APR 2052		3.B FE	170,400	200,000	202,000	170,611		211			7.300	8.735	AO	2,879	7,300	04/24/2025	04/20/2052	621,900
836205-BE-3	SOUTH AFRICAN GOVT 7.3% 20 APR 2052	0	3.B FE	341,080	400,000	404,000	341,500		420			7.300	8.727	AO	5,759	14,600	04/23/2025	04/20/2052	621,900
836205-BJ-2	REPUBLIC OF SOUTH AFRICA		3.B FE	620,537	630,000	623,700	620,542		5			7.250	7.375	JD	2,538		12/04/2025	12/11/2055	652,838
91087B-AM-2	MEXICAN GOVT 2.659% 24 MAY 2031		2.B FE	2,984,052	3,660,000	3,261,060	3,181,604		74,226			2.659	5.486	MN	10,002	97,319	05/02/2023	05/24/2031	3,708,660
91087B-AR-1	MEXICAN GOVT 3.5% 12 FEB 2034		2.B FE	2,247,972	2,710,000	2,344,150	2,294,120		39,130			3.500	5.908	FA	36,623	94,850	10/24/2024	02/12/2034	2,757,425
91087B-AU-4	MEX 5.40000 02/09/2028		2.B FE	748,523	750,000	767,625	749,322		296			5.400	5.446	FA	15,975	40,500	01/03/2023	02/09/2028	770,250
9LNQGH-PT-6	OCP SA 6.7% 01 MAR 2036-35 REGS		2.C FE	4,964,800	4,640,000	4,966,238	4,959,063		(5,737)			6.700	5.779	MS	78,584		09/30/2025	03/01/2036	4,795,440
G10367-AE-3	BERMUDAN GOVT 2.375% 20 AUG 2030 REGS		1.E FE	5,229,033	5,450,000	4,956,094	5,306,666		27,387			2.375	2.955	FA	47,101	129,438	05/02/2023	08/20/2030	5,514,719
G10367-AG-8	BERMUDAN GOVT 3.375% 20 AUG 2050 REGS		1.E FE	3,316,503	4,290,000	2,972,155	3,330,375		10,261			3.375	4.911	FA	52,687	88,088	11/18/2025	08/20/2050	7,636,731
G10367-AG-8	BERMUDAN GOVT 3.375% 20 AUG 2050 REGS	0	1.E FE	2,770,808	3,420,000	2,369,410	2,776,107		3,400			3.375	4.604	FA	42,002	54,338	11/18/2025	08/20/2050	7,636,731
G10367-AH-6	BERMUDAN GOVT 5% 15 JUL 2032 REGS		1.E FE	465,360	480,000	485,102	467,975		1,494			5.000	5.461	JJ	11,067	24,000	03/26/2024	07/15/2032	492,000
G7777X-AB-2	SA GLOBAL SUKUK LTD		1.E FE	10,062,085	10,075,000	9,146,790	10,059,741		2,009			2.694	2.713	JD	10,555	271,421	05/02/2023	06/17/2031	7,190,570
G781A6-AB-9	SAUDI ELECTRICITY GLOBAL SUKUK CO		1.E FE	13,928,718	12,002,000	11,696,549	13,657,587		(68,720)			5.060	3.923	AO	140,017	607,301	08/16/2023	04/08/2043	9,024,691
MOR08Q-AH-4	AFRICAN EXPORT-IMPORT BANK		2.C FE	16,214,760	17,065,000	16,787,694	16,926,571		337,639			2.634	4.707	MN	54,938	449,492	03/25/2025	05/17/2026	16,134,732
M75242-BB-8	OMANI GOVT 5.375% 08 MAR 2027 REGS		2.C FE	2,252,975	2,270,000	2,291,429	2,264,644		4,258			5.375	5.584	MS	38,298	122,035	02/17/2023	03/08/2027	2,331,006
M75242-BH-5	OMANI GOVT 6.75% 17 JAN 2048 REGS		2.C FE	2,631,400	2,360,000	2,602,632	2,630,907		(493)			6.750	5.816	JJ	72,570		11/19/2025	01/17/2048	2,232,900
M8489S-AD-9	QATARI GOVT 3.25% 02 JUN 2026 REGS		1.C FE	3,422,870	3,190,000	3,179,314	3,211,877		(51,604)			3.250	1.602	JD	8,352	103,675	10/19/2021	06/02/2026	3,241,838
P3579E-CF-2	DOMINICAN REPUBLIC GOVT 4.5% 30 JAN 2030		3.B FE	1,555,438	1,520,000	1,486,703	1,535,881		(3,564)			4.500	4.211	JJ	28,690	68,400	10/03/2024	01/30/2030	1,554,200
P5015V-AE-6	GUATEMALAN GOVT 4.875% 13 FEB 2028 REGS		3.A FE	868,542	890,000	891,949	879,837		4,416			4.875	5.454	FA	16,632	43,388	05/02/2023	02/13/2028	911,694
P5015V-AK-2	GUATEMALAN GOVT 5.375% 24 APR 2032 REGS		3.A FE	707,093	610,000	614,880	667,418		(10,451)			5.375	3.308	AO	6,102	32,788	08/16/2021	04/24/2032	208,798
P5015V-AM-8	GUATEMALAN GOVT 3.7% 07 OCT 2033 REGS		3.A FE	618,487	720,000	643,054	629,626		9,017			3.700	5.725	AO	6,216	26,640	10/03/2024	10/07/2033	733,320
P75744-AB-1	PARAGUAYAN GOVT 6.1% 11 AUG 2044 REGS		2.C FE	756,000	600,000	622,200	736,720		(4,713)			6.100	4.307	FA	14,233	36,600	08/16/2021	08/11/2044	412,200
P75744-AF-2	PARAGUAYAN GOVT 5.6% 13 MAR 2048 REGS		2.C FE	3,625,230	3,570,000	3,451,744	3,608,952		(3,537)			5.600	5.492	MS	59,976	60,480	11/18/2025	03/13/2048	3,669,960
P75744-AJ-4	PARAGUAYAN GOVT 4.95% 28 APR 2031 REGS		2.C FE	703,074	740,000	750,893	716,775		4,627			4.950	5.784	AO	6,410	36,630	11/15/2022	04/28/2031	184,455
S7836L-AB-4	SOUTH AFRICAN GOVT 7.95% 19 NOV 2054 REG		3.B FE	550,900	600,000	645,000	551,256		356			7.950	8.725	MN	5,565	47,700	04/25/2025	11/19/2054	415,900
V0055B-AJ-4	AFRICA FINANCE CORP		1.G FE	2,311,100	2,380,000	2,375,264	2,369,272		36,552			4.375	5.951	AO	21,403	104,125	06/07/2024	04/17/2026	1,818,938
V0055B-AK-1	AFRICA FINANCE CORP		1.G FE	15,579,416	15,575,000	14,914,309	15,483,147		11,479			3.750	3.854	AO	98,966	584,063	03/24/2025	10/30/2029	13,024,719
V5311V-AB-6	MOROCCAN GOVT 5.5% 11 DEC 2042 REGS		2.C FE	2,346,840	2,460,000	2,354,687	2,347,388		548			5.500	5.929	JD	7,806	67,650	11/19/2025	12/11/2042	2,527,650
V5311V-AG-5	MOROCCAN GOVT 2.375% 15 DEC 2027 REGS		2.C FE	1,076,779	1,210,000	1,161,600	1,149,889		28,543			2.375	5.076	JD	1,277	28,738	05/03/2023	12/15/2027	1,224,369

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
V5311V-AJ-9	MOROCCAN GOVT 3% 15 DEC 2032 REGS		2.C FE	1,665,150	2,040,000	1,790,590	1,759,434		32,456			3.000	5.398	JD	2,720	61,200	12/07/2022	12/15/2032	2,070,600
V6560A-AD-4	OCP SA		2.C FE	7,184,017	6,745,000	7,022,287	7,124,226		(13,587)			6.875	6.299	AO	85,015	463,719	08/03/2023	04/25/2044	6,314,859
V6560A-BD-3	OCP SA		2.C FE	19,930,583	18,955,000	20,944,896	19,929,385		(1,198)			7.500	7.070	MN	232,989	725,063	11/06/2025	05/02/2054	18,457,125
V6560A-BM-3	OFFICE CHERIFIEN DES PHO		2.C FE	3,542,240	3,380,000	3,535,377	3,536,866		(5,374)			6.100	4.878	AO	34,936		10/30/2025	04/30/2030	3,483,090
V73789-AW-5	COTE DIVOIRIAN GOVT 6.125% 15 JUN 2033 R		3.B FE	179,000	200,000	200,062	181,063		2,063			6.125	8.040	JD	544	12,250	01/22/2025	06/15/2033	68,708
V73789-BL-8	COTE DIVOIRIAN GOVT 7.625% 30 JAN 2033 R		3.B FE	2,494,107	2,510,000	2,714,716	2,497,038		1,466			7.625	7.727	JJ	80,276	191,388	03/26/2024	01/30/2033	1,302,847
X0645A-CD-2	BANK GOSPODARSTWA KRAJOWEGO		1.G FE	1,581,038	1,585,000	1,632,883	1,581,453		416			5.375	5.412	MN	9,229	85,210	03/24/2025	05/22/2033	1,632,731
X0645A-CD-2	BANK GOSPODARSTWA KRAJOWEGO	0	1.G FE	204,488	205,000	211,193	204,541		54			5.375	5.412	MN	1,194	11,021	03/24/2025	05/22/2033	1,632,731
X0645A-DB-5	BANK GOSPODARSTWA KRAJOWEGO		1.G FE	2,722,957	2,635,000	2,765,880	2,719,951		(3,006)			5.750	5.274	JJ	72,389	45,569	10/01/2025	07/09/2034	2,710,756
X5S5VD-BM-0	MFB MAGYAR FEJLESZTESI BANK ZRT		2.B FE	2,717,852	2,625,000	2,737,939	2,704,997		(12,855)			6.500	5.182	JD	948	143,325	12/16/2025	06/29/2028	2,503,813
X7360W-CN-0	ROMANIAN GOVT 6.625% 17 FEB 2028 REGS		2.C FE	2,004,830	1,920,000	2,000,733	1,975,558		(24,054)			6.625	5.170	FA	47,347	127,200	11/06/2024	02/17/2028	1,983,600
X7360W-CQ-3	ROMANIAN GOVT 7.125% 17 JAN 2033 REGS		2.C FE	10,365,680	9,630,000	10,473,636	10,281,363		(70,630)			7.125	5.932	JJ	312,574	621,656	03/21/2025	01/17/2033	9,879,863
X7360W-DJ-8	ROMANIAN GOVT 7.5% 10 FEB 2037 REGS		2.C FE	2,396,955	2,190,000	2,418,050	2,395,687		(1,268)			7.500	6.306	FA	64,331		11/19/2025	02/10/2037	2,272,125
X73648-AB-7	ROMANIAN GOVT 5.75% 16 SEP 2030 REGS		2.C FE	4,056,180	3,980,000	4,099,718	4,053,223		(2,957)			5.750	5.302	MS	66,748		10/10/2025	09/16/2030	4,094,425
X93622-GK-2	HUNGARIAN GOVT 6.125% 22 MAY 2028 REGS		2.C FE	5,720,172	5,640,000	5,853,192	5,682,992		(16,372)			6.125	5.777	MN	37,424	345,506	05/03/2023	05/22/2028	5,812,725
X93622-GS-5	HUNGARIAN GOVT 5.5% 26 MAR 2036 REGS		2.C FE	10,290,993	10,450,000	10,441,427	10,299,559		8,674			5.500	5.685	MS	151,670	418,550	10/10/2025	03/26/2036	10,737,375
Y000AK-AD-9	AIRPORT AUTHORITY HONG KONG		1.B FE	6,823,761	8,894,000	6,711,412	6,921,811		37,764			3.250	4.741	JJ	135,695	289,055	08/03/2023	01/12/2052	8,428,778
Y44709-AG-1	NK KAZMUNAYGAZ AO		2.B FE	22,434,671	22,825,000	22,984,090	22,384,250		(2,798)			6.375	6.477	AO	270,809	1,420,669	10/01/2025	10/24/2048	16,948,547
Y4596H-AD-9	NK KAZMUNAYGAZ AO		2.C FE	9,267,262	10,310,000	9,724,598	9,290,481		19,310			5.750	6.618	AO	118,565	541,650	12/16/2025	04/19/2047	9,989,163
Y62014-AA-6	NAKILAT INC		1.D FE	4,401,364	3,741,657	3,965,932	4,226,674		(93,229)			6.067	2.907	JD	631	227,006	03/24/2025	12/31/2033	175,223
Y7138A-AD-2	PERTAMINA PERSERO PT		2.B FE	1,557,600	1,600,000	1,626,544	1,558,820		1,220			6.000	6.254	MN	15,467	96,000	03/24/2025	05/03/2042	1,648,000
Y7138A-AF-7	PERTAMINA PERSERO PT		2.B FE	3,452,748	3,590,000	3,507,861	3,462,527		4,315			5.625	5.955	MN	22,998	201,938	03/24/2025	05/20/2043	3,690,969
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities				603,682,428	598,934,001	585,199,870	601,461,773		120,113		3,824,225	XXX	XXX	XXX	6,146,934	23,076,777	XXX	XXX	632,938,849
014464-XV-8	TX ALEDO ISD-TXBL-REF		1.A FE	773,328	635,000	638,739	700,335		(15,284)			4.000	1.421	FA	9,596	25,400	01/08/2021	02/15/2030	647,700
016066-BG-6	CA ALHAMBRA USD-B-CABS		1.C FE	2,774,990	6,075,000	3,515,260	3,182,285		138,011			0.000	4.483	N/A			11/29/2022	08/01/2040	6,075,000
022555-UL-8	CA ALVORD USD-B-CABS		1.E FE	14,271,002	37,030,000	19,450,474	20,162,878		771,203			0.000	3.940	N/A			08/21/2017	08/01/2041	33,580,000
022555-UL-8	CA ALVORD USD-B-CABS		1.E FE	250,413	650,000	341,421	349,314		13,647			0.000	4.025	N/A			08/21/2017	08/01/2041	33,580,000
022555-UM-6	CA ALVORD USD-B-CABS		1.E FE	1,870,153	5,100,000	2,507,354	2,616,549		97,451			0.000	3.832	N/A			10/05/2017	08/01/2043	4,655,000
022555-UM-6	CA ALVORD USD-B-CABS		1.E FE	102,197	280,000	137,659	143,765		5,348			0.000	3.828	N/A			10/05/2017	08/01/2043	4,655,000
058219-SK-3	CA BALDWIN PK SD-CABS		1.C FE	2,013,490	4,410,000	2,782,845	2,492,358		110,483			0.000	4.600	N/A			11/29/2022	08/01/2038	4,410,000
05914F-MN-7	BALTIMORE CNTY MD	0	1.A FE	929,800	1,000,000	882,445	949,776		3,075			3.739	4.271	FA	15,579	37,390	07/01/2015	08/01/2042	119,897
059433-GY-2	TX BAMMEL UTL DT		1.C FE	383,855	610,000	417,616	386,814		2,960			2.500	5.650	MS	5,083	7,625	07/16/2025	03/01/2045	617,625
07014Y-CQ-5	CA BASS LK ELEM SD-CABS		1.E FE	492,214	1,900,000	606,643	680,443		28,023			0.000	4.250	N/A			04/17/2018	06/01/2050	1,800,000
07014Y-CQ-5	CA BASS LK ELEM SD-CABS		1.E FE	19,430	75,000	23,946	26,860		1,106			0.000	4.250	N/A			04/17/2018	06/01/2050	1,800,000
074437-DL-5	CA BEAUMONT USD-C-CABS		1.C FE	2,246,051	5,315,000	2,955,381	2,610,988		124,210			0.000	4.934	N/A			11/29/2022	08/01/2040	5,315,000
074437-DP-6	CA BEAUMONT USD-C-CABS		1.C FE	1,743,281	5,135,000	2,281,815	2,380,480		96,469			0.000	4.180	N/A			06/18/2018	08/01/2044	5,135,000
07786B-CV-0	CA BELL-B-REF-TXBL		1.C FE	1,079,945	1,075,000	1,020,687	1,078,589		(236)			4.250	4.213	FA	19,036	45,688	04/10/2019	08/01/2037	1,046,781
086257-PX-4	IL BERWYN-A-TXBL-REF		1.C FE	14,129,925	14,720,000	11,138,371	14,141,586		10,558			3.837	4.073	JD	47,067	564,806	01/22/2025	12/01/2050	15,160,377
086257-PX-4	IL BERWYN-A-TXBL-REF	0	1.C FE	424,248	425,000	321,590	424,306		23			3.837	3.847	JD	1,359	16,307	01/26/2022	12/01/2050	15,160,377
10605Q-GE-4	TX BRAZORIA CO MUD #22		1.E FE	424,922	720,000	474,383	428,514		3,592			2.250	5.700	MS	5,400	8,100	07/18/2025	09/01/2045	728,100
10607F-LD-2	TX BRAZORIA CO MUD #39		2.A FE	347,996	605,000	382,516	350,862		2,866			2.250	5.750	MS	4,538	6,806	07/18/2025	09/01/2046	611,806
10608M-GB-6	TX BRAZORIA CO MUD #55		2.A FE	804,077	1,160,000	873,915	808,637		4,560			3.000	5.550	MS	11,600	17,400	07/15/2025	09/01/2045	1,177,400
10608M-HC-3	TX BRAZORIA CO MUD #55		2.A FE	665,443	960,000	723,240	669,217		3,774			3.000	5.550	MS	9,600	14,400	07/15/2025	09/01/2045	974,400
108152-FU-8	CT BRIDGEPORT CT		1.E FE	8,600,000	8,600,000	8,017,322	8,600,000					3.363	3.363	MS	85,159	289,218	10/11/2019	09/15/2034	8,744,609

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
108152-FW-4	CT BRIDGEPORT CT		1.E FE	8,519,792	8,380,000	6,867,169	8,467,304		(22,007)			3.751	3.443	MS	92,554	314,334	06/24/2020	09/15/2044	1,843,551
108152-FW-4	CT BRIDGEPORT CT	0	1.E FE	130,864	125,000	102,434	128,662		(923)			3.751	2.911	MS	1,381	4,689	06/24/2020	09/15/2044	1,843,551
112206-BF-3	CO BROMLEY PARK CO MD		2.A FE	5,012,700	5,000,000	4,623,910	5,010,483		(295)			4.000	3.986	JD	16,667	200,000	03/29/2018	12/01/2047	5,100,000
119802-AE-6	CO BUFFALO RIDGE MET DT		1.G FE	6,000,000	6,000,000	5,503,763	6,000,000					4.000	4.000	JD	20,000	240,000	05/23/2018	12/01/2047	6,120,000
13063A-5G-5	CA CA TXB-VAR PURP		1.C FE	79,825,697	65,950,000	80,035,430	78,857,051		(603,194)			7.550	5.456	AO	1,244,806	4,979,225	03/24/2025	04/01/2039	69,300,945
13063A-5G-5	CA CA TXB-VAR PURP	0	1.C FE	1,551,563	1,220,000	1,480,564	1,510,937		(15,050)			7.550	5.058	AO	23,028	92,110	03/15/2023	04/01/2039	69,300,945
13063A-7D-0	CA STATE BABS		1.C FE	27,830,464	23,780,000	27,674,515	27,402,630		(169,134)			7.300	5.682	AO	433,985	1,735,940	08/17/2023	10/01/2039	24,181,545
13063A-7D-0	CA STATE BABS	0	1.C FE	267,910	225,000	261,849	263,594		(1,816)			7.300	5.505	AO	4,106	16,425	07/07/2023	10/01/2039	24,181,545
13063B-BU-5	CA CA ST-BAB		1.C FE	77,830,159	66,100,000	77,252,980	77,172,278		(514,528)			7.350	5.594	MN	809,725	4,858,350	11/18/2024	11/01/2039	68,425,500
13063B-BU-5	CA CA ST-BAB	0	1.C FE	600,679	500,000	584,364	590,614		(4,262)			7.350	5.466	MN	6,125	36,750	07/12/2023	11/01/2039	68,425,500
13063B-FR-8	CA STATE		1.C FE	23,218,762	19,180,000	23,124,003	22,795,342		(164,372)			7.625	5.665	MS	487,492	1,462,475	08/04/2023	03/01/2040	19,911,238
13063D-P6-9	CA CALIFORNIA ST		1.C FE	2,321,522	2,780,000	2,116,955	2,353,523		9,139			3.000	3.943	AO	20,850	83,400	04/27/2022	04/01/2052	2,821,700
138854-EU-4	TX CANYON FALLS WC&ID #2		1.E FE	641,783	1,005,000	691,126	646,594		4,812			2.500	5.550	FA	9,492	12,563	07/16/2025	02/15/2045	1,017,563
151488-CG-6	CA CENTER JT UNIF SD-B		1.C FE	3,212,548	3,985,000	2,981,839	3,266,816		15,539			3.000	4.150	FA	49,813	119,550	04/26/2022	08/01/2051	3,872,225
156753-PR-0	CA CERES CA UNIF SCH DIS		1.C FE	1,630,914	4,325,000	2,159,538	2,249,211		92,418			0.000	4.240	N/A			05/01/2018	08/01/2041	4,325,000
156753-PS-8	CA CERES CA UNIF SCH DIS		1.C FE	1,610,704	4,465,000	2,078,497	2,223,002		91,550			0.000	4.250	N/A			05/01/2018	08/01/2042	4,465,000
156753-PT-6	CA CERES CA UNIF SCH DIS		1.C FE	1,521,582	4,410,000	1,912,266	2,101,577		86,746			0.000	4.260	N/A			05/01/2018	08/01/2043	4,410,000
156753-PU-3	CA CERES CA UNIF SCH DIS		1.C FE	706,072	2,140,000	867,101	975,942		40,375			0.000	4.270	N/A			05/01/2018	08/01/2044	2,140,000
156753-PX-7	CA CERES CA UNIF SCH DIS		1.C FE	846,696	2,955,000	993,928	1,174,713		49,150			0.000	4.320	N/A			05/01/2018	08/01/2047	2,955,000
15722T-JW-2	CA CHABOT-LAS POSITAS CA		1.C FE	500,000	500,000	443,808	500,000					1.890	1.890	FA	3,938	9,450	07/22/2021	08/01/2031	504,725
157411-QH-5	CA CHAFFEY SD-B-CABS		1.D FE	2,186,563	4,560,000	2,580,803	2,595,582		113,672			0.000	4.527	N/A			11/29/2022	08/01/2038	4,560,000
157798-JG-5	TX CHAMBERS CO MUD #1		1.E FE	2,651,905	4,855,000	2,783,525	2,669,498		17,593			2.125	5.572	MS	34,390	29,591	09/09/2025	09/01/2049	4,906,584
167484-QT-4	IL CHICAGO CAB-CITY CLGS		2.B FE	7,210,158	12,075,000	11,374,133	10,916,114		536,701			0.000	5.012	N/A			11/29/2022	01/01/2028	13,150,000
167484-QT-4	IL CHICAGO CAB-CITY CLGS		2.B FE	560,656	1,075,000	1,012,604	966,330		50,143			0.000	5.400	N/A			10/07/2015	01/01/2028	13,150,000
167484-QV-9	IL CHICAGO CAB-CITY CLGS		2.B FE	12,368,998	19,725,000	17,217,258	16,507,270		718,796			0.000	4.494	N/A			11/29/2022	01/01/2030	19,725,000
167484-QY-3	IL CHICAGO CAB-CITY CLGS		2.B FE	5,717,672	11,310,000	8,777,020	7,982,941		387,294			0.000	4.977	N/A			11/29/2022	01/01/2033	11,310,000
167484-RA-4	IL CHICAGO CAB-CITY CLGS		2.B FE	11,992,620	26,780,000	18,994,023	18,084,608		771,920			0.000	4.410	N/A			07/22/2016	01/01/2035	26,780,000
167484-RB-2	IL CHICAGO CAB-CITY CLGS		2.B FE	11,413,379	26,775,000	18,057,089	17,258,744		741,516			0.000	4.440	N/A			07/22/2016	01/01/2036	26,775,000
167486-B8-1	IL CHICAGO TXB-D-BAM		1.C FE	37,534,538	35,690,000	36,940,870	37,348,485		(75,940)			6.257	5.764	JJ	1,116,562	2,233,123	10/15/2024	01/01/2040	36,553,897
167486-B9-9	IL CHICAGO-B-TXBL-BAM		1.C FE	24,484,724	21,095,000	21,104,442	23,814,086		(109,540)			6.034	4.849	JJ	636,436	1,033,323	11/25/2025	01/01/2042	22,045,638
167486-B9-9	IL CHICAGO-B-TXBL-BAM	0	1.C FE	459,713	375,000	375,168	443,108		(2,847)			6.034	4.437	JJ	11,314	22,628	06/20/2019	01/01/2042	22,045,638
167486-C7-2	IL CHICAGO-B-BAM		1.C FE	32,863,994	28,640,000	32,715,641	32,578,488		(175,982)			7.517	6.044	JJ	1,076,434	2,152,869	11/07/2024	01/01/2040	29,586,736
167486-C7-2	IL CHICAGO-B-BAM	0	1.C FE	82,034	75,000	85,673	81,495		(276)			7.517	6.562	JJ	2,819	5,638	11/10/2023	01/01/2040	29,586,736
167486-HL-6	IL CHICAGO TAXABLE-REF		2.B FE	3,810,660	3,500,000	3,592,312	3,631,008		(18,002)			6.207	5.467	JJ	108,623	217,245	02/24/2012	01/01/2032	2,598,208
167486-HN-2	IL CHICAGO REC ZONE ECONOMIC DEV D BAB		2.B FE	4,962,652	4,900,000	4,862,156	4,943,120		(1,933)			6.257	6.161	JJ	153,297	306,593	06/01/2010	01/01/2040	5,053,297
167486-NN-5	IL CHICAGO PROJ SER B		2.B FE	1,963,227	1,760,000	1,659,100	1,906,893		(5,741)			6.034	5.256	JJ	53,099	106,198	09/04/2012	01/01/2042	1,813,099
167486-PG-8	IL CHICAGO SER B		2.B FE	3,865,500	3,750,000	3,327,863	3,833,396		(3,269)			5.432	5.225	JJ	101,850	203,700	06/05/2012	01/01/2042	2,773,332
167486-RS-0	IL CHICAGO-B-TXBL-AGM-CR		1.E FE	32,580,976	29,745,000	29,758,314	31,970,699		(89,940)			6.034	5.315	JJ	897,407	1,794,813	11/29/2022	01/01/2042	32,007,382
167486-RS-0	IL CHICAGO-B-TXBL-AGM-CR	0	1.E FE	1,723,905	1,500,000	1,500,671	1,676,820		(7,106)			6.034	4.958	JJ	45,255	90,510	03/09/2018	01/01/2042	32,007,382
167486-TS-8	IL CHICAGO-B-REF-BAM		1.C FE	32,735,025	29,415,000	29,938,628	32,261,186		(119,671)			6.314	5.345	JJ	928,632	1,546,614	12/01/2025	01/01/2044	7,225,458
167486-TS-8	IL CHICAGO-B-REF-BAM	0	1.C FE	94,644	75,000	76,335	91,092		(732)			6.314	4.362	JJ	2,368	4,736	06/25/2019	01/01/2044	7,225,458
167486-TT-6	IL CHICAGO-B-REF-BAM-TCR		1.G FE	15,281,375	15,455,000	14,546,552	15,219,131		4,418			5.432	5.533	JJ	419,758	839,516	07/01/2024	01/01/2042	15,700,141
167486-ZN-2	IL CHICAGO-REF-B-AGM-CR		1.E FE	20,343,697	19,470,000	18,325,550	20,147,950		(30,066)			5.432	5.087	JJ	528,805	1,057,610	11/29/2022	01/01/2042	19,613,620
167486-ZN-2	IL CHICAGO-REF-B-AGM-CR	0	1.E FE	80,759	75,000	70,591	79,666		(189)			5.432	4.868	JJ	2,037	4,074	04/30/2019	01/01/2042	19,613,620
167486-ZP-7	IL CHICAGO-D-TXBL-AGM		1.E FE	9,341,478	8,375,000	8,668,529	9,149,411		(36,664)			6.257	5.308	JJ	262,012	524,024	10/24/2024	01/01/2040	8,637,012
167486-ZQ-5	IL CHICAGO-B-REF-AGM		1.E FE	43,967,930	37,580,000	38,248,977	42,852,931		(244,171)			6.314	4.931	JJ	1,186,401	2,372,801	11/08/2023	01/01/2044	9,187,148

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
167486-ZQ-5	IL CHICAGO-B-REF-AGM	0	1.E FE	482,195	430,000	437,655	472,671		(1,988)			6.314	5.287	JJ	13,575	27,150	11/08/2023	01/01/2044	9,187,148
167505-XE-1	IL CHICAGO BOE-BABS-BAM		1.C FE	23,344,889	22,840,000	23,095,228	23,298,161		(21,493)			6.138	5.916	JD	116,827	1,401,919	09/26/2023	12/01/2039	24,437,660
167505-XE-1	IL CHICAGO BOE-BABS-BAM	0	1.C FE	870,856	870,000	879,722	870,856					6.138	6.127	JD	4,450	53,401	09/30/2022	12/01/2039	24,437,660
167505-YQ-3	IL CHICAGO BOE CAB-A-BAM 0%		1.C FE	2,363,576	3,325,000	2,688,354	2,600,733		105,778			0.000	4.196	N/A			09/08/2023	12/01/2031	3,325,000
167505-YR-1	IL CHICAGO BOE-B-1-BAM 0%		1.C FE	13,751,649	17,100,000	15,438,513	15,124,611		623,347			0.000	4.253	N/A			09/25/2023	12/01/2028	17,100,000
167505-YT-7	IL CHICAGO BOE CAB-BAM 0%		1.C FE	16,617,491	19,530,000	18,271,500	18,135,316		687,661			0.000	3.903	N/A			09/21/2023	12/01/2027	19,530,000
167505-YU-4	IL CHICAGO BOE CAB-BAM 0%		1.C FE	18,860,198	27,740,000	23,331,520	21,295,359		1,113,764			0.000	5.442	N/A			09/21/2023	12/01/2030	27,565,000
17239Y-QM-7	TX CINCO MUD #1		1.C FE	711,300	1,160,000	778,460	717,150		5,849			2.250	5.530	JD	2,175	13,050	07/22/2025	12/01/2044	1,173,050
179093-LD-9	CLACKAMAS CNTY ORE SCH DIST NO		1.A	812,199	1,660,000	848,278	824,955		12,756			0.000	4.576	N/A			08/27/2025	06/15/2041	1,660,000
179093-LE-7	CLACKAMAS CNTY ORE SCH DIST NO		1.A	814,132	1,740,000	848,797	826,909		12,777			0.000	4.572	N/A			08/27/2025	06/15/2042	1,795,000
179093-LE-7	CLACKAMAS CNTY ORE SCH DIST NO		1.A	25,924	55,000	26,830	26,327		403			0.000	4.528	N/A			08/27/2025	06/15/2042	1,795,000
179093-LJ-6	CLACKAMAS CNTY ORE SCH DIST NO		1.B FE	6,776,506	13,850,000	6,898,112	6,882,932		106,426			0.000	4.576	N/A			08/27/2025	06/15/2041	13,840,000
179093-LK-3	CLACKAMAS CNTY ORE SCH DIST NO		1.B FE	6,803,237	14,540,000	6,759,432	6,910,005		106,767			0.000	4.572	N/A			08/27/2025	06/15/2042	15,035,000
179093-LK-3	CLACKAMAS CNTY ORE SCH DIST NO		1.B FE	233,318	495,000	230,118	236,944		3,626			0.000	4.528	N/A			08/27/2025	06/15/2042	15,035,000
180848-WH-2	NV CLARK CO		1.B FE	3,178,589	3,145,000	3,059,177	3,171,926		(974)			4.000	3.934	JJ	62,900	125,800	04/26/2018	07/01/2044	3,207,900
180848-WJ-8	NV CLARK CO		1.B FE	4,293,095	4,250,000	4,086,698	4,285,041		(1,176)			4.000	3.939	JJ	85,000	170,000	04/26/2018	07/01/2045	4,284,000
180848-WK-5	NV CLARK CO		1.B FE	32,422,810	31,680,000	30,124,493	32,291,839		(19,292)			4.000	3.863	JJ	633,600	1,267,200	05/09/2018	07/01/2046	32,313,600
180848-WL-3	NV CLARK CO		1.B FE	7,912,574	7,800,000	7,303,692	7,893,843		(2,745)			4.000	3.917	JJ	156,000	312,000	05/02/2018	07/01/2047	7,854,000
186162-JF-1	OH CLEVELAND HEIGHTS-REF		1.C FE	9,425,000	9,425,000	6,802,490	9,425,000					2.939	2.939	JD	23,083	277,001	07/27/2021	12/01/2045	9,233,725
186162-JF-1	OH CLEVELAND HEIGHTS-REF	0	1.C FE	500,000	500,000	360,875	500,000					2.939	2.939	JD	1,225	14,695	07/27/2021	12/01/2045	9,233,725
186162-JG-9	OH CLEVELAND HEIGHTS-REF		1.C FE	14,500,000	14,500,000	9,859,189	14,500,000					3.039	3.039	JD	36,721	440,655	07/27/2021	12/01/2051	15,075,646
186162-JG-9	OH CLEVELAND HEIGHTS-REF	0	1.C FE	375,000	375,000	254,979	375,000					3.039	3.039	JD	950	11,396	07/27/2021	12/01/2051	15,075,646
189160-DK-7	TX CLOVERCREEK MUD		1.C FE	684,348	1,065,000	738,613	688,974		4,626			2.625	5.550	AO	6,989	13,978	07/16/2025	04/01/2046	1,078,978
190335-LJ-6	CA COAST CMNTY CLG DT		1.B FE	4,034,038	5,250,000	4,416,795	4,278,123		78,725			2.264	4.683	FA	49,525	118,860	11/29/2022	08/01/2035	5,420,675
190335-LJ-6	CA COAST CMNTY CLG DT	0	1.B FE	134,869	175,000	147,227	142,969		2,600			2.264	4.653	FA	1,651	3,962	09/19/2022	08/01/2035	5,420,675
197036-JK-3	CA COLTON JT UNIF SCH DIST		1.D FE	6,227,321	18,835,000	8,971,536	8,858,153		390,508			0.000	4.485	N/A			11/29/2022	08/01/2042	17,935,000
197036-JK-3	CA COLTON JT UNIF SCH DIST		1.D FE	190,020	500,000	238,161	260,948		10,035			0.000	3.960	N/A			11/27/2017	08/01/2042	17,935,000
197036-JN-7	CA COLTON JT UNIF SCH DIST		1.D FE	15,912,353	53,225,000	21,396,817	20,087,710		973,337			0.000	4.974	N/A			11/29/2022	08/01/2045	50,425,000
19981F-DC-0	TX COMAL CO WTR IMPT DT		1.C FE	592,221	950,000	638,300	596,087		3,867			2.625	5.620	MS	8,313	12,469	07/15/2025	09/01/2047	962,469
208422-JC-0	TX CONROE MUNI MGMT DT#1		2.A FE	103,315	175,000	120,301	104,115		800			2.375	5.750	MS	1,385	2,078	07/18/2025	09/01/2046	177,078
213185-DV-0	IL COOK CNTY ILL BABS		1.D FE	12,701,532	11,850,000	12,621,849	12,432,149		(50,336)			6.229	5.510	MN	94,317	738,137	11/29/2022	11/15/2034	11,785,987
213185-EX-5	IL COOK CNTY SER C		1.D FE	10,662,204	10,000,000	10,537,650	10,396,481		(38,844)			6.205	5.575	MN	79,286	620,500	11/29/2022	11/15/2033	8,866,815
215354-DA-6	IL COOK SD #168-A-QSCB		1.E FE	3,750,000	3,750,000	3,722,738	3,750,000					5.250	5.250	JD	16,406	196,875	01/13/2017	12/01/2041	3,848,438
215381-HX-5	IL COOK CO SD 170-C-QSCB		1.C FE	10,309,917	9,325,000	8,590,134	10,107,777		(33,669)			4.654	3.949	JD	36,165	433,986	11/18/2019	06/01/2042	9,797,810
215381-HX-5	IL COOK CO SD 170-C-QSCB	0	1.C FE	265,570	250,000	230,299	261,989		(497)			4.654	4.245	JD	970	11,635	08/10/2017	06/01/2042	9,797,810
215457-BZ-4	IL COOK HSD #201-TXBL		1.D FE	7,857,895	8,750,000	8,350,148	7,946,234		30,284			4.845	5.733	JD	35,328	423,938	11/29/2022	12/01/2041	8,961,969
232723-HN-9	CA CYPRESS SD-CABS-B1		1.D FE	7,066,179	19,290,000	10,413,996	9,552,403		449,354			0.000	4.896	N/A			11/29/2022	08/01/2040	19,290,000
234667-JL-8	TX DALLAS CNTY TEX HOSP DIST BABS		1.D FE	5,370,849	5,175,000	5,124,691	5,332,633		(4,843)			5.621	5.360	FA	109,891	290,887	11/29/2022	08/15/2044	5,320,443
235218-J9-6	TX DALLAS		1.D FE	4,016,949	4,125,000	4,237,687	4,067,548		7,447			5.195	5.388	FA	80,955	214,294	11/29/2022	02/15/2035	3,401,107
24880S-GB-3	TX DENTON COUNTY MUD#6		1.E FE	448,176	690,000	503,873	450,996		2,820			2.750	5.600	MS	6,325	9,488	07/16/2025	09/01/2046	699,488
251129-Z4-7	MI DETROIT CITY SCH DIST		1.B FE	11,194,000	10,000,000	11,258,611	10,673,131		(91,898)			5.250	4.038	MN	87,500	525,000	11/29/2022	05/01/2032	8,825,750
251130-EC-0	MI DETROIT SCH DIST		1.C FE	18,121,832	16,460,000	17,574,454	17,118,494		(176,524)			6.645	5.315	MN	182,295	1,093,767	11/29/2022	05/01/2029	17,006,884
262808-EZ-7	IL DU PAGE CO SD #15-B		1.C FE	4,189,560	4,000,000	3,778,985	4,148,550		(6,347)			4.663	4.338	JD	8,290	186,520	07/26/2018	12/15/2041	4,093,260
263597-TS-5	CA DUARTE UNIF SCH DIST		1.C FE	7,275,000	7,275,000	5,605,514	7,275,000					3.000	3.000	FA	90,938	218,250	10/14/2020	08/01/2043	7,384,125
27373C-FA-8	TX E MONTGOMERY CO MUD		1.E FE	998,582	1,685,000	1,099,522	1,007,120		8,538			2.250	5.670	MS	12,638	18,956	07/17/2025	09/01/2045	1,703,956
281047-L2-4	NJ EDISON TWP		1.C FE	1,628,457	1,990,000	1,628,524	1,701,870		20,574			2.000	3.580	MS	11,719	39,800	03/31/2022	03/15/2037	1,504,900

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
282726-DY-1	CA EL CAMINO CMNTY CLG DIST		1.B FE	15,434,512	37,975,000	24,837,929	21,295,485		954,248			0.000	4.530	N/A			11/29/2022	08/01/2038	32,935,000
283353-QH-6	CA EL MONTE UHSD-CABS		1.D FE	3,399,186	6,900,000	5,078,946	4,630,689		192,024			0.000	4.278	N/A			11/29/2022	06/01/2035	6,900,000
283353-QJ-2	CA EL MONTE UHSD-CABS		1.D FE	2,935,927	6,700,000	4,709,955	4,221,608		183,081			0.000	4.470	N/A			11/29/2022	06/01/2036	6,700,000
283353-QK-9	CA EL MONTE UHSD-CABS		1.D FE	4,298,694	9,875,000	6,612,206	5,950,515		258,204			0.000	4.481	N/A			11/29/2022	06/01/2037	9,875,000
283353-QM-5	CA EL MONTE UNION HIGH SCH DIST		1.D FE	16,668,147	50,685,000	25,260,092	23,025,208		1,080,635			0.000	4.862	N/A			11/29/2022	06/01/2042	50,685,000
296353-LF-0	CA ESCONDIDO UHSD CAB		1.C FE	53,531,438	201,625,000	61,437,113	74,888,759		3,079,905			0.000	4.244	N/A			12/29/2017	08/01/2049	201,625,000
296353-LZ-6	CA ESCONDIDO HSD-C-CABS		1.D FE	3,407,119	14,245,000	5,694,815	5,619,884		248,293			0.000	4.570	N/A			12/01/2014	08/01/2046	14,245,000
296353-MA-0	CA ESCONDIDO UNION HIGH SCH DIST SER C		1.D FE	13,151,881	64,950,000	20,232,542	18,982,923		890,928			0.000	4.861	N/A			11/29/2022	08/01/2051	64,950,000
296804-CB-1	NJ ESSEX CNTY REF		1.B FE	7,128,983	6,920,000	7,138,013	7,022,103		(18,958)			4.950	4.704	AO	85,635	342,540	11/29/2022	04/01/2033	7,091,270
346800-HB-4	TX FORT BEND CO MUD#26		2.B FE	412,637	655,000	463,990	416,105		3,468			2.375	5.600	MS	5,185	7,778	07/16/2025	03/01/2044	662,778
346800-HD-0	TX FORT BEND CO MUD#26		2.B FE	297,735	500,000	345,175	300,086		2,351			2.375	5.750	MS	3,958	5,938	07/18/2025	03/01/2046	505,938
346806-RP-9	TX FORT BEND CO MUD #58		1.C FE	684,002	975,000	750,698	687,779		3,777			3.000	5.500	AO	7,313	14,625	07/18/2025	04/01/2045	989,625
346806-TA-0	TX FORT BEND CO MUD #58		1.C FE	839,351	1,360,000	908,429	847,178		7,827			2.125	5.550	AO	7,225	14,450	07/22/2025	04/01/2043	1,374,450
346806-TZ-5	TX FORT BEND CO MUD #58		1.C FE	2,058,843	3,250,000	2,265,999	2,073,068		14,225			2.625	5.650	AO	21,328	42,656	07/17/2025	04/01/2046	3,292,656
346806-UC-4	TX FORT BEND CO MUD #58		1.C FE	1,150,444	1,865,000	1,249,525	1,157,372		6,928			2.625	5.550	AO	12,239	24,478	07/15/2025	04/01/2049	1,889,478
34680D-CG-0	TX FORT BEND CO MUD #141		1.C FE	700,080	1,155,000	753,666	704,041		3,961			2.625	5.550	MS	10,106	15,159	07/15/2025	09/01/2050	1,170,159
34681W-WM-2	TX FORT BEND CO MUD #142		1.E FE	1,600,690	2,760,000	1,797,505	1,610,569		9,880			2.500	5.650	MS	23,000	34,500	07/16/2025	09/01/2050	2,794,500
34682K-ER-6	TX FORT BEND CO MUD#176		1.E FE	464,485	715,000	496,146	467,337		2,851			2.750	5.600	MS	6,554	9,831	07/18/2025	09/01/2046	724,831
34682U-LD-7	TX FORT BEND CO MUD #162		1.E FE	785,650	1,230,000	850,991	790,891		5,241			2.625	5.550	MS	10,763	16,144	07/15/2025	09/01/2046	1,246,144
34682X-DT-5	TX FORT BEND CO TX MUD		1.C FE	679,470	1,065,000	738,613	684,128		4,658			2.625	5.600	AO	6,989	13,978	07/16/2025	04/01/2046	1,078,978
34683B-GR-3	TX FORT BEND CO MUD#170		1.C FE	1,028,006	1,550,000	1,136,094	1,034,484		6,477			2.750	5.550	MS	14,208	21,313	07/18/2025	09/01/2045	1,571,313
34683E-QV-7	TX FORT BEND CO MUD #194		1.E FE	455,850	785,000	485,055	460,357		4,507			2.000	5.600	MS	5,233	7,850	07/16/2025	09/01/2044	792,850
34683E-SV-5	TX FORT BEND CO MUD #194		1.E FE	316,630	505,000	356,439	318,752		2,122			2.625	5.680	MS	4,419	6,628	07/18/2025	09/01/2046	511,628
34683G-HD-2	TX FORT BEND CO MUD #161		2.B FE	422,772	735,000	468,718	426,254		3,482			2.250	5.750	MS	5,513	8,269	07/18/2025	09/01/2046	743,269
34683J-FC-0	TX FORT BEND CO MUD #134		2.A FE	442,986	740,000	482,918	446,732		3,746			2.250	5.600	MS	5,550	8,325	07/16/2025	09/01/2045	748,325
34683J-GD-7	TX FORT BEND CO MUD #134		2.A FE	300,600	515,000	320,099	303,079		2,479			2.250	5.650	MS	3,863	5,794	07/16/2025	09/01/2046	520,794
34683K-FB-9	TX FORT BEND CO MUD #173		1.E FE	463,356	720,000	507,882	466,599		3,243			2.625	5.600	MS	6,300	9,450	07/16/2025	09/01/2045	729,450
34683L-NZ-5	TX FORT BEND CO MUD#134B		1.F FE	392,189	690,000	433,139	395,631		3,442			2.125	5.650	MS	4,888	7,331	07/16/2025	09/01/2046	697,331
34683L-PZ-3	TX FORT BEND CO MUD#134B		1.E FE	1,043,478	1,740,000	1,170,801	1,051,770		8,292			2.375	5.700	MS	13,775	20,663	07/17/2025	03/01/2046	1,760,663
34683N-FC-1	TX FORT BEND CO MUD #215		2.A FE	333,980	570,000	377,090	336,837		2,857			2.250	5.750	MS	4,275	6,413	07/18/2025	09/01/2045	576,413
34683N-HE-5	TX FORT BEND CO MUD #215		1.E FE	496,137	850,000	549,414	500,228		4,092			2.250	5.650	MS	6,375	9,563	07/16/2025	09/01/2046	859,563
34683N-JF-0	TX FORT BEND CO MUD #215		2.A FE	338,914	585,000	377,604	341,759		2,846			2.250	5.700	MS	4,388	6,581	07/15/2025	09/01/2046	591,581
34683Y-CZ-9	TX FT BEND CO MUD#163		1.E FE	356,382	585,000	382,357	359,268		2,886			2.375	5.650	MS	4,631	6,947	07/15/2025	09/01/2045	591,947
346842-JF-5	TX FORT BEN WALLER CO #2		1.E FE	888,169	1,445,000	1,010,115	896,092		7,923			2.250	5.600	AO	8,128	16,256	07/16/2025	04/01/2044	1,461,256
346842-JL-2	TX FORT BEN WALLER CO #2		1.E FE	1,206,790	2,050,000	1,283,468	1,212,926		6,136			2.375	5.511	AO	12,172	24,344	09/09/2025	04/01/2049	2,074,344
34684E-DK-4	TX FORT BEND CO MUD#147		1.C FE	582,378	850,000	621,531	585,447		3,069			3.000	5.550	MS	8,500	12,750	07/18/2025	09/01/2046	862,750
34684T-GF-9	TX FORT BEND WALLER #3-A		1.E FE	648,209	1,150,000	704,495	653,281		5,072			2.250	5.700	AO	6,469	12,938	07/17/2025	04/01/2048	1,162,938
34684W-DD-0	TX FORT BEND CO MUD #132		1.C FE	680,618	1,155,000	762,130	685,719		5,101			2.375	5.650	MS	9,144	13,716	07/15/2025	09/01/2047	1,168,716
34685L-EZ-3	TX FORT BEND CO MUD #190		1.C FE	343,375	540,000	380,317	345,573		2,198			2.750	5.750	MS	4,950	7,425	07/18/2025	09/01/2046	547,425
34686A-BZ-9	TX FORT BEND CO TX MUD		1.C FE	691,405	1,100,000	767,928	696,595		5,190			2.500	5.600	MS	9,167	13,750	07/15/2025	09/01/2045	1,113,750
34686A-CZ-8	TX FORT BEND CO MUD#206		1.C FE	803,476	1,155,000	877,960	807,561		4,085			3.125	5.600	MS	12,031	18,047	07/17/2025	09/01/2046	1,173,047
346914-PE-8	TX FORT BEND CO MUD#50-A		1.E FE	3,785,996	6,600,000	3,943,557	3,805,150		19,154			2.300	5.438	MS	50,600	24,093	09/09/2025	09/01/2050	6,675,900
351136-EU-6	CA FOWLER SD-CABS-2004-C		1.E FE	2,877,920	10,595,000	3,361,378	4,030,919		161,839			0.000	4.140	N/A			10/06/2017	08/01/2049	11,145,000
351136-EU-6	CA FOWLER SD-CABS-2004-C		1.E FE	149,397	550,000	174,493	209,250		8,401			0.000	4.140	N/A			10/06/2017	08/01/2049	11,145,000
355064-KN-5	NJ FRANKLIN TWP NJ SCH D		1.C FE	400,000	400,000	356,695	400,000					1.823	1.823	FA	3,038	7,292	07/08/2021	02/01/2031	403,646

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
357568-GJ-7	OH FREMONT SD-B		1.B FE	3,625,000	3,625,000	3,290,515	3,625,000					4.000	4.000	JJ	66,861	145,000	07/14/2017	01/15/2055	3,621,000
358232-5V-4	CA FRESNO UNIF SCH DIST 0%		1.D FE	270,174	600,000	273,253	339,274		12,188			0.000	3.692	N/A			09/24/2019	08/01/2041	35,960,000
358232-5V-4	CA FRESNO UNIF SCH DIST 0%		1.D FE	15,431,746	35,360,000	16,103,690	18,142,596		708,470			0.000	4.353	N/A			02/20/2025	08/01/2041	35,960,000
359863-HY-6	TX FULSHEAR MUD #1		1.E FE	389,260	655,000	423,998	392,613		3,353			2.250	5.650	MS	4,913	7,369	07/15/2025	09/01/2045	662,369
359863-JZ-1	TX FULSHEAR MUD #1		1.E FE	430,603	720,000	468,151	433,978		3,375			2.375	5.720	MS	5,700	8,550	07/18/2025	03/01/2046	728,550
36422X-JA-0	TX GALVESTON CO MUD #32		1.E FE	513,647	880,000	558,299	517,883		4,236			2.250	5.650	MS	6,600	9,900	07/16/2025	09/01/2046	889,900
36423A-DP-2	TX GALVESTON CO MUD #68		1.C FE	387,167	610,000	425,235	389,884		2,717			2.625	5.700	MS	5,338	8,006	07/18/2025	09/01/2045	618,006
36423G-GC-5	TX GALVESTON MUD #56-A		2.A FE	141,757	225,000	153,526	142,710		953			2.625	5.620	JD	492	2,953	07/15/2025	12/01/2046	1,301,866
36423G-GC-5	TX GALVESTON MUD #56-A	0	2.A FE	667,832	1,060,000	723,276	672,322		4,491			2.625	5.620	JD	2,319	13,913	07/15/2025	12/01/2046	1,301,866
368079-JY-6	CA GAVILAN CA JT CMNTY-B		1.D FE	5,673,162	6,945,000	5,298,957	5,768,723		27,326			3.000	4.100	FA	86,813	208,350	04/25/2022	08/01/2050	7,013,650
368079-JY-6	CA GAVILAN CA JT CMNTY-B	0	1.D FE	159,290	195,000	148,783	161,973		767			3.000	4.100	FA	2,438	5,850	04/25/2022	08/01/2050	7,013,650
376087-GM-8	CA GILROY USD		1.D FE	10,550,000	10,550,000	8,014,368	10,550,000					3.364	3.364	FA	147,876	354,902	10/09/2019	08/01/2047	10,752,872
376087-GM-8	CA GILROY USD	0	1.D FE	25,000	25,000	18,991	25,000					3.364	3.364	FA	350	841	10/09/2019	08/01/2047	10,752,872
378460-D6-3	CA GLENDALE UNIF SD-A		1.B FE	2,732,400	3,750,000	2,811,451	2,782,156		43,057			2.703	5.248	MS	33,788	101,363	11/01/2024	09/01/2040	3,800,681
381303-LW-4	CA GOLDEN VLY USD-REF		1.C FE	746,480	2,000,000	972,679	1,035,338		40,301			0.000	4.010	N/A			09/13/2017	08/01/2042	2,000,000
381303-LY-0	CA GOLDEN VLY USD-REF		1.C FE	617,292	1,800,000	765,961	857,543		33,542			0.000	4.030	N/A			09/13/2017	08/01/2044	1,800,000
381303-MA-1	CA GOLDEN VLY USD-REF		1.C FE	576,176	1,830,000	688,242	801,720		31,510			0.000	4.050	N/A			09/13/2017	08/01/2046	1,830,000
397378-LH-1	TX GREENWOOD UTL DT-A		1.E FE	339,893	590,000	373,584	342,686		2,793			2.250	5.750	FA	5,531	6,638	07/18/2025	08/01/2046	596,638
399262-EH-3	CA GROSSMONT UFSD-CABS		1.D FE	4,767,134	6,945,000	5,729,002	5,375,824		205,119			0.000	3.928	N/A			11/29/2022	08/01/2032	6,945,000
413844-FE-6	TX HARRIS-BRAZORIA CNTYS		1.E FE	373,751	585,000	403,840	376,667		2,916			2.500	5.600	MS	4,875	7,313	07/15/2025	09/01/2044	592,313
413924-MC-2	TX HARRIS CO MUD #16		2.A FE	438,632	725,000	481,646	442,120		3,488			2.375	5.700	MS	5,740	8,609	07/18/2025	09/01/2045	733,609
413924-MF-5	TX HARRIS CO MUD #16		2.A FE	1,419,304	2,425,000	1,550,616	1,429,132		9,828			2.450	5.700	MS	19,804	29,706	07/17/2025	09/01/2048	2,454,706
413946-QQ-0	TX HARRIS CO MUD 278-A		1.E FE	844,057	1,360,000	957,530	849,612		5,555			2.625	5.650	MS	11,900	17,850	07/15/2025	09/01/2047	1,377,850
41419Q-FT-3	TX HARRIS CO MUD #459		1.E FE	1,220,565	1,955,000	1,373,694	1,228,663		8,098			2.625	5.650	AO	12,830	25,659	07/17/2025	04/01/2047	1,980,659
41420L-VN-6	TX HARRIS CO MUD #390-B		1.C FE	821,671	1,260,000	882,012	827,450		5,778			2.625	5.550	AO	8,269	16,538	07/16/2025	04/01/2045	1,276,538
41420P-LA-6	TX HARRIS CO MUD #321		2.A FE	884,245	1,515,000	961,427	892,196		7,951			2.125	5.600	MS	10,731	16,097	07/16/2025	09/01/2045	1,531,097
41420Q-PL-6	TX HARRIS CO MUD #400 -A		1.G FE	1,157,520	2,055,000	1,234,722	1,165,208		7,689			2.375	5.650	MS	16,269	24,403	07/15/2025	09/01/2050	2,079,403
41420Q-QQ-4	TX HARRIS CO MUD #400		1.G FE	616,742	1,055,000	674,001	620,527		3,785			2.500	5.600	MS	8,792	13,188	07/15/2025	09/01/2050	1,068,188
41420Y-GH-8	TX HARRIS CO MUD #381		1.C FE	686,736	1,200,000	774,031	691,352		4,616			2.450	5.750	MS	9,800	14,700	07/17/2025	09/01/2049	1,214,700
41422L-LJ-4	TX HARRIS CO MUD #287-A		1.E FE	660,157	1,085,000	719,024	665,305		5,147			2.375	5.600	MS	8,590	12,884	07/16/2025	03/01/2046	1,097,884
41422M-JS-5	TX HARRIS CO MUD #460		1.C FE	1,373,411	1,925,000	1,454,402	1,380,222		6,812			3.125	5.450	AO	15,039	30,078	07/16/2025	04/01/2046	1,955,078
41422M-JW-6	TX HARRIS CO MUD #460		1.C FE	706,920	1,030,000	753,284	709,887		2,967			3.125	5.450	AO	8,047	16,094	07/15/2025	04/01/2050	1,046,094
41422W-GD-9	TX HARRIS CNTY MUD#434		2.B FE	717,924	1,170,000	781,615	723,629		5,705			2.375	5.600	MS	9,263	13,894	07/16/2025	09/01/2045	1,183,894
41423A-KV-1	TX HARRIS CO MUD #432		1.E FE	513,166	835,000	559,040	517,375		4,209			2.375	5.650	MS	6,610	9,916	07/16/2025	03/01/2045	844,916
41423A-LW-8	TX HARRIS CO MUD #432		1.E FE	322,172	555,000	347,276	324,876		2,704			2.250	5.750	MS	4,163	6,244	07/18/2025	03/01/2046	561,244
41423E-HE-5	TX HARRIS CO MUD #449		1.E FE	1,767,170	3,050,000	1,915,147	1,781,827		14,657			2.250	5.700	MS	22,875	34,313	07/17/2025	09/01/2046	3,084,313
41423K-DB-1	TX HARRIS CO MUD #457		1.E FE	823,440	1,310,000	898,501	829,583		6,144			2.500	5.600	MS	10,917	16,375	07/16/2025	09/01/2045	1,326,375
41423K-GF-9	TX HARRIS CO MUD#457		1.E FE	708,779	940,000	777,753	711,436		2,657			3.500	5.450	MS	10,967	16,450	07/16/2025	03/01/2047	956,450
41424G-HB-5	TX HARRIS CO MUD#495-A		1.E FE	504,900	880,000	535,751	508,811		3,911			2.250	5.650	MS	6,600	9,900	07/18/2025	09/01/2047	889,900
41424G-HF-6	TX HARRIS CO MUD#495-A		1.E FE	1,726,117	3,205,000	1,877,923	1,737,887		11,771			2.250	5.650	MS	24,038	36,056	07/15/2025	09/01/2051	3,241,056
41424J-BX-7	TX HARRIS CO MUD#213B		1.C FE	534,267	870,000	580,450	538,893		4,626			2.250	5.550	MS	6,525	9,788	07/16/2025	09/01/2044	879,788
41424K-CZ-8	TX HARRIS CO MUD#480		1.C FE	1,125,522	1,900,000	1,213,951	1,134,858		9,336			2.250	5.600	AO	10,688	21,375	07/16/2025	04/01/2046	1,921,375
41424K-EW-3	TX HARRIS CO MUD#480-A		1.C FE	438,364	695,000	477,625	441,112		2,748			2.750	5.750	AO	4,778	9,556	07/18/2025	04/01/2047	704,556
41425U-HE-7	TX HARRIS CO MUD #530		2.B FE	466,373	750,000	504,492	470,456		4,084			2.250	5.600	MS	5,625	8,438	07/22/2025	09/01/2043	758,438
41426H-FQ-0	TX HARRIS CO MUD #537-A		1.C FE	537,058	875,000	573,802	541,353		4,296			2.375	5.650	AO	5,195	10,391	07/18/2025	04/01/2045	885,391

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
41426X-DB-0	TX HARRIS CO MUD #499		2.B FE	375,458	535,000	408,089	377,664		2,207			3.000	5.550	MS	5,350	8,025	07/16/2025	09/01/2044	543,025
41426Y-HG-3	TX HARRIS CO MUD #531		2.B FE	651,031	1,070,000	700,246	656,107		5,076			2.375	5.600	MS	8,471	12,706	07/16/2025	03/01/2046	1,082,706
41428E-FE-2	TX HARRIS CO MUD #502		1.G FE	514,649	875,000	562,828	518,740		4,091			2.250	5.600	MS	6,563	9,844	07/18/2025	09/01/2046	884,844
414486-GD-6	TX HARRIS CO WC&ID #84		1.G FE	1,380,556	2,505,000	1,496,201	1,390,194		9,638			2.250	5.600	MS	18,788	28,181	07/16/2025	09/01/2050	2,533,181
414507-DA-8	TX HARRIS CO WTR CNTR &		1.E FE	880,033	1,590,000	949,589	886,367		6,333			2.250	5.620	MS	11,925	17,888	07/15/2025	03/01/2050	1,607,888
41453A-SX-2	TX HARRIS CO WC&ID		1.E FE	693,994	1,110,000	767,468	698,980		4,985			2.550	5.650	MS	9,435	14,153	07/17/2025	03/01/2046	1,124,153
41453A-TB-9	TX HARRIS CO WC&ID		1.E FE	695,206	1,140,000	755,259	699,223		4,017			2.625	5.550	MS	9,975	14,963	07/15/2025	03/01/2050	1,154,963
41453T-GG-1	TX HARRIS CO WC&ID#161-A		2.A FE	485,240	700,000	527,363	487,975		2,735			3.000	5.550	MS	7,000	10,500	07/16/2025	09/01/2045	710,500
41453T-HY-1	TX HARRIS CO WC&ID#161-A		1.E FE	595,202	970,000	631,660	599,931		4,730			2.375	5.600	MS	7,679	11,519	07/16/2025	09/01/2045	981,519
41453T-JZ-6	TX HARRIS CO WC&ID #161		2.A FE	346,690	565,000	376,190	349,445		2,755			2.375	5.600	MS	4,473	6,709	07/16/2025	09/01/2045	571,709
41453T-KZ-4	TX HARRIS CO WC&ID #161		2.A FE	621,110	1,005,000	671,387	625,982		4,872			2.375	5.550	MS	7,956	11,934	07/16/2025	09/01/2045	1,016,934
414642-GA-0	TX HARRIS WALLER COS MUD		1.G FE	764,506	1,290,000	863,791	771,132		6,626			2.200	5.600	MS	9,460	14,190	07/16/2025	09/01/2045	1,304,190
414942-UC-4	TX HARRIS CO MUD #105		1.C FE	1,141,629	1,825,000	1,192,773	1,145,901		4,272			2.500	5.230	MS	15,208		09/10/2025	03/01/2050	1,776,938
417123-EL-6	CA HARTNELL CCDA-CABS		1.C FE	1,518,101	3,975,000	2,218,799	2,209,712		93,477			0.000	4.377	N/A			11/29/2022	08/01/2039	2,975,000
417123-EM-4	CA HARTNELL CCDA-CABS		1.C FE	1,978,716	5,400,000	2,870,963	2,852,333		122,129			0.000	4.436	N/A			11/29/2022	08/01/2040	5,400,000
417123-EN-2	CA HARTNELL CCDA-CABS		1.C FE	4,192,490	12,250,000	6,125,938	6,162,204		265,762			0.000	4.468	N/A			11/29/2022	08/01/2041	12,250,000
417123-EQ-5	CA HARTNELL CCDA-CABS		1.C FE	4,244,732	13,275,000	5,766,202	6,049,343		264,368			0.000	4.535	N/A			11/29/2022	08/01/2043	13,175,000
417123-ER-3	CA HARTNELL CCDA-CABS		1.C FE	4,646,261	14,765,000	5,993,449	6,372,351		281,612			0.000	4.592	N/A			11/29/2022	08/01/2044	14,740,000
417123-ES-1	CA HARTNELL CCDA-CABS		1.C FE	1,854,653	6,190,000	2,352,301	2,545,056		112,872			0.000	4.610	N/A			11/29/2022	08/01/2045	5,995,000
417123-ET-9	CA HARTNELL CCDA-CABS		1.C FE	2,011,162	7,075,000	2,525,443	2,768,367		123,304			0.000	4.631	N/A			11/29/2022	08/01/2046	7,025,000
417123-ET-9	CA HARTNELL CCDA-CABS		1.C FE	25,688	100,000	35,695	40,092		1,741			0.000	4.490	N/A			12/09/2015	08/01/2046	7,025,000
417123-EU-6	CA HARTNELL CCDA-CABS		1.C FE	2,416,877	8,950,000	3,016,714	3,338,836		149,021			0.000	4.641	N/A			11/29/2022	08/01/2047	9,300,000
417123-EU-6	CA HARTNELL CCDA-CABS		1.C FE	85,740	350,000	117,972	133,947		5,830			0.000	4.500	N/A			12/09/2015	08/01/2047	9,300,000
417123-EV-4	CA HARTNELL CCDA-CABS		1.C FE	2,314,440	9,000,000	2,879,044	3,199,827		143,139			0.000	4.652	N/A			11/29/2022	08/01/2048	9,350,000
417123-EV-4	CA HARTNELL CCDA-CABS		1.C FE	81,746	350,000	111,963	127,833		5,576			0.000	4.510	N/A			12/09/2015	08/01/2048	9,350,000
417123-EW-2	CA HARTNELL CCDA-CABS		1.C FE	1,666,798	6,800,000	2,063,455	2,302,869		103,277			0.000	4.665	N/A			11/29/2022	08/01/2049	7,075,000
417123-EW-2	CA HARTNELL CCDA-CABS		1.C FE	61,226	275,000	83,449	95,838		4,189			0.000	4.520	N/A			12/09/2015	08/01/2049	7,075,000
417123-GM-2	CA HARTNELL CMNTY CLG DT		1.C FE	3,577,389	4,245,000	3,443,532	3,646,332		19,726			3.000	4.050	FA	53,063	127,350	04/26/2022	08/01/2045	5,029,325
417123-GM-2	CA HARTNELL CMNTY CLG DT	0	1.C FE	737,389	875,000	709,797	751,600		4,066			3.000	4.050	FA	10,938	26,250	04/26/2022	08/01/2045	5,029,325
420524-LU-2	CA HAWTHORNE SD-C-CABS		1.E FE	1,480,298	3,350,000	2,028,642	1,997,895		80,402			0.000	4.150	N/A			09/11/2018	08/01/2038	3,350,000
420524-LU-2	CA HAWTHORNE SD-C-CABS		1.E FE	55,235	125,000	75,696	74,548		3,000			0.000	4.150	N/A			09/11/2018	08/01/2038	3,350,000
42211H-FT-1	TX HEADWATERS MUD		1.C FE	1,139,007	1,765,000	1,290,109	1,146,224		7,217			2.750	5.650	FA	18,336	24,269	07/17/2025	08/15/2046	1,789,269
42970N-AR-8	CO HIGH PLAINS CO MET DI		1.F FE	1,285,876	1,275,000	1,182,950	1,283,984		(254)			4.000	3.952	JD	4,250	51,000	06/02/2017	12/01/2047	1,249,500
42970N-AR-8	CO HIGH PLAINS CO MET DI	0	1.F FE	75,640	75,000	69,585	75,528		(15)			4.000	3.952	JD	250	3,000	06/02/2017	12/01/2047	1,249,500
43124A-JZ-2	TX HIGHWAY 380 MUNI MGMT		1.E FE	528,696	900,000	562,919	533,515		4,819			2.125	5.600	MN	3,188	9,563	07/16/2025	05/01/2045	909,563
43124A-LB-2	TX HWY 380 MUNI MGMT DT		1.E FE	1,451,196	2,350,000	1,547,330	1,461,845		10,650			2.500	5.650	MN	9,792	29,375	07/17/2025	05/01/2046	2,379,375
44044T-KH-4	TX HORIZON REGL MUD		1.G FE	4,333,371	6,190,000	4,858,270	4,358,058		24,686			3.000	5.530	FA	77,375	92,850	07/16/2025	02/01/2045	6,282,850
442331-3K-8	TX HOUSTON TX-TXBL		1.D FE	88,980,601	89,155,000	76,728,407	89,016,220		5,913			3.961	3.974	MS	1,177,143	3,531,430	05/10/2018	03/01/2047	10,882,165
452152-2B-6	IL ILLINOIS ST-B-BAM		1.C FE	6,480,536	5,875,000	6,196,080	6,297,192		(28,377)			5.750	4.897	JJ	168,906	337,813	06/18/2018	01/01/2037	6,043,906
452152-3H-2	IL IL ST-3-BABS-BAM		1.C FE	4,972,348	4,346,154	4,622,785	4,802,099		(85,398)			6.725	5.277	AO	73,070	292,279	10/29/2018	04/01/2035	4,492,293
452152-4V-0	IL ILLINOIS ST-A-BAM		1.C FE	7,323,879	6,130,000	6,392,416	6,855,537		(101,579)			5.800	3.664	AO	88,885	355,540	01/14/2021	04/01/2032	6,482,700
452152-4V-0	IL ILLINOIS ST-A-BAM	0	1.C FE	203,109	170,000	177,277	190,121		(2,817)			5.800	3.664	AO	2,465	9,860	01/14/2021	04/01/2032	6,482,700
452152-F4-8	IL ILLINOIS ST-B-AGM		1.E FE	8,100,946	8,130,000	8,574,320	8,105,896		1,531			5.750	5.787	JJ	233,738	467,475	11/29/2022	01/01/2037	8,363,738
452152-FA-4	IL IL ST-TXB-3-BABS		1.G FE	2,986,080	3,019,231	3,198,388	2,988,286		5,477			6.725	6.877	AO	50,761	203,043	10/20/2023	04/01/2035	2,623,817
452152-FA-4	IL IL ST-TXB-3-BABS	0	1.G FE	95,098	96,154	101,859	95,168		174			6.725	6.877	AO	1,617	6,466	10/20/2023	04/01/2035	2,623,817

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
452152-FP-1	IL IL ST AGM-CR		1.E FE	15,097,109	15,588,088	16,007,199	15,172,943		42,574			5.100	5.539	JD	66,249	794,992	11/29/2022	06/01/2033	15,985,584
452152-H3-8	IL ILLINOIS ST-REF		1.E FE	7,893,965	7,950,000	8,030,758	7,922,368		6,094			4.000	4.093	FA	132,500	318,000	11/29/2022	02/01/2030	8,236,500
452152-H3-8	IL ILLINOIS ST-REF	0	1.E FE	273,587	275,000	277,794	274,485		114			4.000	4.050	FA	4,583	11,000	10/14/2016	02/01/2030	8,236,500
452152-R4-5	IL ILLINOIS-B-TXBL-BAM		1.C FE	14,392,217	14,185,000	14,699,317	14,300,268		(7,314)			5.520	5.419	AO	195,753	783,012	12/05/2023	04/01/2038	13,394,766
452152-R4-5	IL ILLINOIS-B-TXBL-BAM	0	1.C FE	195,176	200,000	207,252	195,671		238			5.520	5.769	AO	2,760	11,040	12/05/2023	04/01/2038	13,394,766
452152-TE-1	IL ILLINOIS ST-B-AGM-CR		1.E FE	10,841,058	9,920,000	10,279,677	10,574,491		(38,495)			5.520	4.801	AO	136,896	547,584	04/27/2018	04/01/2038	10,193,792
452152-WB-3	IL ILLINOIS ST-BAM-TCRS		1.C FE	2,615,860	2,437,500	2,540,892	2,569,461		(17,292)			5.650	5.073	JD	11,477	137,719	05/03/2018	12/01/2038	2,506,359
452152-ZB-0	IL ILLINOIS ST-TXBL-AGM		1.E FE	19,661,991	18,795,831	19,593,096	19,413,913		(85,048)			5.650	5.031	JD	88,497	1,061,965	11/29/2022	12/01/2038	1,093,309
452152-ZB-0	IL ILLINOIS ST-TXBL-AGM	0	1.E FE	382,159	343,056	357,607	372,024		(3,947)			5.650	4.178	JD	1,615	19,383	08/03/2017	12/01/2038	1,093,309
45310C-CB-7	TX IMPERIAL REDEV DT		2.B FE	521,359	825,000	560,287	525,308		3,949			2.500	5.600	MN	3,438	10,313	07/16/2025	05/01/2045	835,313
45310C-DB-6	TX IMPERIAL REDEV DT-A		1.E FE	790,422	1,290,000	853,873	796,916		6,494			2.375	5.650	MN	5,106	15,319	07/15/2025	05/01/2045	1,305,319
467754-HZ-3	OR JACKSON CNTY SD #6 0%		1.B FE	481,324	1,130,000	475,528	600,165		20,228			0.000	3.458	N/A			07/10/2019	06/15/2044	1,130,000
467754-JA-6	OR JACKSON CNTY SD #6 0%		1.B FE	410,455	1,000,000	395,689	512,151		17,315			0.000	3.469	N/A			07/10/2019	06/15/2045	1,000,000
467754-JB-4	OR JACKSON CNTY SD #6 0%		1.B FE	449,207	1,145,000	427,947	561,955		19,216			0.000	3.510	N/A			07/10/2019	06/15/2046	1,145,000
467754-JC-2	OR JACKSON CNTY SD #6 0%		1.B FE	453,461	1,200,000	423,728	567,630		19,463			0.000	3.520	N/A			07/10/2019	06/15/2047	1,200,000
467754-JD-0	OR JACKSON CNTY SD #6 0%		1.B FE	372,294	1,025,000	342,813	466,515		16,070			0.000	3.536	N/A			07/10/2019	06/15/2048	1,025,000
467754-JE-8	OR JACKSON CNTY SD #6 0%		1.B FE	208,956	600,000	190,016	262,234		9,092			0.000	3.560	N/A			06/28/2019	06/15/2049	600,000
483890-RY-7	IL KANE CO SD #129-C		1.C FE	1,241,182	1,225,000	1,105,550	1,237,553		(541)			4.210	4.122	FA	21,489	51,573	10/04/2017	02/01/2042	1,225,260
484008-MU-8	IL KANE CO SD #131-C		1.D FE	3,230,416	3,330,000	2,953,861	3,239,427		3,710			4.218	4.453	MS	41,357	140,459	01/24/2023	09/15/2041	3,706,557
484008-MU-8	IL KANE CO SD #131-C	0	1.D FE	301,965	300,000	266,114	301,561		(69)			4.218	4.173	MS	3,726	12,654	09/13/2016	09/15/2041	3,706,557
48618L-LS-3	TX KAUFMAN CO MUD# 5-A		1.E FE	625,642	950,000	669,118	629,626		3,984			2.750	5.550	MS	8,708	13,063	07/15/2025	03/01/2046	963,063
48618R-FA-6	TX KAUFMAN CO FRESH WTR		1.E FE	327,392	520,000	357,308	329,623		2,231			2.625	5.650	MS	4,550	6,825	07/16/2025	09/01/2046	526,825
48619K-GC-5	TX KAUFMAN CO MUD #14		1.E FE	781,618	1,110,000	854,809	785,902		4,285			3.000	5.480	MS	11,100	16,650	07/18/2025	03/01/2045	1,126,650
48619K-HD-2	TX KAUFMAN CO MUD #14		2.A FE	551,728	995,000	627,160	557,060		5,332			2.000	5.700	MS	6,633	9,950	07/15/2025	03/01/2046	1,004,950
48619K-JD-0	TX KAUFMAN CO MUD #14		1.E FE	416,788	690,000	476,443	420,079		3,291			2.375	5.650	MS	5,463	8,194	07/16/2025	03/01/2046	698,194
48619N-BY-6	TX KAUFMAN CO MUD #10		1.C FE	659,427	1,065,000	717,602	664,286		4,859			2.500	5.650	MS	8,875	13,313	07/17/2025	03/01/2046	1,078,313
48619T-JZ-2	TX KAUFMAN CO MUD #2		2.B FE	1,330,730	2,085,000	1,440,130	1,340,471		9,740			2.500	5.550	MS	17,375	26,063	07/18/2025	03/01/2045	2,111,063
487694-VC-2	KELLER TEX INDPT SCH DIST		1.A Z	75,341	75,000	77,965	75,317		(25)			5.000	4.906	FA	1,417	1,875	06/11/2025	02/15/2031	76,875
487694-VD-0	KELLER TEX INDPT SCH DIST		1.A FE	497,253	495,000	516,108	497,090		(163)			5.000	4.906	FA	9,350	12,375	06/11/2025	02/15/2031	507,375
48872T-FC-9	TX KENDALL CO WTR CTRL-2		2.B FE	614,723	1,120,000	663,707	620,560		5,837			2.000	5.700	MS	7,467	11,200	07/15/2025	09/01/2046	1,131,200
48872T-GD-6	TX KENDALL CO WTR CTL-2A		2.B FE	602,850	890,000	649,518	605,971		3,120			3.000	5.550	MS	8,900	13,350	07/16/2025	09/01/2047	903,350
49579S-GN-0	CA KINGS CANYON JT USD-B 0%		1.C FE	448,132	1,150,000	422,163	570,499		21,120			0.000	3.808	N/A			07/19/2019	08/01/2044	1,000,000
49579S-GN-0	CA KINGS CANYON JT USD-B 0%		1.C FE	19,484	50,000	18,355	24,804		918			0.000	3.808	N/A			07/19/2019	08/01/2044	1,000,000
49579S-GP-5	CA KINGS CANYON JT USD-B 0%		1.C FE	3,091,400	10,660,000	2,536,450	3,960,332		150,351			0.000	3.908	N/A			07/19/2019	08/01/2051	10,710,000
49579S-GP-5	CA KINGS CANYON JT USD-B 0%		1.C FE	101,500	350,000	83,279	130,030		4,936			0.000	3.908	N/A			07/19/2019	08/01/2051	10,710,000
51207M-BZ-7	TX LAKES FRESH WTR SPLY		1.C FE	523,545	750,000	586,078	526,375		2,830			3.000	5.500	MS	7,500	11,250	07/18/2025	09/01/2045	761,250
512138-DH-8	CA LAKESIDE UNION SCH DIST SAN DIEGO		1.D FE	7,145,611	37,865,000	12,248,998	10,545,325		533,191			0.000	5.168	N/A			11/29/2022	08/01/2050	32,565,000
51219H-EU-2	TX LAKESIDE WTR CNTR-2-A		1.C FE	558,811	895,000	623,106	563,421		4,610			2.375	5.600	MS	7,085	10,628	07/16/2025	09/01/2044	905,628
51219H-FT-4	TX LAKESIDE WC & ID #2-A		2.B FE	618,020	1,000,000	677,051	622,867		4,847			2.375	5.550	MS	7,917	11,875	07/16/2025	09/01/2045	1,011,875
514282-YC-0	PA LANCASTER		1.G FE	43,185,060	42,830,000	39,755,380	43,130,965		(7,999)			4.000	3.953	MN	285,533	1,713,200	07/25/2018	11/01/2048	43,686,600
515723-PT-5	TX LANGHAM CREEK MUD		1.C FE	457,876	790,000	501,219	461,717		3,841			2.250	5.750	AO	4,444	8,888	07/18/2025	04/01/2046	798,888
52109H-MM-2	TX LAZY NINE MUD #1B -A		1.E FE	934,167	1,585,000	1,002,041	942,718		8,551			2.125	5.600	MS	11,227	16,841	07/16/2025	03/01/2045	1,601,841
52109H-PH-0	TX LAZY NINE MUD#1B		1.E FE	571,905	940,000	615,308	576,392		4,486			2.375	5.600	MS	7,442	11,163	07/15/2025	03/01/2046	951,163
537096-X8-7	TX LITTLE ELM ISD-BLDG		1.A FE	12,582,672	12,215,000	11,363,182	12,524,817		(8,486)			4.000	3.831	FA	184,582	488,600	05/03/2018	08/15/2048	12,459,300
53957R-AQ-5	CA LOCAL PUB SCHS-A		1.C FE	3,244,352	3,200,000	3,009,646	3,238,964		(820)			4.000	3.926	FA	53,333	128,000	05/01/2018	08/01/2052	3,264,000
53957R-AQ-5	CA LOCAL PUB SCHS-A	0	1.C FE	126,733	125,000	117,564	126,522		(32)			4.000	3.926	FA	2,083	5,000	05/01/2018	08/01/2052	3,264,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
542433-NA-1	CA LONG BEACH UNIF SCH DIST SER B		1.D FE	7,590,121	15,340,000	11,832,268	10,443,948		456,783			0.000	4.430	N/A			11/29/2022	08/01/2034	15,340,000
542433-NB-9	CA LONG BEACH UNIF SCH DIST SER B		1.D FE	4,554,375	10,000,000	7,424,625	6,457,413		287,639			0.000	4.514	N/A			11/29/2022	08/01/2035	10,000,000
54438C-NZ-1	CA LOS ANGELES CMNTY CL		1.B FE	14,408,549	11,990,000	12,992,509	14,154,505		(82,503)			6.600	4.986	FA	329,725	791,340	11/29/2022	08/01/2042	12,685,240
54438C-NZ-1	CA LOS ANGELES CMNTY CL	0	1.B FE	352,075	290,000	314,248	345,458		(2,127)			6.600	4.902	FA	7,975	19,140	09/13/2022	08/01/2042	12,685,240
54438C-YN-6	CA LOS ANGELES CCD-REF		1.B FE	895,799	875,000	804,240	885,352		(2,158)			1.806	1.538	FA	6,584	15,803	01/06/2021	08/01/2030	882,901
54438C-YP-1	CA LOS ANGELES CCD-REF		1.B FE	337,523	405,000	359,897	350,098		7,039			2.106	4.509	FA	3,554	8,529	03/04/2024	08/01/2032	409,265
545590-BX-8	CA LOS NIETOS SD-B-CABS		1.C FE	2,511,046	6,490,000	3,312,203	3,609,783		133,360			0.000	3.800	N/A			05/05/2016	08/01/2041	6,640,000
545590-BX-8	CA LOS NIETOS SD-B-CABS		1.C FE	183,782	475,000	242,419	264,198		9,761			0.000	3.800	N/A			05/05/2016	08/01/2041	6,640,000
550552-EZ-2	CA LUTHER BURBANK SD-D		1.C FE	504,516	2,075,000	699,983	769,627		31,696			0.000	4.250	N/A			12/11/2015	08/01/2049	2,075,000
550552-FA-6	CA LUTHER BURBANK SD-D		1.C FE	507,058	2,175,000	702,358	773,502		31,855			0.000	4.250	N/A			12/11/2015	08/01/2050	2,175,000
550552-FB-4	CA LUTHER BURBANK SD-D		1.C FE	381,119	1,705,000	525,839	581,385		23,943			0.000	4.250	N/A			12/11/2015	08/01/2051	1,705,000
57582P-UE-8	MA STATE BABS		1.B FE	11,288,470	10,825,000	11,061,702	11,188,479		(17,534)			5.456	5.116	JJ	295,306	590,612	11/29/2022	12/01/2039	11,310,353
57582P-UE-8	MA STATE BABS	0	1.B FE	191,815	185,000	189,045	190,949		(287)			5.456	5.130	JJ	5,047	10,094	09/26/2022	12/01/2039	11,310,353
57582R-JN-7	MA MASSACHUSETTS ST-F		1.B FE	3,962,047	4,560,000	3,584,385	4,018,535		16,605			3.277	4.145	JD	12,453	149,431	05/26/2022	06/01/2046	4,731,272
57582R-JN-7	MA MASSACHUSETTS ST-F	0	1.B FE	82,543	95,000	74,675	83,719		346			3.277	4.145	JD	259	3,113	05/26/2022	06/01/2046	4,731,272
57582R-SQ-0	MA MASSACHUSETTS ST-D		1.B FE	21,793,947	21,300,000	19,896,583	21,715,729		(11,550)			4.000	3.869	MN	142,000	852,000	04/30/2018	05/01/2048	21,726,000
57582R-YY-6	MA MA COMMONWEALTH		1.B FE	12,464,654	11,705,000	8,046,934	12,360,021		(20,594)			2.900	2.574	MS	113,148	339,445	06/17/2020	09/01/2049	7,421,702
581732-LA-0	TX MCKINNEY MUD #1		1.E FE	840,514	1,440,000	902,657	847,446		6,932			2.250	5.650	MS	10,800	16,200	07/16/2025	09/01/2046	1,456,200
586017-GW-9	TX MEMORIAL HILLS UTIL		1.C FE	1,069,118	1,880,000	1,164,636	1,078,717		9,598			2.125	5.700	AO	9,988	19,975	07/17/2025	04/01/2046	1,899,975
586017-HA-6	TX MEMORIAL HILLS UTIL		1.C FE	786,629	1,430,000	849,906	792,323		5,695			2.250	5.650	AO	8,044	16,088	07/15/2025	04/01/2050	1,446,088
587635-EX-7	CA MERCED UHSD-C-CABS		1.C FE	4,566,687	8,100,000	5,743,219	5,197,927		213,370			0.000	4.236	N/A			11/29/2022	08/01/2036	8,100,000
605580-5X-3	MS STATE		1.C FE	10,083,877	10,000,000	10,284,150	10,066,726		(5,888)			5.245	5.149	MN	87,417	524,500	11/29/2022	11/01/2034	10,262,250
613704-SL-0	TX MONTGOMERY CO MUD#15		1.C FE	372,014	655,000	420,623	375,698		3,684			2.000	5.680	MS	4,367	6,550	07/16/2025	03/01/2045	661,550
61370N-JD-6	TX MONTGOMERY CO MUD #95		1.E FE	419,386	605,000	452,034	421,750		2,364			3.000	5.550	MS	6,050	9,075	07/16/2025	09/01/2045	614,075
61370W-JF-1	TX MONTGOMERY CO MUD #99		1.E FE	614,145	1,050,000	698,428	618,747		4,602			2.375	5.700	MS	8,313	12,469	07/17/2025	09/01/2047	1,062,469
61371A-WE-6	TX MONTGOMERY CO MUD#113		1.E FE	576,124	965,000	638,152	580,901		4,777			2.250	5.620	MS	7,238	10,856	07/18/2025	09/01/2045	975,856
61371A-XX-3	TX MONTGOMERY CO MUD#113		1.E FE	402,746	690,000	428,343	406,068		3,322			2.250	5.650	MS	5,175	7,763	07/16/2025	09/01/2046	697,763
61371A-YX-2	TX MONTGOMERY CO MUD 113		1.F FE	1,751,646	2,320,000	1,908,786	1,758,380		6,734			3.500	5.470	MS	27,067	40,600	07/17/2025	09/01/2046	2,360,600
61371E-CX-8	TX MONTGOMERY CO MUD#138		1.C FE	568,339	875,000	619,318	571,915		3,576			2.750	5.600	MS	8,021	12,031	07/16/2025	09/01/2046	887,031
61371R-DZ-3	TX MONTGOMERY CO MUD#126		1.C FE	463,938	775,000	503,770	467,862		3,923			2.250	5.600	MS	5,813	8,719	07/16/2025	09/01/2045	783,719
61371T-GC-7	TX MONTGOMERY CO MUD#105		2.A FE	1,752,070	2,880,000	1,840,260	1,764,052		11,982			2.250	5.497	MS	21,600	15,525	09/09/2025	09/01/2045	2,912,400
61373F-CZ-8	TX MONTGOMERY CO MUD#128		1.E FE	798,087	1,220,000	864,986	803,067		4,980			2.750	5.550	MS	11,183	16,775	07/15/2025	09/01/2046	1,236,775
616259-FV-4	CA MOORPARK UNIF SCH DIST		1.D FE	18,349,701	57,800,000	28,060,715	26,840,651		1,201,499			0.000	4.575	N/A			11/29/2022	08/01/2042	52,600,000
616871-LS-6	CA MORENO VLY UNIF SD-C		1.D FE	3,381,842	4,140,000	3,181,744	3,438,807		16,290			3.000	4.100	FA	51,750	124,200	04/25/2022	08/01/2050	4,181,800
616871-LS-6	CA MORENO VLY UNIF SD-C	0	1.D FE	118,446	145,000	111,438	120,441		571			3.000	4.100	FA	1,813	4,350	04/25/2022	08/01/2050	4,181,800
61771K-EZ-3	TX MORNINGSTAR RANCH MUD		1.E FE	312,018	525,000	351,551	314,689		2,671			2.250	5.650	MS	3,938	5,906	07/16/2025	09/01/2045	530,906
621645-LU-2	TX MOUNT HOUSTON RD MUD		1.E FE	1,080,247	1,775,000	1,182,948	1,089,209		8,962			2.250	5.550	MS	13,313	19,969	07/18/2025	03/01/2045	1,794,969
631294-4C-6	NH NASHUA PENNICHUCK CORP		1.B FE	2,861,928	2,895,000	2,915,527	2,873,666		4,636			4.226	4.423	JJ	56,414	122,343	11/29/2022	01/15/2032	641,323
642714-FK-0	NEW BRITAIN CONN		1.C FE	49,547	50,000	49,962	49,618		21			4.350	4.427	MS	725	2,175	11/29/2022	03/01/2039	45,979
642714-FL-8	NEW BRITIAN CONN		1.F FE	10,103,260	10,190,000	9,594,168	10,116,702		4,029			4.350	4.423	MS	147,755	443,265	07/26/2022	03/01/2039	10,386,089
642714-FL-8	NEW BRITIAN CONN	0	1.F FE	24,787	25,000	23,538	24,820		10			4.350	4.423	MS	363	1,088	07/26/2022	03/01/2039	10,386,089
643161-NC-2	TX NEW CANEY MUD		1.E FE	5,013,187	7,995,000	5,201,011	5,039,411		26,224			2.500	5.461	AO	49,969	99,938	09/09/2025	04/01/2047	8,094,938
645376-EU-4	TX NEW HOME ISD		1.A FE	3,199,214	3,890,000	2,879,268	3,249,802		14,477			3.000	4.050	FA	44,087	116,700	04/27/2022	02/15/2051	3,948,350
646039-YR-2	NJ NEW JERSEY ST-A		1.E FE	11,402,738	10,600,000	10,727,199	11,072,509		(67,722)			3.000	2.250	JD	26,500	318,000	11/19/2020	06/01/2032	10,251,500
64966H-4K-3	NY NY BABS		1.C FE	29,153,531	28,040,000	28,521,671	28,987,066		(57,890)			5.517	5.129	AO	386,742	1,546,967	07/05/2023	10/01/2037	29,861,620
64966H-4K-3	NY NY BABS	0	1.C FE	1,074,912	1,020,000	1,037,522	1,066,345		(2,847)			5.517	5.000	AO	14,068	56,273	07/05/2023	10/01/2037	29,861,620

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
64966H-YM-6	NY NEW YORK NY BAB		1.C FE	4,634,307	4,650,000	4,890,382	4,658,405		(763)			5.968	5.937	MS	92,504	277,512	11/29/2022	03/01/2036	4,788,756
64966H-YV-6	NY NY BABS		1.C FE	18,137,264	17,585,000	18,248,799	18,115,619		(18,519)			5.846	5.538	JD	85,668	1,028,019	03/04/2025	06/01/2040	17,826,264
64966Q-7G-9	NY NEW YORK-B-1		1.C FE	69,739,942	68,935,000	70,943,476	69,737,039		(7,178)			5.828	5.742	AO	1,004,383	4,017,532	03/10/2025	10/01/2053	69,343,453
64966Q-7G-9	NY NEW YORK-B-1	0	1.C FE	1,323,264	1,330,000	1,368,751	1,323,508		141			5.828	5.864	AO	19,378	77,512	10/26/2023	10/01/2053	69,343,453
64966Q-L6-5	NY NEW YORK NY		1.C FE	37,538,642	37,100,000	35,620,623	37,519,949		(6,108)			5.263	5.183	AO	488,143	1,952,573	02/28/2025	10/01/2052	36,280,235
64966Q-L6-5	NY NEW YORK NY	0	1.C FE	1,000,011	990,000	950,523	999,579		(140)			5.263	5.194	AO	13,026	52,104	02/08/2023	10/01/2052	36,280,235
64966Q-LQ-1	NY NEW YORK NY-B-2-REF		1.C FE	521,393	655,000	545,785	542,134		11,710			2.020	4.673	MN	2,205	13,231	03/08/2024	11/01/2033	661,616
64966S-HM-1	NY NEW YORK-TXBL-D-1		1.C FE	44,079,842	45,665,000	42,962,102	44,109,067		29,263			5.094	5.348	AO	581,544	2,229,251	03/25/2025	10/01/2049	46,725,541
64966S-HN-9	NY NEW YORK-TXBL-D-1		1.C FE	35,094,507	35,950,000	33,640,284	35,105,020		10,513			5.114	5.273	AO	459,621	1,761,880	03/27/2025	10/01/2054	36,725,662
64966S-NK-8	NY NEW YORK-H-TXBL		1.C FE	10,235,000	10,235,000	10,709,619	10,235,000					5.935	5.935	FA	253,103	155,237	04/15/2025	02/01/2055	10,538,724
64966S-SF-4	NY NEW YORK-E-1-TXBL		1.C FE	110,085,029	110,170,000	107,271,868	110,085,207		179			5.372	5.378	AO	1,117,907		11/26/2025	10/01/2051	113,129,166
64966S-SG-2	NY NEW YORK-E-2-TXBL		1.C FE	10,225,000	10,225,000	9,880,579	10,225,000					5.392	5.392	AO	104,140		10/16/2025	10/01/2055	10,500,666
66649T-CW-2	TX NORTHLAKE MUNI MGMT		2.B FE	926,792	1,425,000	1,005,527	934,363		7,571			2.375	5.500	MS	11,281	16,922	07/22/2025	03/01/2043	1,441,922
66748T-HW-7	TX NW HARRIS CO MUD # 30		1.C FE	457,139	745,000	502,432	460,772		3,633			2.375	5.600	MS	5,898	8,847	07/16/2025	09/01/2045	753,847
66748T-JA-3	TX NW HARRIS CO MUD # 30		1.C FE	637,351	1,110,000	698,194	641,730		4,379			2.375	5.620	MS	8,788	13,181	07/15/2025	09/01/2049	1,123,181
667900-GX-6	TX NW HARRIS CO MUD#16		1.E FE	1,553,514	2,570,000	1,713,659	1,565,043		11,529			2.375	5.580	AO	15,259	30,519	07/18/2025	10/01/2046	2,600,519
667900-HB-3	TX NW HARRIS CO MUD#16		1.E FE	843,808	1,445,000	922,460	848,984		5,176			2.500	5.600	AO	9,031	18,063	07/15/2025	10/01/2050	1,463,063
667910-KW-2	TX NW HARRIS CO MUD #12		1.C FE	726,736	1,035,000	804,359	730,848		4,113			3.000	5.500	MS	10,350	15,525	07/16/2025	03/01/2045	1,050,525
669096-RW-1	CA NORWALK-LA USD -CAB-E		1.D FE	8,329,414	20,385,000	12,346,322	11,427,686		513,640			0.000	4.650	N/A			11/29/2022	08/01/2038	19,885,000
669096-XP-9	CA NORWALK-LA MIRADA		1.D FE	4,272,230	5,230,000	3,968,877	4,344,193		20,578			3.000	4.100	FA	65,375	156,900	04/25/2022	08/01/2050	5,283,075
669096-XP-9	CA NORWALK-LA MIRADA	0	1.D FE	138,868	170,000	129,007	141,207		669			3.000	4.100	FA	2,125	5,100	04/25/2022	08/01/2050	5,283,075
675383-JU-8	CA OCEANSIDE USD-CABS-B		1.D FE	3,876,694	8,650,000	4,976,703	4,460,511		198,041			0.000	4.593	N/A			11/29/2022	08/01/2040	8,650,000
675383-KZ-5	CA OCEANSIDE USD-C		1.E FE	1,696,905	5,530,000	2,044,992	1,967,397		91,985			0.000	4.846	N/A			11/29/2022	08/01/2047	5,530,000
676023-DW-1	TX ODESSA CLG DIST-REF		1.C FE	10,155,244	9,985,000	9,932,540	10,115,322		(5,968)			4.000	3.888	FA	150,884	399,400	04/27/2018	08/15/2041	10,184,700
68607L-XQ-5	OR ST-TXB-PENSION -OR		1.B FE	1,931,633	1,931,633	1,962,942	1,931,633					5.892	5.892	JD	9,484	113,812	10/28/2003	06/01/2027	1,988,539
68608K-A3-2	OR STATE TAXABLE ST BRD ED SER C BAB		1.B FE	2,062,172	2,000,000	2,042,971	2,046,434		(2,315)			5.382	5.142	FA	44,850	107,640	11/29/2022	08/01/2039	2,053,820
68608K-D4-7	OR STATE TAXABLE SER E		1.B FE	5,637,221	5,570,000	5,881,379	5,624,543		(4,356)			5.382	5.249	FA	124,907	299,777	11/29/2022	08/01/2035	5,719,889
696735-RC-5	CA PALMDALE SD-B-TXBL		1.D FE	2,817,311	3,970,000	2,786,453	2,824,507		7,197			2.948	5.185	FA	48,765		10/02/2025	08/01/2047	3,957,486
697511-FH-1	CA PALOMAR CCD-REF-TXBL		1.C FE	532,634	515,000	472,185	523,822		(1,837)			1.986	1.597	FA	4,262	10,228	01/20/2021	08/01/2030	520,114
69753R-CW-2	CA PALOMAR POMERADO HLTH		1.E FE	5,127,278	10,195,000	7,727,119	7,453,364		345,615			0.000	4.658	N/A			11/29/2022	08/01/2032	8,770,000
69753R-DF-8	CA PALOMAR POMERADO HLTH SER A		4.C FE	4,512,479	12,000,000	5,893,022	6,373,265		312,576			0.000	5.093	N/A			11/29/2022	08/01/2038	12,000,000
69753R-DG-6	CA PALOMAR POMERADO HLTH ELEC 2004		4.C FE	5,309,033	15,000,000	6,832,292	7,519,376		372,716			0.000	5.159	N/A			11/29/2022	08/01/2039	15,000,000
699211-LG-1	CA PARAMOUNT USD-CAB-BAM		1.D FE	3,185,802	8,015,000	3,872,509	4,461,215		154,864			0.000	3.564	N/A			06/15/2016	08/01/2042	8,015,000
699211-PF-9	CA PARAMOUNT USD -C-REF		1.D FE	2,381,176	2,915,000	2,240,286	2,421,285		11,470			3.000	4.100	FA	36,438	87,450	04/25/2022	08/01/2050	2,958,725
702282-QN-7	CA PASADENA UNIF SD-REF		1.D FE	735,000	735,000	645,107	735,000					2.881	2.881	MN	3,529	21,175	08/29/2019	05/01/2037	461,554
70259A-BP-2	TX PASEO DEL ESTE MUD #9		1.C FE	574,165	935,000	622,886	578,724		4,559			2.375	5.600	FA	8,389	11,103	07/16/2025	08/15/2045	946,103
70259R-BZ-3	TX PASEO DEL ESTE MUD #7		1.C FE	1,113,818	1,735,000	1,213,227	1,121,003		7,186			2.700	5.620	FA	17,697	23,423	07/17/2025	08/15/2046	1,758,423
703373-FM-7	CA PATTERSON JT UNIF SCH DIST		1.E FE	1,840,975	6,395,000	2,852,931	2,572,138		122,839			0.000	4.884	N/A			11/29/2022	08/01/2044	6,395,000
703373-FP-0	CA PATTERSON JT UNIF SCH DIST		1.E FE	1,830,289	7,050,000	2,793,744	2,557,488		122,745			0.000	4.911	N/A			11/29/2022	08/01/2046	7,050,000
703373-FQ-8	CA PATTERSON USD-CABS-B		1.E FE	584,561	1,625,000	611,151	798,373		25,860			0.000	3.320	N/A			07/08/2016	08/01/2047	1,625,000
703373-FR-6	CA PATTERSON JT UNIF SCH DIST		1.E FE	1,793,642	7,670,000	2,751,616	2,507,406		120,917			0.000	4.937	N/A			11/29/2022	08/01/2048	7,670,000
707487-JM-7	PA PENN HILLS SD-A-TXBL		1.D FE	1,987,240	1,825,000	1,831,367	1,950,249		(6,394)			5.372	4.688	MS	28,867	98,039	05/23/2019	09/15/2039	1,771,334
70914P-N2-4	PA PENNSYLVANIA ST-1ST		1.C FE	24,905,695	24,650,000	24,985,923	24,828,692		(11,269)			4.000	3.924	MS	328,667	986,000	11/29/2022	03/01/2038	25,143,000
717883-LV-2	PA SCH DIST CONST SER A		1.D FE	24,470,048	22,995,000	24,505,468	23,681,353		(126,835)			5.995	5.263	MS	459,517	1,378,550	11/29/2022	09/01/2030	21,377,131
717883-TS-1	PA PHILADELPHIA SD-BAM		1.D FE	2,889,000	3,000,000	2,887,776	2,893,604		4,005			5.060	5.385	MS	50,600	151,800	11/13/2024	09/01/2042	3,075,900

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
717883-VG-4	PA PHILADELPHIA SD-B		1.D FE	14,782,984	15,200,000	14,822,513	14,827,674		13,668			4.000	4.195	MS	202,667	608,000	11/29/2022	09/01/2043	15,351,000
717883-VG-4	PA PHILADELPHIA SD-B	0	1.D FE	224,156	225,000	219,412	224,332		26			4.000	4.024	MS	3,000	9,000	04/04/2018	09/01/2043	15,351,000
721573-EV-1	TX PILOT KNOB MUD #3		1.G FE	319,831	520,000	342,895	322,453		2,622			2.375	5.650	FA	4,666	6,175	07/16/2025	02/15/2045	526,175
725894-KF-5	CA PLACENTIA SD-D-CABS		1.C FE	2,994,055	9,670,000	4,961,770	4,558,870		202,081			0.000	4.597	N/A			11/29/2022	08/01/2042	9,670,000
725894-KJ-7	CA PLACENTIA SD-D-CABS		1.C FE	1,962,822	6,730,000	2,213,969	2,740,387		102,433			0.000	3.845	N/A			11/07/2017	08/01/2049	6,680,000
725894-KJ-7	CA PLACENTIA SD-D-CABS		1.C FE	60,392	200,000	65,794	82,125		3,042			0.000	3.810	N/A			11/07/2017	08/01/2049	6,680,000
735218-JB-6	TX PORT OF PORT ARTHUR T		1.D FE	4,936,279	4,875,000	4,269,532	4,926,572		(1,540)			4.000	3.926	MS	65,000	195,000	05/03/2018	03/01/2047	4,896,000
738850-RH-1	CA POWAY UNIF SCH DIST		1.D FE	16,201,115	60,175,000	23,796,818	23,197,078		1,038,992			0.000	4.617	N/A			11/29/2022	08/01/2046	60,175,000
738850-RJ-7	CA POWAY USD-CABS-IMPT		1.D FE	25,953,836	112,460,000	34,925,105	38,997,146		1,575,793			0.000	4.153	N/A			04/13/2016	08/01/2051	113,460,000
738850-RJ-7	CA POWAY USD-CABS-IMPT		1.D FE	251,520	1,000,000	310,556	367,621		14,102			0.000	3.950	N/A			04/13/2016	08/01/2051	113,460,000
74514L-3G-0	PUERTO RICO COMMONWEALTH OF (GOVER		3.C Z	27,070	24,050	24,564	24,955		(581)			5.625	3.038	JJ	676	1,353	03/15/2022	07/01/2027	24,726
74514L-3H-8	PUERTO RICO COMMONWEALTH OF (GOVER		3.C Z	27,506	23,660	25,069	25,614		(521)			5.625	3.116	JJ	665	1,331	03/15/2022	07/01/2029	24,325
74514L-3J-4	PUERTO RICO COMMONWEALTH OF (GOVER		3.C Z	27,351	22,981	25,247	25,729		(448)			5.750	3.351	JJ	661	1,321	03/15/2022	07/01/2031	23,642
74514L-3K-1	PUERTO RICO COMMONWEALTH OF (GOVER		3.C Z	22,696	21,792	21,786	22,425		(80)			4.000	3.512	JJ	436	872	03/15/2022	07/01/2033	22,228
74514L-3L-9	PUERTO RICO COMMONWEALTH OF (GOVER		3.C Z	19,796	19,588	19,249	19,748		(14)			4.000	3.896	JJ	392	784	03/15/2022	07/01/2035	19,980
74514L-3M-7	PUERTO RICO COMMONWEALTH OF (GOVER		3.C Z	16,810	16,811	16,297	16,811					4.000	4.000	JJ	336	672	03/15/2022	07/01/2037	17,147
74514L-3N-5	PUERTO RICO COMMONWEALTH OF (GOVER		3.C Z	22,685	22,857	21,133	22,710		7			4.000	4.056	JJ	457	914	03/15/2022	07/01/2041	23,314
74514L-3P-0	PUERTO RICO COMMONWEALTH OF (GOVER		3.C Z	23,406	23,771	20,739	23,444		10			4.000	4.100	JJ	475	951	03/15/2022	07/01/2046	24,246
74514L-3R-6	PUERTO RICO COMMONWEALTH OF (GOVER		3.C Z	17,221	28,044	20,294	20,287		857			0.000	4.364	N/A			03/15/2022	07/01/2033	28,044
74514L-3T-2	PUERTO RICO COMMONWEALTH OF (GOVER		4.C Z	47,604	83,516	53,451	52,538		3,659			0.000	2.616	N/A			03/15/2022	11/01/2043	83,516
758449-SH-6	FL REEDY CREEK FL IMPT D		1.D FE	2,155,973	2,750,000	2,233,213	2,201,862		31,453			2.731	4.892	JD	6,259	75,103	07/10/2024	06/01/2038	2,787,551
762494-PW-6	CA RIALTO USD-A-CAB-2010		1.D FE	2,116,471	4,435,000	2,917,167	2,878,590		115,194			0.000	4.126	N/A			06/18/2018	08/01/2036	4,435,000
763507-FB-1	CA RICHLAND SCH DIST SER C		1.E FE	1,764,398	9,400,000	2,879,222	2,563,627		137,239			0.000	5.508	N/A			11/29/2022	08/01/2049	9,400,000
768569-CS-2	CA RIVERBANK USD SER B		1.C FE	856,348	2,875,000	986,455	1,183,245		45,613			0.000	3.970	N/A			10/05/2017	08/01/2048	2,900,000
768569-CS-2	CA RIVERBANK USD SER B		1.C FE	44,679	150,000	51,467	61,735		2,380			0.000	3.970	N/A			10/05/2017	08/01/2048	2,900,000
77427H-GY-5	TX ROCKWALL CO MUD#9-A		2.B FE	756,412	1,190,000	841,179	761,013		4,602			2.750	5.650	AO	8,181	16,363	07/17/2025	10/01/2047	1,206,363
777543-XL-8	IL ROSEMONT-B-TXBL		1.E FE	5,802,796	5,875,000	5,337,751	5,814,377		1,598			5.000	5.081	JD	24,479	293,750	12/07/2016	12/01/2046	6,021,875
785870-RN-8	CA SACRAMENTO CITY UNIF SCH DIST		1.E FE	4,070,625	6,765,000	6,179,682	5,808,682		247,092			0.000	4.234	N/A			11/29/2022	07/01/2029	5,815,000
785870-RQ-1	CA SACRAMENTO CITY UNIF SCH DIST		1.E FE	5,182,824	9,525,000	8,228,388	7,439,377		326,143			0.000	4.375	N/A			11/29/2022	07/01/2031	8,190,000
790109-EG-3	LA SAINT JAMES PARISH LA		1.C FE	244,576	245,000	223,196	244,762		43			2.200	2.220	MS	1,797	5,390	07/01/2021	03/01/2031	247,695
796720-GF-1	CA SAN BERNARDINO CLG-B		1.C FE	51,004,296	112,010,000	68,892,523	63,917,518		2,786,183			0.000	4.525	N/A			11/29/2022	08/01/2038	112,010,000
796720-GF-1	CA SAN BERNARDINO CLG-B		1.C FE	9,546	25,000	15,376	14,637		610			0.000	4.300	N/A			12/09/2015	08/01/2038	112,010,000
796720-GG-9	CA SAN BERNARDINO CMNTY CLG DIST SER B		1.C FE	7,278,236	25,665,000	11,198,222	10,333,253		491,622			0.000	4.873	N/A			11/29/2022	08/01/2044	25,665,000
796720-GH-7	CA SAN BERNARDINO CLG-B		1.C FE	15,508,302	59,050,000	21,277,014	23,353,848		939,838			0.000	4.150	N/A			01/08/2016	08/01/2048	60,450,000
796720-GH-7	CA SAN BERNARDINO CLG-B		1.C FE	892,942	3,400,000	1,225,095	1,344,675		54,114			0.000	4.150	N/A			01/08/2016	08/01/2048	60,450,000
797355-N4-2	CA SAN DIEGO SD-CABS-C		1.D FE	3,055,782	9,485,000	4,902,981	4,777,279		194,502			0.000	4.200	N/A			03/27/2015	07/01/2042	9,310,000
797355-N6-7	CA SAN DIEGO SD-CABS-C		1.D FE	2,412,666	7,825,000	3,571,192	3,326,718		150,307			0.000	4.679	N/A			11/29/2022	07/01/2044	7,825,000
797355-R6-3	CA SAN DIEGO UNIF SCH DIST SER E		1.D FE	9,596,602	50,000,000	15,694,480	13,846,895		678,247			0.000	5.001	N/A			11/29/2022	07/01/2051	44,400,000
797661-ZX-6	CA SAN FRANCISCO CA BAY		1.D FE	2,406,781	2,920,000	2,192,470	2,445,471		11,104			3.000	4.050	FA	36,500	87,600	04/29/2022	08/01/2050	2,963,800
79771T-GD-3	CA SAN FRANCISCO CALIF CITY & CNTY		1.E FE	2,887,620	3,000,000	3,069,518	2,985,887		9,703			5.735	6.102	JD	7,647	172,050	04/06/2011	05/15/2027	1,543,013
79773K-BV-5	CA SAN FRANCISCO CA CITY	0	1.B FE	100,536	100,000	62,897	100,502		(8)			3.084	3.060	JD	137	3,084	02/26/2021	06/15/2060	2,741,634
79773K-BV-5	CA SAN FRANCISCO CA CITY		1.B FE	3,317,688	3,300,000	2,075,610	3,316,559		(268)			3.084	3.060	JD	4,523	101,772	02/26/2021	06/15/2060	2,741,634
798189-RS-7	CA SAN JOSE ETC-B-1		1.B FE	4,717,563	6,250,000	4,665,484	4,754,089		36,526			3.063	4.987	MS	63,813	95,719	03/03/2025	09/01/2045	6,345,719
798684-FJ-0	CA SAN LUIS OBISPO CNTY		1.C FE	2,029,158	2,650,000	1,825,353	2,107,144		21,848			2.000	3.580	FA	22,083	53,000	03/31/2022	08/01/2043	2,676,500
798755-DP-6	CA SAN MARCOS SD-B		1.D FE	3,801,184	14,135,000	5,406,572	5,754,832		234,681			0.000	4.207	N/A			01/12/2016	08/01/2047	14,135,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
798755-DQ-4	CA SAN MARCOS UNIF SCH DIST SER B		1.D FE	20,692,571	98,065,000	31,321,824	29,440,435		1,345,981			0.000	4.684	N/A			07/16/2024	08/01/2051	91,865,000
799561-KK-0	CA SAN YSIDRO SD-CABS-G		1.C FE	7,525,619	11,750,000	9,131,854	8,561,427		350,062			0.000	4.219	N/A			11/29/2022	08/01/2033	11,750,000
799561-KQ-7	CA SAN YSIDRO SD-CABS-G		1.C FE	3,199,750	6,570,000	4,024,837	3,687,208		165,437			0.000	4.644	N/A			11/29/2022	08/01/2038	6,570,000
801155-SA-1	CA SANTA ANA USD-CABS-B		1.C FE	31,381,304	133,600,000	45,652,964	51,129,715		2,225,449			0.000	4.500	N/A			01/07/2015	08/01/2047	131,600,000
802385-SC-9	CA SANTA MONICA CCD-TXBL		1.C FE	2,950,000	2,950,000	2,105,153	2,950,000					2.804	2.804	FA	34,466	82,718	12/03/2020	08/01/2044	2,864,607
802498-YV-1	CA SANTA MONICA-MALIBU-B		1.B FE	5,986,691	7,160,000	5,453,136	6,076,128		25,658			3.000	3.970	FA	89,500	214,800	04/26/2022	08/01/2050	7,216,650
802498-YV-1	CA SANTA MONICA-MALIBU-B	0	1.B FE	292,646	350,000	266,564	297,017		1,254			3.000	3.970	FA	4,375	10,500	04/26/2022	08/01/2050	7,216,650
80467P-CG-5	CA SAVANNA SD-B-CONV 0%		1.E FE	4,151,059	5,375,000	4,554,538	4,679,546		202,792			0.000	4.480	FA			04/14/2023	02/01/2052	5,555,000
80467P-CG-5	CA SAVANNA SD-B-CONV 0%	0	1.E FE	139,012	180,000	152,524	156,710		6,791			0.000	4.480	FA			04/14/2023	02/01/2052	5,555,000
80467P-DN-9	CA SAVANNA SD-A-CABS		1.E FE	2,876,805	14,915,000	4,314,044	4,522,085		198,519			0.000	4.540	N/A			12/01/2015	08/01/2052	12,915,000
81568E-KU-6	TX SEDONA LAKES MUD#1		1.E FE	547,746	915,000	582,931	552,378		4,632			2.250	5.600	MS	6,863	10,294	07/16/2025	09/01/2045	925,294
82621N-JE-7	TX SIENA MUD #1-A		1.E FE	428,501	655,000	463,628	431,158		2,657			2.750	5.550	MS	6,004	9,006	07/16/2025	09/01/2046	664,006
82621V-GB-8	TX SIENNA PLANTATION MUD		1.C FE	395,300	660,000	432,433	398,470		3,170			2.375	5.750	MN	2,613	7,838	07/18/2025	11/01/2045	667,838
82621V-HB-7	TX SIENNA PLANTATION		1.C FE	407,279	680,000	445,537	410,545		3,266			2.375	5.750	MN	2,692	8,075	07/18/2025	11/01/2045	688,075
82621X-GC-2	TX SIENNA PLANTATION MUD		1.E FE	1,888,678	3,155,000	2,025,321	1,904,649		15,971			2.250	5.600	MS	23,663	35,494	07/16/2025	09/01/2045	3,190,494
82622L-BZ-1	TX SIENNA MUD# 4		1.E FE	642,642	1,065,000	726,943	647,558		4,916			2.375	5.600	MS	8,431	12,647	07/16/2025	09/01/2046	1,077,647
83412P-FZ-0	CA SOLANO CMNTY CLG DT		1.C FE	2,377,025	3,170,000	2,322,906	2,379,813		2,788			3.194	5.115	FA	42,187		11/12/2025	08/01/2047	3,159,667
835631-MT-6	CA SONOMA VY USD		1.D FE	4,434,867	4,550,000	4,419,173	4,442,846		2,886			4.000	4.163	FA	75,833	182,000	11/29/2022	08/01/2047	4,590,000
835631-MT-6	CA SONOMA VY USD	0	1.D FE	100,391	100,000	97,125	100,339		(10)			4.000	3.976	FA	1,667	4,000	11/09/2018	08/01/2047	4,590,000
83569B-PD-0	TX SONTERRA MUD		1.E FE	1,537,298	2,440,000	1,689,192	1,547,699		10,402			2.625	5.650	FA	24,197	32,025	07/17/2025	08/15/2046	2,472,025
835801-EP-2	CA SOQUEL CA UNION ELEM		1.D FE	5,837,028	5,700,000	5,519,170	5,813,263		(3,551)			4.000	3.859	FA	95,000	228,000	05/01/2018	08/01/2046	5,814,000
843257-DU-7	CA STHRN KERN USD-CABS-B		1.E FE	2,134,261	6,775,000	2,662,881	3,118,766		119,639			0.000	3.950	N/A			04/15/2016	11/01/2045	6,775,000
843257-DV-5	CA STHRN KERN USD-CABS-B		1.E FE	555,794	2,125,000	671,041	814,489		31,474			0.000	3.980	N/A			04/15/2016	05/01/2050	1,925,000
845389-EW-1	CA SW CMNTY CLG-C-CAB		1.D FE	1,821,520	4,000,000	2,201,384	2,453,960		75,746			0.000	3.160	N/A			06/24/2016	08/01/2041	3,900,000
845389-EX-9	CA SW CMNTY CLG-C-CAB		1.D FE	15,852,177	61,810,000	23,799,118	23,830,410		1,077,620			0.000	4.704	N/A			11/29/2022	08/01/2046	62,860,000
845389-EX-9	CA SW CMNTY CLG-C-CAB		1.D FE	524,717	1,825,000	702,692	685,174		31,817			0.000	4.837	N/A			09/23/2022	08/01/2046	62,860,000
850272-W7-6	AR SPRINGDALE SD#50-B		1.C FE	8,318,076	9,230,000	7,146,274	8,407,654		25,126			3.000	3.600	JD	23,075	276,900	03/29/2022	06/01/2047	9,048,725
850272-X3-4	AR SPRINGDALE SD#50-B		1.C FE	11,000,011	12,445,000	9,253,037	11,111,891		31,411			3.000	3.650	JD	31,113	373,350	03/29/2022	06/01/2051	12,631,675
850592-CF-1	IL SPRINGFIELD SAN DIST		2.A FE	2,413,117	2,150,000	2,151,838	2,380,059		(3,953)			5.750	5.022	JJ	61,813	123,625	07/16/2015	01/01/2053	2,083,219
851705-BX-0	TX SPRINGHOLLOW MUD		1.C FE	1,456,549	2,095,000	1,589,049	1,463,956		7,407			3.000	5.450	FA	23,743	31,425	07/18/2025	08/15/2046	2,126,425
861419-RN-1	CA STOCKTON USD-D-2008		1.D FE	2,104,214	4,885,000	3,449,266	3,167,510		127,042			0.000	4.136	N/A			12/29/2015	08/01/2036	4,885,000
861879-HF-4	TX STONEWALL RANCH MUD		2.B FE	351,250	625,000	381,630	354,668		3,418			2.000	5.680	MS	4,167	6,250	07/16/2025	09/01/2045	631,250
867342-GB-7	TX SUNFIELD MUD #3		1.G FE	886,298	1,410,000	938,127	892,910		6,613			2.500	5.600	MS	11,750	17,625	07/16/2025	09/01/2045	1,427,625
870462-TK-4	CA SWEETWATER UN HSD-C		1.A FE	2,878,789	2,810,000	2,711,043	2,867,326		(1,677)			4.000	3.860	FA	46,833	112,400	05/01/2018	08/01/2047	2,866,200
87970G-PJ-0	CA TEMECULA VLY USD-C		1.B FE	5,387,126	5,475,000	5,198,208	5,393,129		2,260			4.000	4.104	FA	91,250	219,000	11/29/2022	08/01/2047	5,482,500
87970G-PJ-0	CA TEMECULA VLY USD-C	0	1.B FE	125,383	125,000	118,681	125,325		(9)			4.000	3.982	FA	2,083	5,000	11/09/2018	08/01/2047	5,482,500
880541-QX-8	TN ST TXBL-SER C		1.A FE	2,787,643	2,800,000	2,828,250	2,788,085		1,831			4.182	4.267	FA	48,790	117,096	11/29/2022	08/01/2031	2,858,548
882722-KF-7	TX ST BUILD AMERICA BONDS TAXABLE		1.A FE	4,223,599	4,077,295	4,178,325	4,186,810		(5,656)			5.517	5.232	AO	56,236	224,944	11/29/2022	04/01/2039	4,189,767
882722-VN-8	TEXAS ST	0	1.A FE	4,886,040	4,435,000	4,221,971	4,747,049		(15,728)			4.681	4.027	AO	51,901	207,602	07/01/2015	04/01/2040	4,538,801
89440C-GS-7	TX TRAVIS CO MUD #13		1.E FE	577,443	1,005,000	632,442	581,407		3,964			2.375	5.620	FA	9,017	11,934	07/15/2025	08/15/2049	1,016,934
89440C-HX-5	TX TRAVIS CO MUD #13-A		1.F FE	625,640	1,110,000	700,291	629,792		4,151			2.375	5.650	FA	9,959	13,181	07/15/2025	08/15/2050	1,123,181
89440F-GK-7	TX TRAVIS CO MUD #12-A		1.E FE	499,450	720,000	545,560	502,191		2,741			3.000	5.550	FA	8,160	10,800	07/18/2025	08/15/2045	730,800
89440K-FV-3	TX TRAVIS CO TX MUD #17		2.A FE	850,919	1,350,000	944,591	858,176		7,257			2.250	5.500	MS	10,125	15,188	07/22/2025	09/01/2043	1,365,188
89440L-HX-5	TX TRAVIS CO MUD #21		1.E FE	408,262	655,000	457,198	411,169		2,908			2.500	5.550	MS	5,458	8,188	07/15/2025	09/01/2046	663,188
89440L-JY-1	TX TRAVIS CO MUD#21-A		1.E FE	320,210	500,000	367,166	322,232		2,022			2.750	5.700	MS	4,583	6,875	07/18/2025	09/01/2046	506,875
89440P-CZ-6	TX TRAVIS CO MUD#23		2.A FE	452,101	795,000	476,182	456,421		4,321			2.000	5.600	MS	5,300	7,950	07/16/2025	09/01/2045	802,950

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
894521-CK-7	TX TRAVIS CO WC&ID #17		1.E FE	754,137	1,275,000	806,805	760,408		6,271			2.250	5.600	MN	4,781	14,344	07/15/2025	05/01/2046	1,289,344
894521-DK-6	TX TRAVIS CO WTR CNTRL		1.G FE	397,717	665,000	432,930	400,807		3,090			2.375	5.700	MN	2,632	7,897	07/18/2025	05/01/2046	672,897
906573-KE-9	CA UN ELEM SD-REF-TXBL		1.B FE	6,830,000	6,830,000	4,723,431	6,830,000					3.053	3.053	MS	69,507	208,520	10/20/2020	09/01/2049	6,934,260
91529N-KL-3	TX GRAND MISSION MUD #2		1.E FE	225,628	325,000	242,514	226,864		1,236			3.000	5.540	MS	3,250	4,875	07/18/2025	09/01/2045	329,875
915556-BA-1	TX UPPER BRUSHY CREEK WC		1.B FE	5,827,594	6,470,000	4,893,962	5,891,393		17,443			3.000	3.599	FA	73,327	194,100	03/29/2022	08/15/2047	6,567,050
919261-HM-2	CA VALLEJO CITY UNIF SD		1.E FE	4,748,656	5,865,000	4,345,533	4,831,864		23,828			3.000	4.150	FA	73,313	175,950	04/26/2022	08/01/2050	5,922,525
919261-HM-2	CA VALLEJO CITY UNIF SD	0	1.E FE	141,691	175,000	129,662	144,173		711			3.000	4.150	FA	2,188	5,250	04/26/2022	08/01/2050	5,922,525
92336L-HL-2	TX VERANDAH TX MUD		1.E FE	979,186	1,690,000	1,072,188	987,308		8,122			2.250	5.700	MS	12,675	19,013	07/17/2025	09/01/2046	1,709,013
92603P-DP-4	CA VICTOR VY CLG-CABS-C		1.D FE	16,383,949	42,530,000	25,367,265	23,717,058		1,075,586			0.000	4.700	N/A			11/29/2022	08/01/2038	42,530,000
92603P-DQ-2	CA VICTOR VY CLG-CABS-C		1.D FE	20,660,980	72,220,000	33,483,669	33,017,916		1,436,654			0.000	4.486	N/A			06/20/2018	08/01/2043	72,220,000
92603P-DR-0	CA VICTOR VY CLG-CABS-C		1.D FE	17,114,206	74,980,000	24,672,281	24,643,211		1,143,395			0.000	4.822	N/A			11/29/2022	06/01/2049	74,980,000
92823P-MD-5	TX VIRIDIAN MUNI MGMT DT		2.B FE	318,471	515,000	352,015	320,622		2,152			2.625	5.750	JD	1,127	6,759	07/18/2025	12/01/2046	521,759
937411-MT-0	CA WASHINGTON UNIF SD-A		1.C FE	1,666,338	1,900,000	1,523,581	1,691,378		7,071			3.000	3.800	FA	23,750	57,000	04/12/2022	08/01/2045	1,928,500
937411-MW-3	CA WASHINGTON UNIF SD-A		1.C FE	2,312,965	2,675,000	2,099,009	2,345,095		9,073			3.000	3.820	FA	33,438	80,250	04/12/2022	08/01/2048	2,715,125
940859-LG-4	NV WASHOE CO SD-A		1.C FE	5,866,301	6,515,000	4,934,014	5,929,098		17,512			3.000	3.600	AO	48,863	195,450	03/29/2022	10/01/2047	6,379,275
941247-N2-0	CT WATERBURY TAXABLE-PENSION		1.D FE	2,355,835	1,985,000	2,209,079	2,275,597		(15,601)			7.089	5.460	JD	11,726	140,717	11/29/2022	12/01/2038	2,024,295
943700-FA-7	MI WAVERLY CMNTY SCHS-I		1.C FE	4,352,318	5,015,000	3,706,696	4,403,405		14,271			3.000	3.750	MN	25,075	150,450	03/29/2022	05/01/2051	5,090,225
952267-DC-3	TX W COLUMBIA -CTFS OBLI		1.C FE	1,149,022	1,970,000	1,178,797	1,153,944		4,922			2.250	5.270	MS	14,775		09/10/2025	09/01/2050	1,951,713
952347-5M-0	CA W CONTRA COSTA SD-B		1.C FE	3,625,000	3,625,000	2,636,157	3,625,000					3.055	3.055	FA	46,143	110,744	06/04/2021	08/01/2045	867,559
952347-5M-0	CA W CONTRA COSTA SD-B	0	1.C FE	95,000	95,000	69,085	95,000					3.055	3.055	FA	1,209	2,902	06/04/2021	08/01/2045	867,559
953082-JM-7	TX W HARRIS CO MUD #5		1.E FE	982,908	1,525,000	1,076,475	990,795		7,887			2.375	5.500	MS	12,073	18,109	07/22/2025	09/01/2043	1,543,109
959214-EL-7	CA WSTRN PLACER USD-A		1.D FE	5,024,091	4,925,000	4,783,391	5,007,956		(2,420)			4.000	3.884	FA	82,083	197,000	04/30/2018	08/01/2047	4,947,000
961488-NT-6	CA WESTSIDE USD-CABS-B		1.D FE	1,761,994	6,910,000	2,781,961	2,874,314		125,632			0.000	4.502	N/A			05/16/2016	08/01/2045	19,760,000
961488-NT-6	CA WESTSIDE USD-CABS-B		1.D FE	3,419,535	12,950,000	5,213,661	5,482,301		234,628			0.000	4.395	N/A			05/16/2016	08/01/2045	19,760,000
961488-NV-1	CA WESTSIDE USD-CABS-B		1.D FE	5,723,058	16,980,000	9,161,413	8,732,824		389,177			0.000	4.627	N/A			11/29/2022	08/01/2040	16,980,000
968657-JW-7	IL WILL CO-REF-TXBL		1.B FE	2,629,117	3,615,000	2,616,147	2,652,009		22,892			2.954	5.103	MN	13,645	106,787	03/04/2025	11/15/2045	3,602,434
969275-QQ-2	CA WM S HART UHSD-CABS-A		1.D FE	52,553,821	96,510,000	77,338,925	75,666,167		3,225,890			0.000	4.375	N/A			11/29/2022	08/01/2031	96,510,000
97000W-HP-3	TX WILLIAMSON COUNTY MUD		1.E FE	920,500	1,400,000	997,966	927,474		6,974			2.500	5.520	FA	13,222	17,500	07/22/2025	08/15/2043	1,417,500
97000W-HU-2	TX WILLIAMSON COUNTY MUD		1.E FE	1,117,657	1,865,000	1,200,845	1,125,134		7,477			2.500	5.620	FA	17,614	23,313	07/15/2025	08/15/2048	1,888,313
97001L-JE-9	TX WILLIAMSON CO MUD #19		1.E FE	393,427	640,000	419,582	396,284		2,857			2.500	5.650	FA	6,044	8,000	07/16/2025	08/15/2046	648,000
97001L-JJ-8	TX WILLIAMSON CO MUD #19		1.E FE	605,440	1,060,000	667,753	609,235		3,795			2.500	5.750	FA	10,011	13,250	07/17/2025	08/15/2050	1,073,250
97001L-KP-2	TX WILLIAMSON MUD #19-A		1.E FE	1,228,894	1,985,000	1,259,515	1,233,461		4,568			2.500	5.260	FA	18,747		09/10/2025	08/15/2050	1,969,313
97001P-ER-6	TX WILLIAMSON MUD #19A		1.E FE	707,909	1,075,000	768,723	711,291		3,382			3.000	5.600	FA	12,183	16,125	07/17/2025	08/15/2049	1,091,125
97001P-HB-8	TX WILLIAMSON CO MUD#19A		1.E FE	614,552	1,110,000	686,778	618,796		4,245			2.300	5.650	FA	9,645	12,765	07/15/2025	08/15/2050	1,122,765
97001Q-EC-7	TX WILLIAMSON CO MUD #23		1.E FE	1,433,095	2,550,000	1,525,813	1,442,982		9,887			2.000	5.559	MS	17,000	6,700	09/09/2025	09/01/2046	2,575,500
97001T-BS-9	TX WILLIAMSON CO MUD#25		1.E FE	1,667,349	2,635,000	1,817,467	1,678,539		11,190			2.625	5.620	FA	26,130	34,584	07/17/2025	08/15/2046	2,669,584
97001Y-GC-8	TX WILLIAMSON CO MUD #28		2.A FE	1,109,297	1,950,000	1,205,967	1,118,889		9,593			2.150	5.670	AO	10,481	20,963	07/17/2025	10/01/2046	1,970,963
97002N-EW-9	TX WILLIAMSON CO MUD#32		1.E FE	790,040	1,245,000	836,312	795,346		5,306			2.625	5.600	FA	12,346	16,341	07/16/2025	08/15/2046	1,261,341
971156-EZ-3	TX WILLOW POINT MUD		1.E FE	837,889	1,300,000	894,300	844,612		6,723			2.375	5.500	MS	10,292	15,438	07/22/2025	09/01/2043	1,315,438
971156-FX-7	TX WILLOW POINT MUD		2.A FE	369,216	565,000	398,765	371,904		2,688			2.625	5.600	MS	4,944	7,416	07/16/2025	09/01/2044	572,416
977266-JP-1	CA WISEBURN SD CABS-C		1.D FE	849,984	1,925,000	1,251,306	1,213,603		43,688			0.000	3.700	N/A			04/11/2016	08/01/2038	1,925,000
978642-GS-9	TX WOOD TRACE MUD #1		2.A FE	980,056	1,540,000	1,059,047	988,561		8,505			2.250	5.500	MS	11,550	17,325	07/22/2025	03/01/2043	1,557,325
981306-A4-5	MA WORCESTER-A-TXBL		1.D FE	4,910,000	4,910,000	3,520,541	4,910,000					3.249	3.249	MN	20,384	159,526	02/25/2021	11/15/2050	5,126,956
981306-A4-5	MA WORCESTER-A-TXBL	0	1.D FE	135,000	135,000	96,797	135,000					3.249	3.249	MN	560	4,386	02/25/2021	11/15/2050	5,126,956
981306-B2-8	MA WORCESTER-B		1.D FE	935,000	935,000	895,507	935,000					1.364	1.364	MN	1,630	12,753	02/25/2021	11/15/2027	941,377

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
981306-F6-5	MA WORCESTER		1.C FE	4,969,823	5,540,000	4,272,431	5,030,567		16,951			3.000	3.650	FA	69,250	166,200	03/29/2022	02/01/2046	5,623,100
982696-SY-3	KS WYANDOTTE #500-B-BAM		1.C FE	4,766,464	6,445,000	4,909,918	4,801,847		35,382			3.170	5.197	MS	68,102	102,153	03/07/2025	09/01/2046	6,435,410
983068-8A-8	WYLIE TX INDEP SCH DIST		1.A FE	1,272,293	4,225,000	1,370,679	1,590,042		64,438			0.000	4.180	N/A			08/11/2020	08/15/2049	4,225,000
988176-DV-2	CA YUBA CMNTY CLG DIST		1.C FE	3,639,910	16,290,000	6,107,957	5,144,597		255,251			0.000	5.058	N/A			11/29/2022	08/01/2048	16,290,000
988176-DX-8	CA YUBA CMNTY CLG DIST		1.C FE	3,723,241	17,840,000	6,073,765	5,221,609		254,297			0.000	5.005	N/A			11/29/2022	08/01/2050	17,840,000
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)				2,706,397,171	4,336,722,012	2,938,973,627	3,008,239,630		46,709,148			XXX	XXX	XXX	27,455,782	81,924,311	XXX	XXX	5,364,813,629
01030L-DS-1	AL ALABAMA ST INCENTIVES		1.D FE	19,525,000	19,525,000	16,417,612	19,525,000					3.542	3.542	MS	230,525	691,576	09/13/2019	09/01/2042	19,565,475
01030L-DS-1	AL ALABAMA ST INCENTIVES	0	1.D FE	25,000	25,000	21,021	25,000					3.542	3.542	MS	295	886	09/13/2019	09/01/2042	19,565,475
010604-DF-0	AL AL PORT AUTH-D-REF		2.A FE	4,150,000	4,150,000	3,966,139	4,150,000					4.722	4.722	AO	48,991	195,963	02/24/2017	10/01/2040	4,299,162
010604-DF-0	AL AL PORT AUTH-D-REF	0	2.A FE	50,000	50,000	47,785	50,000					4.722	4.722	AO	590	2,361	02/24/2017	10/01/2040	4,299,162
010831-BE-4	CA ALAMEDA JT PWRS-A-TXB		1.B FE	34,578,301	27,715,000	31,337,503	33,988,088		(192,448)			7.046	5.157	JD	162,733	1,952,799	11/29/2022	12/01/2044	29,581,697
010831-BE-4	CA ALAMEDA JT PWRS-A-TXB	0	1.B FE	1,220,503	970,000	1,096,784	1,198,652		(7,060)			7.046	5.090	JD	5,696	68,346	09/15/2022	12/01/2044	29,581,697
010869-CE-3	CA ALAMEDA TRANSN-CAB-C		1.G FE	2,173,013	3,350,000	2,722,374	2,577,129		138,446			0.000	5.599	N/A			11/29/2022	10/01/2030	3,350,000
010869-CF-0	CA ALAMEDA TRANSN-CAB-C		1.G FE	1,226,288	2,000,000	1,544,525	1,454,896		78,328			0.000	5.611	N/A			11/29/2022	10/01/2031	2,000,000
010869-CG-8	CA ALAMEDA TRANSN-CAB-C		1.G FE	8,985,004	16,850,000	12,336,714	11,466,389		635,549			0.000	5.768	N/A			11/29/2022	10/01/2032	16,825,000
010869-CH-6	CA ALAMEDA TRANSN-CAB-C		1.G FE	10,562,615	21,350,000	14,797,666	13,847,227		750,968			0.000	5.660	N/A			11/29/2022	10/01/2033	21,350,000
010869-JC-0	CA ALAMEDA CORRIDOR-BAM 0%		1.C FE	37,758,711	68,550,000	47,511,943	42,723,801		2,528,553			0.000	6.195	N/A			12/19/2023	10/01/2033	68,550,000
010869-JX-4	CA ALAMEDA CORRIDOR-BAM 0%		1.C FE	2,238,023	5,730,000	2,622,243	2,565,035		136,032			0.000	5.524	N/A			06/28/2023	10/01/2040	6,770,000
010869-JX-4	CA ALAMEDA CORRIDOR-BAM 0%		1.C FE	406,203	1,040,000	475,939	465,556		24,690			0.000	5.524	N/A			06/28/2023	10/01/2040	6,770,000
010869-JY-2	CA ALAMEDA CORRIDOR-BAM 0%		1.C FE	3,435,700	9,400,000	4,026,864	3,944,650		211,595			0.000	5.590	N/A			06/27/2023	10/01/2041	9,400,000
010869-JY-2	CA ALAMEDA CORRIDOR-BAM 0%		1.C FE	182,750	500,000	214,195	209,822		11,255			0.000	5.590	N/A			06/27/2023	10/01/2041	9,400,000
010869-KB-0	ALAMEDA CORRIDOR TRANSN AUTH C		1.A	651,607	1,180,000	728,894	761,299		37,171			0.000	5.067	N/A			11/29/2022	10/01/2034	1,180,000
010869-KC-8	ALAMEDA CORRIDOR TRANSN AUTH C		1.A	3,894,529	7,295,000	4,222,905	4,552,263		214,776			0.000	4.892	N/A			11/29/2022	10/01/2035	7,405,000
010869-KC-8	ALAMEDA CORRIDOR TRANSN AUTH C		1.A	60,333	110,000	63,676	70,528		3,143			0.000	4.611	N/A			07/28/2022	10/01/2035	7,405,000
010869-KD-6	ALAMEDA CORRIDOR TRANSAN AUTH C		1.A	4,766,417	9,610,000	5,208,399	5,602,766		273,712			0.000	5.068	N/A			11/29/2022	10/01/2036	9,610,000
010869-KD-6	ALAMEDA CORRIDOR TRANSAN AUTH C		1.A	23,549	45,000	24,389	27,538		1,230			0.000	4.621	N/A			07/28/2022	10/01/2036	9,610,000
010869-KE-4	ALAMEDA CORRIDOR TRANSAN AUTH C		1.A	3,042,404	6,265,000	3,173,224	3,562,286		166,952			0.000	4.858	N/A			11/29/2022	10/01/2037	6,110,000
010869-KE-4	ALAMEDA CORRIDOR TRANSAN AUTH C		1.A	2,496	5,000	2,533	2,920		131			0.000	4.631	N/A			07/28/2022	10/01/2037	6,110,000
010869-KG-9	ALAMEDA CORRIDOR TRANSN AUTH C		1.G FE	7,834,435	15,695,000	10,286,643	9,399,254		534,924			0.000	5.946	N/A			11/29/2022	10/01/2034	15,695,000
010869-KH-7	ALAMEDA CORRIDOR TRANSN AUTH C		1.G FE	16,417,601	31,800,000	19,682,690	19,384,375		955,195			0.000	5.112	N/A			11/29/2022	10/01/2035	32,515,000
010869-KH-7	ALAMEDA CORRIDOR TRANSN AUTH C		1.G FE	392,162	715,000	442,551	458,432		20,429			0.000	4.611	N/A			07/28/2022	10/01/2035	32,515,000
010869-KJ-3	ALAMEDA CORRIDOR TRANSAN AUTH C		1.G FE	14,693,397	31,095,000	18,143,099	17,491,541		906,320			0.000	5.383	N/A			11/29/2022	10/01/2036	31,300,000
010869-KJ-3	ALAMEDA CORRIDOR TRANSAN AUTH C		1.G FE	107,279	205,000	119,612	125,450		5,602			0.000	4.621	N/A			07/28/2022	10/01/2036	31,300,000
010869-KK-0	ALAMEDA CORRIDOR TRANSAN AUTH C		1.G FE	7,904,971	15,845,000	8,692,047	9,248,257		414,219			0.000	4.635	N/A			07/28/2022	10/01/2037	15,200,000
010869-KK-0	ALAMEDA CORRIDOR TRANSAN AUTH C		1.G FE	9,984	20,000	10,971	11,679		523			0.000	4.631	N/A			07/28/2022	10/01/2037	15,200,000
010869-LP-8	CA ALAMEDA CAB-REF-B-BAM 0%		1.C FE	13,640,488	22,125,000	16,252,297	15,575,396		789,256			0.000	5.268	N/A			06/09/2023	10/01/2032	21,400,000
010869-LP-8	CA ALAMEDA CAB-REF-B-BAM 0%		1.C FE	323,697	525,000	385,648	369,605		18,726			0.000	5.268	N/A			06/09/2023	10/01/2032	21,400,000
01179R-L8-4	AK ALASKA ST MUNI BOND B		1.D FE	985,000	985,000	890,663	985,000					2.022	2.022	JD	1,660	19,917	05/27/2021	12/01/2030	994,958
02765U-DN-1	OH AMERN MUN PWR-BABS		1.F FE	3,834,792	2,955,000	2,972,079	3,750,765		(23,524)			5.939	4.033	FA	66,299	175,498	03/17/2022	02/15/2047	2,944,928
02765U-EQ-3	OH AMER PWR-INC REV		1.F FE	3,421,781	3,005,000	3,103,514	3,353,910		(16,251)			6.270	5.402	FA	71,178	188,414	08/16/2012	02/15/2050	3,099,207
03255L-BU-2	CA ANAHEIM FING CAB-C		1.E FE	2,985,437	4,975,000	3,789,356	3,414,163		145,141			0.000	4.392	N/A			11/29/2022	09/01/2034	4,975,000
03255L-KL-2	CA ANAHEIM PUB FING AUTH		1.E FE	8,750,000	8,750,000	6,357,727	8,750,000					3.265	3.265	JJ	142,844	285,688	12/02/2021	07/01/2046	8,842,028
03255L-KL-2	CA ANAHEIM PUB FING AUTH	0	1.E FE	220,000	220,000	159,851	220,000					3.265	3.265	JJ	3,592	7,183	12/02/2021	07/01/2046	8,842,028
03812D-AS-2	WI APPLETON WI REDEV AUT		1.C FE	1,600,000	1,600,000	1,311,130	1,600,000					4.230	4.230	AO	16,920	67,680	04/12/2018	04/01/2048	1,557,254

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
03812D-AT-0	WI APPLETON WI REDEV AUT		1.C FE	260,000	260,000	208,302	260,000					4.280	4.280	AO	2,782	11,128	04/12/2018	04/01/2051	260,457
04184R-BS-8	TX ARLINGTON-SPL TAX-A		1.B FE	10,098,642	10,050,000	9,456,897	10,088,556		(1,431)			4.000	3.970	FA	151,867	402,000	03/08/2018	02/15/2044	10,659,000
04184R-BS-8	TX ARLINGTON-SPL TAX-A	0	1.B FE	502,420	500,000	470,492	501,918		(71)			4.000	3.970	FA	7,556	20,000	03/08/2018	02/15/2044	10,659,000
044074-EW-8	NC ASHEVILLE-WTR SYS REV		1.B FE	2,520,570	3,250,000	2,144,835	2,595,502		21,034			2.250	3.650	FA	30,469	73,125	04/04/2022	08/01/2046	3,286,563
047681-QM-6	GA ATLANTA ETC REC AUTH		1.E FE	3,484,604	3,975,000	3,695,569	3,535,446		26,237			3.803	5.046	JD	6,719	151,169	01/04/2024	12/15/2037	3,872,257
047681-QM-6	GA ATLANTA ETC REC AUTH	0	1.E FE	87,663	100,000	92,970	88,942		660			3.803	5.046	JD	169	3,803	01/04/2024	12/15/2037	3,872,257
047681-QN-4	GA ATLANTA ETC REC AUTH		1.E FE	2,582,141	2,525,000	2,155,270	2,572,161		(1,404)			4.003	3.872	JD	4,492	101,076	01/04/2018	12/15/2046	2,652,039
047681-QN-4	GA ATLANTA ETC REC AUTH	0	1.E FE	127,829	125,000	106,697	127,335		(69)			4.003	3.872	JD	222	5,004	01/04/2018	12/15/2046	2,652,039
047681-QT-1	GA ATLANTA ETC REC AUTH		1.F FE	3,207,563	3,750,000	3,263,643	3,223,504		13,521			4.153	5.267	JD	6,922	155,738	10/29/2024	12/15/2046	3,827,869
047681-QU-8	GA ATLANTA ETC REC AUTH ARENA OPERATION		1.B FE	12,579,883	12,645,000	12,468,515	12,581,743		1,771			5.100	5.138	JD	53,741	644,895	12/18/2024	12/01/2047	12,911,045
047870-SP-6	GA ATLANTA-TXBL-REF-REV		1.D FE	7,305,000	7,305,000	5,486,673	7,305,000					2.913	2.913	MN	35,466	212,795	10/15/2020	11/01/2043	7,411,397
052414-JQ-3	AUSTIN TEX ELEC UTIL SYS REV		1.D FE	10,135,000	10,135,000	10,912,582	10,135,000					6.262	6.262	MN	81,095	634,654	02/29/2008	11/15/2032	10,452,327
052451-AY-7	TX AUSTIN TX RENTAL CAR		1.E FE	250,000	250,000	234,244	250,000					1.475	1.475	MN	471	3,688	02/10/2021	11/15/2028	251,844
059231-W6-3	MD BALTIMORE -A-REF-TXBL		1.E FE	6,900,000	6,900,000	5,533,278	6,900,000					2.814	2.814	JJ	97,083	194,166	11/19/2020	07/01/2040	6,997,083
059231-W7-1	MD BALTIMORE -A-REF-TXBL		1.E FE	2,200,000	2,200,000	1,639,307	2,200,000					2.864	2.864	JJ	31,504	63,008	11/19/2020	07/01/2043	2,231,504
059231-Y5-3	MD BALTIMORE -B-REF-TXBL		1.E FE	8,000,000	8,000,000	6,398,811	8,000,000					2.814	2.814	JJ	112,560	225,120	11/19/2020	07/01/2040	8,112,560
070102-AA-6	BASIN ELEC PWR COOP N D		1.F FE	29,350,000	29,350,000	31,029,598	29,350,000					6.127	6.127	JD	149,856	1,798,275	04/25/2006	06/01/2041	30,249,137
072024-ND-0	CA BAY AREA TOLL AUTH BRDG BABS		1.C FE	3,339,611	3,050,000	3,217,519	3,328,195		(5,915)			6.263	5.553	AO	47,755	191,022	10/16/2024	04/01/2049	11,756,991
072024-ND-0	CA BAY AREA TOLL AUTH BRDG BABS	0	1.C FE	9,241,859	8,350,000	8,808,616	9,213,228		(18,195)			6.263	5.469	AO	130,740	522,961	10/16/2024	04/01/2049	11,756,991
072024-NU-2	CA BAY AREA TOLL AUTH BRDG BABS		1.D FE	7,763,114	6,775,000	7,684,185	7,643,443		(39,835)			6.918	5.586	AO	117,174	468,695	11/29/2022	04/01/2040	7,174,882
072024-NU-2	CA BAY AREA TOLL AUTH BRDG BABS	0	1.D FE	189,606	160,000	181,472	185,943		(1,196)			6.918	5.284	AO	2,767	11,069	09/23/2022	04/01/2040	7,174,882
072024-WT-5	CA BAY AREA CA TOLL AUTH		1.C FE	9,783,986	10,150,000	7,346,245	9,784,518		532			3.552	3.742	AO	90,132	311,333	11/26/2025	04/01/2054	10,594,882
072024-WT-5	CA BAY AREA CA TOLL AUTH	0	1.C FE	260,000	260,000	188,180	260,000					3.552	3.552	AO	2,309	9,235	09/20/2019	04/01/2054	10,594,882
072024-XR-8	CA BAY AREA CA TOLL AUTH		1.C FE	12,190,000	12,190,000	9,848,467	12,190,000					2.932	2.932	AO	89,353	357,411	03/03/2021	04/01/2039	12,713,690
072024-XR-8	CA BAY AREA CA TOLL AUTH	0	1.C FE	340,000	340,000	274,691	340,000					2.932	2.932	AO	2,492	9,969	03/03/2021	04/01/2039	12,713,690
072024-XW-7	CA BAY AREA CA TOLL AUTH		1.C FE	2,151,669	3,170,000	2,103,387	2,155,953		4,284			3.126	5.287	AO	24,774	49,547	09/16/2025	04/01/2055	3,158,609
07244R-BD-2	FL BAY LAUREL CENTER CDD		1.C FE	44,043,540	42,730,000	43,696,877	43,966,797		(24,260)			5.600	5.384	MS	797,627	2,392,880	11/07/2024	09/01/2051	48,711,780
07244R-BD-2	FL BAY LAUREL CENTER CDD	0	1.C FE	4,812,870	4,695,000	4,801,237	4,806,023		(2,095)			5.600	5.425	MS	87,640	262,920	06/14/2022	09/01/2051	48,711,780
072868-AA-0	TX BAYLOR UNIV SER A		1.E FE	6,600,000	6,600,000	5,759,602	6,600,000					4.313	4.313	MS	94,886	284,658	10/18/2012	03/01/2042	6,742,329
086279-AD-8	IL BERWYN MUNI SEC-AGM		1.C FE	24,101,099	19,775,000	20,167,809	23,584,427		(98,974)			5.730	4.364	JJ	566,554	1,133,108	08/08/2023	01/01/2049	19,827,229
086279-AD-8	IL BERWYN MUNI SEC-AGM	0	1.C FE	135,020	130,000	132,582	134,777		(103)			5.730	5.448	JJ	3,725	7,449	08/08/2023	01/01/2049	19,827,229
088518-MW-2	TX BEXAR CNTY REV-REF		1.E FE	1,651,188	1,540,000	1,473,277	1,631,274		(3,405)			4.000	3.562	FA	23,271	61,600	06/26/2019	08/15/2044	1,443,300
088518-MW-2	TX BEXAR CNTY REV-REF	0	1.E FE	53,610	50,000	47,834	52,963		(111)			4.000	3.562	FA	756	2,000	06/26/2019	08/15/2044	1,443,300
088518-MX-0	TX BEXAR CNTY REV-REF		1.E FE	1,093,993	1,025,000	928,569	1,084,790		(1,578)			4.000	3.630	FA	15,489	41,000	06/26/2019	08/15/2049	969,000
091096-PB-7	AL BIRMINGHAM WTRWKS BRD		1.C FE	175,000	175,000	157,301	175,000					1.813	1.813	JJ	1,586	3,173	07/14/2021	01/01/2031	176,586
091156-MQ-9	AL BIRMINGHAM CIVIC CTR		1.E FE	4,206,056	4,125,000	3,921,899	4,189,324		(2,529)			4.000	3.876	JJ	82,500	165,000	07/18/2018	07/01/2043	4,080,000
097464-M5-7	ID BOISE ID ST UNIV REVE		1.E FE	5,200,000	5,200,000	3,744,851	5,200,000					3.242	3.242	AO	42,146	168,584	03/06/2020	04/01/2050	5,558,669
097464-M5-7	ID BOISE ID ST UNIV REVE	0	1.E FE	270,000	270,000	194,444	270,000					3.242	3.242	AO	2,188	8,753	03/06/2020	04/01/2050	5,558,669
114894-ZW-1	BROWARD COUNTY FL AIRPORT REVENUE		1.E FE	14,200,000	14,200,000	12,027,472	14,200,000					3.477	3.477	AO	123,434	493,734	11/01/2019	10/01/2043	13,989,044
114894-ZW-1	BROWARD COUNTY FL AIRPORT REVENUE	0	1.E FE	250,000	250,000	211,751	250,000					3.477	3.477	AO	2,173	8,693	11/01/2019	10/01/2043	13,989,044
115012-AU-0	FL BROWARD CO-REV		1.A FE	9,871,089	10,915,000	8,653,138	9,952,130		22,763			3.250	3.800	JJ	177,369	354,738	03/30/2022	01/01/2051	11,092,369
116475-2W-3	TX BROWNSVILLE TX UTILIT		1.F FE	5,618,831	8,360,000	6,114,474	5,641,259		22,428			3.000	5.399	MS	83,600	102,825	09/09/2025	09/01/2050	8,485,400
120827-CV-0	CA BURBANK GLENDALE PASADENA ARPT		1.F FE	2,496,338	2,305,000	2,404,900	2,388,517		(10,671)			5.562	4.904	JJ	64,102	128,204	07/12/2012	07/01/2032	2,369,102
120827-CW-8	CA BURBANK GLENDALE PASADENA ARPT		1.F FE	20,883,490	19,920,000	21,021,319	20,652,752		(29,754)			5.812	5.454	JJ	578,875	1,157,750	11/29/2022	07/01/2041	20,498,875
130179-KJ-2	CA CALIFORNIA ST EDUCTNL-SANTA CLARA UN		1.D FE	3,735,000	3,735,000	3,433,669	3,735,000					3.686	3.686	AO	34,418	137,672	07/21/2017	04/01/2037	2,775,222
130179-KK-9	CA CALIFORNIA ST EDUCTNL-SANTA CLARA UN		1.D FE	3,700,000	3,700,000	3,013,611	3,700,000					3.836	3.836	AO	35,483	141,932	07/21/2017	04/01/2047	3,745,487
130179-RM-8	CA CA ST EDUCTNL FACS-A-UNIV OF SAN FRA		2.B FE	14,792,946	12,040,000	12,640,429	14,524,632		(42,525)			5.250	4.050	AO	158,025	632,100	11/15/2018	10/01/2055	12,356,050

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
130179-RN-6	CA CA ST EDUCTNL FACS-A-UNIV OF SAN FRA		2.B FE	28,849,294	23,335,000	24,430,137	28,386,890		(73,054)			5.250	4.050	AO	306,272	1,225,088	11/15/2018	10/01/2058	23,973,200
130179-RN-6	CA CA ST EDUCTNL FACS-A-UNIV OF SAN FRA	0	2.B FE	154,539	125,000	130,866	152,062		(391)			5.250	4.050	AO	1,641	6,563	11/15/2018	10/01/2058	23,973,200
13032U-B3-1	CA CA HLTH FACS FING -A CEDARS-SINAI ME		1.D FE	4,709,811	5,875,000	4,247,080	4,791,108		23,288			3.000	4.180	FA	66,583	176,250	04/26/2022	08/15/2051	5,932,675
13032U-B3-1	CA CA HLTH FACS FING -A CEDARS-SINAI ME	0	1.D FE	140,292	175,000	126,509	142,714		694			3.000	4.180	FA	1,983	5,250	04/26/2022	08/15/2051	5,932,675
13032U-DT-2	CA CA HLTH FACS-B-REF-SUTTER HEALTH OBL		1.E FE	7,470,963	7,750,000	7,633,280	7,510,561		10,336			4.000	4.270	MN	39,611	310,000	11/29/2022	11/15/2041	7,905,000
13032U-ML-9	CA CA HLTH FACS-EL CAMINO HOSPITAL		1.C FE	239,835	245,000	234,722	240,745		123			4.125	4.251	FA	4,211	10,106	03/15/2017	02/01/2047	7,195,406
13032U-ML-9	CA CA HLTH FACS-EL CAMINO HOSPITAL	0	1.C FE	6,704,746	6,855,000	6,567,430	6,730,416		3,585			4.125	4.256	FA	117,820	282,769	11/29/2022	02/01/2047	7,195,406
13032U-MN-5	CA CA HLTH FACS-A2-KAISER FDTN HOSPITAL		1.D FE	15,193,270	15,075,000	14,266,664	15,168,555		(3,295)			4.000	3.953	MN	100,500	603,000	04/28/2017	11/01/2044	15,223,500
13032U-MQ-8	CA CA HLTH FACS-A2-KAISER FDTN HOSPITAL		1.D FE	19,072,974	19,100,000	17,124,013	19,076,693		504			4.000	4.008	MN	127,333	764,000	04/26/2017	11/01/2051	14,152,500
13034A-E5-5	CA CALIFORNIA ST INFRAST THE J. DAVID G		2.A FE	13,780,000	13,780,000	10,213,663	13,780,000					4.408	4.408	AO	151,856	607,422	12/09/2019	10/01/2049	14,083,711
13034A-E6-3	CA CALIFORNIA ST INFRAST THE J. DAVID G		2.A FE	47,933,000	47,840,000	34,367,314	47,927,351		(1,166)			4.658	4.647	AO	557,097	2,228,387	09/10/2020	10/01/2059	48,954,194
13034A-M3-1	CA CA INFRA & ECON DEV-A		1.A FE	1,153,175	1,145,000	1,033,290	1,149,167		(838)			1.686	1.606	AO	4,826	19,305	01/21/2021	10/01/2030	1,154,652
13034A-M9-8	CA CA INFRA & ECON DEV-A		1.A FE	2,500,000	2,500,000	1,966,815	2,500,000					2.716	2.716	AO	16,975	67,900	12/03/2020	10/01/2040	2,280,555
13048T-2U-6	CA CA MUNI FIN AUTH-A-UNIVERSITY OF LA		2.A FE	2,835,037	2,850,000	2,567,473	2,837,835		352			4.000	4.030	JD	9,500	114,000	04/06/2017	06/01/2047	3,034,500
13048T-2U-6	CA CA MUNI FIN AUTH-A-UNIVERSITY OF LA	0	2.A FE	149,213	150,000	135,130	149,360		19			4.000	4.030	JD	500	6,000	04/06/2017	06/01/2047	3,034,500
13048T-Z6-3	CA CA ST MUNI FIN AUTH-A-CHANNING HOUSE		1.D FE	5,701,596	5,775,000	5,795,963	5,709,005		3,244			4.000	4.104	MN	29,517	231,000	11/29/2022	05/15/2040	5,941,500
13048T-Z6-3	CA CA ST MUNI FIN AUTH-A-CHANNING HOUSE	0	1.D FE	175,716	175,000	175,635	175,524		(27)			4.000	3.972	MN	894	7,000	04/05/2017	05/15/2040	5,941,500
13048V-CB-2	CA CALIFORNIA ST MUNI FI-LAX INTEGRATED		3.A FE	4,159,638	4,075,000	3,679,902	4,146,225		(2,021)			4.000	3.881	JD	453	163,000	06/06/2018	12/31/2047	4,258,500
13048V-CB-2	CA CALIFORNIA ST MUNI FI-LAX INTEGRATED	0	3.A FE	153,116	150,000	135,457	152,622		(74)			4.000	3.881	JD	17	6,000	06/06/2018	12/31/2047	4,258,500
13048V-DY-1	LAX INTEGRATED EXPRESS		1.E FE	27,738,461	26,945,000	24,332,505	27,655,754		(20,320)			4.000	3.822	JD	2,994	1,077,800	07/30/2021	12/31/2047	27,024,900
13048V-DY-1	LAX INTEGRATED EXPRESS	0	1.E FE	102,309	100,000	90,304	102,071		(59)			4.000	3.859	JD	11	4,000	07/30/2021	12/31/2047	27,024,900
13048V-FW-3	CA CALIFORNIA ST MUNI-B SYSTEM MANAGEME		1.G FE	18,274,758	18,230,000	14,871,449	18,270,269		(547)			4.803	4.787	AO	218,897	875,587	03/20/2019	04/01/2049	19,937,572
13048V-FW-3	CA CALIFORNIA ST MUNI-B SYSTEM MANAGEME	0	1.G FE	1,431,987	1,425,000	1,162,469	1,431,286		(85)			4.803	4.771	AO	17,111	68,443	03/20/2019	04/01/2049	19,937,572
13048V-PN-2	CA CA MUNI FIN AUTH HARVEY MUDD COLLEGE	0	1.D FE	500,000	500,000	386,606	500,000					3.025	3.025	JD	1,260	15,125	03/12/2020	12/01/2042	12,044,458
13048V-PN-2	CA CA MUNI FIN AUTH HARVEY MUDD COLLEGE		1.D FE	11,990,000	11,990,000	9,270,812	11,990,000					3.025	3.025	JD	30,225	362,698	03/12/2020	12/01/2042	12,044,458
13048V-PQ-5	CA CA MUNI FIN AUTH HARVEY MUDD COLLEGE		1.D FE	9,125,000	9,125,000	6,334,184	9,125,000					3.175	3.175	JD	24,143	289,719	03/12/2020	12/01/2049	8,812,716
13048V-PQ-5	CA CA MUNI FIN AUTH HARVEY MUDD COLLEGE	0	1.D FE	350,000	350,000	242,955	350,000					3.175	3.175	JD	926	11,113	03/12/2020	12/01/2049	8,812,716
13048V-ZW-1	CA CALIFORNIA ST MUNI FI CMNTY HOSPS CT		1.E FE	1,561,334	2,040,000	1,590,820	1,576,871		13,041			3.280	5.100	FA	27,880	66,912	10/21/2024	02/01/2046	2,073,456
13049R-AS-5	CA CALIFORNIA ST MUNI FI-PILGRIM PL IN		1.D FE	4,930,354	4,975,000	5,008,275	4,936,792		2,087			4.125	4.201	MN	26,222	205,219	11/29/2022	05/15/2039	5,077,609
13049R-AT-3	CA CALIFORNIA ST MUNI FI-PILGRIM PL IN		1.D FE	4,196,401	4,355,000	4,217,749	4,211,214		4,275			4.125	4.371	MN	22,954	179,644	11/29/2022	05/15/2046	4,444,822
13058R-AU-8	CA CA SCH FACS-CABS-AZUS		1.E FE	23,514,451	103,725,000	30,602,111	33,684,401		1,568,723			0.000	4.826	N/A			07/11/2018	08/01/2049	103,530,000
13058R-AU-8	CA CA SCH FACS-CABS-AZUS		1.E FE	172,198	755,000	222,749	246,025		11,424			0.000	4.811	N/A			07/11/2018	08/01/2049	103,530,000
130658-RP-4	CA CA ST DEPT VETERANS		1.D FE	14,675,000	14,675,000	11,116,222	14,675,000					2.622	2.622	JD	32,065	384,779	08/05/2021	12/01/2040	16,387,054
130658-RP-4	CA CA ST DEPT VETERANS	0	1.D FE	1,500,000	1,500,000	1,136,241	1,500,000					2.622	2.622	JD	3,278	39,330	08/05/2021	12/01/2040	16,387,054
13077C-TL-8	CA ST UNIV REV		1.D FE	5,254,042	5,110,000	5,470,960	5,239,118		(4,917)			6.484	6.225	MN	55,222	331,332	11/29/2022	11/01/2041	5,275,666
13077D-BY-7	CA CA UNIV REVENUE-B		1.D FE	13,855,656	12,572,000	10,353,345	13,665,583		(33,604)			3.899	3.335	MN	81,697	490,182	11/05/2019	11/01/2047	12,817,091
13077D-KU-5	CA CALIFORNIA ST UNIV-B		1.D FE	65,087,679	64,090,000	42,796,546	64,956,910		(31,580)			2.975	2.885	MN	317,780	1,906,678	03/01/2021	11/01/2051	7,200,867
13077D-KU-5	CA CALIFORNIA ST UNIV-B	0	1.D FE	1,098,843	1,110,000	741,210	1,100,372		316			2.975	3.030	MN	5,504	33,023	06/02/2020	11/01/2051	7,200,867
13077D-NK-4	CA CA ST UNIV-E		1.D FE	15,185,319	15,175,000	10,610,475	15,184,475		(244)			2.897	2.894	MN	73,270	439,620	11/05/2020	11/01/2051	15,394,810
13077D-RW-4	CA CALIFORNIA ST UNIV-B		1.D FE	9,880,000	9,880,000	6,473,684	9,880,000					2.719	2.719	MN	44,773	268,637	07/09/2021	11/01/2052	1,066,241
13077D-RW-4	CA CALIFORNIA ST UNIV-B	0	1.D FE	260,000	260,000	170,360	260,000					2.719	2.719	MN	1,178	7,069	07/09/2021	11/01/2052	1,066,241
13080S-PQ-1	CA CALIFORNIA STWD CMNTY		1.D FE	14,357,671	15,425,000	14,755,793	14,449,945		27,413			4.000	4.466	MN	102,833	617,000	11/29/2022	11/01/2046	15,733,500
13080S-ZF-4	CA CALIFORNIA STWD CMNTY BUCK INST FOR		1.C FE	18,525,000	18,525,000	13,893,081	18,525,000					3.714	3.714	MN	87,913	688,019	10/22/2020	11/15/2050	18,767,152
13080S-ZG-2	CA CALIFORNIA STWD CMNTY BUCK INST FOR		1.C FE	5,190,000	5,190,000	3,824,784	5,190,000					3.814	3.814	MN	25,293	197,947	10/22/2020	11/15/2055	5,212,543
134041-MM-1	KY CAMPBELL & KENTON CO		1.C FE	3,675,276	4,950,000	3,091,643	3,767,622		26,170			2.500	4.000	FA	51,563	123,750	04/12/2022	08/01/2051	5,011,875
143287-CB-4	IN CARMEL PUB IMPT BD BK		1.C FE	6,840,000	6,840,000	5,999,635	6,840,000					3.762	3.762	JJ	118,653	257,321	07/21/2016	01/15/2041	6,968,660
154871-CP-0	NE CENTRL PLAINS ENERGY		2.A FE	49,975,770	48,050,000	51,074,464	49,557,073		(63,564)			5.000	4.710	MS	800,833	2,402,500	11/29/2022	09/01/2042	50,014,875

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
154871-CP-0	NE CENTRL PLAINS ENERGY	0	2.A FE	1,532,466	1,520,000	1,615,675	1,527,695		(434)			5.000	4.941	MS	25,333	76,000	09/27/2022	09/01/2042	50,014,875
155048-BY-6	CENTRAL PUGET SOUND WASH REGL		1.A FE	12,642,254	12,375,000	12,462,615	12,419,933		(38,979)			5.145	4.955	FA	265,289	636,694	10/14/2010	02/01/2028	12,693,347
15504R-ET-2	WA CENT PUGET SOUND		1.B FE	2,898,539	2,610,000	2,682,628	2,855,970		(12,718)			5.491	4.555	MN	23,886	143,315	11/29/2022	11/01/2039	2,733,030
15504R-ET-2	WA CENT PUGET SOUND	0	1.B FE	58,042	50,000	51,391	56,806		(357)			5.491	4.185	MN	458	2,746	05/04/2022	11/01/2039	2,733,030
16514P-AF-6	VA CHESAPEAKE BAY VA BRI		1.E FE	10,157,436	10,900,000	9,550,013	10,190,453		11,122			4.000	4.391	JJ	218,000	436,000	11/29/2022	07/01/2055	11,016,000
167590-FA-1	IL CHICAGO IL O'HARE INT-TRIPS OBLIGATE		2.A FE	4,848,605	4,425,000	4,360,668	4,787,094		(9,249)			5.000	4.422	JJ	110,625	221,250	05/09/2018	07/01/2048	4,535,625
167593-AN-2	IL CHICAGO O HARE INTL ARPT		1.E FE	15,922,971	14,245,000	15,831,541	15,697,369		(69,704)			6.395	5.340	JJ	455,484	910,968	11/29/2022	01/01/2040	14,664,365
167593-AN-2	IL CHICAGO O HARE INTL ARPT	0	1.E FE	190,718	165,000	183,377	187,391		(1,080)			6.395	5.033	JJ	5,276	10,552	09/20/2022	01/01/2040	14,664,365
167593-H6-2	IL CHICAGO O'HARE ARPT-C		1.E FE	19,515,949	16,380,000	14,354,964	19,117,773		(82,983)			4.472	3.384	JJ	366,257	665,993	03/03/2025	01/01/2049	16,705,362
167593-H7-0	IL CHICAGO O'HARE ARPT-C		1.E FE	85,164,277	75,905,000	66,228,069	84,293,292		(185,722)			4.572	3.882	JJ	1,735,188	3,470,377	08/10/2022	01/01/2054	77,737,360
167593-H7-0	IL CHICAGO O'HARE ARPT-C	0	1.E FE	149,266	145,000	126,514	149,045		(67)			4.572	4.398	JJ	3,315	6,629	08/10/2022	01/01/2054	77,737,360
167593-M4-1	IL CHICAGO O'HARE ARPT-B		1.E FE	18,605,008	17,950,000	16,730,980	18,482,706		(20,891)			4.000	3.767	JJ	359,000	718,000	06/13/2019	01/01/2044	18,028,500
167593-M4-1	IL CHICAGO O'HARE ARPT-B	0	1.E FE	125,197	125,000	116,511	125,174		(7)			4.000	3.989	JJ	2,500	5,000	02/15/2019	01/01/2044	18,028,500
167593-T9-3	IL CHICAGO-D-ARPT REV		1.E FE	3,100,000	3,100,000	2,678,445	3,100,000					2.686	2.686	JJ	41,633	83,266	09/25/2020	01/01/2035	2,964,283
167593-U2-6	IL CHICAGO-D-ARPT REV		1.E FE	1,250,000	1,250,000	1,056,541	1,250,000					3.006	3.006	JJ	18,788	37,575	09/25/2020	01/01/2038	1,167,285
167593-WS-7	IL CHICAGO IL O'HARE INT		1.E FE	10,366,977	9,850,000	9,873,972	10,301,217		(8,742)			5.000	4.693	JJ	246,250	492,500	11/29/2022	01/01/2052	10,096,250
167593-XW-7	IL CHICAGO O'HARE ARPT-F	0	1.E FE	209,272	200,000	200,487	208,111		(156)			5.000	4.727	JJ	5,000	10,000	12/02/2016	01/01/2052	7,472,250
167593-XW-7	IL CHICAGO O'HARE ARPT-F		1.E FE	7,485,264	7,265,000	7,282,681	7,459,118		(3,728)			5.000	4.818	JJ	181,625	363,250	11/29/2022	01/01/2052	7,472,250
167727-SW-7	IL CHICAGO WASTEWATER TRANS		1.E FE	7,625,896	7,060,000	7,808,116	7,564,065		(23,053)			6.900	6.119	JJ	243,570	487,140	03/16/2023	01/01/2040	7,220,810
167727-SW-7	IL CHICAGO WASTEWATER TRANS	0	1.E FE	570,615	500,000	552,983	562,982		(2,903)			6.900	5.591	JJ	17,250	34,500	03/16/2023	01/01/2040	7,220,810
167727-VY-9	IL CHICAGO WSTWTR-TXBL		1.E FE	6,048,383	6,000,000	6,420,635	6,042,397		(2,123)			6.042	5.963	JJ	181,260	362,520	11/29/2022	01/01/2039	6,181,260
167727-VZ-6	IL CHICAGO WSTWTR-TXBL		1.E FE	7,068,441	7,000,000	7,463,469	7,055,213		(4,604)			5.842	5.728	JJ	204,470	408,940	11/29/2022	01/01/2035	7,204,470
167727-YL-4	IL CHICAGO IL WSTWTR TRA		1.D FE	7,835,160	7,780,000	6,866,227	7,827,942		(1,040)			4.000	3.962	JJ	155,600	311,200	06/07/2017	01/01/2052	7,859,100
167727-YL-4	IL CHICAGO IL WSTWTR TRA	0	1.D FE	50,355	50,000	44,127	50,308		(7)			4.000	3.962	JJ	1,000	2,000	06/07/2017	01/01/2052	7,859,100
16772P-AQ-9	IL CHICAGO TRANSIT AUTH SALES TAX BABS		1.C FE	12,457,868	11,666,656	12,345,613	12,334,175		(51,764)			6.200	5.624	JD	60,278	723,333	07/31/2023	12/01/2040	12,028,322
16772P-DE-3	IL CHICAGO TRANSIT -BAM		1.C FE	11,523,258	10,610,000	9,278,614	11,338,217		(37,240)			3.912	3.324	JD	34,589	415,063	09/08/2020	12/01/2040	10,715,576
172253-BA-3	OH CINCINNATI CITY SCH DIST COPS		1.E FE	5,893,327	5,740,000	5,879,344	5,820,635		(10,397)			5.150	4.893	JD	13,138	295,610	11/29/2022	06/15/2032	5,887,805
181000-SE-1	NV CLARK CO -REV		1.C FE	740,043	940,000	707,496	771,253		8,729			2.000	3.600	JJ	9,400	18,800	03/30/2022	07/01/2040	949,400
181000-TB-6	NV CLARK CO -REV		1.D FE	23,547,615	27,300,000	23,921,794	24,025,914		137,859			3.000	4.000	JJ	409,500	819,000	04/28/2022	07/01/2042	25,882,500
181000-TB-6	NV CLARK CO -REV	0	1.D FE	862,550	1,000,000	876,256	880,070		5,050			3.000	4.000	JJ	15,000	30,000	04/28/2022	07/01/2042	25,882,500
189789-CT-5	CA COACHELLA REDEV-B-REF		1.C FE	1,183,045	1,135,000	1,058,975	1,164,807		(2,243)			4.000	3.700	MS	15,133	45,400	07/06/2016	09/01/2036	1,157,700
190813-TA-3	GA COBB CO KENNESTN-AGM WELLSTAR HLTH S		1.E FE	12,402,911	12,565,000	11,249,352	12,406,178		3,266			4.000	4.079	AO	125,650	502,600	02/21/2025	04/01/2052	12,750,000
190813-TA-3	GA COBB CO KENNESTN-AGM WELLSTAR HLTH S	0	1.E FE	360,292	365,000	326,782	360,386		95			4.000	4.079	AO	3,650	14,600	02/21/2025	04/01/2052	12,750,000
19237J-AD-5	COFINA CLASS 2 TRUST		5.B GI	157,693	846,219	175,728	157,693					0.000	4.387	N/A			04/02/2019	08/01/2054	157,693
194522-EM-6	VA CLG WILLIAM & MARY VA		1.C FE	20,000,000	20,000,000	14,361,796	20,000,000					3.123	3.123	FA	235,960	624,600	10/21/2020	02/15/2051	20,312,300
19633S-BA-0	CO COLORADO ST-AG-CR		1.E FE	3,614,135	3,635,000	3,115,100	3,614,429		294			4.000	4.036	JD	73,104		10/02/2025	06/30/2051	4,345,200
19633S-BA-0	CO COLORADO ST-AG-CR	0	1.E FE	621,413	625,000	535,609	621,463		51			4.000	4.036	JD	12,569		10/02/2025	06/30/2051	4,345,200
19648F-SJ-4	CO CO HLTH FACS AUTH-A ADVENTHEALTH OBL		1.C FE	4,010,224	4,585,000	3,317,543	4,053,539		12,095			3.000	3.700	MN	17,576	137,550	03/29/2022	11/15/2051	4,572,575
20281P-CT-7	PA COMMONWEALTH FING AUTH REV BAB		1.D FE	5,455,937	5,345,000	5,620,441	5,438,231		(4,483)			6.218	6.025	JD	27,696	332,352	09/29/2023	06/01/2039	5,511,176
20281P-KG-6	PA CMWLTH FING AUTH PA		1.D FE	10,999,756	11,450,000	10,811,942	11,069,710		27,465			4.144	4.543	JD	39,541	474,488	07/22/2024	06/01/2038	2,259,846
20281P-KL-5	PA CMWLTH FING AUTH PA		1.D FE	5,090,042	5,215,000	5,113,296	5,139,545		8,484			4.014	4.243	JD	17,444	209,330	03/04/2024	06/01/2033	5,319,665
20281P-KT-8	PA CMWLTH FING AUTH-A		1.D FE	7,925,000	7,925,000	7,353,704	7,925,000					3.864	3.864	JD	25,519	306,222	01/11/2018	06/01/2038	1,253,531
20281P-KT-8	PA CMWLTH FING AUTH-A	0	1.D FE	125,000	125,000	115,989	125,000					3.864	3.864	JD	403	4,830	01/11/2018	06/01/2038	1,253,531
20282E-AS-5	PA CMWLTH FING AUTH		1.D FE	25,552,127	25,670,000	25,279,536	25,538,894		6,748			4.000	4.047	JD	85,567	1,026,800	11/29/2022	06/01/2039	26,178,300
20282E-AS-5	PA CMWLTH FING AUTH	0	1.D FE	221,100	220,000	216,654	220,802		(45)			4.000	3.965	JD	733	8,800	04/03/2018	06/01/2039	26,178,300
20774Y-3A-3	CT CT ST HLTH EDU-R-FAIRFIELD UNIVERSIT		1.F FE	16,110,154	16,070,000	15,767,563	16,101,909		(1,346)			4.000	3.983	JJ	321,400	642,800	04/27/2018	07/01/2042	16,340,400
223047-AK-7	CA COVINA PENSN OBLIG		1.C FE	1,500,000	1,500,000	1,343,930	1,500,000					2.106	2.106	FA	13,163	31,590	07/15/2021	08/01/2031	1,515,795

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
235036-4X-5	TX DALLAS-FORT WORTH-A		1.E FE	6,773,020	8,080,000	6,180,659	6,900,337		37,338			3.144	4.240	MN	42,339	254,035	07/26/2022	11/01/2045	8,379,690
235036-4X-5	TX DALLAS-FORT WORTH-A	0	1.E FE	142,627	170,000	130,039	145,302		782			3.144	4.234	MN	891	5,345	05/24/2022	11/01/2045	8,379,690
235036-7A-2	TX DALLAS-FORT WORTH-C		1.E FE	18,415,877	21,775,000	15,241,940	18,502,607		78,320			2.919	3.985	MN	105,935	596,133	09/12/2025	11/01/2050	1,904,394
235036-J4-3	DAL-FT WTH TX INTL ARPT REV AMT -		1.E FE	52,247,385	52,410,000	52,842,016	52,261,537		4,410			4.750	4.772	MN	414,913	2,489,475	11/29/2022	11/01/2045	52,006,500
23503C-AP-2	TX DALLAS-FORT WORTH-A		1.E FE	31,580,700	33,605,000	27,558,977	31,620,366		26,701			4.087	4.478	MN	228,906	1,211,693	09/15/2025	11/01/2051	6,247,098
23503C-AP-2	TX DALLAS-FORT WORTH-A	0	1.E FE	175,000	175,000	143,515	175,000					4.087	4.087	MN	1,192	7,152	04/06/2022	11/01/2051	6,247,098
235241-LS-3	TX DALLAS RAPID TRN SR		1.B FE	4,443,258	3,770,000	3,948,027	4,380,959		(19,758)			5.999	4.695	JD	18,847	226,162	11/29/2022	12/01/2044	3,991,231
235241-LS-3	TX DALLAS RAPID TRN SR	0	1.B FE	124,560	105,000	109,958	122,741		(575)			5.999	4.647	JD	525	6,299	08/23/2022	12/01/2044	3,991,231
235241-LW-4	DALLAS TX AREA RAPID TRAN		1.B FE	16,076,068	15,420,000	14,303,321	15,954,604		(14,114)			5.022	4.759	JD	64,533	774,392	11/29/2022	12/01/2048	14,664,199
235241-LW-4	DALLAS TX AREA RAPID TRAN	0	1.B FE	99,818	90,000	83,482	99,035		(227)			5.022	4.327	JD	377	4,520	05/02/2022	12/01/2048	14,664,199
235241-VV-5	TX DALLAS AREA RAPID TRN		1.C FE	2,205,000	2,205,000	1,693,057	2,205,000					3.039	3.039	JD	5,584	67,010	10/30/2020	12/01/2043	475,934
246343-LK-1	PA DE RIVER JT TOLL		1.E FE	48,091,226	50,135,000	47,238,240	48,261,064		51,076			4.000	4.264	JJ	1,002,700	2,005,400	11/29/2022	07/01/2047	51,622,200
246343-LK-1	PA DE RIVER JT TOLL	0	1.E FE	471,670	475,000	447,555	472,250		79			4.000	4.041	JJ	9,500	19,000	02/15/2017	07/01/2047	51,622,200
24917N-AR-2	CO DENVER CITY & CO HSG		1.B FE	9,971,377	10,985,000	9,406,074	10,115,793		47,187			3.237	3.986	JD	29,632	355,584	11/29/2022	12/01/2038	10,832,532
24917N-AR-2	CO DENVER CITY & CO HSG	0	1.B FE	265,554	280,000	239,754	267,654		674			3.237	3.638	JD	755	9,064	09/15/2022	12/01/2038	10,832,532
249218-BC-1	CO DENVER SCHS-B-REF-TXB		1.D FE	8,260,160	8,240,000	7,971,953	8,252,334		(1,243)			4.242	4.220	JD	15,535	349,541	05/16/2013	12/15/2037	1,135,982
254845-RM-4	DC DIST OF COLUMBIA WTR		1.C FE	20,275,000	20,275,000	15,257,031	20,275,000					3.207	3.207	AO	162,555	650,219	10/09/2019	10/01/2048	1,700,711
254845-RM-4	DC DIST OF COLUMBIA WTR	0	1.C FE	300,000	300,000	225,751	300,000					3.207	3.207	AO	2,405	9,621	10/09/2019	10/01/2048	1,700,711
259230-NH-9	NE DOUGLAS HOSP AUTH #2-CHILDREN'S HOSP		1.E FE	9,161,570	9,250,000	8,976,989	9,182,025		2,760			4.000	4.061	MN	47,278	370,000	03/01/2017	11/15/2042	9,435,000
259234-DG-4	DOUGLAS CNTY NEB HOSP AUTH NO		1.F FE	2,648,019	2,495,000	2,495,748	2,646,360		(1,659)			5.000	4.533	MN	20,792	62,375	08/11/2025	11/01/2045	2,557,375
260888-AU-6	CA DOWNEY PENSN-BAM		1.C FE	707,875	700,000	637,812	703,921		(847)			1.850	1.718	JD	1,079	12,950	02/11/2021	06/01/2030	706,475
261149-AY-4	TX DWNTWN DALLAS TAX CAB		1.F FE	1,609,822	3,310,000	2,460,382	2,369,590		116,546			0.000	5.143	N/A			11/29/2022	08/15/2032	3,310,000
261149-AY-4	TX DWNTWN DALLAS TAX CAB		1.F FE	69,857	150,000	111,498	108,438		5,185			0.000	4.960	N/A			01/05/2017	08/15/2032	3,310,000
261149-BA-5	TX DWNTWN DALLAS TAX CAB		1.F FE	1,182,330	2,600,000	1,733,817	1,652,140		84,502			0.000	5.378	N/A			11/29/2022	08/15/2034	2,575,000
261149-BA-5	TX DWNTWN DALLAS TAX CAB		1.F FE	42,079	100,000	66,685	65,434		3,141			0.000	4.980	N/A			01/05/2017	08/15/2034	2,575,000
261149-BB-3	TX DWNTWN DALLAS TAX CAB		1.F FE	1,775,322	4,130,000	2,604,406	2,479,212		127,825			0.000	5.425	N/A			11/29/2022	08/15/2035	4,180,000
261149-BB-3	TX DWNTWN DALLAS TAX CAB		1.F FE	59,763	150,000	94,591	93,177		4,498			0.000	5.010	N/A			01/05/2017	08/15/2035	4,180,000
26822L-DX-9	CO E-470 PUB HWY AUTH		1.E FE	7,451,641	14,395,000	12,239,234	11,399,471		459,817			0.000	4.163	N/A			11/29/2022	09/01/2031	14,395,000
26822L-EP-5	CO E-470 PUB HWY-CAB-A		1.E FE	11,156,394	23,565,000	17,822,238	16,398,772		671,683			0.000	4.248	N/A			11/29/2022	09/01/2034	23,565,000
270618-GX-3	LA E BATON ROUGE PARISH		1.D FE	2,475,000	2,475,000	1,927,550	2,475,000					2.437	2.437	FA	25,132	60,316	07/31/2020	02/01/2039	649,402
271012-DL-7	EAST BAY CALIF MUN UTIL DIST		1.B FE	38,688,846	38,800,000	38,645,867	38,714,332		3,788			5.176	5.198	JD	167,357	2,008,288	11/29/2022	06/01/2040	39,804,144
271014-TU-6	CA EAST BAY CALIF MUN UTIL DIST BABS		1.A FE	8,295,031	7,800,000	8,266,804	8,186,069		(17,510)			5.874	5.375	JD	38,181	458,172	11/29/2022	06/01/2040	8,029,086
276731-C5-3	EASTERN MICH UNIV REVS		1.C FE	172,357	170,000	175,152	172,173		(81)			4.000	3.901	MS	2,267	6,800	08/31/2023	03/01/2044	163,200
276731-C7-9	EASTERN MICH UNIV REVS		2.A FE	4,085,886	4,030,000	3,746,204	4,058,036		(12,220)			4.000	3.663	MS	53,733	161,200	08/31/2023	03/01/2044	426,499
283321-AP-2	CA EL MONTE CA CMNTY RED		1.C FE	1,514,715	1,500,000	1,278,216	1,512,222		(336)			4.375	4.317	MS	21,875	65,625	06/05/2017	09/01/2047	1,456,172
283321-AP-2	CA EL MONTE CA CMNTY RED	0	1.C FE	75,736	75,000	63,911	75,611		(17)			4.375	4.317	MS	1,094	3,281	06/05/2017	09/01/2047	1,456,172
29270C-ZB-4	ENERGY N W WA ELEC REVENUE REF-COL		1.C FE	110,477	115,000	115,346	112,126		559			4.052	4.671	JJ	2,330	4,660	11/29/2022	07/01/2030	112,229
295542-RT-3	PA ERIE PA WTR AUTH WTR		1.C FE	2,625,000	2,625,000	1,842,490	2,625,000					3.009	3.009	JD	6,582	78,986	02/21/2020	12/01/2047	2,664,493
295542-TP-9	PA ERIE PA WTR AUTH WTR		1.C FE	9,375,000	9,375,000	6,498,942	9,375,000					3.176	3.176	JD	24,812	297,750	09/29/2020	12/01/2049	9,523,875
295542-UC-6	PA ERIE CITY WTR AUTH		1.C FE	2,750,000	2,750,000	1,992,896	2,750,000					2.832	2.832	JD	6,490	77,880	07/21/2021	12/01/2043	2,788,940
34114C-DR-3	FL FL ST BRD OF GOV		1.D FE	2,598,167	2,485,000	1,795,296	2,584,762		(2,813)			3.000	2.773	JJ	37,275	74,550	11/18/2020	07/01/2050	2,547,650
34114C-DR-3	FL FL ST BRD OF GOV	0	1.D FE	52,277	50,000	36,123	52,007		(57)			3.000	2.773	JJ	750	1,500	11/18/2020	07/01/2050	2,547,650
343137-LF-0	FL FL ST DEPT OF TRANS-B		1.C FE	5,781,535	6,630,000	5,155,152	5,861,592		22,690			3.000	3.791	JJ	99,450	198,900	04/27/2022	07/01/2047	6,729,450
345105-JE-1	CA FOOTHILL ESTRN TRANSP		1.F FE	3,648,001	4,405,000	3,598,350	3,664,932		16,055			4.094	5.374	JJ	83,157	180,341	12/12/2024	01/15/2049	4,418,635
345105-JF-8	CA FOOTHILL ESTRN TRANSP		1.E FE	115,415,000	115,415,000	89,752,140	115,415,000					3.824	3.824	JJ	2,035,100	4,413,470	12/11/2019	01/15/2049	117,596,257
345105-JG-6	CA FOOTHILL ESTRN TRANSP		1.E FE	87,097,540	87,025,000	67,462,502	87,090,509		(1,407)			3.924	3.919	JJ	1,574,630	3,414,861	06/23/2020	01/15/2053	88,910,864

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
345105-JG-6	CA FOOTHILL ESTRN TRANSP	0	1.E FE	211,160	200,000	155,042	210,079		(216)			3.924	3.630	JJ	3,619	7,848	06/23/2020	01/15/2053	88,910,864
345105-KA-7	CA FOOTHILL ESTRN TRANSP		1.E FE	1,723,215	2,355,000	1,703,303	1,724,689		1,475			2.962	5.112	JJ	32,165		12/12/2025	01/15/2046	2,349,285
346832-CL-0	TX FORT BEND GRAND PKWY		1.B FE	4,447,962	5,440,000	3,746,017	4,552,484		29,360			2.500	3.650	MS	45,333	136,000	04/05/2022	03/01/2046	5,477,625
346832-CL-0	TX FORT BEND GRAND PKWY	0	1.B FE	130,822	160,000	110,177	133,897		864			2.500	3.650	MS	1,333	4,000	04/05/2022	03/01/2046	5,477,625
349507-AS-2	TX FORT WORTH TX SPL TAX		1.D FE	13,700,000	13,700,000	11,927,879	13,700,000					4.238	4.238	MS	193,535	580,606	06/21/2017	03/01/2047	13,990,303
358266-CH-5	CA FRESNO PENSION-CABS-A		1.D FE	3,610,772	6,510,000	5,372,097	5,372,083		218,715			0.000	4.200	N/A			06/07/2016	08/15/2030	6,510,000
359900-Z7-5	GA FULTON CNTY DEV AUTH		1.F FE	2,792,052	2,800,000	2,905,645	2,790,028		1,432			5.210	5.281	AO	36,470	145,880	11/29/2022	10/01/2031	2,462,520
36005F-GL-3	GA FULTON CO DEV AUTH		1.B FE	8,575,000	8,575,000	5,951,370	8,575,000					3.134	3.134	MN	44,790	268,741	12/05/2019	11/01/2049	8,709,370
362848-QR-7	GAINESVILLE FLA UTILS SYS REV	0	1.E FE	2,742,947	2,450,000	2,517,086	2,545,798		(22,990)			5.605	4.461	AO	34,331	137,323	07/01/2015	10/01/2029	2,518,661
362848-RA-3	GAINESVILLE FLA		1.E FE	25,611,724	25,250,000	27,179,683	25,568,468		(13,718)			6.024	5.892	AO	380,265	1,521,060	11/29/2022	10/01/2040	26,010,530
38611T-AV-9	TX GRAND PARKWAY-E		1.C FE	3,008,808	2,945,000	2,981,727	2,994,426		(1,850)			5.184	5.034	AO	38,167	152,669	11/29/2022	10/01/2042	2,728,947
38611T-CC-9	TX GRAND PKWY TRANSPRTN		1.E FE	20,314,101	20,585,000	18,833,496	20,336,048		6,122			4.000	4.080	AO	205,850	823,400	04/25/2022	10/01/2049	20,899,800
38611T-CC-9	TX GRAND PKWY TRANSPRTN	0	1.E FE	493,420	500,000	457,457	493,953		149			4.000	4.080	AO	5,000	20,000	04/25/2022	10/01/2049	20,899,800
38611T-DK-0	TX GRAND PARKWAY TRANSPR		1.C FE	3,519,310	4,985,000	3,580,786	3,547,246		27,936			3.216	5.382	AO	40,079	160,318	01/30/2025	10/01/2049	5,065,159
38611T-DL-8	TX GRAND PARKWAY TRANSPR		1.C FE	20,437,990	23,240,000	16,097,439	20,439,406		23,846			3.236	3.901	AO	188,012	611,766	11/18/2025	10/01/2052	23,671,913
38611T-DL-8	TX GRAND PARKWAY TRANSPR	0	1.C FE	605,632	585,000	405,207	603,616		(420)			3.236	3.061	AO	4,733	18,931	03/01/2021	10/01/2052	23,671,913
386289-NJ-7	MI GRAND RAPIDS-TXBL-REF		1.C FE	300,000	300,000	271,970	300,000					1.862	1.862	JJ	2,793	5,586	07/14/2021	01/01/2031	302,793
39081H-CV-2	MI GREAT LAKES WTR AUTH		1.D FE	10,991,237	11,280,000	9,279,349	11,035,434		13,316			3.056	3.245	JJ	172,358	344,717	11/29/2022	07/01/2039	11,294,990
39081H-CV-2	MI GREAT LAKES WTR AUTH	0	1.D FE	77,978	80,000	65,811	78,339		97			3.056	3.247	JJ	1,222	2,445	02/15/2022	07/01/2039	11,294,990
392274-X7-6	FL GTR ORLANDO AVIATION		1.D FE	27,770,247	27,700,000	24,752,188	27,759,592		(1,710)			4.000	3.985	AO	277,000	1,108,000	05/31/2018	10/01/2047	27,795,000
392274-X9-2	FL GTR ORLANDO AVIATION		1.D FE	30,930,956	30,550,000	26,650,778	30,881,938		(6,936)			4.000	3.934	AO	305,500	1,222,000	07/12/2018	10/01/2052	31,645,500
392274-X9-2	FL GTR ORLANDO AVIATION	0	1.D FE	854,004	850,000	741,511	853,512		(73)			4.000	3.975	AO	8,500	34,000	03/22/2018	10/01/2052	31,645,500
40065F-DJ-0	GU GUAM WTRWKS AUTH-B		2.B FE	70,750,828	71,005,000	54,418,303	70,793,154		10,321			3.700	3.726	JJ	1,313,593	2,627,185	11/03/2020	07/01/2043	15,381,848
40065F-DJ-0	GU GUAM WTRWKS AUTH-B	0	2.B FE	636,228	675,000	517,321	642,684		1,574			3.700	4.139	JJ	12,488	24,975	11/03/2020	07/01/2043	15,381,848
407272-V5-9	OH HAMILTON CNTY OH HOSP-TRIHEALTH OBLI		1.E FE	55,547,513	57,540,000	54,329,953	55,776,561		46,841			4.250	4.471	FA	923,837	2,445,450	11/29/2022	08/15/2047	58,890,381
407272-V5-9	OH HAMILTON CNTY OH HOSP-TRIHEALTH OBLI	0	1.E FE	122,074	125,000	118,026	122,561		67			4.250	4.391	FA	2,007	5,313	03/14/2017	08/15/2047	58,890,381
413890-EL-4	TX HARRIS CN-HOUSTON-CAB		1.E FE	1,403,472	4,540,000	2,190,480	2,217,490		97,859			0.000	4.563	N/A			01/15/2016	11/15/2041	4,540,000
413890-EM-2	TX HARRIS CN-HOUSTON-CAB		1.E FE	1,398,125	4,710,000	2,151,744	2,202,024		97,007			0.000	4.555	N/A			01/15/2016	11/15/2042	4,710,000
413890-EN-0	TX HARRIS CN-HOUSTON-CAB		1.E FE	2,431,796	8,235,000	3,560,111	3,645,321		162,489			0.000	4.612	N/A			02/10/2017	11/15/2043	8,735,000
413890-EN-0	TX HARRIS CN-HOUSTON-CAB		1.E FE	147,650	500,000	216,157	221,331		9,866			0.000	4.612	N/A			02/10/2017	11/15/2043	8,735,000
413890-EP-5	TX HARRIS CN-HOUSTON-CAB		1.E FE	2,203,437	7,835,000	3,168,439	3,307,838		147,740			0.000	4.622	N/A			02/07/2017	11/15/2044	8,265,000
413890-EP-5	TX HARRIS CN-HOUSTON-CAB		1.E FE	120,929	430,000	173,890	181,541		8,108			0.000	4.622	N/A			02/07/2017	11/15/2044	8,265,000
413890-ER-1	TX HARRIS CN-HOUSTON-CAB		1.E FE	3,827,724	15,725,000	5,610,073	6,055,926		270,576			0.000	4.622	N/A			01/14/2016	11/15/2046	15,725,000
413890-ES-9	TX HARRIS CN-HOUSTON-CAB		1.E FE	2,231,768	9,575,000	3,236,455	3,525,251		157,295			0.000	4.611	N/A			05/04/2016	11/15/2047	9,575,000
413890-ES-9	TX HARRIS CN-HOUSTON-CAB		1.E FE	50,866	200,000	67,602	77,336		3,288			0.000	4.392	N/A			05/04/2016	11/15/2047	9,575,000
413890-ET-7	TX HARRIS CN-HOUSTON-CAB		1.E FE	2,322,638	10,945,000	3,499,954	3,765,508		171,559			0.000	4.713	N/A			01/12/2016	11/15/2048	10,870,000
413890-EU-4	TX HARRIS CN-HOUSTON-CAB		1.E FE	463,225	2,500,000	757,871	788,965		37,211			0.000	4.890	N/A			12/10/2014	11/15/2049	10,865,000
413890-EU-4	TX HARRIS CN-HOUSTON-CAB		1.E FE	1,653,552	8,440,000	2,558,572	2,709,532		125,937			0.000	4.816	N/A			10/01/2015	11/15/2049	10,865,000
413890-EV-2	TX HARRIS CN-HOUSTON-CAB		1.E FE	1,349,857	7,470,000	2,142,594	2,272,381		106,153			0.000	4.841	N/A			04/01/2015	11/15/2050	7,470,000
413890-EW-0	TX HARRIS CN-HOUSTON-CAB		1.E FE	2,305,835	12,635,000	3,436,846	3,740,714		171,768			0.000	4.749	N/A			05/04/2016	11/15/2051	12,785,000
413890-EW-0	TX HARRIS CN-HOUSTON-CAB		1.E FE	51,208	250,000	68,003	78,763		3,439			0.000	4.515	N/A			05/04/2016	11/15/2051	12,785,000
413890-EX-8	TX HARRIS CN-HOUSTON-CAB		1.E FE	1,799,581	10,985,000	2,833,840	2,984,471		141,105			0.000	4.894	N/A			05/04/2016	11/15/2052	11,010,000
413890-EX-8	TX HARRIS CN-HOUSTON-CAB		1.E FE	33,950	175,000	45,145	52,353		2,299			0.000	4.542	N/A			05/04/2016	11/15/2052	11,010,000
413890-EY-6	TX HARRIS CN-HOUSTON-CAB		1.E FE	1,046,079	6,690,000	1,636,461	1,749,164		82,142			0.000	4.862	N/A			05/05/2016	11/15/2053	6,665,000
413890-EY-6	TX HARRIS CN-HOUSTON-CAB		1.E FE	18,369	100,000	24,461	28,394		1,254			0.000	4.568	N/A			05/05/2016	11/15/2053	6,665,000
413890-GE-8	TX HARRIS CO-HOUSTON-B		1.E FE	2,004,289	2,770,000	1,998,020	2,012,551		8,262			3.710	5.577	MN	13,131	102,767	02/11/2025	11/15/2056	2,770,456

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
41978C-AS-4	HI HAWAII ARPTS SYS-A		1.E FE	10,225,000	10,225,000	8,592,581	10,225,000					4.144	4.144	JJ	211,862	423,724	07/13/2017	07/01/2047	1,199,816
41978C-AS-4	HI HAWAII ARPTS SYS-A	0	1.E FE	100,000	100,000	84,035	100,000					4.144	4.144	JJ	2,072	4,144	07/13/2017	07/01/2047	1,199,816
419800-LV-7	HI HAWAII ST DEPT OF BUD-HAWAIIAN ELECT		3.B FE	23,525,000	23,525,000	23,313,680	23,525,000					4.000	4.000	MS	313,667	941,000	06/16/2017	03/01/2037	23,995,500
419800-LV-7	HI HAWAII ST DEPT OF BUD-HAWAIIAN ELECT	0	3.B FE	415,000	415,000	411,272	415,000					4.000	4.000	MS	5,533	16,600	06/16/2017	03/01/2037	23,995,500
41980U-AB-7	STATE OF HAWAII DBEDT 2014-A	0	1.A FE	5,400,623	5,421,931	5,348,010	5,413,856		3,752			3.242	3.275	JJ	87,890	175,779	07/01/2015	01/01/2031	5,509,821
42219U-CH-3	AL BAPTIST HLTH-A-TX-AGM		1.E FE	9,325,451	9,295,000	9,097,284	9,325,880		(740)			5.500	5.469	MN	65,323	511,225	03/13/2025	11/15/2043	10,300,688
42219U-CH-3	AL BAPTIST HLTH-A-TX-AGM	0	1.E FE	982,112	1,035,000	1,012,984	986,450		1,600			5.500	5.929	MN	7,274	56,925	02/28/2023	11/15/2043	10,300,688
451174-AZ-9	ID ID ENERGY RESOURCE		1.C FE	2,770,000	2,770,000	2,849,865	2,770,000					5.722	5.722	MS	69,123		07/09/2025	09/01/2048	2,849,250
45204E-BY-3	IL ILLINOIS ST FIN AUTH-MERCY HEALTH SY		1.F FE	3,473,667	3,385,000	3,403,004	3,448,300		(3,109)			4.000	3.833	JD	11,283	135,400	08/24/2017	12/01/2040	3,044,700
45204E-CA-4	IL ILLINOIS ST FIN AUTH-MERCY HEALTH SY		1.F FE	6,632,416	6,320,000	6,353,614	6,568,974		(7,766)			4.000	3.727	JD	21,067	252,800	06/14/2016	12/01/2046	5,987,400
45204E-CA-4	IL ILLINOIS ST FIN AUTH-MERCY HEALTH SY	0	1.F FE	51,544	50,000	50,266	51,234		(38)			4.000	3.828	JD	167	2,000	05/05/2016	12/01/2046	5,987,400
45204E-D4-7	IL ILLINOIS ST FIN AUTH-ANN & ROBERT LU		1.D FE	16,963,094	17,780,000	14,523,111	16,998,764		25,624			3.944	4.279	FA	264,914	701,243	12/06/2024	08/15/2047	2,573,206
45204E-D4-7	IL ILLINOIS ST FIN AUTH-ANN & ROBERT LU	0	1.D FE	398,367	400,000	326,729	398,662		49			3.944	3.970	FA	5,960	15,776	02/23/2018	08/15/2047	2,573,206
45204E-NW-4	IL IL ST FIN AUTH-B-UNIV OF CHICAGO MED		1.E FE	1,228,883	1,225,000	1,165,872	1,227,942		(134)			4.000	3.979	FA	18,511	49,000	04/28/2017	08/15/2041	1,249,500
45204E-TU-2	IL ILLINOIS ST FIN AUTH-ANN & ROBERT H		1.D FE	3,624,355	3,650,000	3,670,543	3,627,189		1,669			4.000	4.072	FA	55,156	146,000	11/29/2022	08/15/2036	3,723,000
45204E-TV-0	IL ILLINOIS ST FIN AUTH-ANN & ROBERT H		1.D FE	2,327,335	2,355,000	2,361,055	2,331,389		1,544			4.000	4.109	FA	35,587	94,200	11/29/2022	08/15/2037	2,402,100
45204E-TW-8	IL ILLINOIS ST FIN AUTH-ANN & ROBERT H		1.D FE	3,112,794	3,175,000	3,132,565	3,121,293		2,845			4.000	4.163	FA	47,978	127,000	11/29/2022	08/15/2039	3,238,500
45204F-JS-5	IL ILLINOIS FIN AUTH-A THE CARLE FNDTN		1.D FE	4,252,743	4,860,000	3,726,253	4,307,468		15,296			3.000	3.750	FA	55,080	145,800	03/29/2022	08/15/2048	4,932,900
452227-FT-3	IL ST SALES TAX REV		1.F FE	3,250,000	3,250,000	3,140,655	3,250,000					4.080	4.080	JD	5,893	132,600	05/10/2012	06/15/2036	2,397,940
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL		1.D FE	17,183,238	16,805,000	17,844,388	17,066,684		(24,993)			6.184	5.928	JJ	519,611	1,039,221	11/29/2022	01/01/2034	16,360,004
452252-FK-0	ILLINOIS ST TOLL HWY AUTH TOLL		1.D FE	14,190,890	13,983,000	14,646,892	14,136,030		(12,408)			5.851	5.690	JD	68,179	818,145	11/29/2022	12/01/2034	14,392,073
452674-AN-4	CA IMPERIAL REDEV-B-REF		1.C FE	3,040,133	3,005,000	2,766,959	3,027,987		(1,501)			4.000	3.918	JD	10,017	120,200	07/06/2016	12/01/2037	2,682,600
455057-SV-2	IN IN FIN AUTH-BABS-B		1.B FE	12,171,300	10,875,000	12,102,174	12,103,533		(62,851)			6.596	5.382	FA	298,881	717,315	11/27/2024	02/01/2039	11,233,658
45506D-3M-5	IN INDIANA FIN AUTH BUTLER UNIVERSITY		1.G FE	1,397,955	1,300,000	1,197,563	1,379,725		(3,103)			4.000	3.538	FA	21,667	52,000	06/19/2019	02/01/2044	1,224,000
45506D-3M-5	IN INDIANA FIN AUTH BUTLER UNIVERSITY	0	1.G FE	53,768	50,000	46,060	53,066		(119)			4.000	3.538	FA	833	2,000	06/19/2019	02/01/2044	1,224,000
45506E-CL-5	IN INDIANA FIN AUTH-TXBL WVB EAST END P		1.F FE	100,062,558	110,115,000	80,222,136	100,328,583		170,215			3.051	3.548	JJ	1,679,805	3,014,236	11/12/2025	01/01/2051	111,282,101
45506E-CL-5	IN INDIANA FIN AUTH-TXBL WVB EAST END P	0	1.F FE	1,745,605	1,840,000	1,340,496	1,751,852		2,003			3.051	3.309	JJ	28,069	56,138	06/01/2022	01/01/2051	111,282,101
45656R-CW-0	CA INDUSTRY-A-REF-TXBL		1.E FE	1,629,580	1,495,000	1,473,985	1,567,928		(7,628)			4.625	3.909	JJ	34,572	69,144	07/06/2016	01/01/2034	1,529,572
45656R-CX-8	CA INDUSTRY-A-REF-TXBL		1.E FE	61,272,362	61,400,000	56,386,150	61,167,115		215			5.125	5.142	JJ	1,573,375	3,146,750	11/29/2022	01/01/2051	64,460,531
45656R-CX-8	CA INDUSTRY-A-REF-TXBL	0	1.E FE	2,521,731	2,400,000	2,204,019	2,504,228		(2,289)			5.125	4.814	JJ	61,500	123,000	08/23/2016	01/01/2051	64,460,531
457074-AY-8	CA INGLEWOOD-TXBL-PENSN		1.E FE	3,211,992	3,150,000	2,872,499	3,196,406		(2,257)			4.300	4.165	MS	45,150	135,450	01/24/2018	09/01/2040	3,217,725
46613P-XS-0	JEA FLA WTR & SWR SYS REV		1.B FE	11,089,621	10,675,000	11,313,539	10,920,503		(24,068)			6.210	5.832	AO	165,729	662,918	11/29/2022	10/01/2033	11,006,459
46613P-XT-8	JEA FLA WTR & SWR SYS REV		1.B FE	22,580,241	21,865,000	22,825,818	22,474,144		(16,479)			6.310	6.056	AO	344,920	1,379,682	11/29/2022	10/01/2044	22,554,841
46935M-BB-9	JACKSONVILLE FLA AVIATION AUTH		1.C FE	79,574,705	78,670,000	56,190,425	79,493,782		(21,272)			2.960	2.902	AO	582,158	2,328,632	12/22/2021	10/01/2051	79,834,316
469480-AQ-0	AL JACKSONVILLE PUBLIC E-JACKSONVILLE S		2.B FE	773,063	775,000	593,552	773,225		28			4.000	4.013	JJ	15,500	31,000	10/25/2017	07/01/2057	790,500
47770V-CT-5	JOBSOHIO BEVERAGE SYS STWD LIQUOR		1.C FE	3,354,646	4,095,000	3,444,661	3,356,467		1,821			2.833	4.831	JJ	58,006		12/17/2025	01/01/2038	4,279,776
47770V-CT-5	JOBSOHIO BEVERAGE SYS STWD LIQUOR	0	1.C FE	102,401	125,000	105,148	102,456		56			2.833	4.831	JJ	1,771		12/17/2025	01/01/2038	4,279,776
47770V-CW-8	JOBSOHIO BEVERAGE SYS STWD LIQUOR		1.C FE	57,344	70,000	58,905	57,376		31			2.833	4.831	JJ	992		12/17/2025	01/01/2038	70,992
48504N-BE-8	MO KANSAS CITY ARPT-B		1.F FE	36,643,104	31,650,000	31,472,019	36,155,232		(83,314)			5.000	4.139	MS	527,500	1,582,500	06/13/2019	03/01/2054	32,441,250
48504N-BF-5	MO KANSAS CITY ARPT-B		1.E FE	14,668,038	12,600,000	12,633,013	14,475,791		(32,812)			5.000	4.118	MS	210,000	630,000	06/13/2019	03/01/2055	12,915,000
48504N-CK-3	MO KANSAS CITY MO INDL D		1.E FE	1,430,250	1,250,000	1,082,358	1,416,137		(3,009)			4.000	3.313	MS	16,667	50,000	12/29/2020	03/01/2057	2,499,000
48504N-CK-3	MO KANSAS CITY MO INDL D	0	1.E FE	1,373,040	1,200,000	1,039,063	1,359,491		(2,889)			4.000	3.313	MS	16,000	48,000	12/29/2020	03/01/2057	2,499,000
49126K-KB-6	KY KY ST ECON DEV-A-OWENSBORO HEALTH IN	0	1.E FE	123,153	125,000	125,189	123,778		82			4.000	4.108	JD	417	5,000	05/09/2017	06/01/2037	9,027,000
49126K-KB-6	KY KY ST ECON DEV-A-OWENSBORO HEALTH IN		1.E FE	8,663,011	8,825,000	8,838,377	8,701,937		8,213			4.000	4.154	JD	29,417	353,000	11/29/2022	06/01/2037	9,027,000
49126K-KK-6	KY KY ST ECON DEV-B-OWENSBORO HEALTH IN		1.E FE	3,158,241	3,250,000	3,254,926	3,179,808		4,641			4.000	4.239	JD	10,833	130,000	11/29/2022	06/01/2037	3,264,000
491397-BE-4	KY KY PUB TRANS-A-REF		1.E FE	1,554,570	2,250,000	1,491,169	1,571,352		14,093			3.121	5.402	JJ	35,111	70,223	10/22/2024	07/01/2049	2,285,111
49952M-DB-9	TN KNOX CO HLTH ED & HSG-UNIVERSITY HLT		2.B FE	3,108,375	3,125,000	2,490,415	3,111,273		391			4.000	4.031	MS	41,667	125,000	10/28/2016	09/01/2047	3,381,300

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
49952M-DB-9	TN KNOX CO HLTH ED & HSG-UNIVERSITY HLT	0	2.B FE	188,989	190,000	151,417	189,165		24			4.000	4.031	MS	2,533	7,600	10/28/2016	09/01/2047	3,381,300
513802-DY-1	CA LANCASTER REDEV AGY		1.C FE	1,950,461	1,950,000	1,953,026	1,949,483		22			4.000	4.002	FA	32,500	78,000	11/29/2022	08/01/2039	1,989,000
517704-GM-8	NV LAS VEGAS NV NEW CONV		1.D FE	11,185,200	11,125,000	10,257,238	11,178,725		(1,457)			4.000	3.967	JJ	222,500	445,000	02/06/2019	07/01/2048	11,653,500
517704-GM-8	NV LAS VEGAS NV NEW CONV	0	1.D FE	402,168	400,000	368,800	401,935		(53)			4.000	3.967	JJ	8,000	16,000	02/06/2019	07/01/2048	11,653,500
517840-W2-6	NV LAS VEGAS VLY WTR DIST		1.B FE	2,829,625	2,500,000	2,628,498	2,720,074		(10,612)			5.700	4.834	MS	47,500	142,500	03/12/2012	03/01/2040	4,422,550
517840-W2-6	NV LAS VEGAS VLY WTR DIST	0	1.B FE	2,657,186	2,500,000	2,628,498	2,638,336		(6,503)			5.700	5.145	MS	47,500	142,500	11/29/2022	03/01/2040	4,422,550
524803-BC-6	PA LEHIGH CO AUTH WTR		1.C FE	1,975,000	1,975,000	1,389,288	1,975,000					3.632	3.632	JD	5,978	71,732	09/03/2020	12/01/2059	2,010,866
531127-AC-2	NY LIBERTY DEV GOLDMAN-GOLDMAN SACHS HD		1.F FE	10,997,074	9,350,000	10,931,473	10,291,407		(77,631)			5.250	3.992	AO	122,719	490,875	05/05/2015	10/01/2035	19,775,838
531127-AC-2	NY LIBERTY DEV GOLDMAN-GOLDMAN SACHS HD	0	1.F FE	11,848,556	10,070,000	11,773,255	11,097,265		(84,785)			5.250	3.977	AO	132,169	528,675	09/25/2015	10/01/2035	19,775,838
531127-CM-8	NY LIBERTY DEV CORP-GOLDMAN SACHS HDQUR		1.F FE	16,169,740	13,390,000	16,030,042	15,147,989		(114,674)			5.500	4.080	AO	184,113	736,450	11/29/2022	10/01/2037	13,758,225
54241A-AZ-6	CA LONG BCH NAT GAS-A		1.E FE	5,577,866	4,810,000	5,717,693	5,317,921		(32,128)			5.500	4.349	MN	33,804	264,550	11/29/2022	11/15/2037	4,577,513
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS		1.E PL	25,854,947	25,854,947	25,623,540	25,854,947					6.880	6.880	JD	4,941	1,778,820	11/26/2013	12/31/2047	788,538
542690-W9-9	NY LONG ISLAND PWR AUTH BAB		1.F FE	16,060,655	14,550,000	14,756,508	15,685,157		(48,167)			5.850	5.104	MN	141,863	851,175	11/29/2022	05/01/2041	14,975,588
544435-C3-2	CA LOS ANGELES DEPT ARPTS		1.D FE	3,233,872	3,135,000	3,387,549	3,204,579		(3,129)			6.582	6.333	MN	26,366	206,346	11/29/2022	05/15/2039	3,238,173
54445C-AK-9	CA LOS ANGELES ARPTS-A		1.E FE	30,721,869	30,600,000	26,459,875	30,694,467		(12,773)			4.242	4.186	MN	165,862	1,298,052	03/15/2022	05/15/2048	3,533,017
54445C-AK-9	CA LOS ANGELES ARPTS-A	0	1.E FE	773,102	770,000	665,820	772,404		(325)			4.242	4.185	MN	4,174	32,663	03/15/2022	05/15/2048	3,533,017
544495-VY-7	CA LA DEPT WTR & PWR-BAB		1.D FE	15,126,826	12,975,000	13,949,703	14,965,770		(59,404)			6.574	5.279	JJ	426,488	638,664	01/08/2025	07/01/2045	13,551,254
544495-VY-7	CA LA DEPT WTR & PWR-BAB	0	1.D FE	188,359	145,000	155,893	184,397		(1,245)			6.574	4.471	JJ	4,766	9,532	08/18/2022	07/01/2045	13,551,254
544495-ZK-3	CA LOS ANGELES WTR-C-QEC		1.D FE	3,944,084	4,410,000	4,122,087	3,998,766		25,038			4.413	5.519	JJ	97,307	194,613	09/29/2023	07/01/2037	4,609,513
544495-ZK-3	CA LOS ANGELES WTR-C-QEC	0	1.D FE	89,435	100,000	93,471	90,675		568			4.413	5.519	JJ	2,207	4,413	09/29/2023	07/01/2037	4,609,513
544532-NZ-3	CA LA DEPT WTR-BABS-BAM		1.C FE	5,691,523	5,150,000	5,481,316	5,683,174		(8,348)			6.603	5.806	JJ	170,027	170,027	02/06/2025	07/01/2050	5,320,027
54627R-AT-7	LA LA LOCAL GOVT -A1-A3		1.A FE	975,000	975,000	1,004,963	975,000					5.198	5.198	JD	4,223	50,681	03/22/2023	12/01/2039	2,026,330
54627R-AT-7	LA LA LOCAL GOVT -A1-A3	0	1.A FE	1,000,000	1,000,000	1,030,731	1,000,000					5.198	5.198	JD	4,332	51,980	03/22/2023	12/01/2039	2,026,330
546282-4V-3	LA LA LOCAL GOVT AUTH-A-INNOVATIVE STUD		1.E FE	1,339,213	1,250,000	1,170,763	1,320,919		(2,264)			4.000	3.609	AO	12,500	50,000	08/09/2016	10/01/2046	1,275,000
54628C-G3-0	LA LA LOCAL GOVT ENVRNMN		1.B FE	2,855,472	2,855,472	2,919,334	2,855,472					5.197	5.197	MS	49,466	148,399	12/12/2022	09/01/2039	2,929,671
54628C-G3-0	LA LA LOCAL GOVT ENVRNMN	0	1.B FE	87,861	87,861	89,826	87,861					5.197	5.197	MS	1,522	4,566	12/12/2022	09/01/2039	2,929,671
54628C-MW-9	LA LOUISIANA ST LOCAL GO		1.E FE	11,549,405	14,775,000	10,321,483	11,891,262		111,804			2.587	4.164	FA	159,262	382,229	11/29/2022	02/01/2043	5,200,066
54628C-MW-9	LA LOUISIANA ST LOCAL GO	0	1.E FE	253,011	340,000	237,516	262,120		3,003			2.587	4.522	FA	3,665	8,796	09/28/2022	02/01/2043	5,200,066
54628C-MX-7	LA LOUISIANA ST LOCAL GO		1.E FE	8,183,068	8,250,000	5,231,898	8,191,138		1,999			2.637	2.681	FA	90,647	217,553	08/12/2021	02/01/2048	2,412,993
54628C-MX-7	LA LOUISIANA ST LOCAL GO	0	1.E FE	214,432	225,000	142,688	215,706		316			2.637	2.900	FA	2,472	5,933	08/12/2021	02/01/2048	2,412,993
54628C-NY-4	LA LOUISIANA ST-A-AGM		1.E FE	3,596,128	3,575,000	2,834,505	3,591,467		(946)			2.787	2.747	FA	41,515	99,635	09/28/2020	02/01/2040	3,624,818
546399-CL-8	LA LA PUB FACS AUTH-REF-OCHSNER CLINIC		1.G FE	1,045,695	1,050,000	1,050,983	1,047,137		195			4.000	4.030	MN	5,367	42,000	05/12/2017	05/15/2037	6,910,500
546399-CL-8	LA LA PUB FACS AUTH-REF-OCHSNER CLINIC	0	1.G FE	5,538,514	5,725,000	5,730,362	5,570,589		10,231			4.000	4.300	MN	29,261	229,000	11/29/2022	05/15/2037	6,910,500
546399-CM-6	LA LA PUB FACS AUTH-REF-OCHSNER CLINIC		1.G FE	3,412,292	3,450,000	3,332,171	3,421,279		1,214			4.000	4.070	MN	17,633	138,000	05/12/2017	05/15/2042	3,519,000
546399-NZ-5	LOUISIANA PUB FACS AUTH		1.A	92,188	90,000	92,283	90,863		(420)			4.000	3.486	JD	160	3,600	11/29/2022	12/15/2050	86,700
546399-NZ-5	LOUISIANA PUB FACS AUTH	0	1.A	5,074	5,000	5,127	5,028		(13)			4.000	3.706	JD	9	200	05/05/2022	12/15/2050	86,700
546399-PB-6	LOUISIANA PUB FACS AUTH REV		1.E FE	2,044,664	2,015,000	1,764,615	2,042,504		(641)			4.000	3.914	JD	3,582	80,600	05/05/2022	12/15/2050	2,101,200
546399-PB-6	LOUISIANA PUB FACS AUTH REV	0	1.E FE	71,031	70,000	61,302	70,955		(22)			4.000	3.914	JD	124	2,800	05/05/2022	12/15/2050	2,101,200
54639T-CL-4	LA LA PUB FACS AUTH-LOUISIANA ST UNIV &		1.G FE	2,150,837	2,060,000	2,047,627	2,142,648		(1,174)			5.000	4.749	JJ	51,500	103,000	11/29/2022	07/01/2057	2,111,500
546462-EV-0	LA LA ENERGY & PWR-A		1.C FE	1,750,000	1,750,000	1,297,121	1,750,000					3.245	3.245	JD	4,732	56,788	08/19/2021	06/01/2044	474,382
546462-EV-0	LA LA ENERGY & PWR-A	0	1.C FE	45,000	45,000	33,355	45,000					3.245	3.245	JD	122	1,460	08/19/2021	06/01/2044	474,382
546475-UA-0	LA LOUISIANA ST -A-2		1.D FE	3,670,000	3,670,000	2,749,313	3,670,000					2.530	2.530	MN	15,475	92,851	08/21/2020	05/01/2041	505,120
546475-UT-9	LA LOUISIANA ST -B-1		1.D FE	7,140,805	7,325,000	5,341,463	7,173,021		6,609			2.830	2.984	MN	34,550	207,298	11/03/2020	05/01/2043	7,428,649
546475-VT-8	LA LA ST-A-REF		1.C FE	57,999,669	59,285,000	46,547,268	58,194,367		56,393			2.952	3.105	MN	291,682	1,750,093	08/30/2022	05/01/2041	22,759,117
546475-VT-8	LA LA ST-A-REF	0	1.C FE	2,308,268	2,345,000	1,841,163	2,314,020		1,630			2.952	3.063	MN	11,537	69,224	08/02/2022	05/01/2041	22,759,117
546486-CA-7	LA LOUISIANA ST-A-REF		1.C FE	500,000	500,000	450,303	500,000					1.592	1.592	JD	354	7,960	01/21/2021	06/15/2030	503,980
546589-QW-5	KY LOUISVILLE & JEFFERSON CNTY KY MET		1.D FE	6,590,525	6,475,000	6,959,648	6,582,354		(4,924)			5.980	5.803	MN	49,476	387,205	11/29/2022	05/15/2040	6,668,603

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
547804-AE-4	AL LOWER AL GAS DIST GAS		1.F FE	127,104,745	113,010,000	119,764,981	124,715,395		(353,191)			5.000	4.236	MS	1,883,500	5,650,500	02/21/2023	09/01/2046	116,106,875
547804-AE-4	AL LOWER AL GAS DIST GAS	0	1.F FE	3,023,993	2,750,000	2,914,377	2,979,102		(6,841)			5.000	4.376	MS	45,833	137,500	02/21/2023	09/01/2046	116,106,875
557363-EB-0	NY MADISON CO CAP RESRCE COLGATE UNIVER		1.D FE	12,500,000	12,500,000	8,923,978	12,500,000					3.396	3.396	JJ	212,250	424,500	11/08/2019	07/01/2051	12,712,250
56678P-BN-6	AZ MARICOPA CO INDL DEV HONORHEALTH OBL		1.F FE	824,188	1,250,000	828,667	831,604		7,194			3.167	5.654	MS	13,196	39,588	12/19/2024	09/01/2051	1,269,794
574039-GB-3	MD MD CMNTY DEV ADMIN-A		1.C FE	4,303,078	4,075,000	3,260,764	4,275,527		(5,391)			3.900	3.588	JD	13,244	158,925	06/12/2020	06/01/2049	4,154,463
57421C-JB-1	MD MARYLAND HLTH -AGC UNIV OF MD MED SY		1.E FE	13,848,686	13,415,000	11,106,397	13,838,042		(10,644)			4.165	3.946	JJ	279,367	279,367	02/05/2025	07/01/2048	13,694,367
574296-CN-7	MD MARYLAND ST STADIUM-C		1.D FE	15,054,660	17,150,000	13,702,336	15,234,943		86,706			2.805	3.728	MN	80,176	481,058	09/13/2023	05/01/2040	17,375,318
574296-CN-7	MD MARYLAND ST STADIUM-C	0	1.D FE	134,892	185,000	147,809	139,521		2,081			2.805	5.270	MN	865	5,189	09/13/2023	05/01/2040	17,375,318
574296-CP-2	MD MARYLAND ST STADIUM-C		1.D FE	44,549,281	43,860,000	32,190,494	44,430,773		(23,667)			2.905	2.813	MN	212,356	1,274,133	12/02/2020	05/01/2044	41,859,302
574296-CP-2	MD MARYLAND ST STADIUM-C	0	1.D FE	595,520	580,000	425,684	592,857		(534)			2.905	2.750	MN	2,808	16,849	12/02/2020	05/01/2044	41,859,302
574296-CQ-0	MD MARYLAND ST STADIUM-C		1.D FE	15,214,184	15,195,000	10,688,645	15,211,390		(587)			2.955	2.948	MN	74,835	449,012	12/02/2020	05/01/2046	18,235,507
574296-CQ-0	MD MARYLAND ST STADIUM-C	0	1.D FE	3,225,839	3,200,000	2,250,981	3,222,076		(790)			2.955	2.910	MN	15,760	94,560	12/02/2020	05/01/2046	18,235,507
574296-DS-5	MD MD STADIUM AUTH-CABS 0%		1.D FE	3,429,970	14,335,000	4,041,580	4,023,037		189,447			0.000	4.881	N/A			11/29/2022	05/01/2052	14,560,000
574296-DS-5	MD MD STADIUM AUTH-CABS 0%		1.D FE	52,205	225,000	63,436	61,764		2,959			0.000	4.970	N/A			07/15/2022	05/01/2052	14,560,000
574296-DT-3	MD MD STADIUM AUTH-CABS 0%		1.D FE	3,607,914	15,710,000	4,209,908	4,195,773		197,760			0.000	4.884	N/A			11/19/2024	05/01/2053	15,785,000
574296-DT-3	MD MD STADIUM AUTH-CABS 0%		1.D FE	54,895	250,000	66,994	64,990		3,126			0.000	4.990	N/A			07/15/2022	05/01/2053	15,785,000
574296-DU-0	MD MD STADIUM AUTH-CABS 0%		1.D FE	2,484,597	11,620,000	2,959,286	2,919,244		138,874			0.000	4.933	N/A			11/29/2022	05/01/2054	11,820,000
574296-DU-0	MD MD STADIUM AUTH-CABS 0%		1.D FE	41,546	200,000	50,934	49,219		2,376			0.000	5.010	N/A			07/15/2022	05/01/2054	11,820,000
574296-DV-8	MD MD STADIUM AUTH-CABS 0%		1.D FE	1,955,138	9,700,000	2,347,053	2,299,838		110,097			0.000	4.965	N/A			11/29/2022	05/01/2055	9,500,000
574296-DV-8	MD MD STADIUM AUTH-CABS 0%		1.D FE	39,288	200,000	48,393	46,575		2,257			0.000	5.030	N/A			07/15/2022	05/01/2055	9,500,000
574296-FU-8	MD MD STADIUM AUTH-TXBL		1.C FE	14,550,000	14,550,000	14,545,498	14,550,000					5.578	5.578	JD	18,036		12/10/2025	06/15/2055	14,955,800
575831-HC-9	MASSACHUSETTS STATE COLLEGE BLDG AUTH		1.C FE	498,297	500,000	407,175	498,616		76			2.972	2.996	MN	2,477	14,860	09/24/2021	05/01/2040	507,430
575831-HY-1	MASSACHUSETTS ST COLLEGE BLDG		1.C FE	4,037,355	4,055,000	2,898,668	4,039,002		462			3.072	3.096	MN	20,762	124,570	07/26/2022	05/01/2049	3,345,611
575831-HY-1	MASSACHUSETTS ST COLLEGE BLDG	0	1.C FE	238,956	240,000	171,561	239,053		27			3.072	3.096	MN	1,229	7,373	07/26/2022	05/01/2049	3,345,611
575832-TX-8	MA ST COLLEGE BLDG AUTH SER C BAB		1.C FE	4,705,765	4,675,000	4,874,962	4,705,224		(1,353)			5.932	5.864	MN	46,220	277,321	11/29/2022	05/01/2040	4,813,661
57583U-6R-4	MA MA DEV FIN AUTH-D-BOSTON MEDICAL CEN		2.B FE	10,557,071	10,020,000	9,855,689	10,437,080		(14,098)			5.000	4.659	JJ	250,500	501,000	11/29/2022	07/01/2044	10,270,500
57583U-VK-1	MASSACHUSETTS ST DEV FIN AGY REVEN		1.D FE	11,634,437	11,740,000	11,058,168	11,657,515		2,177			4.000	4.048	AO	117,400	469,600	04/10/2013	10/01/2048	11,974,800
57584X-3E-9	MA MA DEV FIN AGY-BROAD INSTITUTE INC		1.D FE	4,984,958	4,840,000	4,824,020	4,949,791		(5,230)			4.000	3.803	AO	48,400	193,600	05/11/2018	04/01/2041	4,936,800
57584Y-D3-0	MA MA DEV FIN AGY-D-TXBL WELLFORCE OBLI		2.C FE	8,040,000	8,040,000	5,610,910	8,040,000					3.520	3.520	AO	71,334	282,813	07/09/2020	10/01/2046	9,051,552
57584Y-D3-0	MA MA DEV FIN AGY-D-TXBL WELLFORCE OBLI	0	2.C FE	855,000	855,000	596,683	855,000					3.520	3.520	AO	7,586	30,075	07/09/2020	10/01/2046	9,051,552
57584Y-QX-0	MA MASSACHUSETTS ST DEV WELLFORCE OBLIG		2.C FE	1,363,396	1,330,000	1,210,945	1,356,396		(1,152)			4.840	4.658	JJ	32,451	64,283	03/13/2019	07/01/2041	1,362,186
575896-WR-2	MA MASSACHUSETTS PORT-C		1.C FE	4,342,027	4,385,000	3,342,303	4,349,650		1,668			2.719	2.780	JJ	59,614	119,228	02/18/2021	07/01/2042	4,561,178
575896-WR-2	MA MASSACHUSETTS PORT-C	0	1.C FE	113,873	115,000	87,654	114,073		44			2.719	2.780	JJ	1,563	3,127	02/18/2021	07/01/2042	4,561,178
575898-CS-8	MASSACHUSETTS ST PORT AUTH		1.E FE	4,030,000	4,030,000	4,265,173	4,030,000					6.202	6.202	JJ	124,970	249,941	06/09/2011	07/01/2031	543,212
575898-CT-6	MASSACHUSETTS ST PORT AUTH		1.E FE	4,167,098	4,100,000	4,538,948	4,155,435		(4,626)			6.352	6.150	JJ	130,216	260,432	11/29/2022	07/01/2037	577,074
576000-G8-0	MASSACHUSETTS ST SCH BLDG AUTH		1.A	3,866,831	3,855,000	3,176,515	3,866,704		(127)			3.395	3.369	AO	27,630	65,439	10/08/2025	10/15/2040	3,956,033
576000-G8-0	MASSACHUSETTS ST SCH BLDG AUTH	0	1.A	35,000	35,000	28,840	35,000					3.395	3.395	AO	251	594	10/08/2025	10/15/2040	3,956,033
576000-G9-8	MASSACHUSETTS ST SCH BLDG AUTH		1.C	5,827,829	5,810,000	4,802,559	5,827,638		(191)			3.395	3.369	AO	41,642	98,625	10/08/2025	10/15/2040	5,959,474
576000-G9-8	MASSACHUSETTS ST SCH BLDG AUTH	0	1.C	50,000	50,000	41,330	50,000					3.395	3.395	AO	358	849	10/08/2025	10/15/2040	5,959,474
576000-KV-4	MA ST SCH BLDG AUTHDEDICATED BAB	0	1.B FE	2,299,490	2,200,000	2,292,834	2,283,994		(6,516)			5.715	5.208	FA	47,498	125,730	11/29/2022	08/15/2039	625,319
576000-KV-4	MA ST SCH BLDG AUTHDEDICATED BAB		1.B FE	2,697,671	2,550,000	2,657,603	2,643,018		(7,208)			5.715	5.230	FA	55,055	145,733	05/28/2010	08/15/2039	625,319
576004-HE-8	MA MASSACHUSETTS CMNWLTH		1.A FE	541,591	570,000	569,351	549,941		5,078			3.769	4.864	JJ	9,906	21,483	04/30/2024	07/15/2029	580,742
576051-WJ-1	MA MA WTR RESOURCES AUTH		1.B FE	2,125,000	2,125,000	1,774,287	2,125,000					3.104	3.104	FA	27,483	65,960	10/10/2019	08/01/2039	2,157,980
58601P-BD-6	TX MEM HEIGHTS REDEV		1.C FE	4,155,137	6,100,000	4,591,910	4,174,520		19,383			3.000	5.440	MS	61,000	91,500	07/18/2025	09/01/2048	6,191,500
592041-YB-7	TN MET GOVT NASHVILLE-A-VANDERBILT UNIV		1.F FE	5,580,456	5,600,000	5,117,076	5,583,748		469			4.000	4.020	JJ	112,000	224,000	07/12/2017	07/01/2047	4,896,000
592041-YB-7	TN MET GOVT NASHVILLE-A-VANDERBILT UNIV	0	1.F FE	298,953	300,000	274,129	299,129		25			4.000	4.020	JJ	6,000	12,000	07/12/2017	07/01/2047	4,896,000
592125-AA-6	METROPOLITAN GOVT NASHVILLE &		1.E FE	27,391,428	25,560,000	28,684,644	27,166,053		(48,709)			7.431	6.796	JJ	949,682	1,899,364	11/29/2022	07/01/2043	26,405,966

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
592190-PK-2	TN MET NASHVILLE TN ARPT		1.F FE	22,951,075	20,915,000	18,310,315	22,746,710		(36,932)			4.000	3.511	JJ	418,300	836,600	12/06/2019	07/01/2054	21,333,300
592247-8M-5	IL MET PIER CAB-A-FSA-CR		1.E FE	19,252,830	46,735,000	28,228,337	25,997,149		1,150,076			0.000	4.608	N/A			11/29/2022	12/15/2038	46,535,000
592247-J5-0	IL MET PIER CAB-A-MCCORM		2.A FE	8,278,023	13,775,000	11,728,501	11,094,200		474,004			0.000	4.440	N/A			11/29/2022	12/15/2030	13,775,000
592247-J8-4	IL MET PIER CAB-A-MCCORM		2.A FE	10,585,981	21,050,000	16,982,589	15,960,113		669,777			0.000	4.350	N/A			11/29/2022	06/15/2032	21,050,000
592247-J9-2	IL MET PIER & EXPO AUTH ST TAX REV		2.A FE	24,326,938	50,000,000	39,570,040	35,600,772		1,696,162			0.000	4.887	N/A			11/29/2022	12/15/2032	43,000,000
592247-L6-5	IL MET PIER CAB-A-MCCORM		2.A FE	6,228,989	17,536,000	10,223,933	9,663,248		418,408			0.000	4.471	N/A			07/22/2016	06/15/2039	20,131,000
592247-L6-5	IL MET PIER CAB-A-MCCORM		2.A FE	1,025,622	2,595,000	1,512,951	1,503,028		59,780			0.000	4.100	N/A			07/22/2016	06/15/2039	20,131,000
592247-L7-3	IL MET PIER CAB-A-MCCORM		2.A FE	3,956,167	10,215,000	5,796,717	5,797,688		230,593			0.000	4.100	N/A			07/22/2016	12/15/2039	33,651,000
592247-L7-3	IL MET PIER CAB-A-MCCORM		2.A FE	9,397,219	23,436,000	13,299,253	12,502,479		548,032			0.000	4.594	N/A			11/29/2022	12/15/2039	33,651,000
592247-L9-9	IL MET PIER CAB-A-MCCORM		2.A FE	1,427,349	3,850,000	2,112,217	2,111,133		85,951			0.000	4.200	N/A			07/22/2016	06/15/2040	8,800,000
592247-L9-9	IL MET PIER CAB-A-MCCORM		2.A FE	1,835,163	4,950,000	2,715,708	2,714,314		110,509			0.000	4.200	N/A			07/22/2016	06/15/2040	8,800,000
592247-P2-0	IL MET PIER CAB-A-MCCORM		2.A FE	645,487	1,815,000	938,795	954,719		38,870			0.000	4.200	N/A			07/22/2016	06/15/2041	3,227,000
592247-P2-0	IL MET PIER CAB-A-MCCORM		2.A FE	502,164	1,412,000	730,346	742,734		30,240			0.000	4.200	N/A			07/22/2016	06/15/2041	3,227,000
592248-BA-5	IL MET PIER		1.E FE	10,388,934	32,915,000	15,202,941	13,797,615		670,338			0.000	5.056	N/A			11/29/2022	06/15/2043	32,890,000
592248-BC-1	IL MET PIER		1.E FE	10,896,747	43,450,000	17,656,194	17,033,279		800,106			0.000	4.893	N/A			11/29/2022	06/15/2045	43,450,000
592248-BD-9	IL MET PIER		1.E FE	18,072,217	67,605,000	25,880,431	24,883,642		1,185,790			0.000	4.963	N/A			11/29/2022	06/15/2046	68,555,000
592248-BD-9	IL MET PIER		1.E FE	350,225	1,350,000	516,805	510,899		23,699			0.000	4.810	N/A			09/19/2018	06/15/2046	68,555,000
592248-BE-7	IL MET PIER		1.E FE	8,685,736	42,025,000	15,217,005	14,207,512		700,275			0.000	5.123	N/A			11/29/2022	06/15/2047	42,025,000
592250-BE-3	IL MET PIER-CABS-AGM-CR		1.E FE	1,676,051	9,295,000	2,780,609	2,510,939		128,285			0.000	5.301	N/A			11/29/2022	12/15/2050	9,295,000
592250-BN-3	IL MET PIER & EXPO-A		2.A FE	6,996,747	43,150,000	11,622,120	10,236,742		531,875			0.000	5.385	N/A			11/29/2022	12/15/2052	43,150,000
592250-BY-9	IL MET PIER-CABS-A-AGM		1.E FE	5,949,884	34,295,000	9,237,094	9,038,771		435,423			0.000	5.012	N/A			11/29/2022	12/15/2052	34,295,000
592250-CC-6	IL MET PIER-B-CABS-AGM		1.E FE	3,609,719	18,595,000	5,271,720	5,518,087		252,310			0.000	4.738	N/A			06/18/2018	12/15/2051	19,345,000
592250-CC-6	IL MET PIER-B-CABS-AGM		1.E FE	141,315	750,000	212,627	224,588		10,195			0.000	4.700	N/A			01/06/2016	12/15/2051	19,345,000
592250-DA-9	IL MET PIER & EXPOSITION		1.E FE	13,150,065	77,070,000	16,879,879	18,341,548		828,003			0.000	4.656	N/A			07/07/2020	12/15/2056	77,220,000
592250-DA-9	IL MET PIER & EXPOSITION		1.E FE	258,806	1,575,000	344,957	366,645		16,860			0.000	4.763	N/A			09/20/2018	12/15/2056	77,220,000
592250-DB-7	IL MET PIER & EXPO-B-BAM 0%		1.C FE	3,271,903	13,725,000	3,334,905	4,273,923		168,783			0.000	4.070	N/A			05/10/2019	12/15/2054	13,625,000
592250-DB-7	IL MET PIER & EXPO-B-BAM 0%		1.C FE	95,356	400,000	97,192	124,559		4,919			0.000	4.070	N/A			05/10/2019	12/15/2054	13,625,000
592250-DS-0	MET PIER & EXPOSITION AUTH		1.C FE	6,742,668	16,040,000	8,262,217	8,466,404		332,286			0.000	4.044	N/A			04/24/2020	12/15/2041	16,040,000
59259Y-BZ-1	NY METROPOLITAN TRANS AUTH BABS		1.F FE	5,309,674	5,125,000	5,550,186	5,260,432		(5,943)			6.648	6.358	MN	43,535	340,710	11/29/2022	11/15/2039	5,295,355
59261A-6J-1	METROPOLITAN TRANSN AUTH N Y R		1.F FE	1,881,244	1,755,000	1,958,676	1,880,132		(1,113)			6.814	6.079	MN	15,280	59,793	10/03/2025	11/15/2040	1,814,793
59261A-B5-5	NY MET TRANS-D-2-REF		1.C FE	21,265,737	21,340,000	15,913,586	21,277,205		2,010			3.500	3.520	MN	95,437	746,900	10/31/2019	11/15/2046	21,713,450
59261A-B7-1	NY MET TRANS-D-2-REF		1.C FE	15,325,155	15,305,000	11,179,963	15,322,519		(492)			3.540	3.533	MN	69,230	541,797	11/18/2019	11/15/2048	15,575,899
59261A-PK-7	NY MET TRANS AUTH-C2-CAB		1.F FE	326,062	725,000	408,260	431,252		15,851			0.000	3.780	N/A			07/11/2018	11/15/2039	33,395,000
59261A-PK-7	NY MET TRANS AUTH-C2-CAB		1.F FE	14,638,521	33,020,000	18,594,153	19,483,324		726,966			0.000	3.839	N/A			07/11/2018	11/15/2039	33,395,000
59261A-PL-5	NY MET TRANS AUTH-C2-CAB		1.F FE	8,242,305	19,455,000	10,263,810	10,969,588		414,584			0.000	3.890	N/A			07/26/2018	11/15/2040	19,255,000
59261A-TJ-6	NY MET TRANSPRTN AUTH NY		1.F FE	12,691,502	12,485,000	11,774,570	12,646,519		(6,665)			4.000	3.895	MN	63,812	499,400	05/01/2018	11/15/2042	12,250,200
59261A-TJ-6	NY MET TRANSPRTN AUTH NY	0	1.F FE	116,902	115,000	108,456	116,488		(61)			4.000	3.895	MN	588	4,600	05/01/2018	11/15/2042	12,250,200
59261A-TK-3	NY MET TRANSPRTN AUTH NY		1.F FE	23,452,431	22,920,000	20,505,470	23,361,019		(13,541)			4.000	3.865	MN	117,147	916,800	05/04/2018	11/15/2046	23,378,400
59261A-VK-0	NY MET TRANS AUTH-C2-AGM		1.E FE	6,341,007	14,435,000	8,239,817	8,481,816		318,961			0.000	3.870	N/A			05/24/2018	11/15/2039	14,435,000
592643-AA-8	DC MET WA DC ARPTS-BABS		2.A FE	18,439,988	14,500,000	17,235,068	18,218,541		(95,652)			7.462	5.392	AO	270,498	1,081,990	10/07/2024	10/01/2046	14,978,756
592643-AA-8	DC MET WA DC ARPTS-BABS	0	2.A FE	394,911	310,000	368,474	389,346		(2,041)			7.462	5.396	AO	5,783	23,132	02/21/2023	10/01/2046	14,978,756
592643-BC-3	DC MET WA DC ARPTS-CABS		1.E FE	3,632,855	6,045,000	4,487,118	4,149,043		174,675			0.000	4.348	N/A			11/29/2022	10/01/2034	6,045,000
592643-BF-6	DC MET WA DC ARPTS-CABS		2.A FE	707,805	1,555,000	975,001	976,386		37,915			0.000	4.000	N/A			11/15/2017	10/01/2037	1,555,000
592643-BH-2	DC MET WA DC ARPTS-CABS		1.E FE	4,972,703	11,505,000	6,673,891	6,345,369		268,271			0.000	4.396	N/A			11/29/2022	10/01/2039	11,155,000
592643-BJ-8	DC MET WA DC ARPTS-CABS		2.A FE	2,878,930	8,160,000	4,570,606	4,336,974		194,852			0.000	4.650	N/A			01/30/2017	10/01/2039	8,160,000

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Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
592643-BS-8	DC MET DC ARPTS-BABS-AGM		1.E FE	10,346,934	7,885,000	9,873,088	10,279,079		(55,468)			8.000	5.574	AO	157,700	630,800	10/07/2024	10/01/2047	8,075,600
592643-DH-0	DC MET WASHINGTON DC-B		1.E FE	8,657,337	7,985,000	7,059,259	8,587,586		(12,550)			4.000	3.569	AO	79,850	319,400	12/05/2019	10/01/2053	8,144,700
592643-DS-6	DC MET WASHINGTON DC ARP		1.E FE	1,995,291	2,445,000	1,567,555	2,025,690		8,479			2.750	3.750	AO	16,809	67,238	03/30/2022	10/01/2053	2,169,425
592643-DT-4	DC MET WASHINGTON DC ARP		1.E FE	4,259,006	5,280,000	3,717,937	4,323,065		18,265			3.000	4.100	AO	39,600	158,400	04/27/2022	10/01/2053	5,511,450
592643-DT-4	DC MET WASHINGTON DC ARP	0	1.E FE	120,995	150,000	105,623	122,814		519			3.000	4.100	AO	1,125	4,500	04/27/2022	10/01/2053	5,511,450
592643-EH-9	DC MET WASHINGTON DC ARP		1.E FE	10,735,000	10,735,000	8,808,425	10,735,000					3.562	3.562	AO	95,595	382,381	01/21/2022	10/01/2041	7,872,760
592643-EH-9	DC MET WASHINGTON DC ARP	0	1.E FE	1,000,000	1,000,000	820,533	1,000,000					3.562	3.562	AO	8,905	35,620	01/21/2022	10/01/2041	7,872,760
593211-EW-1	FL MIAMI BEACH HLTH FAC-MT SINAI MEDICA		1.F FE	1,129,917	1,045,000	1,045,820	1,102,892		(2,960)			5.000	4.460	MN	6,676	52,250	08/28/2014	11/15/2039	968,625
593211-EZ-4	FL MIAMI BEACH HLTH FAC-MT SINAI MEDICA		1.F FE	21,298,411	20,035,000	20,042,189	21,005,931		(32,081)			5.000	4.610	MN	128,001	1,001,750	11/29/2022	11/15/2044	19,613,375
59333H-BG-0	FL MIAMI DADE-CABS		1.E FE	20,846,360	54,520,000	35,595,525	33,771,379		1,618,833			0.000	4.982	N/A			11/29/2022	10/01/2035	54,520,000
59333H-BH-8	FL MIAMI DADE-CABS		1.E FE	4,119,500	14,000,000	5,520,494	5,695,540		253,546			0.000	4.606	N/A			11/16/2018	10/01/2045	13,975,000
59333H-BH-8	FL MIAMI DADE-CABS		1.E FE	22,069	75,000	29,574	30,512		1,358			0.000	4.606	N/A			11/16/2018	10/01/2045	13,975,000
59333H-BJ-4	FL MIAMI DADE CNTY PROF SPORTS FRAN FAC		1.E FE	20,084,877	108,805,000	36,199,543	32,275,202		1,642,375			0.000	5.289	N/A			11/29/2022	04/01/2049	100,305,000
59333H-CA-2	FL MIAMI-DADE CABS		1.E FE	13,412,065	50,125,000	21,134,790	21,942,648		945,717			0.000	4.454	N/A			04/13/2016	10/01/2044	50,125,000
59333H-CB-0	FL MIAMI-DADE CABS		1.E FE	8,091,584	40,975,000	14,863,247	12,838,520		638,487			0.000	5.169	N/A			11/29/2022	10/01/2048	40,975,000
59333N-ND-1	FL MIAMI SPL OBLIG-CABS		1.E FE	598,505	1,030,000	773,818	689,576		30,907			0.000	4.639	N/A			11/29/2022	10/01/2034	1,030,000
59333N-NL-3	FL MIAMI SPL OBLIG-CABS		1.E FE	1,557,484	4,050,000	2,107,315	1,821,686		90,104			0.000	5.138	N/A			11/29/2022	10/01/2041	4,050,000
59333N-NM-1	FL MIAMI SPL OBLIG-CABS		1.E FE	692,667	1,900,000	930,245	810,506		40,194			0.000	5.151	N/A			11/29/2022	10/01/2042	1,900,000
59333N-NR-0	FL MIAMI SPL OBLIG-CABS		1.E FE	19,580,969	65,305,000	25,573,209	28,047,539		1,115,906			0.000	4.125	N/A			11/29/2022	10/01/2046	65,305,000
59333N-NS-8	FL MIAMI DADE CNTY SPL REG APPREC SUB		1.E FE	9,852,663	50,000,000	18,629,130	14,891,257		804,361			0.000	5.512	N/A			11/29/2022	10/01/2047	43,000,000
59333N-XR-9	FL MIAMI-DADE CO-AGM-CR		1.D FE	3,511,847	16,170,000	6,154,144	5,194,961		264,199			0.000	5.267	N/A			11/29/2022	10/01/2047	16,170,000
59333N-XS-7	FL MIAMI-DADE CO-AGM-CR		1.D FE	2,847,135	11,080,000	4,921,438	4,201,035		211,733			0.000	5.218	N/A			11/29/2022	10/01/2044	11,080,000
59333N-XT-5	FL MIAMI SPL OBLIG-AGM		1.D FE	2,728,102	11,440,000	4,571,683	3,957,363		197,360			0.000	5.177	N/A			11/29/2022	10/01/2046	11,265,000
59333N-XU-2	FL MIAMI-DADE-CABS-AGM		1.D FE	26,536,895	94,360,000	44,231,222	40,462,217		1,884,102			0.000	4.852	N/A			11/29/2022	10/01/2043	94,360,000
59333N-ZK-2	FL MIAMI-DADE CO-BAM-TCR		1.C FE	2,656,099	4,305,000	3,524,956	3,585,244		112,278			0.000	3.207	N/A			07/18/2016	10/01/2031	4,305,000
59333N-ZL-0	FL MIAMI-DADE CNTY-CABS		1.C FE	5,128,653	9,560,000	6,862,426	7,083,905		238,574			0.000	3.455	N/A			07/18/2016	10/01/2034	9,560,000
59333N-ZM-8	FL MIAMI-DADE CO-CABS		1.C FE	3,119,817	5,305,000	4,167,898	4,250,973		137,232			0.000	3.309	N/A			07/18/2016	10/01/2032	5,305,000
59333N-ZN-6	FL MIAMI-DADE CO-BAM-TCR		1.C FE	2,174,396	4,225,000	2,884,761	3,014,110		102,614			0.000	3.494	N/A			07/18/2016	10/01/2035	3,225,000
59333N-ZP-1	FL MIAMI-DADE CNTY-CABS		1.C FE	1,036,119	2,100,000	1,357,896	1,441,325		49,590			0.000	3.532	N/A			07/18/2016	10/01/2036	6,260,000
59333N-ZP-1	FL MIAMI-DADE CNTY-CABS		1.C FE	2,299,197	4,660,000	3,013,236	3,198,370		110,042			0.000	3.532	N/A			07/18/2016	10/01/2036	6,260,000
59333N-ZQ-9	FL MIAMI-DADE-BAM-TCRS		1.C FE	7,778,728	17,010,000	10,410,734	10,438,782		423,471			0.000	4.204	N/A			11/29/2022	10/01/2037	15,410,000
59333N-ZR-7	FL MIAMI-DADE CO-BAM-TCR		1.C FE	9,278,031	21,475,000	12,449,053	12,534,522		516,363			0.000	4.271	N/A			11/29/2022	10/01/2038	20,450,000
59333P-3W-6	FL MIAMI-DADE CNTY FL AV		1.E FE	1,489,965	1,500,000	1,388,106	1,492,134		343			4.280	4.326	AO	16,050	64,200	09/12/2018	10/01/2041	1,532,100
59333P-4C-9	FL MIAMI-DADE CO-A		1.E FE	8,237,880	7,575,000	6,877,154	8,117,037		(20,216)			4.000	3.477	AO	75,750	303,000	06/12/2019	10/01/2044	7,267,500
59333P-6M-5	FL MIAMI DADE CO -B-REF		1.E FE	2,368,468	2,330,000	1,884,004	2,361,245		(1,510)			3.270	3.161	AO	19,048	76,191	12/09/2020	10/01/2041	2,342,687
59334D-JQ-8	FL MIAMI-DADE W/S-A		1.D FE	11,143,780	10,845,000	10,514,777	11,085,804		(8,645)			4.000	3.833	AO	108,450	433,800	05/11/2018	10/01/2044	11,061,900
59334D-JS-4	FL MIAMI-DADE W/S-A		1.D FE	7,079,119	7,010,000	6,499,517	7,068,069		(1,662)			4.000	3.943	AO	70,100	280,400	04/26/2018	10/01/2047	7,150,200
59334D-MS-0	FL MIAMI-DADE COUNTY-REV		1.D FE	6,325,964	7,995,000	5,965,957	6,439,741		32,794			3.000	4.250	AO	59,963	239,850	05/02/2022	10/01/2051	8,074,325
59334D-MS-0	FL MIAMI-DADE COUNTY-REV	0	1.D FE	178,029	225,000	167,897	181,231		923			3.000	4.250	AO	1,688	6,750	05/02/2022	10/01/2051	8,074,325
59334D-RK-2	MIAMI-DADE CNTY FLA WTR & SWR		1.A IF	300,127	300,000	246,710	300,127					3.490	3.486	AO	2,618		12/12/2025	10/01/2042	1,398,994
59334D-RK-2	MIAMI-DADE CNTY FLA WTR & SWR	0	1.A IF	1,115,474	1,115,000	916,938	1,115,474					3.490	3.486	AO	9,728		12/12/2025	10/01/2042	1,398,994
59334D-RL-0	MIAMI-DADE CNTY FLA WTR & SWR		1.D FE	2,761,172	2,760,000	2,253,956	2,761,172					3.490	3.486	AO	24,081		12/12/2025	10/01/2042	2,721,679
59334N-DW-9	FL MIAMI-DADE CNTY FL HL-NICKLAUS CHILD		1.F FE	3,711,920	3,730,000	3,677,340	3,716,077		580			4.000	4.031	FA	62,167	149,200	04/25/2017	08/01/2042	3,753,600
59334N-DY-5	FL MIAMI-DADE CNTY FL HL-NICKLAUS CHILD		1.F FE	5,019,950	5,060,000	4,532,233	5,027,014		942			4.000	4.046	FA	84,333	202,400	05/04/2017	08/01/2047	5,110,200
59334N-DY-5	FL MIAMI-DADE CNTY FL HL-NICKLAUS CHILD	0	1.F FE	49,688	50,000	44,785	49,743		7			4.000	4.036	FA	833	2,000	05/03/2017	08/01/2047	5,110,200
59334P-DA-2	MIAMI-DADE CNTY FLA TRANSIT SALES		1.C FE	23,692,309	22,820,000	23,748,315	23,483,124		(36,607)			5.624	5.290	JJ	641,698	1,283,397	11/29/2022	07/01/2040	11,105,602

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1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
59334P-GR-2	FL MIAMI-DADE TRANSIT		1.C FE	14,129,080	14,000,000	12,998,497	14,107,956		(3,370)			4.000	3.945	JJ	280,000	560,000	12/18/2018	07/01/2046	14,739,000
59334P-GR-2	FL MIAMI-DADE TRANSIT	0	1.C FE	454,149	450,000	417,809	453,470		(108)			4.000	3.945	JJ	9,000	18,000	12/18/2018	07/01/2046	14,739,000
59334P-JT-5	FL MIAMI DADE CO-B-REV		1.C FE	20,542,500	20,750,000	15,648,623	20,582,376		7,998			2.600	2.661	JJ	269,750	539,500	08/13/2020	07/01/2042	21,019,750
59334P-JT-5	FL MIAMI DADE CO-B-REV	0	1.C FE	1,980,000	2,000,000	1,508,301	1,983,843		771			2.600	2.661	JJ	26,000	52,000	08/13/2020	07/01/2042	21,019,750
59447T-SP-9	MI MICHIGAN ST FIN AUTH		1.D FE	31,014,886	28,650,000	28,142,354	30,434,086		(100,810)			4.920	4.273	MN	234,930	1,409,580	11/29/2022	11/01/2039	29,354,790
59447T-SQ-7	MI MICHIGAN ST FIN AUTH		1.D FE	6,894,979	5,745,000	5,480,399	6,682,093		(36,311)			5.020	3.754	MN	48,067	288,399	10/31/2019	11/01/2043	5,863,572
59447T-VE-0	MI MICHIGAN ST FIN AUTH MCLAREN HLTH CA		1.E FE	14,605,356	13,815,000	12,089,679	14,501,915		(17,429)			4.000	3.687	FA	208,760	552,600	06/12/2019	02/15/2050	14,091,300
59447T-XJ-7	MI MICHIGAN ST FIN AUTH TRINITY HLTH CO		1.D FE	1,716,579	1,945,000	1,392,148	1,735,846		5,381			3.000	3.680	JD	4,863	58,350	03/30/2022	12/01/2049	1,974,175
594615-HA-7	MI MICHIGAN ST BLDG AUTH		1.C FE	3,751,289	3,450,000	3,141,032	3,719,280		(5,449)			4.000	3.560	AO	29,133	138,000	07/17/2019	04/15/2054	3,340,500
594615-HA-7	MI MICHIGAN ST BLDG AUTH	0	1.C FE	135,916	125,000	113,806	134,757		(197)			4.000	3.560	AO	1,056	5,000	07/17/2019	04/15/2054	3,340,500
594654-MU-6	MI MI HSG DEV AUTH-D		1.C FE	1,330,000	1,330,000	1,020,339	1,330,000					3.465	3.465	JD	3,840	46,085	10/30/2020	12/01/2045	1,353,042
604633-BG-1	FL MIRAMAR-TXBL-REF-REV		1.D FE	400,000	400,000	357,510	400,000					2.063	2.063	AO	2,063	8,252	07/01/2021	10/01/2031	404,126
606092-ET-7	MO JT MUN ELEC UTIL COMN PWR PROJ		1.F FE	3,542,295	3,250,000	3,521,721	3,484,634		(8,478)			6.890	6.173	JJ	111,963	223,925	11/29/2022	01/01/2042	3,361,963
60636A-EE-9	MISSOURI ST HLTH & EDUCTNL FACS AU	0	1.B FE	3,791,640	4,000,000	3,189,519	3,835,000		4,912			3.685	3.975	FA	55,684	147,400	07/01/2015	02/15/2047	4,073,700
60636A-MV-2	MO MISSOURI ST HLTH & ED-AT STILL UNIV		1.F FE	2,737,782	2,830,000	2,640,000	2,748,826		2,360			4.125	4.335	AO	29,184	116,738	11/29/2022	10/01/2046	2,888,369
60636A-MV-2	MO MISSOURI ST HLTH & ED-AT STILL UNIV	0	1.F FE	97,896	100,000	93,286	98,285		51			4.125	4.250	AO	1,031	4,125	01/05/2017	10/01/2046	2,888,369
60636A-UU-5	MO MO ST HLTH & EDU FACS AT STILL UNIV		1.F FE	4,078,167	3,860,000	3,446,663	4,022,606		(8,220)			3.985	3.614	AO	38,455	153,821	07/10/2020	10/01/2040	3,579,937
60636A-UU-5	MO MO ST HLTH & EDU FACS AT STILL UNIV	0	1.F FE	158,478	150,000	133,938	156,319		(319)			3.985	3.614	AO	1,494	5,978	07/10/2020	10/01/2040	3,579,937
60636W-NU-5	MO ST HWYS & TRNS COMMN ST BABS		1.B FE	6,152,588	6,000,000	6,154,465	6,101,061		(11,133)			5.445	5.165	MN	54,450	326,700	11/29/2022	05/01/2033	6,163,350
60637A-VU-3	MO MISSOURI HLTH & EDUC SSM HLTH CARE O		1.E FE	7,108,750	5,875,000	6,117,670	7,021,401		(24,789)			5.000	3.820	JD	24,479	293,750	04/08/2022	06/01/2052	5,832,250
610730-AA-1	NY MONROE CNTY INDL DEV AGY SCH FAC REV		1.C FE	4,600,000	4,600,000	4,607,638	4,600,000					4.176	4.176	MN	32,016	192,096	06/14/2012	05/01/2028	4,696,048
61075T-RS-9	NY MONROE CNTY INDL DEV-ROCHESTER GENER		2.A FE	1,975,000	1,975,000	1,854,078	1,975,000					4.000	4.000	JD	6,583	79,000	05/10/2017	12/01/2041	2,014,500
613520-LA-1	OH MONTGOMERY HOSP-FACS		1.F FE	27,417,516	26,090,000	23,792,202	27,155,887		(31,875)			4.000	3.722	FA	434,833	1,043,600	06/24/2016	08/01/2047	26,407,800
613520-LA-1	OH MONTGOMERY HOSP-FACS	0	1.F FE	183,176	175,000	159,587	181,580		(195)			4.000	3.744	FA	2,917	7,000	06/02/2016	08/01/2047	26,407,800
613741-LB-1	MONTGOMERY CNTY VS ECON DEV AUTH'		1.C FE	3,072,395	3,070,000	2,394,120	3,072,069		(79)			3.450	3.445	JD	8,826	105,915	11/21/2019	06/01/2044	3,021,233
61709K-CV-1	AL MORGAN CNTY BRD ED-B		1.D FE	2,374,306	2,200,000	2,009,107	2,351,270		(4,146)			4.000	3.562	MS	29,333	88,000	11/14/2019	03/01/2049	1,938,000
626207-V6-8	GA MEAG-BABS-AGM		1.E FE	4,206,819	3,218,000	3,530,742	4,135,489		(24,725)			6.655	4.869	AO	53,539	214,158	05/30/2019	04/01/2057	3,325,079
626207-YF-5	GA MUNICIPAL ELEC PLT VOGTLE SER J BAB		1.G FE	9,940,780	8,932,000	9,659,498	9,916,926		(24,553)			6.637	5.863	AO	148,204	592,817	08/29/2023	04/01/2057	9,193,280
626207-YF-5	GA MUNICIPAL ELEC PLT VOGTLE SER J BAB	0	1.G FE	71,228	64,000	69,213	71,057		(189)			6.637	5.863	AO	1,062	4,248	08/29/2023	04/01/2057	9,193,280
626207-YS-7	GA MUNI ELEC-BABS-TXB		2.A FE	26,502,609	23,024,000	25,826,253	26,454,607		(76,941)			7.055	5.994	AO	406,086	1,624,343	10/15/2024	04/01/2057	23,779,232
626207-Z3-1	GA MUNI ELEC AUTH OF GA		1.E FE	4,943,775	4,630,000	4,386,242	4,886,412		(9,999)			4.000	3.580	JJ	92,600	185,200	09/20/2019	01/01/2044	4,845,000
626207-Z3-1	GA MUNI ELEC AUTH OF GA	0	1.E FE	128,132	120,000	113,682	126,646		(259)			4.000	3.580	JJ	2,400	4,800	09/20/2019	01/01/2044	4,845,000
62620H-FD-9	GA GA MUNI ELEC -B-TXBL		2.A FE	5,686,286	5,620,000	6,015,005	5,682,540		(1,639)			6.474	6.372	JJ	181,919	363,839	08/29/2023	07/01/2045	6,251,000
62620H-FD-9	GA GA MUNI ELEC -B-TXBL	0	2.A FE	461,382	465,000	497,683	461,682		80			6.474	6.539	JJ	15,052	30,104	03/15/2023	07/01/2045	6,251,000
62620H-HS-4	GA GA MUNI ELEC AUTH -B-		2.A FE	2,517,900	2,500,000	2,655,896	2,517,010		(520)			6.388	6.323	JJ	79,850	159,700	08/30/2023	07/01/2043	2,579,850
62620H-JC-7	GA GA MUNI AUTH-B-BAM POWERSOUTH ENERGY		1.C FE	3,159,585	2,750,000	3,114,210	3,158,533		(1,052)			6.698	5.669	JJ	92,098		09/22/2025	07/01/2056	2,842,098
62620H-KQ-4	GA GA MUNI ELEC -B-BAM POWERSOUTH ENERG		1.C FE	2,218,352	2,005,000	2,205,856	2,218,205		(147)			6.474	5.573	JJ	64,902		12/18/2025	07/01/2045	2,028,607
63609X-AW-0	NH NATIONAL FIN AUTH NH ST LUKE'S HOSP		1.E FE	2,190,649	2,650,000	1,937,189	2,223,876		9,395			3.000	4.010	FA	30,033	79,500	04/08/2022	08/15/2051	2,664,375
64461X-GY-5	NH NEW HAMPSHIRE-BAM DARTMOUTH-HITCHCOC		1.C FE	18,880,746	16,215,000	17,118,957	18,791,556		(35,084)			5.000	4.122	FA	337,813	810,750	05/02/2023	08/01/2059	17,015,000
64461X-GY-5	NH NEW HAMPSHIRE-BAM DARTMOUTH-HITCHCOC	0	1.C FE	448,294	385,000	406,463	446,176		(833)			5.000	4.122	FA	8,021	19,250	05/02/2023	08/01/2059	17,015,000
644693-KW-2	NEW HAMPSHIRE ST TPK SYS REV		1.D FE	9,666,603	9,460,000	10,027,254	9,627,369		(7,478)			6.009	5.815	MN	94,742	568,451	11/29/2022	11/01/2039	9,580,449
645790-KF-2	NJ NJ ST HLTH-REF-A-HACKENSACK MERIDIAN		1.D FE	13,606,461	13,825,000	13,760,241	13,634,145		9,305			4.000	4.126	JJ	276,500	553,000	11/29/2022	07/01/2040	13,999,500
645790-KF-2	NJ NJ ST HLTH-REF-A-HACKENSACK MERIDIAN	0	1.D FE	100,000	100,000	99,532	100,000					4.000	4.000	JJ	2,000	4,000	04/06/2017	07/01/2040	13,999,500
645790-KH-8	NJ NJ ST HLTH-REF-A-HACKENSACK MERIDIAN		1.D FE	994,730	1,000,000	931,953	995,754		122			4.000	4.030	JJ	20,000	40,000	04/06/2017	07/01/2047	1,020,000
645790-LQ-7	NJ NEW JERSEY ST HLTH CA-INSPIRA HEALTH	0	1.F FE	203,754	200,000	185,090	203,087		(90)			4.000	3.893	JJ	4,000	8,000	08/04/2017	07/01/2047	15,657,000
645790-LQ-7	NJ NEW JERSEY ST HLTH CA-INSPIRA HEALTH		1.F FE	15,454,286	15,150,000	14,020,552	15,400,202		(7,338)			4.000	3.886	JJ	303,000	606,000	08/08/2017	07/01/2047	15,657,000
64579R-BS-5	NJ NJ INST OF TECH-TXBL		1.F FE	7,275,000	7,275,000	6,215,041	7,275,000					4.357	4.357	JJ	158,486	316,972	05/18/2017	07/01/2047	7,433,486

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
64579R-CZ-8	NJ NEW JERSEY INSTITUTE		1.F FE	6,761,229	6,250,000	5,141,021	6,659,312		(19,104)			3.415	2.912	JJ	106,719	213,438	10/09/2020	07/01/2042	6,255,011
64579R-CZ-8	NJ NEW JERSEY INSTITUTE	0	1.F FE	190,775	175,000	143,949	187,573		(589)			3.415	2.865	JJ	2,988	5,976	02/28/2020	07/01/2042	6,255,011
646136-2T-7	NJ NJ TRANSPRTN-A-BAM		1.E FE	36,513,841	83,935,000	54,492,323	50,299,825		2,107,887			0.000	4.328	N/A			11/27/2018	12/15/2037	83,935,000
646136-6S-5	NJ NEW JERSEY ST TRANSPR	0	1.F FE	163,204	190,000	166,546	165,702		907			4.131	5.306	JD	349	7,849	02/13/2023	06/15/2042	11,303,754
646136-6S-5	NJ NEW JERSEY ST TRANSPR		1.F FE	9,855,238	10,885,000	9,541,306	9,938,746		34,251			4.131	4.875	JD	19,985	449,659	02/13/2023	06/15/2042	11,303,754
646136-EX-5	NJ NJ TRN FD CAB-SER C		1.E FE	43,268,390	87,650,000	65,608,190	60,943,907		2,421,428			0.000	4.103	N/A			11/09/2018	12/15/2034	87,650,000
646136-WG-2	NJ ST TRANS TRUST FUND AUTH SER A		1.F FE	12,692,189	30,000,000	21,291,612	18,467,358		878,340			0.000	4.911	N/A			11/29/2022	12/15/2035	25,800,000
646136-WU-1	NJ ST TRANS TRUST FUND AUTH		1.F FE	5,614,970	17,165,000	9,942,545	8,358,162		420,062			0.000	5.211	N/A			11/29/2022	12/15/2039	14,765,000
646136-XR-7	NJ NJ TRN TR FD BABS		1.F FE	4,329,370	3,835,000	4,323,769	4,284,068		(19,107)			6.561	5.409	JD	11,183	251,614	07/06/2023	12/15/2040	3,780,066
646136-XR-7	NJ NJ TRN TR FD BABS	0	1.F FE	112,891	100,000	112,745	111,710		(498)			6.561	5.409	JD	292	6,561	07/06/2023	12/15/2040	3,780,066
646139-W3-5	NJ NJ TPK-F-TXB		1.E FE	9,476,103	8,425,000	10,097,722	9,388,548		(42,311)			7.414	6.181	JJ	312,315	624,630	10/27/2023	01/01/2040	9,515,117
646139-W3-5	NJ NJ TPK-F-TXB	0	1.E FE	843,570	750,000	898,907	835,776		(3,767)			7.414	6.181	JJ	27,803	55,605	10/27/2023	01/01/2040	9,515,117
646139-X8-3	NJ NJ TPK-TXB-A-BABS		1.E FE	15,194,621	12,793,000	14,947,335	14,983,469		(92,234)			7.102	5.416	JJ	454,279	908,559	02/23/2024	01/01/2041	13,066,065
646139-X8-3	NJ NJ TPK-TXB-A-BABS	0	1.E FE	81,199	65,000	75,946	79,260		(622)			7.102	5.005	JJ	2,308	4,616	09/09/2022	01/01/2041	13,066,065
646140-CT-8	NJ NEW JERSEY ST TURNPIK		1.E FE	41,416,741	41,335,000	40,364,950	41,332,928		(1,037)			4.000	3.997	JJ	826,700	1,653,400	11/29/2022	01/01/2043	41,830,200
646140-DC-4	NJ NJ TURNPIKE AUTH-A		1.E FE	2,506,000	2,500,000	2,368,135	2,505,119		(74)			4.000	3.986	JJ	50,000	100,000	01/25/2019	01/01/2048	1,275,000
646140-DU-4	NJ NJ TPK AUTH -B-TXBL		1.E FE	1,000,000	1,000,000	897,733	1,000,000					1.863	1.863	JJ	9,315	18,630	01/22/2021	01/01/2031	1,009,315
647719-QE-6	LA NEW ORLEANS-REF-TXBL		2.A FE	335,000	335,000	305,470	335,000					1.791	1.791	JD	500	6,000	02/05/2021	06/01/2030	338,000
647719-QN-6	LA NEW ORLEANS-REF-TXBL		2.A FE	2,300,000	2,300,000	1,645,426	2,300,000					2.939	2.939	JD	5,633	67,597	02/05/2021	06/01/2045	628,347
647719-QN-6	LA NEW ORLEANS-REF-TXBL	0	2.A FE	450,000	450,000	321,931	450,000					2.939	2.939	JD	1,102	13,226	02/05/2021	06/01/2045	628,347
647753-MN-9	LA NEW ORLEANS LA WTR RE		2.A FE	1,475,000	1,475,000	1,130,458	1,475,000					2.889	2.889	JD	3,551	42,613	02/05/2021	12/01/2041	504,323
647753-MN-9	LA NEW ORLEANS LA WTR RE	0	2.A FE	875,000	875,000	670,611	875,000					2.889	2.889	JD	2,107	25,279	02/05/2021	12/01/2041	504,323
649451-EZ-0	NY NY CONVENTN CTR-B		2.B FE	2,931,303	7,525,000	2,372,701	3,488,518		106,174			0.000	3.115	N/A			05/14/2020	11/15/2050	17,875,000
649451-EZ-0	NY NY CONVENTN CTR-B		2.B FE	4,031,759	10,350,000	3,263,449	4,798,161		146,034			0.000	3.115	N/A			05/14/2020	11/15/2050	17,875,000
649451-FA-4	NY NY CONVENTN CTR-B		2.B FE	4,385,850	11,675,000	3,281,624	5,224,578		159,876			0.000	3.132	N/A			05/14/2020	11/15/2051	15,815,000
649451-FA-4	NY NY CONVENTN CTR-B		2.B FE	1,555,239	4,140,000	1,163,677	1,852,655		56,693			0.000	3.132	N/A			05/14/2020	11/15/2051	15,815,000
649451-GV-7	NY NY CONVENTN CTR-B-AGM 0%		1.E FE	1,757,791	4,695,000	2,073,856	2,307,259		89,916			0.000	4.015	N/A			03/14/2019	11/15/2043	4,670,000
649451-GV-7	NY NY CONVENTN CTR-B-AGM 0%		1.E FE	56,079	150,000	66,257	73,648		2,874			0.000	4.020	N/A			02/22/2019	11/15/2043	4,670,000
649451-JG-7	NY NY CONVENTN CTR-A-AGM 0%		1.E FE	2,284,826	5,960,000	2,184,829	2,569,281		96,966			0.000	3.884	N/A			12/08/2022	11/15/2047	5,960,000
649451-JH-5	NY NY CONVENTN CTR-A-AGM 0%		1.E FE	7,399,901	28,270,000	6,603,304	8,347,621		323,396			0.000	3.990	N/A			12/08/2022	11/15/2056	28,495,000
649451-JH-5	NY NY CONVENTN CTR-A-AGM 0%		1.E FE	60,617	225,000	52,555	68,204		2,587			0.000	3.904	N/A			12/08/2022	11/15/2056	28,495,000
649451-JJ-1	NY NY CONVENTN CTR-AGM 0%		1.E FE	2,581,978	7,525,000	2,498,215	2,914,617		113,533			0.000	4.013	N/A			12/08/2022	11/15/2049	7,825,000
649451-JJ-1	NY NY CONVENTN CTR-AGM 0%		1.E FE	128,670	375,000	124,496	145,247		5,658			0.000	4.013	N/A			12/08/2022	11/15/2049	7,825,000
649451-JK-8	NY NY CONVENTN CTR-A-AGM 0%		1.E FE	1,684,326	5,100,000	1,608,076	1,901,002		73,950			0.000	4.007	N/A			12/08/2022	11/15/2050	5,050,000
649451-JL-6	NY NY CONVENTN CTR-A-AGM 0%		1.E FE	10,155,840	32,000,000	9,580,880	11,462,474		445,946			0.000	4.008	N/A			12/08/2022	11/15/2051	32,000,000
649451-JM-4	NY NY CONVENTN CTR-A-AGM 0%		1.E FE	4,616,656	15,325,000	4,367,722	5,217,242		205,061			0.000	4.050	N/A			12/08/2022	11/15/2052	15,125,000
649451-JN-2	NY NY CONVENTN CTR-A-AGM 0%		1.E FE	2,062,053	7,100,000	1,832,653	2,320,617		88,162			0.000	3.911	N/A			12/08/2022	11/15/2054	7,300,000
649451-JN-2	NY NY CONVENTN CTR-A-AGM 0%		1.E FE	79,868	275,000	70,983	89,883		3,415			0.000	3.911	N/A			12/08/2022	11/15/2054	7,300,000
649451-JP-7	NY NY CONVENTN CTR-A-AGM 0%		1.E FE	3,868,504	12,750,000	3,458,417	4,351,430		164,637			0.000	3.894	N/A			12/08/2022	11/15/2053	13,100,000
649451-JP-7	NY NY CONVENTN CTR-A-AGM 0%		1.E FE	143,920	475,000	128,843	161,909		6,133			0.000	3.899	N/A			12/08/2022	11/15/2053	13,100,000
649451-JQ-5	NY NY CONVENTN CTR-A-AGM 0%		1.E FE	2,179,300	7,750,000	1,903,109	2,451,104		92,659			0.000	3.891	N/A			12/08/2022	11/15/2055	7,650,000
649451-JR-3	NY NY CONVENTN CTR-AGM 0%		1.E FE	8,035,271	21,850,000	7,622,816	9,038,869		342,150			0.000	3.896	N/A			12/08/2022	11/15/2048	22,250,000
649451-JR-3	NY NY CONVENTN CTR-AGM 0%		1.E FE	142,884	400,000	139,548	161,282		6,279			0.000	4.011	N/A			12/08/2022	11/15/2048	22,250,000
649519-EP-6	NY NEW YORK ST-AGM		1.E FE	1,119,466	1,425,000	1,110,225	1,164,097		12,504			2.250	3.860	FA	12,113	32,063	03/30/2022	02/15/2041	1,441,031
649519-EY-7	NY NEW YORK LIBERTY DEV 7 WORLD TRADE C		1.A FE	12,108,825	13,770,000	11,453,474	12,309,326		56,642			3.000	3.829	MS	121,635	413,100	04/25/2022	09/15/2043	13,798,925
649519-FA-8	NY NEW YORK LIBERTY DEV 7 WORLD TRADE C		1.D FE	5,964,037	6,865,000	5,138,155	6,024,778		17,359			3.250	4.000	MS	65,694	223,113	04/27/2022	09/15/2052	6,961,313

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
649519-FA-8	NY NEW YORK LIBERTY DEV 7 WORLD TRADE C	0	1.D FE	178,096	205,000	153,434	179,910		518			3.250	4.000	MS	1,962	6,663	04/27/2022	09/15/2052	6,961,313
64971P-EC-5	NY NYC IDA QUEENS BASEBA QUEENS BAL144A		1.E FE	7,497,217	7,295,000	7,172,652	7,491,964		(5,122)			6.027	5.797	JJ	219,835	439,670	10/28/2024	01/01/2046	7,514,835
64971P-KK-0	NY NEW YORK CITY INDL YANKEE STADIUM LL		1.E FE	9,202,836	9,125,000	6,769,733	9,189,184		(1,906)			3.000	2.958	MS	91,250	273,750	09/24/2020	03/01/2049	10,175,375
64971P-KK-0	NY NEW YORK CITY INDL YANKEE STADIUM LL	0	1.E FE	907,677	900,000	667,700	906,331		(188)			3.000	2.958	MS	9,000	27,000	09/24/2020	03/01/2049	10,175,375
64971P-KP-9	NY NEW YORK CITY INDL YANKEE STADIUM LL		1.E FE	1,935,087	1,925,000	1,646,294	1,931,550		(709)			2.731	2.684	MS	17,524	52,572	09/30/2020	03/01/2034	1,849,920
64971P-KQ-7	NY NEW YORK CITY INDL YANKEE STADIUM LL		1.E FE	2,966,343	2,950,000	2,473,198	2,961,096		(1,052)			2.781	2.734	MS	27,347	82,040	09/30/2020	03/01/2035	2,838,934
64971X-QM-3	NY NYC TRANSITIONAL FIN		1.A FE	5,193,458	4,675,000	4,384,471	5,110,936		(15,829)			4.000	3.341	MN	31,167	187,000	05/14/2020	05/01/2045	5,151,000
64971X-QM-3	NY NYC TRANSITIONAL FIN	0	1.A FE	555,450	500,000	468,927	546,624		(1,693)			4.000	3.341	MN	3,333	20,000	05/14/2020	05/01/2045	5,151,000
64971X-UL-0	NY NEW YORK CITY NY TRAN		1.A FE	2,278,476	2,195,000	1,654,997	2,267,033		(2,295)			3.000	2.801	MN	10,975	65,850	09/16/2020	05/01/2048	2,227,925
64972C-3W-1	NY NEW YORK CITY NY HSG		1.C FE	16,660,000	16,660,000	15,080,201	16,660,000					4.103	4.103	MN	113,927	683,560	06/13/2018	11/01/2038	17,001,780
64972E-MF-3	NY NYC HSG DEV CORP-L		1.C FE	9,040,000	9,040,000	7,269,681	9,040,000					3.292	3.292	MN	49,599	297,597	12/06/2019	05/01/2040	9,188,798
64972F-L2-0	NY NYC MUN WTR FIN AUTH REV SER EE BAB		1.B FE	12,313,364	11,200,000	11,598,564	12,188,279		(38,529)			6.011	5.193	JD	29,921	673,232	08/02/2023	06/15/2042	11,619,020
64972F-L2-0	NY NYC MUN WTR FIN AUTH REV SER EE BAB	0	1.B FE	95,354	80,000	82,847	93,583		(546)			6.011	4.536	JD	214	4,809	07/18/2022	06/15/2042	11,619,020
64972F-T6-3	NEW YORK N Y CITY MUN FIN AUTH WTR		1.B FE	3,741,212	3,495,000	3,400,873	3,689,496		(6,826)			5.440	4.958	JD	8,450	190,128	11/29/2022	06/15/2043	3,590,064
64972F-Y3-4	NY NYC MUN WTR FIN -BABS		1.B FE	5,676,055	4,850,000	4,929,350	5,596,492		(25,327)			5.882	4.628	JD	12,679	285,277	11/29/2022	06/15/2044	5,105,874
64972F-Y3-4	NY NYC MUN WTR FIN -BABS	0	1.B FE	131,061	110,000	111,800	129,002		(650)			5.882	4.495	JD	288	6,470	08/24/2022	06/15/2044	5,105,874
64972G-ZF-4	NY NYC MUNI WTR FIN-AA-1		1.B FE	6,664,951	8,085,000	6,037,120	6,766,966		29,273			3.000	4.030	JD	10,780	242,550	04/26/2022	06/15/2051	8,221,500
64972G-ZF-4	NY NYC MUNI WTR FIN-AA-1	0	1.B FE	300,891	365,000	272,548	305,497		1,322			3.000	4.030	JD	487	10,950	04/26/2022	06/15/2051	8,221,500
64985T-CX-7	NY NY ST URBAN DEV CORP		1.B FE	5,351,028	6,540,000	4,823,508	5,442,350		26,131			3.000	4.100	MS	57,770	196,200	04/25/2022	03/15/2050	6,602,575
64985T-CX-7	NY NY ST URBAN DEV CORP	0	1.B FE	159,549	195,000	143,820	162,272		779			3.000	4.100	MS	1,723	5,850	04/25/2022	03/15/2050	6,602,575
64989K-LJ-3	NY NEW YORK PWR AUTH-B		1.C FE	8,721,313	9,505,000	7,852,803	8,852,315		36,162			2.818	3.445	MN	34,225	267,851	03/15/2022	11/15/2039	9,638,925
649902-2F-9	NY NY DORM-TXB-H-GEN PUR		1.B FE	8,140,523	7,750,000	7,811,862	8,098,481		(16,591)			5.389	4.945	MS	122,974	417,648	04/27/2023	03/15/2040	7,830,456
649902-2F-9	NY NY DORM-TXB-H-GEN PUR	0	1.B FE	210,078	200,000	201,596	208,993		(428)			5.389	4.945	MS	3,174	10,778	04/27/2023	03/15/2040	7,830,456
64990C-JC-6	NY NEW YORK ST DORM AUTH-THE NEW SCHOOL		2.A FE	10,520,388	10,740,000	9,815,112	10,570,475		6,500			4.000	4.128	JJ	214,800	429,600	11/29/2016	07/01/2043	9,399,300
64990F-5N-0	NEW YORK ST DORM AUTH ST PERS		1.B FE	20,672,484	20,000,000	15,409,762	20,620,884		(28,557)			3.190	2.952	FA	241,022	638,000	02/22/2024	02/15/2043	11,816,973
64990F-MT-8	NEW YORK ST DORM AUTH ST PERS		1.B FE	3,520,117	3,400,000	3,494,703	3,497,759		(4,999)			5.628	5.322	MS	56,343	191,352	11/29/2022	03/15/2039	3,495,676
64990G-GK-2	NEW YORK STATE DORM AUTHORITY		1.E FE	10,358,274	9,900,000	8,962,830	10,302,483		(9,522)			4.946	4.653	FA	204,023	489,654	05/02/2019	08/01/2048	10,375,391
64990G-GK-2	NEW YORK STATE DORM AUTHORITY	0	1.E FE	366,347	350,000	316,868	364,356		(340)			4.946	4.651	FA	7,213	17,311	05/02/2019	08/01/2048	10,375,391
64990G-WW-8	NY NY ST DORM AUTH REV-B		1.E FE	29,773,943	29,685,000	24,075,547	29,755,516		(5,066)			3.142	3.117	JJ	466,351	932,703	04/17/2020	07/01/2043	570,190
64990G-WW-8	NY NY ST DORM AUTH REV-B	0	1.E FE	2,489,930	2,480,000	2,011,365	2,487,870		(566)			3.142	3.109	JJ	38,961	77,922	04/17/2020	07/01/2043	570,190
64990K-BT-9	NEW YORK STATE DORM AUTHORITY		1.A	5,292	5,000	5,124	5,279		(9)			3.000	2.676	MS	44	150	07/05/2024	03/15/2049	5,075
64990K-DP-5	NEW YORK ST DORM AUTH ST PERS	0	1.A	5,289	5,000	5,124	5,279		(9)			3.000	2.675	MS	44	150	10/23/2024	03/15/2049	5,075
64990K-FS-7	NEW YORK ST DORM AUTH ST PERS	0	1.A	5,288	5,000	5,124	5,239		(48)			3.000	1.932	MS	44	150	12/24/2024	03/15/2049	5,075
64990K-FT-5	NEW YORK ST DORM AUTH ST PERS		1.B FE	2,892,465	2,735,000	2,035,386	2,865,706		(26,256)			3.000	1.932	MS	24,159	82,050	12/24/2024	03/15/2049	3,577,875
64990K-FT-5	NEW YORK ST DORM AUTH ST PERS	0	1.B FE	1,046,998	990,000	736,758	1,037,312		(9,504)			3.000	1.932	MS	8,745	29,700	12/24/2024	03/15/2049	3,577,875
650009-S6-1	NEW YORK STATE THRUWAY AUTHORITY		1.E FE	16,450,000	16,450,000	14,487,183	16,450,000					3.500	3.500	JJ	287,875	575,750	10/18/2019	01/01/2042	16,737,875
650009-X7-3	NY NY ST TWY AUTH-O-REV		1.E FE	2,197,879	2,665,000	1,915,447	2,234,387		10,447			3.000	4.060	JJ	39,975	79,950	04/26/2022	01/01/2050	2,704,975
65000B-AU-2	NY DASNY-B-REF-TXBL-REV ST JOHN'S UNIVE		1.G FE	5,750,000	5,750,000	3,839,503	5,750,000					3.430	3.430	JJ	98,613	197,225	05/14/2021	07/01/2051	1,788,801
650010-BC-4	NY NEW YORK ST THRUWAY A		1.F FE	4,530,047	4,350,000	3,791,748	4,507,431		(2,780)			4.000	3.797	JJ	87,000	174,000	05/05/2016	01/01/2056	4,131,000
650028-XL-2	NY NY ST THRUWAY-A-1		1.B FE	2,584,701	2,915,000	2,169,005	2,612,194		7,683			3.000	3.650	MS	25,749	87,450	03/29/2022	03/15/2050	2,958,725
650035-TD-0	NY ST URBAN DEV CORP PERS INC TAX BAB		1.B FE	5,919,082	5,785,000	5,958,370	5,891,390		(5,208)			5.770	5.571	MS	98,284	333,795	11/29/2022	03/15/2039	5,951,897
650036-DM-5	NY NY ST URBAN DEV-E-4		1.B FE	10,083,789	9,490,000	7,281,625	10,000,427		(17,705)			3.000	2.666	MS	83,828	284,700	01/14/2021	03/15/2047	9,809,975
650036-DM-5	NY NY ST URBAN DEV-E-4	0	1.B FE	796,928	750,000	575,471	790,339		(1,399)			3.000	2.666	MS	6,625	22,500	01/14/2021	03/15/2047	9,809,975
650036-DN-3	NY NY ST URBAN DEV-E-4		1.B FE	19,512,522	18,375,000	13,965,847	19,360,832		(32,139)			3.000	2.678	MS	162,312	551,250	01/13/2021	03/15/2048	20,690,775
650036-DN-3	NY NY ST URBAN DEV-E-4	0	1.B FE	2,138,323	2,010,000	1,527,693	2,121,125		(3,627)			3.000	2.668	MS	17,755	60,300	01/13/2021	03/15/2048	20,690,775
650036-DP-8	NY NY ST URBAN DEV-E-4		1.B FE	16,983,857	16,000,000	12,032,107	16,859,365		(26,387)			3.000	2.687	MS	141,333	480,000	01/14/2021	03/15/2049	22,451,800
650036-DP-8	NY NY ST URBAN DEV-E-4	0	1.B FE	7,492,110	7,045,000	5,297,887	7,435,228		(11,997)			3.000	2.678	MS	62,231	211,350	01/14/2021	03/15/2049	22,451,800

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
650036-DQ-6	NY NY ST URBAN DEV-E-4		1.B FE	954,923	1,075,000	799,890	964,925		2,797			3.000	3.640	MS	9,496	32,250	03/30/2022	03/15/2050	1,091,125
650036-EG-7	NY NEW YORK ST URBAN DEV		1.B FE	22,795,000	22,795,000	18,536,465	22,795,000					2.680	2.680	MS	179,878	610,906	12/16/2020	03/15/2039	21,073,653
650116-AT-3	NY NEW YORK TRANSPRTN-A-LAGUARDIA GATEW		1.E FE	104,095,780	99,295,000	87,185,071	103,320,720		(96,067)			4.000	3.748	JJ	1,985,900	3,971,800	07/06/2016	01/01/2051	101,510,400
650116-AT-3	NY NEW YORK TRANSPRTN-A-LAGUARDIA GATEW	0	1.E FE	1,097,042	1,025,000	899,992	1,085,247		(1,459)			4.000	3.640	JJ	20,500	41,000	07/06/2016	01/01/2051	101,510,400
650116-BX-3	NY NEW YORK TRANS-A-AGM-LAGUARDIA GATEW		1.E FE	7,735,695	8,020,000	7,246,558	7,789,787		6,961			4.000	4.210	JJ	160,400	320,800	11/22/2016	07/01/2046	8,103,900
656178-DN-7	OK NORMAN OK REGL HOSP		5.B FE	5,970,579	5,990,000	4,099,242	5,969,779		(1,605)			4.000	3.985	MS	79,867	239,600	11/14/2016	09/01/2037	5,217,300
656178-DN-7	OK NORMAN OK REGL HOSP	0	5.B FE	200,847	200,000	136,870	200,124		(180)			4.000	3.904	MS	2,667	8,000	11/09/2016	09/01/2037	5,217,300
658289-B8-5	NORTH CAROLINA ST UNIV AT RALE		1.B FE	5,280,000	5,280,000	4,834,475	5,280,000					4.000	4.000	AO	52,800	211,200	02/13/2013	10/01/2041	5,385,600
65830R-CU-1	NORTH CAROLINA ST TURNPIKE AUTH		2.A FE	2,466,200	2,265,000	2,059,298	2,446,598		(3,536)			4.000	3.555	JJ	45,300	90,600	11/21/2019	01/01/2055	2,157,300
660043-AB-6	NJ HUDSON SEWERAGE AUTH GROSS REV		1.E FE	13,847,389	14,055,000	13,996,767	13,855,730		7,041			5.396	5.526	JD	63,201	758,408	11/29/2022	06/01/2042	12,996,432
660043-FQ-8	NORTH HUDSON SEW AUTH N J GROS		1.C FE	95,000	95,000	94,523	95,000					3.796	3.796	JD	301	3,606	01/08/2024	06/01/2044	91,708
660043-FW-5	NORTH HUDSON SEW AUTH N J GROS		1.E FE	6,980,000	6,980,000	5,653,758	6,980,000					3.796	3.796	JD	22,080	264,961	01/08/2024	06/01/2044	7,112,480
66285W-A9-7	TX N TEXAS TOLLWY AUTH		1.D FE	7,500,000	7,500,000	6,234,155	7,500,000					3.029	3.029	JJ	113,588	227,175	10/02/2020	01/01/2040	7,613,588
66285W-B2-1	TX N TEXAS TOLLWY AUTH		1.D FE	16,750,000	16,750,000	13,038,391	16,750,000					3.079	3.079	JJ	257,866	515,733	10/02/2020	01/01/2042	17,007,866
66285W-B3-9	TX N TEXAS TOLLWY AUTH		1.D FE	1,150,000	1,150,000	819,852	1,150,000					3.334	3.334	JJ	19,171	38,341	10/02/2020	01/01/2052	1,016,670
66285W-BX-3	TX N TX HWY CABS-REF-1ST		1.D FE	5,366,158	9,330,000	7,767,206	7,258,195		297,490			0.000	4.225	N/A			11/29/2022	01/01/2032	9,020,000
66285W-BY-1	N TX TOLLWAY AUTH REVENUE		1.D FE	3,624,400	10,000,000	8,032,011	6,896,112		356,563			0.000	5.380	N/A			11/14/2013	01/01/2033	10,000,000
66285W-CB-0	TX TOLLWAY AUTH REV SER D		1.D FE	4,171,330	10,000,000	7,125,092	6,112,516		293,141			0.000	4.866	N/A			11/29/2022	01/01/2036	8,600,000
66285W-CC-8	TX N TOLLWAY AUTH REV SER D		1.D FE	22,466,983	51,735,000	35,179,572	30,954,761		1,411,099			0.000	4.697	N/A			11/29/2022	01/01/2037	47,335,000
66285W-CD-6	N TX TOLLWAY AUTH REVENUE		1.D FE	741,508	1,500,000	971,712	856,550		39,075			0.000	4.724	N/A			11/29/2022	01/01/2038	1,500,000
66285W-E5-1	TX N TX TOLL AUTH-TXBL		1.D FE	9,750,000	9,750,000	7,445,590	9,750,000					3.011	3.011	JJ	146,786	293,573	05/06/2021	01/01/2043	9,896,786
66285W-FB-7	NORTH TEX TWY AUTH REV		1.D FE	42,649,155	35,823,000	39,385,737	41,950,134		(132,058)			6.718	5.410	JJ	1,203,295	2,406,589	11/29/2022	01/01/2049	34,523,456
66285W-HD-1	N TX TOLLWAY AUTH REVENUE		1.A	115,246	250,000	134,974	132,162		4,416			0.000	3.393	N/A			11/29/2022	09/01/2037	250,000
66285W-WC-6	TX N TX TOLL AUTH-A-REF		1.D FE	11,485,394	11,215,000	10,856,876	11,427,028		(8,698)			4.000	3.847	JJ	224,300	448,600	05/04/2018	01/01/2043	11,439,300
66353L-DP-9	PA NORTHAMPTON CNTY-REF LAFAYETTE COLLE		1.E FE	3,810,000	3,810,000	2,556,909	3,810,000					3.130	3.130	MN	19,876	119,253	09/18/2020	11/01/2050	3,869,627
663903-HX-3	OH NORTHEAST OH REGL SWR		1.B FE	4,092,202	4,640,000	4,048,474	4,172,120		22,842			3.000	3.900	MN	17,787	139,200	04/25/2022	11/15/2040	4,684,225
663903-HX-3	OH NORTHEAST OH REGL SWR	0	1.B FE	132,291	150,000	130,877	134,875		738			3.000	3.900	MN	575	4,500	04/25/2022	11/15/2040	4,684,225
664845-DQ-4	CA NTHRN CA PWR-TXB-B-LO		1.F FE	17,829,240	14,945,000	16,641,172	17,485,577		(112,366)			7.311	5.579	JD	91,052	1,092,629	09/22/2022	06/01/2040	15,874,840
664845-DQ-4	CA NTHRN CA PWR-TXB-B-LO	0	1.F FE	441,076	370,000	411,993	432,615		(2,768)			7.311	5.586	JD	2,254	27,051	09/22/2022	06/01/2040	15,874,840
67704L-AA-9	OGLETHORPE PWR CORP GA FIRST MTG		2.A FE	74,250,000	74,250,000	77,528,546	74,250,000					5.534	5.534	JJ	2,054,498	4,108,995	04/30/2010	01/01/2035	76,304,498
67760H-KB-6	OH OH TPK COMMN-CABS-A2		1.D FE	5,836,930	13,125,000	7,631,757	6,750,608		310,459			0.000	4.764	N/A			11/29/2022	02/15/2040	13,125,000
67760H-KC-4	OH OH TPK COMMN-CABS-A2		1.D FE	7,698,534	18,470,000	10,115,570	9,505,651		406,903			0.000	4.464	N/A			11/29/2022	02/15/2041	18,470,000
67760H-KD-2	OH OH TPK COMMN-CABS-A2		1.D FE	1,067,546	2,720,000	1,398,416	1,466,173		55,136			0.000	3.870	N/A			09/19/2017	02/15/2042	2,720,000
67760H-KE-0	OH OH TPK COMMN-CABS-A2		1.D FE	1,012,889	2,695,000	1,299,773	1,393,372		52,662			0.000	3.890	N/A			09/19/2017	02/15/2043	2,695,000
67760H-KH-3	OH OH TPK COMMN-CABS-A2		1.D FE	2,011,240	4,400,000	2,861,344	2,844,847		100,524			0.000	3.630	N/A			05/06/2016	02/15/2038	4,075,000
67760H-NB-3	OH OH ST TURNPIKE-A-REF		1.D FE	14,928,958	15,630,000	11,523,099	14,900,691		5,949			3.216	3.469	FA	189,894	446,059	05/14/2025	02/15/2048	13,524,025
67760H-NB-3	OH OH ST TURNPIKE-A-REF	0	1.D FE	226,932	220,000	162,193	226,066		(184)			3.216	3.044	FA	2,673	7,075	02/18/2021	02/15/2048	13,524,025
677632-MV-0	OH OH UNIV-TXB-C-BABS		1.B FE	7,598,182	7,255,000	7,262,841	7,486,218		(11,346)			4.910	4.598	JD	29,685	356,221	11/29/2022	06/01/2040	7,433,110
67884X-CJ-4	OK OKLAHOMA ST DEV FIN-OU MEDICINE OBLI	0	1.E FE	123,908	125,000	112,918	124,071		25			4.000	4.051	FA	1,889	5,000	03/07/2018	08/15/2048	2,652,000
67884X-CJ-4	OK OKLAHOMA ST DEV FIN-OU MEDICINE OBLI		1.E FE	2,478,150	2,500,000	2,258,369	2,481,411		495			4.000	4.051	FA	37,778	100,000	03/07/2018	08/15/2048	2,652,000
678908-4B-7	OK OKLAHOMA DEV FIN-A-3 OKLAHOMA GAS &		1.A FE	276,906	280,000	271,803	277,061		53			5.087	5.161	FA	5,935	14,244	02/28/2023	02/01/2052	353,775
678908-4B-7	OK OKLAHOMA DEV FIN-A-3 OKLAHOMA GAS &	0	1.A FE	202,735	205,000	198,999	202,848		38			5.087	5.161	FA	4,345	10,428	02/28/2023	02/01/2052	353,775
678908-4D-3	OK OK ST DEV FIN AUTH		1.A FE	5,988,887	6,190,000	5,838,731	6,005,888		5,804			4.380	4.610	MN	45,187	271,122	01/18/2023	11/01/2045	20,938,731
678908-4D-3	OK OK ST DEV FIN AUTH	0	1.A FE	14,011,061	14,570,000	13,743,185	14,059,079		15,899			4.380	4.652	MN	106,361	638,166	01/18/2023	11/01/2045	20,938,731
678908-4E-1	OK OK ST DEV FIN AUTH		1.A FE	44,475,069	46,230,000	42,596,059	44,552,808		35,086			4.714	4.960	MN	363,214	2,179,282	03/24/2025	05/01/2052	48,087,319
678908-4E-1	OK OK ST DEV FIN AUTH	0	1.A FE	926,613	935,000	861,504	927,414		256			4.714	4.768	MN	7,346	44,076	09/13/2022	05/01/2052	48,087,319

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
679111-WT-7	OK OKLAHOMA ST TURNPIKE		1.D FE	68,349,868	70,010,000	65,576,575	68,456,991		43,970			4.000	4.156	JJ	1,400,200	2,800,400	11/29/2022	01/01/2047	71,410,200
682832-GD-6	NY ONONDAGA NY CIVIC DEV SYRACUSE UNIVE		1.D FE	50,615,437	49,375,000	30,633,405	50,494,640		(24,325)			3.068	2.950	JD	126,235	1,514,825	09/22/2020	12/01/2055	50,381,171
682832-GD-6	NY ONONDAGA NY CIVIC DEV SYRACUSE UNIVE	0	1.D FE	572,368	540,000	335,029	569,161		(639)			3.068	2.796	JD	1,381	16,567	07/28/2020	12/01/2055	50,381,171
68304F-AQ-9	CA ONTARIO-REV-TXBL		1.C FE	8,793,727	8,195,000	6,378,677	8,724,481		(13,393)			3.979	3.580	JD	27,173	326,079	05/21/2020	06/01/2050	8,358,040
68304F-AX-4	CA ONTARIO-REV-TXBL-BAM		1.C FE	13,577,688	12,995,000	10,551,084	13,488,227		(17,607)			3.829	3.554	JD	41,465	497,579	09/03/2020	06/01/2045	13,299,842
68304F-AX-4	CA ONTARIO-REV-TXBL-BAM	0	1.C FE	375,131	360,000	292,296	372,820		(451)			3.829	3.573	JD	1,149	13,784	05/27/2020	06/01/2045	13,299,842
684100-AR-1	CA ORANGE -TXBL -REF		1.C FE	43,280,000	43,280,000	35,224,913	43,280,000					3.015	3.015	JD	108,741	1,304,892	03/04/2021	06/01/2040	46,723,902
684100-AR-1	CA ORANGE -TXBL -REF	0	1.C FE	2,750,000	2,750,000	2,238,182	2,750,000					3.015	3.015	JD	6,909	82,913	03/04/2021	06/01/2040	46,723,902
684100-AT-7	CA ORANGE -TXBL -REF		1.C FE	16,925,000	16,925,000	12,861,346	16,925,000					3.115	3.115	JD	43,934	527,214	03/04/2021	06/01/2044	19,727,544
684100-AT-7	CA ORANGE -TXBL -REF	0	1.C FE	2,500,000	2,500,000	1,899,756	2,500,000					3.115	3.115	JD	6,490	77,875	03/04/2021	06/01/2044	19,727,544
68450L-ER-2	FL ORANGE HLTH FACS-B-ORLANDO HLTH OBLI		1.E FE	8,720,889	8,615,000	7,944,644	8,695,041		(3,016)			4.000	3.925	AO	86,150	344,600	11/14/2016	10/01/2045	8,787,300
68450L-ER-2	FL ORANGE HLTH FACS-B-ORLANDO HLTH OBLI	0	1.E FE	137,665	125,000	115,273	134,843		(343)			4.000	3.447	AO	1,250	5,000	07/06/2016	10/01/2045	8,787,300
684545-ZY-5	FL ORANGE CO-B-REF		1.C FE	48,963,591	49,625,000	49,626,062	49,139,732		35,259			4.000	4.113	AO	496,250	1,985,000	11/29/2022	10/01/2036	50,515,500
68608J-XZ-9	OR OREGON ST FACS AUTH R LEWIS & CLARK		1.G FE	4,800,000	4,800,000	3,206,978	4,800,000					3.441	3.441	AO	41,292	165,168	03/06/2020	10/01/2050	616,445
68608J-XZ-9	OR OREGON ST FACS AUTH R LEWIS & CLARK	0	1.G FE	200,000	200,000	133,624	200,000					3.441	3.441	AO	1,721	6,882	03/06/2020	10/01/2050	616,445
68608W-AL-6	OR OREGON ST UNIV GEN		1.D FE	24,963,203	24,725,000	17,363,519	24,948,288		(3,463)			3.424	3.379	MS	282,195	846,584	04/23/2021	03/01/2060	25,331,374
68608W-AL-6	OR OREGON ST UNIV GEN	0	1.D FE	860,784	855,000	600,437	860,425		(84)			3.424	3.392	MS	9,758	29,275	04/23/2021	03/01/2060	25,331,374
68881R-AR-2	CA OTAY WTR DIST FING AUTH REV BAB		1.C FE	6,078,622	5,805,000	6,371,061	6,049,258		(10,762)			6.577	6.122	MS	127,265	381,795	11/29/2022	09/01/2040	5,995,897
691879-EY-2	CA OXNARD FING-B-BABS		1.E FE	9,791,263	8,490,000	9,329,730	9,668,795		(52,112)			7.000	5.585	JD	49,525	594,300	07/31/2023	06/01/2040	8,838,900
691879-EY-2	CA OXNARD FING-B-BABS	0	1.E FE	230,322	200,000	219,782	227,458		(1,212)			7.000	5.600	JD	1,167	14,000	07/07/2023	06/01/2040	8,838,900
70869P-FT-9	PA ECONOMIC DEV FING BABS		1.E FE	7,877,647	7,600,000	8,316,412	7,825,148		(10,710)			6.532	6.199	JD	22,064	496,432	11/29/2022	06/15/2039	7,848,216
70869P-NC-7	PA PENNSYLVANIA ST ECON		1.E FE	2,400,000	2,400,000	1,875,027	2,400,000					3.143	3.143	JD	3,353	75,432	04/13/2021	06/15/2042	71,389
709144-PA-1	PA PENNSYLVANIA-A-COPS		1.F FE	4,892,490	4,550,000	4,653,287	4,833,966		(10,541)			5.000	4.480	JJ	113,750	227,500	11/29/2022	07/01/2043	4,638,125
709144-PB-9	PA PENNSYLVANIA-A-COPS		1.F FE	4,689,389	4,745,000	4,487,388	4,698,754		1,422			4.000	4.071	JJ	94,900	189,800	04/20/2018	07/01/2046	4,508,400
70917R-B6-1	PA ST HIGHER EDL BABS		1.E FE	5,281,498	5,100,000	5,463,029	5,250,343		(6,708)			6.291	5.977	AO	80,210	320,841	11/29/2022	04/01/2040	5,260,421
70917T-EM-9	PA PENNSYLVANIA ST HGR E WIDENER UNIVER		2.B FE	437,680	430,000	384,079	434,523		(747)			2.939	2.733	JJ	5,827	12,638	07/22/2021	07/15/2031	436,319
70917T-EP-2	PA PENNSYLVANIA ST HGR E WIDENER UNIVER		2.B FE	2,003,525	1,945,000	1,443,742	1,995,042		(2,031)			3.726	3.528	JJ	33,417	72,471	07/21/2021	07/15/2043	1,981,235
709221-SB-2	PA ST TURNPIKE COMM SER C		1.D FE	5,185,171	13,670,000	8,241,432	7,461,956		341,359			0.000	4.672	N/A			11/29/2022	12/01/2038	11,755,000
709223-A2-7	PA PA TPK-BABS-B		1.D FE	4,358,769	4,375,000	4,354,124	4,358,788		19			5.511	5.542	JD	20,092		12/22/2025	12/01/2045	4,495,553
709223-VZ-1	PA PA TPK COMMN -BABS		1.D FE	8,968,411	8,330,000	8,995,161	8,937,168		(28,770)			6.105	5.355	JD	42,379	508,547	11/27/2024	12/01/2039	8,584,273
709223-ZZ-7	PA PA TPK-BABS-B		1.D FE	17,492,092	18,050,000	17,650,072	17,499,682		7,590			5.561	5.798	JD	83,647	1,003,761	05/08/2025	12/01/2049	18,372,014
709224-4C-0	PA PENNSYLVANIA TPK COMM		1.F FE	908,222	1,180,000	909,959	908,527		304			3.452	5.485	JD	3,394		12/16/2025	12/01/2043	3,163,679
709224-4C-0	PA PENNSYLVANIA TPK COMM	0	1.F FE	1,531,663	1,990,000	1,534,592	1,532,176		513			3.452	5.485	JD	5,725		12/16/2025	12/01/2043	3,163,679
709224-GU-7	PA PA TPK COMM-A1-AGM-CR		1.E FE	8,903,560	8,200,000	8,201,091	8,709,331		(23,588)			4.000	3.488	JD	27,333	328,000	06/24/2016	12/01/2041	8,364,000
709224-HW-2	PA PA TPK-A3-CABS-BAM		1.F FE	1,939,106	4,765,000	2,338,909	2,244,200		103,691			0.000	4.787	N/A			11/29/2022	12/01/2041	4,765,000
709224-P8-6	PENNSYLVANIA ST TURNPIKE COMMISSION		1.C FE	43,727,131	41,875,000	38,801,492	43,484,751		(40,981)			4.000	3.755	JD	139,583	1,675,000	06/27/2019	12/01/2049	42,712,500
709235-Q3-2	PA PENNSYLVANIA ST UNIV		1.C FE	7,570,000	7,570,000	5,219,313	7,570,000					2.888	2.888	MS	72,874	218,622	02/05/2020	09/01/2050	7,897,415
709235-Q3-2	PA PENNSYLVANIA ST UNIV	0	1.C FE	215,000	215,000	148,237	215,000					2.888	2.888	MS	2,070	6,209	02/05/2020	09/01/2050	7,897,415
709235-T8-8	PA PENNSYLVANIA ST UNIV		1.C FE	40,551,263	40,720,000	27,493,525	40,571,647		4,852			2.840	2.863	MS	385,483	1,156,448	03/01/2021	09/01/2050	6,409,409
713575-TG-3	CA PERALTA CMNTY CLG DIST		2.B FE	6,369,939	5,795,000	6,203,641	6,099,061		(44,372)			7.309	6.184	FA	176,482	423,557	11/29/2022	08/01/2031	5,167,177
717893-U3-3	PA PHILADELPHIA-B-REF		1.E FE	21,820,000	21,820,000	16,398,022	21,820,000					2.926	2.926	JJ	319,227	638,453	06/24/2021	07/01/2045	22,839,321
717893-U3-3	PA PHILADELPHIA-B-REF	0	1.E FE	690,000	690,000	518,544	690,000					2.926	2.926	JJ	10,095	20,189	06/24/2021	07/01/2045	22,839,321
73043P-AD-2	PA POCONO MOUNTAINS BAM ST LUKE'S HOSP		1.C FE	10,104,159	9,985,000	9,147,627	10,096,897		(2,034)			5.050	4.965	FA	190,492	504,243	09/14/2023	08/15/2049	10,554,949
73043P-AD-2	PA POCONO MOUNTAINS BAM ST LUKE'S HOSP	0	1.C FE	301,401	310,000	284,002	301,904		195			5.050	5.244	FA	5,914	15,655	03/17/2023	08/15/2049	10,554,949
73208M-DG-0	CA POMONA PUB FIN-REF		1.C FE	6,075,000	6,075,000	5,092,648	6,075,000					4.092	4.092	AO	62,147	248,589	06/21/2017	04/01/2045	6,199,295
73358W-4D-3	NY PORT AUTH OF NEW YORK		1.D FE	9,510,160	8,800,000	7,599,471	9,455,599		(9,771)			4.000	3.617	MN	58,667	352,000	11/20/2019	11/01/2059	8,491,500
73358W-4D-3	NY PORT AUTH OF NEW YORK	0	1.D FE	54,035	50,000	43,179	53,725		(56)			4.000	3.617	MN	333	2,000	11/20/2019	11/01/2059	8,491,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
73358W-AJ-3	NY PORT AUTH NY & NJ CONS 159TH		1.D FE	3,976,857	3,735,000	4,022,818	3,826,882		(20,621)			6.040	5.337	JD	18,800	225,594	11/29/2022	12/01/2029	3,847,797
73358W-CW-2	PORT AUTH NY & NJ TAXABLE-CONS 164TH		1.D FE	17,877,410	16,675,000	17,766,144	17,725,212		(50,321)			5.647	5.010	MN	156,940	941,637	07/25/2024	11/01/2040	16,693,395
73358W-CW-2	PORT AUTH NY & NJ TAXABLE-CONS 164TH	0	1.D FE	95,973	75,000	79,908	92,725		(892)			5.647	3.579	MN	706	4,235	02/25/2022	11/01/2040	16,693,395
73358W-CX-0	NY PORT AUTH-TXB-165TH		1.D FE	3,957,593	3,525,000	3,755,662	3,900,896		(17,453)			5.647	4.638	MN	33,176	199,057	03/30/2023	11/01/2040	3,938,140
73358W-CX-0	NY PORT AUTH-TXB-165TH	0	1.D FE	373,261	345,000	367,575	370,121		(1,131)			5.647	4.946	MN	3,247	19,482	03/30/2023	11/01/2040	3,938,140
73358W-EK-6	NY PORT AUTH OF NEW YORK & NEW JERSEY		1.D FE	37,592,719	35,040,000	32,633,285	37,255,945		(51,414)			4.926	4.488	AO	431,518	1,620,161	05/01/2025	10/01/2051	38,126,482
73358W-EK-6	NY PORT AUTH OF NEW YORK & NEW JERSEY	0	1.D FE	3,471,291	3,275,000	3,050,057	3,447,134		(3,267)			4.926	4.574	AO	40,332	161,327	07/25/2022	10/01/2051	38,126,482
73358W-JA-3	NY PORT AUTH-174TH		1.D FE	29,040,775	32,330,000	27,090,115	29,079,386		29,041			4.458	5.063	AO	360,318	1,441,271	03/24/2025	10/01/2062	32,871,735
73358W-RP-1	NY PORT AUTH NY & NJ-181		1.D FE	9,069,382	8,570,000	7,987,793	9,023,392		(13,323)			4.960	4.556	FA	177,113	363,816	03/04/2025	08/01/2046	8,900,388
73358W-RP-1	NY PORT AUTH NY & NJ-181	0	1.D FE	174,128	160,000	149,130	172,896		(375)			4.960	4.363	FA	3,307	7,936	07/26/2022	08/01/2046	8,900,388
73358W-X9-0	NY PORT AUTH NY/NJ-TXBL		1.D FE	27,885,631	27,175,000	22,636,226	27,733,342		(29,745)			4.031	3.845	MS	365,141	991,525	05/01/2025	09/01/2048	27,375,860
73358W-X9-0	NY PORT AUTH NY/NJ-TXBL	0	1.D FE	249,156	200,000	166,596	243,706		(1,372)			4.031	2.731	MS	2,687	8,062	11/09/2021	09/01/2048	27,375,860
73358X-CN-0	NY NY & NJ PORT AUTH		1.D FE	43,848,721	45,050,000	28,964,479	43,897,425		14,659			3.175	3.293	JJ	659,545	1,403,747	03/21/2025	07/15/2060	45,612,788
73358X-CN-0	NY NY & NJ PORT AUTH	0	1.D FE	1,283,189	1,300,000	835,823	1,284,346		270			3.175	3.233	JJ	19,032	41,275	03/01/2021	07/15/2060	45,612,788
73358X-JB-9	NY NY & NJ PORT AUTH-239		1.D FE	54,068,519	54,130,000	51,363,113	54,066,946		2,495			5.072	5.079	JJ	1,265,968	2,528,138	04/07/2025	07/15/2053	54,600,420
73358X-JB-9	NY NY & NJ PORT AUTH-239	0	1.D FE	1,112,255	1,105,000	1,048,517	1,112,102		(56)			5.072	5.029	JJ	25,843	56,046	07/06/2023	07/15/2053	54,600,420
73474T-AA-8	PORT OF MORROW OR TRANSMISSION	0	1.C FE	5,501,280	6,000,000	4,958,022	5,631,992		15,010			3.675	4.190	MS	73,500	220,500	07/01/2015	09/01/2042	6,110,250
73474T-AD-2	PORTOF MORROW	0	1.C FE	6,991,810	7,000,000	6,981,335	6,998,702		744			3.521	3.533	MS	82,157	246,470	07/01/2015	09/01/2027	7,123,235
73474T-AT-7	OR PORT OF MORROW OR TRA BONNEVILLE POW		1.C FE	5,003,459	5,330,000	4,106,175	5,060,447		16,302			2.543	3.007	MS	45,181	135,542	02/24/2022	09/01/2040	1,155,715
73474T-AT-7	OR PORT OF MORROW OR TRA BONNEVILLE POW	0	1.C FE	54,173	60,000	46,223	55,166		289			2.543	3.304	MS	509	1,526	02/24/2022	09/01/2040	1,155,715
73474T-AU-4	OR PORT OF MORROW-TXBL		1.C FE	4,618,765	5,170,000	3,657,060	4,692,767		18,957			2.533	3.201	MS	43,652	130,956	08/03/2022	09/01/2043	5,225,351
73474T-AU-4	OR PORT OF MORROW-TXBL	0	1.C FE	26,473	35,000	24,758	27,390		283			2.533	4.303	MS	296	887	08/03/2022	09/01/2043	5,225,351
735000-TS-0	CA PORT OF OAKLAND CA		1.E FE	744,810	729,662	673,382	737,435		(1,708)			2.099	1.842	MN	2,553	15,316	07/13/2021	05/01/2030	737,320
735389-J2-5	WA PORT OF SEATTLE WA RE		1.D FE	2,936,493	2,700,000	2,495,223	2,892,770		(7,464)			4.000	3.469	AO	27,000	108,000	07/19/2019	04/01/2044	2,697,900
735389-J2-5	WA PORT OF SEATTLE WA RE	0	1.D FE	97,883	90,000	83,174	96,426		(249)			4.000	3.469	AO	900	3,600	07/19/2019	04/01/2044	2,697,900
74442C-CF-9	WI PUBLIC FIN AUTH HOSP RENOWN REGL MED		1.E FE	6,640,064	10,210,000	6,844,725	6,782,089		64,216			3.090	5.639	JD	26,291	315,489	12/13/2023	06/01/2050	10,550,526
74442C-CF-9	WI PUBLIC FIN AUTH HOSP RENOWN REGL MED	0	1.E FE	152,833	235,000	157,543	156,112		1,478			3.090	5.638	JD	605	7,262	12/13/2023	06/01/2050	10,550,526
74442P-ES-0	WI PUBLIC FIN AUTH-AGM-ALBERT EINSTEIN		1.E FE	18,157,043	17,075,000	17,192,172	17,588,651		(119,955)			5.075	4.223	AO	216,639	866,556	12/21/2017	10/01/2032	2,890,266
74442P-GN-9	HI PUBLIC FIN AUTH-A-REF-HAWAI'I PACIFI		1.E FE	14,231,009	13,925,000	12,782,853	14,101,523		(12,682)			4.269	4.110	JJ	297,229	594,458	10/07/2024	07/01/2040	14,365,217
74442P-GN-9	HI PUBLIC FIN AUTH-A-REF-HAWAI'I PACIFI	0	1.E FE	372,709	375,000	344,242	373,294		83			4.269	4.312	JJ	8,004	16,009	03/20/2018	07/01/2040	14,365,217
74529J-PX-7	PR SALES TAX FING-A1		4.C	171,175	161,000	155,004	170,751		(116)			5.000	4.637	JJ	4,025	8,050	03/31/2022	07/01/2058	165,025
759136-QP-2	CO REGL TRNSP DIST-BABS		1.B FE	2,005,000	2,005,000	2,020,940	2,005,000					5.844	5.844	MN	19,529	58,586	06/20/2025	11/01/2050	1,965,810
759136-RY-2	REGIONAL TRANSN DIST COLO		1.B FE	9,076,475	7,985,000	8,735,166	8,396,398		(98,838)			5.000	3.552	MN	66,542	399,250	11/29/2022	11/01/2029	8,097,500
759136-SA-3	REGL TRANSPTRN DIST CO-A-REF		1.B FE	19,320,522	17,705,000	19,375,651	18,703,938		(74,287)			4.250	3.612	MN	125,410	752,463	11/29/2022	11/01/2036	18,081,231
759136-VF-8	CO REGL TRANSPRTN DIST-A		1.B FE	445,000	445,000	416,373	445,000					1.329	1.329	MN	986	5,914	02/19/2021	11/01/2028	447,957
759861-DR-5	NV RENO NV SALES TAX REV		1.D FE	2,854,033	2,760,000	2,745,731	2,835,729		(3,025)			4.000	3.783	JD	9,200	110,400	03/21/2019	06/01/2043	2,815,200
759861-DT-1	NV RENO NV SALES TAX REV		1.D FE	20,788,082	20,670,000	18,569,907	20,777,970		(1,626)			4.000	3.971	JD	68,900	826,800	04/05/2019	06/01/2058	21,134,400
759861-DT-1	NV RENO NV SALES TAX REV	0	1.D FE	452,239	450,000	404,280	452,047		(31)			4.000	3.975	JD	1,500	18,000	01/07/2019	06/01/2058	21,134,400
759861-EG-8	NV RENO NV SALES TAX REV		1.E FE	1,287,425	1,250,000	1,170,587	1,282,063		(891)			4.000	3.829	JD	4,167	50,000	03/21/2019	06/01/2048	1,127,100
759861-EG-8	NV RENO NV SALES TAX REV	0	1.E FE	185,389	180,000	168,565	184,617		(128)			4.000	3.829	JD	600	7,200	03/21/2019	06/01/2048	1,127,100
76913C-BJ-7	CA RIVERSIDE CO-TXBL-BAM		1.C FE	10,023,830	9,555,000	9,074,069	9,900,005		(22,878)			3.818	3.446	FA	137,817	364,810	07/07/2022	02/15/2038	9,737,405
783186-NH-8	NJ RUTGERS ST UNIV BABS		1.E FE	9,617,257	9,565,000	9,870,278	9,623,591		(2,728)			5.665	5.600	MN	90,310	541,857	11/29/2022	05/01/2040	9,835,929
783186-TN-9	NJ RUTGERS UNIV-O-TXBL		1.E FE	8,551,832	8,495,000	6,961,185	8,525,292		(12,159)			4.146	3.984	MN	58,700	352,203	03/28/2018	05/01/2048	2,703,285
783186-UJ-6	NJ RUTGERS NJ ST UNIV		1.E FE	29,883,702	29,350,000	24,042,393	29,786,666		(18,814)			3.270	3.157	MN	159,958	959,745	10/20/2020	05/01/2043	29,829,873
786050-AJ-6	CA SACRAMENTO CA PUBLIC		1.D FE	92,951,729	91,515,000	94,453,739	92,856,145		(24,829)			5.637	5.522	AO	1,289,675	5,158,701	11/29/2022	04/01/2050	95,461,836
786050-AJ-6	CA SACRAMENTO CA PUBLIC	0	1.D FE	1,416,778	1,330,000	1,372,709	1,409,863		(2,347)			5.637	5.194	AO	18,743	74,972	09/14/2022	04/01/2050	95,461,836
791078-BC-1	NY ST LAWRENCE CNTY-B-ST LAWRENCE UNIVE		2.A FE	7,649,047	6,485,000	4,744,366	7,501,085		(18,151)			4.429	3.581	JJ	143,610	287,221	07/11/2016	07/01/2056	6,245,306

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
79467B-AR-6	IL SALES TAX-B-REF-TXBL		1.A FE	4,674,796	5,430,000	4,670,997	4,704,291		27,277			3.587	4.741	JJ	97,387	194,774	12/02/2024	01/01/2043	5,527,387
79467B-BL-8	IL SLS TX SECURITIZATION		1.A FE	9,209,406	9,175,000	8,149,626	9,204,325		(821)			4.000	3.978	JJ	183,500	367,000	08/06/2018	01/01/2048	9,358,500
79467B-BN-4	IL SALES TAX SECURITIZAT		1.A FE	68,067,308	69,165,000	55,667,665	68,182,521		24,173			3.820	3.914	JJ	1,321,052	2,595,308	02/28/2025	01/01/2048	70,338,282
79467B-BN-4	IL SALES TAX SECURITIZAT	0	1.A FE	120,136	125,000	100,607	120,923		113			3.820	4.045	JJ	2,388	4,775	02/21/2018	01/01/2048	70,338,282
79467B-CM-5	IL SALES TAX SECURITIZTN		1.A FE	4,994,943	5,225,000	5,109,963	5,018,476		9,959			4.637	5.034	JJ	121,142	242,283	07/25/2023	01/01/2040	5,504,735
79467B-CM-5	IL SALES TAX SECURITIZTN	0	1.A FE	148,175	155,000	151,587	148,873		295			4.637	5.034	JJ	3,594	7,187	07/25/2023	01/01/2040	5,504,735
79467B-CN-3	IL SALES TAX SECURITIZTN		1.A FE	18,033,948	17,595,000	16,224,884	17,897,430		(17,553)			4.787	4.638	JJ	421,136	420,658	09/11/2025	01/01/2048	17,678,238
79467B-DK-8	IL SALES TAX SECURITIZTN		1.C FE	5,380,283	5,195,000	4,165,046	5,344,606		(6,545)			3.411	3.190	JJ	88,601	177,201	02/19/2020	01/01/2043	5,283,601
79467B-DQ-5	IL SALES TAX SECUR-BAM		1.C FE	6,982,769	5,770,000	5,378,469	6,810,444		(39,133)			4.787	3.466	JJ	138,105	276,210	06/26/2020	01/01/2048	872,048
79467B-DS-1	SALES TAX SECURITIZATION		1.C FE	2,194,268	2,030,000	1,992,927	2,160,108		(11,055)			4.637	3.835	JJ	47,066	94,131	06/22/2020	01/01/2040	203,253
79467B-DU-6	IL SALES TAX SECURIT-BAM		1.C FE	9,579,531	8,620,000	7,027,302	9,448,047		(25,923)			3.820	3.203	JJ	164,642	329,284	08/03/2020	01/01/2048	8,794,833
79467B-DU-6	IL SALES TAX SECURIT-BAM	0	1.C FE	50,530	45,000	36,685	49,773		(149)			3.820	3.148	JJ	860	1,719	07/09/2020	01/01/2048	8,794,833
79467B-DX-0	IL SALES TAX-B-REF-TXBL		1.D FE	28,968,791	29,345,000	24,128,289	29,029,722		19,094			3.238	3.340	JJ	475,096	950,191	03/31/2022	01/01/2042	2,111,644
79467B-DX-0	IL SALES TAX-B-REF-TXBL	0	1.D FE	886,735	900,000	740,005	888,992		680			3.238	3.357	JJ	14,571	29,142	01/06/2022	01/01/2042	2,111,644
79467B-DY-8	IL SALES TAX-B-REF-TXBL		1.D FE	3,137,098	4,205,000	3,124,082	3,138,015		917			3.338	5.306	JJ	70,181		12/18/2025	01/01/2048	4,275,181
79575D-E6-3	SALT RIVER PROJ ARIZ AGRIC IMPT &		1.B FE	65,132,527	66,120,000	64,971,608	65,339,651		32,224			4.839	4.944	JJ	1,599,773	3,199,547	11/29/2022	01/01/2041	67,719,773
79575E-AS-7	AZ SALT VERDE FINL CORP GAS REV		2.A FE	61,012,219	55,510,000	60,215,871	58,987,443		(273,388)			5.000	4.223	JD	231,292	2,775,500	11/29/2022	12/01/2037	13,654,930
796253-T9-3	SAN ANTONIO TEX ELEC & GAS		1.D FE	31,724,122	30,808,000	33,065,225	31,542,946		(37,506)			5.985	5.717	FA	768,275	1,843,859	11/29/2022	02/01/2039	31,369,456
796253-Y3-0	TX SAN ANTONIO ELEC		1.D FE	10,475,000	10,475,000	10,802,071	10,475,000					5.808	5.808	FA	253,495	608,388	04/24/2024	02/01/2041	10,316,126
796253-Z2-1	TX SAN ANTONIO ELEC & GAS REV		1.D FE	36,588,164	36,700,000	34,311,421	36,572,777		8,256			4.427	4.465	FA	676,962	1,624,709	11/29/2022	02/01/2042	4,345,909
796253-Z2-1	TX SAN ANTONIO ELEC & GAS REV	0	1.D FE	5,159,950	5,000,000	4,674,581	5,112,435		(8,047)			4.427	4.167	FA	92,229	221,350	07/01/2015	02/01/2042	4,345,909
79625G-DG-5	TX SAN ANTONIO TX-TXBL		1.D FE	2,500,000	2,500,000	1,758,070	2,500,000					2.905	2.905	FA	30,260	72,625	10/21/2020	02/01/2048	2,536,313
79739G-GP-5	CA SAN DIEGO CO REGL ARP		1.E FE	6,020,442	5,575,000	5,580,335	5,956,114		(10,346)			5.000	4.500	JJ	139,375	278,750	11/09/2018	07/01/2047	5,663,125
79739G-GP-5	CA SAN DIEGO CO REGL ARP	0	1.E FE	215,980	200,000	200,191	213,672		(371)			5.000	4.500	JJ	5,000	10,000	11/09/2018	07/01/2047	5,663,125
797400-FN-3	CA SAN DIEGO CO TRANS		1.B FE	9,008,298	7,690,000	7,758,756	8,910,752		(30,675)			5.911	4.744	AO	113,639	454,556	11/29/2022	04/01/2048	8,045,972
797400-FN-3	CA SAN DIEGO CO TRANS	0	1.B FE	150,524	125,000	126,118	148,564		(602)			5.911	4.554	AO	1,847	7,389	07/14/2022	04/01/2048	8,045,972
79742G-AF-8	SAN DIEGO CNTY CALIF REGL ARPT		1.G FE	7,340,000	7,340,000	7,277,125	7,340,000					5.594	5.594	JJ	205,300	410,600	02/06/2014	07/01/2043	7,200,930
79765D-XK-1	CA SAN FRAN CITY & CNTY CTFS SER D BAB		1.C FE	3,672,380	3,725,000	4,011,852	3,705,603		(19)			6.487	6.511	MN	40,273	241,641	11/29/2022	11/01/2041	3,845,820
79766D-TW-9	CA SAN FRANCISCO CALIF C		1.D FE	5,024,290	7,170,000	5,005,238	5,047,204		22,914			3.345	5.531	MN	39,973	176,700	09/09/2025	05/01/2051	7,157,744
79768H-AK-4	CA SAN FRANCISCO CALIF & CNTY BABS		1.C FE	6,067,871	6,000,000	6,217,252	6,077,593		(6,165)			5.750	5.567	AO	86,250	345,000	11/29/2022	10/01/2035	6,172,500
79771F-AB-3	CA SAN FRANCISCO CITY-E		1.D FE	4,830,000	4,830,000	3,360,269	4,830,000					2.945	2.945	MN	23,707	142,244	10/08/2020	11/01/2047	4,901,122
79771F-FZ-5	CA SAN FRANCISCO PUB-A		1.D FE	4,565,080	4,000,000	4,724,431	4,517,243		(47,837)			5.000	2.900	MN	33,333	107,778	04/03/2025	11/01/2032	4,100,000
798111-HM-5	CA SAN JOAQUIN HILLS-B		1.E FE	22,716,867	22,780,000	17,437,432	22,723,397		1,858			3.492	3.509	JJ	366,804	795,478	02/02/2022	01/15/2050	3,597,872
798111-HM-5	CA SAN JOAQUIN HILLS-B	0	1.E FE	378,215	380,000	290,879	378,400		53			3.492	3.521	JJ	6,119	13,270	02/02/2022	01/15/2050	3,597,872
798136-VT-1	CA SAN JOSE ARPT-A-REF		1.F FE	3,125,336	3,150,000	3,029,498	3,131,284		806			4.000	4.050	MS	42,000	126,000	03/29/2017	03/01/2042	3,213,000
80372P-AR-7	NE SARPY CO HOSP AUTH #1-NEBRASKA MED O		1.D FE	14,459,250	14,830,000	13,456,156	14,514,415		6,934			4.000	4.136	MN	75,798	593,200	01/06/2017	05/15/2051	14,922,600
80372P-AR-7	NE SARPY CO HOSP AUTH #1-NEBRASKA MED O	0	1.D FE	950,625	975,000	884,676	954,253		456			4.000	4.136	MN	4,983	39,000	01/06/2017	05/15/2051	14,922,600
812643-DC-5	SEATTLE WASH MUN LT & PWR REV		1.C FE	13,258,406	13,275,000	13,741,436	13,266,438		391			5.590	5.597	FA	309,197	742,073	05/14/2010	02/01/2040	13,646,036
812643-HH-0	SEATTLE WA MUNI LIGHT & PWR REVENUE	0	1.C FE	1,862,700	2,000,000	1,936,342	1,930,368		7,817			3.750	4.303	JD	6,250	75,000	07/01/2015	06/01/2033	2,037,500
825485-VD-4	LA SHREVEPORT WTR & SWR		2.C FE	10,528,213	9,950,000	10,000,181	10,426,580		(20,039)			5.000	4.572	JD	41,458	497,500	11/29/2022	12/01/2041	10,198,750
835574-CB-8	CA SONOMA CNTY CALIF PENSION OBLIG		1.B FE	6,877,714	6,600,000	6,888,788	6,684,309		(19,072)			6.000	5.609	JD	33,000	396,000	06/13/2012	12/01/2029	6,798,000
836753-NP-4	FL S BROWARD HOSP DT BAM S BROWARD HOSP		1.D FE	7,781,379	8,720,000	6,423,211	7,855,240		20,632			3.000	3.600	MN	43,600	261,600	03/30/2022	05/01/2051	8,850,800
837123-HN-1	SC SOUTH CAROLINA ST POR		1.E FE	6,623,464	6,700,000	5,766,137	6,631,162		1,170			4.000	4.060	JJ	134,000	268,000	09/20/2018	07/01/2055	5,916,000
837123-HN-1	SC SOUTH CAROLINA ST POR	0	1.E FE	96,811	100,000	86,062	97,132		49			4.000	4.170	JJ	2,000	4,000	09/20/2018	07/01/2055	5,916,000
837123-KL-1	SC SOUTH CAROLINA ST POR		1.E FE	35,760,914	33,804,000	28,830,576	35,607,223		(26,770)			4.000	3.720	JJ	676,080	1,352,160	09/18/2019	07/01/2059	34,480,080
837123-LD-8	SC SOUTH CAROLINA ST POR		1.E FE	2,610,000	2,610,000	1,955,598	2,610,000					3.875	3.875	JJ	50,569	101,138	11/14/2019	07/01/2055	8,088,741
837123-LD-8	SC SOUTH CAROLINA ST POR	0	1.E FE	5,325,000	5,325,000	3,989,869	5,325,000					3.875	3.875	JJ	103,172	206,344	11/14/2019	07/01/2055	8,088,741

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
837151-3J-6	SC SC PUB SVC AUTH-TXB-C		1.E FE	13,237,547	12,525,000	12,684,168	13,222,574		(10,215)			5.583	5.208	JD	58,273	699,271	08/06/2024	12/01/2054	12,874,635
837151-7C-7	SC SC PUB SVC-C-TXBL-BAM		1.C FE	2,862,440	2,775,000	2,810,265	2,862,309		(132)			5.583	5.368	JD	12,911	77,464	09/11/2025	12/01/2054	2,852,464
837151-AA-7	SOUTH CAROLINA ST PUB SVCS AUTHREV		1.G FE	51,884,127	51,330,000	54,587,658	51,827,952		(9,513)			6.454	6.372	JJ	1,656,419	3,312,838	11/29/2022	01/01/2050	49,605,735
837151-N2-1	SC SC PUB SVC AUTH-D-BAM		1.G FE	9,882,439	10,945,000	10,073,291	9,957,865		31,204			4.770	5.569	JD	43,506	522,077	01/08/2024	12/01/2045	2,656,226
837151-N2-1	SC SC PUB SVC AUTH-D-BAM	0	1.G FE	221,106	245,000	225,487	222,807		701			4.770	5.573	JD	974	11,687	01/08/2024	12/01/2045	2,656,226
837151-N6-2	SC SC PUB SVC AUTH-C-BAM		1.C FE	5,152,886	4,830,000	5,070,535	5,110,936		(18,571)			5.784	5.089	JD	23,281	279,367	01/24/2023	12/01/2041	499,541
837151-N6-2	SC SC PUB SVC AUTH-C-BAM	0	1.C FE	106,685	100,000	104,980	105,816		(384)			5.784	5.089	JD	482	5,784	01/24/2023	12/01/2041	499,541
837151-SQ-3	SC SC PUB SVC-D-TXBL-AGM		1.E FE	23,620,927	19,305,000	17,767,463	23,167,187		(157,137)			4.770	3.279	JD	76,737	920,849	11/15/2022	12/01/2045	4,460,387
837151-SQ-3	SC SC PUB SVC-D-TXBL-AGM	0	1.E FE	249,158	200,000	184,071	244,098		(1,794)			4.770	3.156	JD	795	9,540	11/15/2022	12/01/2045	4,460,387
837151-SR-1	SC SC PUB SVC-C-TXBL-AGM		1.E FE	32,747,583	29,891,000	31,379,578	32,295,404		(183,327)			5.784	4.746	JD	144,075	1,728,895	11/29/2022	12/01/2041	3,075,545
837151-SV-2	SC SC PUB SVC AUTH-C-AGM		1.E FE	2,135,952	1,950,000	2,098,552	2,130,704		(3,442)			6.454	5.738	JJ	62,927	125,853	05/24/2024	01/01/2050	1,930,345
837151-SW-0	SC SC PUB SVC AUTH-F-AGM		1.E FE	21,537,200	20,000,000	20,722,978	20,923,070		(206,384)			5.740	4.467	JJ	574,000	1,148,000	11/15/2022	01/01/2030	20,574,000
837151-Z2-8	SC SC PUB SVC AUTH-B-AGM		1.C FE	6,232,810	5,511,000	4,994,491	6,193,305		(13,120)			4.000	3.342	JD	18,370	220,440	11/15/2022	12/01/2055	5,621,220
837151-Z3-6	SC SC PUB SVC AUTH-AGM		1.C FE	22,529,891	19,934,000	18,186,093	22,372,178		(52,360)			4.000	3.324	JD	66,447	797,360	11/15/2022	12/01/2053	20,332,680
837151-Z4-4	SC SC PUB SVC AUTH-AGM		1.C FE	2,288,542	2,285,000	2,326,380	2,287,342		(417)			4.551	4.528	JD	8,666	103,990	11/15/2022	12/01/2030	2,336,995
838536-JS-0	NJ S JERSEY TRN-BABS-AGM		1.E FE	2,481,240	2,175,000	2,436,603	2,394,171		(11,190)			7.000	5.871	MN	25,375	152,250	01/05/2016	11/01/2038	2,251,125
845040-LH-5	TX S W HGR EDU-B-TXBL-SOUTHERN METHODIS		1.D FE	1,275,000	1,275,000	1,077,669	1,275,000					3.954	3.954	AO	12,603	50,414	05/13/2016	10/01/2045	158,722
847113-CM-7	SPARTANBURG REGIONAL		1.E FE	8,110,613	7,825,000	7,376,928	8,041,609		(13,471)			4.230	3.944	AO	69,877	330,998	05/20/2020	04/15/2038	7,964,970
850592-CC-8	IL SPRINGFIELD IL MET SANTN DIST		2.A FE	16,493,105	15,000,000	15,254,180	16,295,178		(27,465)			6.220	5.549	JJ	466,500	933,000	11/29/2022	01/01/2049	13,301,190
858620-3B-1	TX STEPHEN F AUSTIN UNIV		1.C FE	4,003,989	4,025,000	3,631,262	4,007,284		467			4.000	4.030	AO	33,989	161,000	01/25/2019	10/15/2048	4,207,500
858620-3B-1	TX STEPHEN F AUSTIN UNIV	0	1.C FE	149,217	150,000	135,327	149,340		17			4.000	4.030	AO	1,267	6,000	01/25/2019	10/15/2048	4,207,500
864784-BK-8	SUFFOLK CNTY N Y WTR AUTH		1.A FE	26,481,309	26,780,000	27,348,963	26,680,323		7,152			5.500	5.546	JD	122,742	1,472,900	11/29/2022	06/01/2035	27,408,563
86657M-BK-1	FL SUMTER LANDING FL CDD		1.D FE	4,193,506	4,015,000	3,628,980	4,149,526		(4,809)			4.172	3.911	AO	41,876	167,506	12/16/2024	10/01/2047	4,098,753
873547-GW-7	TACOMA WA WTR REVENUE	0	1.B FE	863,108	750,000	782,255	827,418		(5,337)			5.751	4.546	JD	3,594	43,133	07/01/2015	12/01/2039	122,707
874485-DL-6	FL TALLAHASSEE HLTH-B-TALLAHASSEE MEM H		2.A FE	15,490,433	14,225,000	13,881,101	15,348,631		(17,519)			5.000	4.516	JD	59,271	711,250	05/17/2017	12/01/2055	13,991,250
874485-DL-6	FL TALLAHASSEE HLTH-B-TALLAHASSEE MEM H	0	2.A FE	26,605	25,000	24,396	26,446		(22)			5.000	4.640	JD	104	1,250	05/17/2017	12/01/2055	13,991,250
875231-LG-5	FL TAMPA REV-REF-UNIVERSITY OF TAMPA IN		1.G FE	2,962,620	2,775,000	2,776,232	2,923,127		(4,716)			5.000	4.580	AO	34,688	138,750	09/02/2015	04/01/2045	2,844,375
876380-PR-4	TX TARRANT CULT EDU-A-BAYLOR SCOTT & WH		1.D FE	13,688,420	14,575,000	14,010,488	13,794,851		29,894			4.000	4.450	MN	74,494	583,000	11/29/2022	11/15/2042	14,866,500
87638Q-RJ-0	TX TARRANT CO CULT EDU HENDRICK MED CTR		1.E FE	10,400,000	10,400,000	7,524,480	10,400,000					3.422	3.422	MS	118,629	355,888	12/11/2020	09/01/2050	10,577,944
87638T-EG-4	TX TARRANT CNTY CULT EDU FACS FIN CORP		1.C FE	8,100,000	8,100,000	7,015,589	8,100,000					4.366	4.366	MN	45,188	353,646	09/28/2012	11/15/2047	1,215,942
87972D-BL-5	CA TEMECULA REDEV-B-REF		1.C FE	2,127,994	2,200,000	1,994,854	2,149,325		4,149			4.000	4.294	JD	3,911	88,000	11/30/2017	12/15/2039	274,915
880178-CF-3	PA TEMPLE UNIV PA OF THE		1.E FE	12,040,000	12,040,000	9,843,239	12,040,000					3.076	3.076	AO	92,588	370,350	06/18/2020	04/01/2040	12,225,175
880178-CG-1	PA TEMPLE UNIV PA OF THE		1.E FE	10,335,000	10,335,000	8,048,487	10,335,000					3.176	3.176	AO	82,060	328,240	06/18/2020	04/01/2042	10,702,296
880178-CG-1	PA TEMPLE UNIV PA OF THE	0	1.E FE	350,000	350,000	272,566	350,000					3.176	3.176	AO	2,779	11,116	06/18/2020	04/01/2042	10,702,296
88258M-AB-1	TX TX NATURAL GAS SECZ		1.A FE	8,960,000	8,960,000	9,137,858	8,960,000					5.169	5.169	AO	115,786	463,142	03/10/2023	04/01/2041	9,478,808
88258M-AB-1	TX TX NATURAL GAS SECZ	0	1.A FE	280,000	280,000	285,558	280,000					5.169	5.169	AO	3,618	14,473	03/10/2023	04/01/2041	9,478,808
882667-AZ-1	TX TX ST PRIV ACTIVITY-B NTE MOBILITY P		2.A FE	97,671,672	117,825,000	94,255,098	98,088,320		290,141			3.922	5.119	JD	12,836	3,829,147	12/12/2025	12/31/2049	119,962,215
882667-AZ-1	TX TX ST PRIV ACTIVITY-B NTE MOBILITY P	0	2.A FE	186,485	195,000	155,992	186,083		174			3.922	4.181	JD	21	7,648	01/17/2024	12/31/2049	119,962,215
882669-DF-8	TX TEXAS PUB FIN AUTH		1.B FE	3,253,511	3,240,000	2,565,362	3,251,096		(498)			2.963	2.935	FA	40,001	96,001	05/18/2021	02/01/2041	3,288,001
88275F-QB-8	TX TX DEPT OF HSG-A-MTGE		1.B FE	1,817,563	1,820,000	1,742,327	1,816,585		60			4.250	4.261	MS	25,783	77,350	11/29/2022	09/01/2048	1,858,675
88275F-QB-8	TX TX DEPT OF HSG-A-MTGE	0	1.B FE	61,256	60,000	57,439	61,105		(29)			4.250	4.124	MS	850	2,550	08/03/2018	09/01/2048	1,858,675
88283K-BL-1	TX TX TRANSPRTN COMM		1.F FE	2,625,000	2,625,000	2,049,462	2,625,000					3.029	3.029	FA	30,038	79,511	02/21/2020	08/15/2041	8,664,263
88283K-BL-1	TX TX TRANSPRTN COMM	0	1.F FE	5,910,000	5,910,000	4,614,218	5,910,000					3.029	3.029	FA	67,627	179,014	02/21/2020	08/15/2041	8,664,263
88283L-HT-6	TEXAS TRANSN COMMN ST HWY FD REV		1.A FE	1,797,544	1,760,000	1,762,725	1,761,635		(14,246)			5.028	4.621	AO	22,123	88,493	09/26/2024	04/01/2026	453,447
88283L-HU-3	TEXAS TRANSN COMMN ST HWY FD		1.A FE	60,378,744	57,676,000	59,012,837	58,645,050		(196,758)			5.178	4.724	AO	746,616	2,986,463	11/29/2022	04/01/2030	57,506,264
89602N-A2-0	TRIBOROUGH NY BRIDGE & TUNNEL AUTH		1.D FE	36,276,813	54,855,000	44,474,964	41,335,006		1,667,516			0.000	4.161	N/A			11/29/2022	11/15/2032	54,855,000
89602N-A9-5	TRIBOROUGH NY BRIDGE & TUNNEL AUTH		1.D FE	3,750,327	5,125,000	4,453,996	4,233,418		162,848			0.000	3.961	N/A			11/29/2022	11/15/2030	5,125,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
89602N-B2-9	TRIBOROUGH NY BRIDGE & TUNNEL AUTH		1.D FE	6,046,459	8,675,000	7,294,671	6,847,610		270,355			0.000	4.069	N/A			11/29/2022	11/15/2031	8,675,000
89602N-G2-4	TRIBOROUGH NY BRIDGE & TUNNEL AUTH		1.E FE	4,255,432	6,645,000	5,351,271	4,996,991		203,006			0.000	4.197	N/A			11/29/2022	11/15/2032	6,645,000
89602R-FM-2	NY TRIBOROUGH BRIDGE & T		1.D FE	8,860,000	8,860,000	6,844,418	8,860,000					3.427	3.427	MN	38,797	303,632	09/20/2019	11/15/2044	9,083,016
89602R-FM-2	NY TRIBOROUGH BRIDGE & T	0	1.D FE	295,000	295,000	227,890	295,000					3.427	3.427	MN	1,292	10,110	09/20/2019	11/15/2044	9,083,016
89602R-GB-5	NY TRIBOROUGH BRIDGE & T		1.D FE	2,170,370	1,950,000	1,764,820	2,149,663		(3,994)			4.000	3.438	MN	9,967	78,000	05/22/2020	11/15/2054	2,473,500
89602R-GB-5	NY TRIBOROUGH BRIDGE & T	0	1.D FE	528,680	475,000	429,892	523,636		(973)			4.000	3.438	MN	2,428	19,000	05/22/2020	11/15/2054	2,473,500
898735-UP-8	AZ TUCSON AZ-A-TXBL-COPS		1.D FE	800,000	800,000	727,801	800,000					1.852	1.852	JJ	7,408	14,816	02/18/2021	07/01/2030	807,408
898735-UU-7	AZ TUCSON AZ-A-TXBL-COPS		1.D FE	2,521,040	3,425,000	2,810,193	2,698,935		58,029			2.282	5.129	JJ	39,079	78,159	10/03/2022	07/01/2035	3,489,365
898735-UU-7	AZ TUCSON AZ-A-TXBL-COPS	0	1.D FE	62,566	85,000	69,742	66,981		1,440			2.282	5.129	JJ	970	1,940	10/03/2022	07/01/2035	3,489,365
898735-UW-3	AZ TUCSON AZ-A-TXBL-COPS		1.D FE	37,582,537	41,595,000	30,752,178	37,880,965		138,130			2.856	3.502	JJ	593,977	1,187,953	08/10/2023	07/01/2047	4,366,222
902562-CK-1	AL UAB MEDICINE AUTH-B2-UAB MEDICINE OB		1.D FE	8,538,299	8,525,000	7,898,103	8,535,632		(304)			4.000	3.991	MS	113,667	341,000	04/20/2017	09/01/2047	8,695,500
905664-AA-6	GA UNION CITY REV QUALIFIED SCH CONSTR		1.B FE	5,954,607	5,675,000	5,743,997	5,699,241		(23,233)			4.730	4.289	JJ	134,214	268,428	08/09/2011	01/01/2027	5,809,214
913366-EP-1	CA UNIV OF CALIFORNIA-H		1.D FE	4,873,572	4,395,000	4,694,630	4,861,769		(10,137)			6.548	5.702	MN	36,772	287,785	10/21/2024	05/15/2048	4,538,892
913366-KB-5	CA UNIV OF CALIFORNIA CA		1.D FE	14,550,000	14,550,000	9,715,540	14,550,000					3.006	3.006	MN	55,887	437,373	02/27/2020	05/15/2050	14,870,190
913366-KB-5	CA UNIV OF CALIFORNIA CA	0	1.D FE	650,000	650,000	434,028	650,000					3.006	3.006	MN	2,497	19,539	02/27/2020	05/15/2050	14,870,190
913366-KU-3	CA UNIV OF CA REGENTS -P		1.D FE	18,589,044	21,110,000	17,506,118	18,737,584		43,037			3.500	4.180	MN	94,409	738,850	04/28/2022	05/15/2054	24,450,525
913366-KU-3	CA UNIV OF CA REGENTS -P	0	1.D FE	3,355,010	3,810,000	3,159,560	3,381,819		7,767			3.500	4.180	MN	17,039	133,350	04/28/2022	05/15/2054	24,450,525
91412G-HB-4	CA UNIV OF CALIFORNIA		1.D FE	27,741,273	27,630,000	24,725,355	27,716,055		(3,687)			4.053	4.022	MN	143,091	1,119,844	05/08/2018	05/15/2041	8,314,932
91412G-XE-0	CA UNIV OF CA-AP-TXBL		1.C FE	2,137,575	2,120,000	1,962,618	2,134,414		(492)			3.931	3.881	MN	10,649	83,337	07/12/2018	05/15/2045	2,085,194
91412H-GG-2	CA UNIV OF CALIFORNIA-BG		1.C FE	880,548	875,000	794,890	877,697		(590)			1.614	1.541	MN	1,805	14,123	01/06/2021	05/15/2030	882,061
91412H-KE-2	CA UNIV OF CALIFORNIA-BJ		1.C FE	36,899,532	36,895,000	25,031,457	36,899,266		(110)			3.071	3.070	MN	144,778	1,133,045	03/01/2021	05/15/2051	38,502,262
91412H-KE-2	CA UNIV OF CALIFORNIA-BJ	0	1.C FE	1,125,220	1,125,000	763,258	1,125,207		(5)			3.071	3.070	MN	4,415	34,549	03/01/2021	05/15/2051	38,502,262
91412H-KU-6	CA UNIV OF CALIFORNIA-Q		1.D FE	47,419,228	46,600,000	35,090,429	47,330,472		(19,231)			3.000	2.912	MN	178,633	1,398,000	02/26/2021	05/15/2051	48,567,750
91412H-KU-6	CA UNIV OF CALIFORNIA-Q	0	1.D FE	1,271,975	1,250,000	941,267	1,269,594		(516)			3.000	2.912	MN	4,792	37,500	02/26/2021	05/15/2051	48,567,750
914245-BQ-7	DE UNIV OF DELAWARE DE		1.B FE	4,895,000	4,895,000	4,028,359	4,895,000					4.071	4.071	MN	33,213	199,275	04/05/2018	11/01/2050	821,068
914245-BQ-7	DE UNIV OF DELAWARE DE	0	1.B FE	25,000	25,000	20,574	25,000					4.071	4.071	MN	170	1,018	04/05/2018	11/01/2050	821,068
914245-BR-5	DE UNIV OF DELAWARE DE		1.B FE	6,435,048	4,805,000	3,899,348	6,298,270		(27,511)			4.221	2.773	MN	33,803	202,819	09/24/2020	11/01/2058	4,906,410
914437-VJ-4	MA UNIV MA BLDG AUTH-4-T UNIVERSITY OF		1.C FE	26,938,903	26,835,000	20,485,823	26,921,448		(4,316)			3.013	2.987	MN	134,756	808,539	02/24/2021	11/01/2043	4,505,398
914455-JZ-4	UNIVERSITY MICH UNIV REVS		1.A FE	29,890,000	29,890,000	30,648,976	29,890,000					5.513	5.513	AO	411,959	1,647,836	01/13/2010	04/01/2030	30,713,918
914455-LD-0	UNIVERSITY MICH		1.A FE	22,030,830	21,920,000	22,465,639	21,994,955		(12,298)			5.083	5.007	AO	278,548	1,114,194	11/29/2022	04/01/2031	22,477,097
914455-LL-2	MI UNIVERSITY REVS BAB		1.A FE	10,093,109	10,000,000	10,119,994	10,074,908		(6,271)			5.183	5.080	AO	129,575	518,300	11/29/2022	04/01/2035	10,259,150
914745-DS-0	AL UNIV OF ALABAMA BOT-B		1.C FE	4,752,154	4,950,000	4,780,566	4,774,202		6,448			4.000	4.287	AO	49,500	198,000	11/29/2022	10/01/2043	5,049,000
914849-HN-7	SC UNIV OF S CAROLINA-A		1.D FE	6,003,523	6,185,000	5,860,365	6,017,391		4,664			4.000	4.191	MN	41,233	247,400	11/29/2022	05/01/2047	6,206,700
914849-HN-7	SC UNIV OF S CAROLINA-A	0	1.D FE	275,000	275,000	260,566	275,000					4.000	4.000	MN	1,833	11,000	02/23/2017	05/01/2047	6,206,700
915137-5E-9	TX UNIVERSITY BABS		1.A FE	4,054,702	4,000,000	4,080,784	4,035,170		(6,675)			5.094	4.877	FA	76,976	203,760	11/29/2022	08/15/2030	4,101,880
915137-5R-0	UNIV OF TEXAS TX	0	1.A FE	2,206,900	2,000,000	1,894,984	2,164,155		(4,930)			4.794	4.195	FA	36,221	95,880	07/01/2015	08/15/2046	2,047,940
915217-SB-0	UNIV OF VIRGINIA UNIV REVENUES	0	1.A FE	2,250,360	2,000,000	1,956,133	2,176,171		(8,549)			5.000	4.190	MS	33,333	100,000	07/01/2015	09/01/2040	2,050,000
91523N-WR-3	WA UNIV OF WASHINGTON-B		1.B FE	6,950,000	6,950,000	5,105,670	6,950,000					2.618	2.618	AO	45,488	181,951	02/11/2021	04/01/2042	7,040,976
917567-EX-3	UT UTAH ST TRANSIT AUTH		1.C FE	7,285,392	7,370,000	5,968,142	7,301,740		2,902			3.443	3.516	JD	11,278	253,749	11/08/2019	12/15/2042	7,496,875
91802R-FY-0	NY UTILITY DEBT SECZ-T		1.A FE	5,402,639	5,450,000	5,479,402	5,408,441		2,013			4.953	5.030	JD	11,997	269,939	11/29/2022	12/15/2039	5,815,541
91802R-FY-0	NY UTILITY DEBT SECZ-T	0	1.A FE	247,895	250,000	251,349	248,153		90			4.953	5.027	JD	550	12,383	09/22/2022	12/15/2039	5,815,541
927688-FY-2	VI WTR & PWR AUTH ELEC SYS SER C BABS		1.E FE	618,286	575,000	587,912	584,058		(3,267)			6.650	5.962	JJ	19,119	38,238	06/07/2010	07/01/2028	594,119
928075-FX-3	VA ST PORT AUTH CMWLTH PORT REV		1.B FE	880,000	880,000	881,280	880,000					3.720	3.720	JJ	16,368	32,736	01/11/2012	07/01/2027	616,253
92812V-2T-2	VA VA HSG DEV AUTH-E		1.B FE	345,000	345,000	312,074	345,000					2.049	2.049	JD	589	7,069	06/16/2021	06/01/2031	348,535
92817S-TZ-1	VA ST PUB SCH AUTH		1.B FE	2,900,000	2,900,000	2,954,366	2,900,000					5.310	5.310	JD	6,844	153,990	06/24/2010	06/15/2027	2,976,995
938240-CP-1	OR WASHINGTON CNTY ORE CLEAN WTR		1.B FE	8,090,798	7,760,000	8,224,787	8,004,330		(19,019)			5.801	5.375	AO	112,539	450,158	11/29/2022	10/01/2035	7,985,079
93976A-CL-4	WA WASHINGTON ST AGM		1.E FE	40,502,905	39,500,000	34,746,850	40,473,805		(14,805)			4.000	3.866	JJ	790,000	1,580,000	12/05/2023	07/01/2058	40,290,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
94985X-AF-6	DC DC TXBL FIN NT -A 144A		1.E FE	13,848,089	12,175,000	13,972,882	13,802,856		(37,248)			6.734	5.656	MS	273,288	819,865	10/04/2024	09/01/2047	12,388,535
955525-CS-7	MS WEST RANKIN UTIL AUTH		1.C FE	4,175,000	4,175,000	2,883,487	4,175,000					2.916	2.916	JJ	60,872	121,743	08/04/2021	01/01/2048	4,793,891
955525-CS-7	MS WEST RANKIN UTIL AUTH	0	1.C FE	750,000	750,000	517,992	750,000					2.916	2.916	JJ	10,935	21,870	08/04/2021	01/01/2048	4,793,891
956510-AY-7	WV WV PARKWAYS AUTH		1.D FE	5,948,916	5,840,000	5,395,794	5,931,071		(2,684)			4.000	3.892	JD	19,467	233,600	08/01/2018	06/01/2047	5,712,000
956510-AY-7	WV WV PARKWAYS AUTH	0	1.D FE	81,492	80,000	73,915	81,248		(37)			4.000	3.892	JD	267	3,200	08/01/2018	06/01/2047	5,712,000
956704-YL-8	WV ST UNIV REV SER B		1.F FE	440,000	440,000	404,105	440,000					4.338	4.338	AO	4,772	19,087	01/30/2013	10/01/2042	449,544
958697-LB-8	MN WSTRN MN MUNI PWR AGY		1.D FE	4,011,586	4,065,000	3,453,653	4,025,480		2,409			3.156	3.248	JJ	64,146	128,291	11/08/2019	01/01/2039	4,129,146
961776-AW-1	TX WESTWOOD MAGNOLIA PKW		1.G FE	2,240,469	3,635,000	2,372,868	2,256,735		16,266			2.500	5.650	JD	4,039	45,438	07/17/2025	06/15/2046	3,680,438
976595-EG-9	WI WI CENTER DIST-A-CABS		1.F FE	1,115,846	2,645,000	1,511,258	1,583,529		57,155			0.000	3.710	N/A			06/09/2016	12/15/2039	2,195,000
976595-EH-7	WI WI CENTER DIST-A-CABS		1.F FE	1,057,219	2,625,000	1,408,482	1,505,955		54,925			0.000	3.750	N/A			06/09/2016	12/15/2040	2,425,000
976595-EJ-3	WI WI CENTER DIST-A-CABS		1.F FE	1,306,463	3,375,000	1,698,210	1,862,715		68,111			0.000	3.760	N/A			06/09/2016	12/15/2041	3,375,000
976595-EK-0	WI WI CENTER DIST-A-CABS		1.F FE	2,514,942	6,485,000	3,054,779	3,534,214		124,275			0.000	3.612	N/A			06/27/2016	12/15/2042	6,385,000
976595-EL-8	WI WI CENTER DIST-A-CABS		1.F FE	1,343,711	3,760,000	1,660,352	1,919,418		70,549			0.000	3.780	N/A			06/09/2016	12/15/2043	3,660,000
976595-EN-4	WI WI CENTER DIST-A-CABS		1.F FE	1,226,637	3,710,000	1,450,295	1,753,813		64,627			0.000	3.790	N/A			06/09/2016	12/15/2045	3,610,000
976595-EP-9	WI WI CENTER DIST-A-CABS		1.F FE	571,482	1,800,000	662,158	817,858		30,215			0.000	3.800	N/A			06/09/2016	12/15/2046	1,500,000
976595-GP-7	WI WI CENTER DT-CABS-D 0%		1.E FE	12,538,444	39,475,000	11,837,791	15,203,944		570,313			0.000	3.860	N/A			10/30/2020	12/15/2050	39,475,000
976595-GQ-5	WI WI CENTER DT-CABS-D 0%		1.E FE	19,266,760	76,000,000	17,636,522	23,478,405		902,845			0.000	3.960	N/A			10/30/2020	12/15/2055	76,000,000
97712J-JY-0	WI WI HLTH & EDL-B-BAM MARSHFIELD CLINI		1.C FE	9,049,140	8,775,000	7,861,612	9,039,585		(6,603)			4.000	3.808	FA	132,600	351,000	06/25/2024	02/15/2050	8,950,500
97712J-JZ-7	WI WI HLTH & EDL-C-BAM MARSHFIELD CLINI		1.C FE	3,504,668	3,375,000	3,299,302	3,496,722		(5,437)			4.000	3.701	FA	51,000	135,000	07/01/2024	02/15/2042	3,442,500
97712J-KA-0	WI WI HLTH & EDL-C-BAM MARSHFIELD CLINI		1.C FE	28,403,220	27,375,000	24,525,542	28,367,265		(24,885)			4.000	3.770	FA	413,667	1,095,000	07/01/2024	02/15/2050	28,203,000
97712J-KA-0	WI WI HLTH & EDL-C-BAM MARSHFIELD CLINI	0	1.C FE	311,799	300,000	268,773	311,385		(286)			4.000	3.759	FA	4,533	12,000	07/01/2024	02/15/2050	28,203,000
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue				8,182,663,316	9,810,035,748	7,708,319,169	8,484,460,646		52,268,278			XXX	XXX	XXX	92,160,289	301,921,274	XXX	XXX	12,999,234,809
00122@-AA-9	AES SOUTHLAND ENERGY LLC		2.B PL	35,786,939	35,786,939	33,765,103	35,786,939					4.500	4.500	FMAN	138,674	1,610,411	02/28/2019	02/29/2040	1,496,443
00787C-AD-4	AITOCU 144A 4.00 08/11/2041		2.C FE	3,687,178	3,680,000	3,074,640	3,685,426		(428)			4.000	3.982	FA	57,244	147,200	08/16/2021	08/11/2041	225,216
01538T-AA-3	ALFA DESARROLLO SPA		2.C FE	13,465,178	15,274,178	12,270,816	13,549,557		41,465			4.550	5.444	MS	181,466	694,975	08/03/2023	09/27/2051	7,076,200
042004-AB-7	ARLINGTON VALLEY SOLAR ENERGY II L	0	2.B	3,126,664	2,985,795	3,005,084	3,057,247		(8,620)			6.250	5.812	MJSD	47,393	139,959	07/01/2015	09/30/2038	103,458
04774#-AA-0	ATLANTA FALCON STADIUM CO LLC		1.G PL	5,546,620	5,546,620	4,920,870	5,546,620					3.590	3.590	MS	66,375	199,124	08/25/2016	09/01/2042	168,991
04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC		1.G PL	4,082,929	4,082,929	3,622,307	4,082,929					3.590	3.590	MS	48,859	146,577	11/01/2016	09/01/2042	124,396
05606#-AA-1	BIF III HOLTWOOD LLC		2.C PL	20,500,000	20,500,000	18,581,945	20,500,000					4.504	4.504	MJSD	2,565	923,320	02/15/2018	02/15/2033	18,202,680
05606#-AB-9	BIF III HOLTWOOD LLC		2.C FE	7,000,000	7,000,000	6,919,025	7,000,000					5.466	5.466	MJSD	1,063	103,095	09/25/2025	02/15/2033	5,515,736
05647@-AA-4	BX FRONTIER MEMBER I LLC		2.B PL	36,854,573	36,854,573	34,333,624	36,854,573					5.860	5.860	JAJO	617,908		09/18/2025	12/31/2060	57,841
05647@-AA-4	BX FRONTIER MEMBER I LLC	0	2.B PL	101,219	101,219	94,295	101,219					5.860	5.860	JAJO	1,697		09/18/2025	12/31/2060	57,841
05647@-AB-2	BX FRONTIER MEMBER I LLC		2.B PL	22,236,114	22,236,114	20,819,243	22,236,114					5.860	5.860	JAJO	7,239		12/29/2025	12/31/2060	34,962
05647@-AB-2	BX FRONTIER MEMBER I LLC	0	2.B PL	101,846	101,846	95,356	101,846					5.860	5.860	JAJO	33		12/29/2025	12/31/2060	34,962
10567@-AA-0	BRAVES STADIUM COMPANY LLC		2.A PL	14,515,216	14,515,216	13,280,465	14,515,216					3.770	3.770	MS	138,326	547,224	10/13/2016	09/30/2041	462,217
11283#-AG-6	BROOKFIELD POWER NEW YORK FINANCE		2.B PL	8,500,000	8,500,000	8,675,630	8,500,000					5.310	5.310	JD	18,806		12/16/2025	12/16/2030	8,725,675
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC		2.B PL	18,000,000	18,000,000	17,485,921	18,000,000					4.398	4.398	MJSD	2,199	791,640	07/10/2017	07/10/2032	18,197,910
11952A-AA-0	BUFFALO ENERGY MEXICO HOLDINGS SA		2.C FE	2,297,984	2,193,779	2,397,384	2,285,351		(7,731)			7.875	7.214	FA	65,265	172,760	02/16/2024	02/15/2039	377,248
12514@-AA-0	CED CALIFORNIA HOLDINGS LLC		2.C PL	8,582,387	8,582,387	7,480,825	8,582,387					4.780	4.780	JD	1,140	410,238	04/11/2013	06/30/2037	283,452
12519*-AA-7	CED ALAMO 5 LLC		2.B	9,185,055	9,185,055	8,721,148	9,185,055					4.530	4.530	JD	1,156	416,083	12/17/2015	12/31/2040	234,023
12519@-AA-5	CED ALAMO 7 LLC		2.B	23,828,942	23,828,942	22,075,426	23,828,942					4.210	4.210	JD	2,787	1,003,198	02/18/2016	06/30/2041	643,858
12519@-AA-5	CED ALAMO 7 LLC	0	2.B	1,945,220	1,945,220	1,802,076	1,945,220					4.210	4.210	JD	227	81,894	02/18/2016	06/30/2041	643,858
12739@-AA-9	CED NEVADA VIRGINIA FINANCING HOLD		2.C YE	13,468,744	13,468,744	10,481,992	13,468,744					3.770	3.770	JD	1,410	507,771	08/26/2021	12/31/2046	381,502
12806*-AH-4	CAITHNESS LONG ISLAND LLC		2.B PL	9,637,149	9,637,149	9,918,932	9,637,149					5.710	5.710	JJ	253,741	550,281	01/15/2009	01/15/2032	299,029
13887@-AA-7	CANYON PEAK POWER LLC		2.C PL	38,100,000	38,100,000	39,222,409	38,100,000					6.160	6.160	MJSD	6,519	625,856	09/25/2025	07/31/2051	971,722

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
13887@-AA-7	CANYON PEAK POWER LLC	0	2.C PL	500,000	500,000	514,730	500,000					6.160	6.160	MJSD	8,299		09/25/2025	07/31/2051	971,722
14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC		2.A PL	25,700,000	25,700,000	23,877,778	25,700,000					4.120	4.120	MJSD	2,941	1,058,840	09/29/2017	10/31/2038	1,770,460
15004#-AA-8	CED CALIFORNIA HOLDINGS 2 LLC		3.A	13,898,489	13,898,489	12,020,389	13,898,489					3.940	3.940	JD	1,521	547,600	06/22/2015	12/31/2036	33,938
17029P-AA-3	CHOCTAW GENERATION LP SERIES 1		6. FE	4,726,982	18,243,852	4,077,501	4,077,501	284,604				6.120	8.815	JD			03/01/2013	12/15/2031	151,699
17029R-AA-9	CHOCTAW GENERATION LP SERIES 2		6. FE	1,247	12,468,932	124,689	1,247					6.610	13.865	JD			03/01/2013	12/15/2040	1,028
17719#-AA-0	CITIZENS SYCAMORE-PENASQUITOS TRAN		1.E PL	21,050,327	21,050,327	18,815,277	21,050,327					4.100	4.100	AO	215,766	863,063	09/23/2019	10/01/2049	520,817
17719@-AA-2	CITIZENS SUNRISE TRANSMISSION LLC		1.E PL	18,561,509	18,561,509	18,084,310	18,561,509					4.850	4.850	JJ	450,117	900,233	07/03/2012	07/01/2042	376,454
18452*-AA-3	CLEANCAPITAL ARROWHEAD ISSUER LLC		2.C PL	49,076,875	49,076,875	48,418,800	49,076,875					6.080	6.080	MJSD	16,598	215,502	12/04/2025	09/30/2050	297,479
18452*-AA-3	CLEANCAPITAL ARROWHEAD ISSUER LLC	0	2.C PL	199,499	199,499	196,824	199,499					6.080	6.080	MJSD	946		12/04/2025	09/30/2050	297,479
212168-AA-6	CONTINENTAL WIND LLC	0	2.B FE	2,335,777	2,115,357	2,167,335	2,221,665		(27,598)			6.000	4.446	FA	42,660	126,922	07/01/2015	02/28/2033	4,400
223611-B*-4	COWBOYS STADIUM LP		1.G PL	46,948,704	46,948,704	48,428,334	46,948,704					5.490	5.490	MS	651,531	2,577,484	07/18/2023	03/31/2040	2,317,013
22964*-AC-2	CSOLAR IV WEST LLC		2.B PL	19,193,035	19,193,035	17,521,657	19,193,035					3.850	3.850	MJSD	2,053	738,932	09/06/2017	03/31/2041	175,968
22964*-AC-2	CSOLAR IV WEST LLC	0	2.B PL	1,066,280	1,066,280	973,425	1,066,280					3.850	3.850	MJSD	10,462	41,052	09/06/2017	03/31/2041	175,968
23307*-AG-7	DC ARENA LP		2.A Z	6,938,895	6,938,895	7,250,286	6,938,895					6.110	6.110	MN	15,310		12/18/2025	05/30/2050	512,491
24380@-AB-4	DEER DISTRICT LLC		2.B PL	25,483,197	25,483,197	24,357,080	25,483,197					5.040	5.040	JD	107,029	1,284,353	11/15/2018	06/01/2044	1,983,806
24617#-AA-9	DELAWARE NORTH COMPANIES INC - BOS		2.A PL	5,629,114	5,629,114	5,399,031	5,629,114					3.820	3.820	MN	28,074	215,032	11/14/2014	11/14/2034	209,690
24617#-AB-7	DELAWARE NORTH COMPANIES INC BOS		2.A PL	7,551,919	7,551,919	7,178,420	7,551,919					3.610	3.610	MN	35,593	272,624	10/16/2017	11/14/2034	239,309
24617#-AB-7	DELAWARE NORTH COMPANIES INC BOS	0	2.A PL	302,077	302,077	287,137	302,077					3.610	3.610	MN	1,424	10,905	10/16/2017	11/14/2034	239,309
24617#-AC-5	DELAWARE NORTH COMPANIES INC. - BOS		2.A PL	944,975	944,975	893,623	944,975					3.490	3.490	MN	4,306	32,980	02/04/2021	11/14/2034	84,928
24617#-AC-5	DELAWARE NORTH COMPANIES INC. - BOS	0	2.A PL	708,731	708,731	670,217	708,731					3.490	3.490	MN	3,229	24,735	02/04/2021	11/14/2034	84,928
24617#-AD-3	DELAWARE NORTH COMPANIES INC. - BOS		2.A PL	472,487	472,487	446,811	472,487					3.490	3.490	MN	2,153	16,490	04/05/2021	11/14/2034	52,574
24617#-AD-3	DELAWARE NORTH COMPANIES INC. - BOS	0	2.A PL	551,235	551,235	521,280	551,235					3.490	3.490	MN	2,512	19,238	04/05/2021	11/14/2034	52,574
25044@-AA-1	DESERT SUNLIGHT FUNDING TRUST I	0	1.B PL	16,647,545	16,660,540	15,935,783	16,654,957		903			3.506	3.513	JAJO	136,294	584,119	07/01/2015	10/07/2036	286,274
25044@-AB-9	DESERT SUNLIGHT FUNDING TRUST I	0	3.A PL	4,319,662	4,165,135	3,843,393	4,251,122		(13,284)			5.486	5.050	JAJO	53,317	228,499	07/01/2015	10/07/2036	71,920
25557#-AA-8	DIXIE VALLEY GEOTHERMAL LEASING TR	0	2.C	8,847,227	7,600,710	7,855,799	8,135,828		(118,318)			7.000	5.011	MS	134,490	532,050	07/01/2015	03/30/2033	204,141
25557*-AA-2	DIXIE VALLEY GEOTHERMAL LEASING TR	0	2.C	8,875,805	7,600,710	7,855,799	8,151,823		(121,975)			7.000	4.955	MS	134,490	532,050	07/01/2015	03/30/2033	204,141
25557@-AA-0	DIXIE VALLEY GEOTHERMAL LEASING TR	0	2.C	8,326,802	7,153,610	7,393,694	7,657,250		(111,358)			7.000	5.011	MS	126,579	500,753	07/01/2015	03/30/2033	192,133
27004@-AA-5	EAGLES STADIUM		1.G PL	4,360,462	4,360,462	4,349,228	4,360,462					4.580	4.580	JJ	92,088	199,709	10/01/2013	01/15/2039	54,084
27004@-AB-3	EAGLES STADIUM OPERATOR LLC & EAGL		1.G PL	2,847,649	2,847,649	2,840,312	2,847,649					4.580	4.580	JJ	60,139	130,422	11/14/2013	01/15/2039	35,272
28249N-AA-9	EIG PEARL HOLDINGS SARL		1.E FE	6,046,161	6,712,050	6,218,781	6,189,790		62,919			3.545	4.914	FA	79,975	236,830	08/03/2023	08/31/2036	445,129
28249N-AB-7	EIG PEARL HOLDINGS SARL		1.E FE	14,136,667	18,135,000	15,312,741	14,349,869		97,057			4.387	6.229	FA	267,404	760,925	03/24/2025	11/30/2046	4,942,330
28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC		2.C PL	15,455,797	15,455,797	14,769,082	15,455,797					4.680	4.680	FA	243,120	723,331	06/20/2018	11/30/2035	552,597
28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC	0	2.C PL	562,029	562,029	537,058	562,029					4.680	4.680	FA	8,841	26,303	06/20/2018	11/30/2035	552,597
28258#-AC-0	8POINT3 SOLAR INVESTCO 1 LLC		2.C PL	698,518	650,068	623,873	685,497		(5,979)			4.680	3.553	FA	10,226	30,423	08/31/2021	11/30/2035	29,165
28258#-AC-0	8POINT3 SOLAR INVESTCO 1 LLC	0	2.C PL	25,401	23,639	22,686	24,927		(217)			4.680	3.553	FA	372	1,106	08/31/2021	11/30/2035	29,165
28269#-AA-1	EL CAJON ENERGY LLC	0	2.B	17,055,953	14,096,411	15,064,303	15,650,219		(244,049)			6.235	4.056	MJSD	226,188	659,183	07/01/2015	12/31/2035	295,351
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN LIGHTS		1.G PL	38,995,110	38,995,110	36,497,601	38,995,110					3.980	3.980	JD	4,311	1,552,005	08/18/2014	06/30/2040	1,988,270
29528*-AA-0	ERIE HOLDCO FINANCE SPV LLC		2.C	27,097,797	27,097,797	27,513,390	27,097,797					6.277	6.277	MJSD	4,725	1,700,929	12/09/2022	12/16/2030	655,996
30288*-AE-0	FLNG LIQUEFACTION 2 LLC		2.B FE	17,768,110	17,768,110	16,695,436	17,768,110					4.390	4.390	JD	2,167	780,020	05/21/2019	12/31/2038	2,207,393
30288*-AE-0	FLNG LIQUEFACTION 2 LLC	0	2.B FE	3,103,600	3,103,600	2,916,233	3,103,600					4.390	4.390	JD	378	204,372	05/21/2019	12/31/2038	2,207,393
30288*-AH-3	FLNG LIQUEFACTION 2 LLC		2.B FE	23,316,000	23,316,000	24,458,179	23,316,000					6.170	6.170	JD	3,996	987,038	04/23/2025	12/31/2039	24,035,299
31655@-AA-9	FIELDHOUSE MANAGEMENT LLC		2.B PL	29,353,600	29,353,600	24,020,068	29,353,600					3.080	3.080	JAJO	226,023	904,091	08/27/2021	01/01/2045	882,582
31655@-AA-9	FIELDHOUSE MANAGEMENT LLC	0	2.B PL	1,834,600	1,834,600	1,501,254	1,834,600					3.080	3.080	JAJO	14,126	56,506	08/27/2021	01/01/2045	882,582
34071I-BA-7	FLORIDA GAS TRANSMISSION COMPANY L		2.B FE	9,142,680	9,150,000	8,120,216	9,145,594		709			2.300	2.309	AO	52,613	210,450	09/15/2021	10/01/2031	8,951,775
34071I-BA-7	FLORIDA GAS TRANSMISSION COMPANY L	0	2.B FE	449,640	450,000	399,355	449,783		35			2.300	2.309	AO	2,588	10,350	09/15/2021	10/01/2031	8,951,775
34115#-AA-5	FLORIDA SOUTHEAST CONNECTION LLC		1.G PL	33,548,501	33,548,501	29,433,743	33,548,501					3.500	3.500	JD	3,262	1,174,198	07/28/2017	06/30/2037	17,732,643
34115#-AB-3	FLORIDA SOUTHEAST CONNECTION LLC		1.G PL	17,662,978	17,662,978	16,548,658	17,662,978					4.260	4.260	JD	2,090	752,443	10/10/2018	06/30/2037	9,787,072
34115#-AB-3	FLORIDA SOUTHEAST CONNECTION LLC	0	1.G PL	722,576	722,576	676,991	722,576					4.260	4.260	JD	15,655	15,391	10/10/2018	06/30/2037	9,787,072

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
350638-AA-6	FOUNDRY JV HOLDCO LLC		2.B FE	19,000,000	19,000,000	19,676,825	19,000,000					5.720	5.720	JAJO	199,247	1,086,800	05/31/2023	01/25/2038	16,482,375
350638-AB-4	FOUNDRY JV HOLDCO LLC		2.B FE	24,500,000	24,500,000	25,619,848	24,500,000					5.840	5.840	JAJO	262,313	1,430,800	11/30/2023	01/25/2039	18,770,100
350930-AC-7	FOUNDRY JV HOLDCO LLC		2.B FE	2,069,626	2,075,000	2,202,221	2,071,054		576			6.150	6.188	JJ	55,299	155,262	05/02/2024	01/25/2032	2,138,806
350930-AD-5	FOUNDRY JV HOLDCO LLC		2.B FE	2,070,082	2,075,000	2,205,595	2,071,177		361			6.250	6.277	JJ	56,198	157,786	05/02/2024	01/25/2035	2,139,844
35877#-AA-0	FRISCO HQ OPERATIONS LLC		2.B PL	17,229,011	17,229,011	16,105,313	17,229,011					4.130	4.130	JD	31,625	711,558	08/22/2017	12/15/2037	603,854
35877#-AA-0	FRISCO HQ OPERATIONS LLC	0	2.B PL	717,875	717,875	671,055	717,875					4.130	4.130	JD	1,318	29,648	08/22/2017	12/15/2037	603,854
36257@-AA-0	GSW ARENA HOLDINGS LLC	0	2.B PL	640,000	640,000	625,742	640,000					4.150	4.150	MJSD	74	33,200	09/09/2020	06/30/2030	19,430,172
36257@-AA-0	GSW ARENA HOLDINGS LLC		2.B PL	23,900,000	23,900,000	23,367,559	23,900,000					4.150	4.150	MJSD	2,755	991,850	09/09/2020	06/30/2030	19,430,172
36257@-AB-8	GSW ARENA HOLDINGS LLC		2.B PL	13,750,000	13,750,000	14,467,668	13,750,000					7.284	7.284	MJSD	2,782	1,093,635	09/09/2020	06/30/2028	7,005,850
36321P-AD-2	GALAXY PIPELINE ASSETS BIDC 2.16% 31 MAR		1.C FE	2,586,680	2,607,979	2,361,916	2,593,598		2,637			2.160	2.291	MS	14,240	56,332	08/16/2021	03/31/2034	111,403
36321P-AE-0	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP		1.C FE	11,053,196	12,579,838	10,704,435	11,100,450		54,066			2.940	4.569	MS	93,489	162,763	10/09/2025	09/30/2040	552,151
36720#-AD-1	GAS TRANSMISSION NORTHWEST CORP		2.A	7,000,000	7,000,000	7,306,293	7,000,000					5.690	5.690	JD	33,192	398,300	06/01/2005	06/01/2035	5,142,250
37147*-AA-4	GENERATION BRIDGE II HOLDINGS NEW		2.C PL	19,908,634	19,908,634	17,635,768	19,908,634					4.270	4.270	MS	214,886	850,099	04/14/2022	05/31/2042	594,558
37147*-AA-4	GENERATION BRIDGE II HOLDINGS NEW	0	2.C PL	1,332,796	1,332,796	1,180,637	1,332,796					4.270	4.270	MS	14,386	56,910	04/14/2022	05/31/2042	594,558
37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC		1.G PL	47,620,946	47,620,946	38,249,791	47,620,946					3.580	3.580	MJSD	4,736	1,704,830	07/01/2021	06/30/2051	832,475
37270*-AB-1	GEORGETOWN ENERGY PARTNERS LLC		1.G PL	21,360,777	21,360,777	22,627,298	21,360,777					6.080	6.080	MJSD	3,608	1,298,735	06/10/2024	03/31/2054	677,666
374593-A*-2	GIANTS STADIUM LLC		2.B PL	21,841,632	21,841,632	24,110,255	21,841,632					7.100	7.100	AO	387,689	1,550,756	06/30/2010	04/01/2040	1,761,300
374593-A@-0	GIANTS STADIUM LLC		2.B Z	44,850,000	44,850,000	41,755,670	44,850,000					3.700	3.700	AO	414,863	1,659,450	04/21/2015	04/01/2035	7,115,844
390638-AG-5	GREAT LAKES GAS TRANMISSION		2.A	6,000,000	6,000,000	6,186,800	6,000,000					6.950	6.950	MS	111,200	417,000	07/01/1998	03/25/2028	310,425
39063@-AH-3	GREAT LAKES GAS TRANMISSION		2.A	13,000,000	13,000,000	13,948,930	13,000,000					8.080	8.080	JJ	443,502	1,050,400	03/29/2000	01/29/2030	1,352,520
39122@-AA-7	GREAT RIVER HYDRO LLC		2.B PL	27,696,408	27,800,000	27,839,751	27,711,574		11,628			4.940	4.999	FA	461,588	1,373,320	09/13/2024	04/19/2032	23,773,040
39541E-AC-7	GREENSAIF PIPELINES BIDCO SA RL		1.E FE	14,003,326	13,609,000	14,880,625	13,970,317		(14,591)			6.510	6.232	FA	315,003	885,946	08/28/2024	02/23/2042	2,182,982
39541E-AE-3	GREENSAIF PIPELINES BIDCO SA RL		1.E FE	2,412,000	2,412,000	2,517,525	2,412,000					6.103	6.103	FA	52,337	156,601	07/17/2024	08/23/2042	54,757
40470@-AA-3	HA FEDERAL FUNDING V TRUST		1.D YE	13,428,168	13,428,168	12,390,766	13,428,168					3.970	3.970	MJSD	35,540	533,138	04/19/2018	09/07/2041	8,497
40472#-AA-9	HA FEDERAL FUNDING VII TRUST		1.D YE	51,078,781	51,078,781	48,904,744	51,078,781					4.436	4.436	SEP	717,521	2,265,855	09/25/2018	09/07/2042	4,553,016
40472*-AA-3	HA FEDERAL FUNDING VI TRUST		1.D	6,439,258	6,439,258	6,017,584	6,439,258					4.050	4.050	FA	102,143	260,790	08/07/2018	02/10/2042	303,142
40472*-AA-3	HA FEDERAL FUNDING VI TRUST	0	1.D	5,140,037	5,140,037	4,803,442	5,140,037					4.050	4.050	FA	81,534	208,172	08/07/2018	02/10/2042	303,142
40472*-AB-1	HA FEDERAL FUNDING VI TRUST		1.E Z	28,820,475	28,820,475	27,054,878	28,820,475					4.170	4.170	JUN	681,028	1,201,814	12/20/2018	06/07/2043	907,006
42970#-AA-2	HIGH NOON SOLAR LLC		2.C PL	19,519,956	19,519,956	17,759,897	19,519,956					4.110	4.110	JD	2,229	802,270	08/08/2017	12/31/2036	2,370,739
42970#-AA-2	HIGH NOON SOLAR LLC	0	2.C PL	1,011,210	1,011,210	920,032	1,011,210					4.110	4.110	JD	21,531	41,561	08/08/2017	12/31/2036	2,370,739
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		1.G PL	9,609,061	9,603,683	9,552,815	9,606,197		(556)			4.420	4.413	FMAN	36,553	424,483	04/09/2014	05/31/2033	330,368
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC	0	1.G PL	8,108,614	8,532,008	8,486,816	8,345,332		37,946			4.420	5.012	FMAN	32,474	377,115	07/01/2015	05/31/2033	330,368
44416*-AC-0	HUDSON TRANSMISSION PARTNERS LLC		1.G PL	2,180,143	2,180,143	2,181,861	2,180,143					4.310	4.310	FMAN	8,091	93,964	11/30/2012	08/31/2030	2,087
44919*-AC-2	I 595 EXPRESS LLC		1.F PL	5,357,830	5,357,830	5,226,968	5,357,830					3.310	3.310	MJSD	493	177,344	10/15/2015	12/31/2031	44,630
44919*-AC-2	I 595 EXPRESS LLC	0	1.F PL	1,996,818	1,996,818	1,948,047	1,996,818					3.310	3.310	MJSD	17,258	49,571	10/15/2015	12/31/2031	44,630
45846A-AA-8	INTERCHILE S.A. 4.5% 30 JUN 2056-55 144A		2.A FE	5,695,044	5,980,000	5,140,946	5,684,545		2,355			4.500	4.841	JD	748	269,100	05/15/2025	06/30/2056	45,151
463556-A#-7	IROQUOIS GAS TRANSMISSION SYSTEM L		2.A	7,400,000	7,400,000	7,305,765	7,400,000					4.070	4.070	MN	50,197	301,180	04/23/2020	04/23/2030	8,570,940
463556-A#-7	IROQUOIS GAS TRANSMISSION SYSTEM L	0	2.A	1,200,000	1,200,000	1,184,719	1,200,000					4.070	4.070	MN	8,140	48,840	04/23/2020	04/23/2030	8,570,940
463556-A@-9	IROQUOIS GAS TRANSMISSION SYSTEM L		2.A	11,600,000	11,600,000	10,897,077	11,600,000					4.120	4.120	JD	21,241	477,920	05/09/2019	05/09/2034	10,001,880
463556-AD-2	IROQUOIS GAS		2.A FE	317,647	317,647	321,939	317,647					6.100	6.100	AO	3,283	19,376	08/08/2002	10/31/2027	1,926
46653Y-AA-6	JSW HYDRO ENERGY LIMITE 4.125% 18 MAY 20		3.A FE	1,726,359	1,834,800	1,709,804	1,738,051		17,969			4.125	5.407	MN	9,040	75,686	10/25/2024	05/18/2031	945,685
49647Q-AA-6	KINGSTON AIRPORT REVENUE FINANCE LTD		3.C FE	13,727,321	13,411,000	13,750,432	13,709,423		(15,181)			6.750	6.442	JD	40,233	1,036,624	10/14/2025	12/15/2036	10,182,604
50201P-AA-4	LLPL CAPITAL PTE. LTD. 6.875% 04 FEB 203		2.C FE	5,149,851	4,529,855	4,718,127	5,042,827		(63,289)			6.875	4.598	FA	127,166	212,446	10/03/2025	02/04/2039	127,042
50230*-AA-5	LRE FINANCING I LLC		2.C PL	63,684,631	63,684,631	63,264,752	63,684,631					6.400	6.400	MJSD	211,617	1,862,406	11/07/2025	03/31/2050	998,496
50247@-AA-4	LV STADIUM EVENTS CO LLC		2.A PL	26,903,215	26,903,215	22,788,654	26,903,215					3.360	3.360	JD	2,511	903,948	06/30/2020	06/30/2045	802,008
50512#-AK-8	LA STADIUM FINANCE COMPANY LLC		1.G PL	8,400,000	8,400,000	8,746,330	8,400,000					5.460	5.460	MS	115,934	452,270	03/29/2024	03/31/2031	8,629,320

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
55339T-AA-0	MN8 PORTFOLIO IV LLC		2.C PL	28,358,095	28,358,095	28,336,014	28,358,095					6.310	6.310	JD	510,561	360,534	12/15/2025	06/30/2045	332,178
55396#-AA-0	MEC HOLDINGS LLC		2.B PL	22,877,902	22,877,902	20,334,785	22,877,902					2.900	2.900	MJSD	1,843	663,459	07/21/2020	05/31/2039	434,558
55396#-AA-0	MEC HOLDINGS LLC	0	2.B PL	746,019	746,019	663,091	746,019					2.900	2.900	MJSD	5,740	21,635	07/21/2020	05/31/2039	434,558
60040#-AA-0	MILLENNIUM PIPELINE COMPANY L.L.C		1.G PL	1,263,002	1,263,002	1,280,084	1,263,002					5.330	5.330	MJSD	187	67,318	08/26/2010	06/30/2027	64,405
60040#-AA-0	MILLENNIUM PIPELINE COMPANY L.L.C	0	1.G PL	560,979	541,287	548,607	545,223		(3,994)			5.330	4.629	MJSD	9,265	28,851	07/01/2015	06/30/2027	64,405
60041@-AA-1	MILLENNIUM PIPELINE INTERMEDIAT		2.C PL	19,100,000	19,100,000	19,419,832	19,100,000					5.600	5.600	JJ	493,204	864,593	09/24/2024	09/30/2029	19,634,800
60041@-AB-9	MILLENNIUM PIPELINE INTERMEDIATE H		2.C PL	9,400,000	9,400,000	9,636,104	9,400,000					5.740	5.740	JJ	248,797	436,144	09/24/2024	09/30/2031	9,669,780
60041@-AC-7	MILLENNIUM PIPELINE INTERMEDIAT		2.C PL	17,900,000	17,900,000	18,073,968	17,900,000					5.990	5.990	JJ	494,408	866,703	09/24/2024	09/30/2034	18,436,105
602736-AA-8	MINEJESA CAPITAL BV 4.625% 10 AUG 2030 1		2.C FE	4,375,361	4,228,896	4,209,062	4,286,141		(23,777)			4.625	4.009	FA	76,605	195,586	02/02/2023	08/10/2030	303,734
61773*-AA-5	MORONGO TRANSMISSION LLC		1.G PL	27,639,566	27,639,566	22,262,839	27,639,566					3.320	3.320	MJSD	2,549	917,633	07/12/2021	07/12/2051	357,198
61773*-AB-3	MORONGO TRANSMISSION LLC		1.G PL	11,762,364	11,762,364	9,598,049	11,762,364					3.440	3.440	MJSD	1,124	404,625	03/30/2022	07/12/2051	157,276
62425@-AB-1	MOUNTAIN PEAK POWER LLC		2.C Z	13,250,000	13,250,000	13,975,245	13,250,000					6.490	6.490	MJSD	71,660		12/02/2025	09/30/2055	973,353
62425@-AB-1	MOUNTAIN PEAK POWER LLC	0	2.C Z	250,000	250,000	263,684	250,000					6.490	6.490	MJSD	1,352		12/02/2025	09/30/2055	973,353
62676#-AA-7	MURPHYS BOWL LLC		1.F PL	19,000,000	19,000,000	14,094,040	19,000,000					3.200	3.200	JD	1,689	608,000	02/15/2022	06/30/2056	1,033,842
62676#-AB-5	MURPHYS BOWL LLC		1.F PL	9,500,000	9,500,000	7,146,118	9,500,000					3.300	3.300	JD	871	313,500	11/17/2022	06/30/2056	540,688
63007@-AA-7	NP KEYSTONE BUILDING 6 LLC		1.G Z	32,200,000	32,200,000	33,036,219	32,200,000					5.480	5.480	MJSD	102,933		12/11/2025	12/31/2044	880,557
63007@-AA-7	NP KEYSTONE BUILDING 6 LLC	0	1.G Z	100,000	100,000	102,597	100,000					5.480	5.480	MJSD	320		12/11/2025	12/31/2044	880,557
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC		1.F PL	2,346,247	2,346,247	2,389,778	2,346,247					6.210	6.210	MJSD	405	145,702	12/01/2008	06/30/2027	120,895
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	0	1.F PL	3,742,271	3,210,654	3,270,223	3,290,070		(95,601)			6.210	3.348	MJSD	58,069	199,382	07/01/2015	06/30/2027	120,895
64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC		1.F PL	11,000,000	11,000,000	11,402,845	11,000,000					6.550	6.550	MJSD	2,001	720,499	01/31/2008	06/30/2027	12,268,437
64079*-AD-4	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	0	1.F PL	5,578,678	4,500,000	4,664,800	4,664,643		(104,475)			6.550	4.020	MJSD	819	368,438	07/01/2015	06/30/2027	12,268,437
65342*-AA-8	NEXUS GAS TRANSMISSION LLC	0	2.B PL	2,000,000	2,000,000	2,043,879	2,000,000					5.360	5.360	MN	17,867	107,200	05/01/2023	05/01/2028	3,080,400
65342*-AA-8	NEXUS GAS TRANSMISSION LLC		2.B PL	6,000,000	6,000,000	6,131,637	6,000,000					5.360	5.360	MN	53,600	321,600	05/01/2023	05/01/2028	3,080,400
65342*-AB-6	NEXUS GAS TRANSMISSION LLC		2.B PL	2,000,000	2,000,000	2,065,249	2,000,000					5.480	5.480	MN	18,267	109,600	05/01/2023	05/01/2030	1,027,400
65342*-AB-6	NEXUS GAS TRANSMISSION LLC	0	2.B PL	1,000,000	1,000,000	1,032,625	1,000,000					5.480	5.480	MN	9,133	54,800	05/01/2023	05/01/2030	1,027,400
67755#-AF-9	OHIO STATE ENERGY PARTNERS LLC		1.G PL	9,000,000	9,000,000	5,843,906	9,000,000					3.170	3.170	MJSD	793	285,300	08/12/2021	08/12/2051	7,559,438
67755#-AG-7	OHIO STATE ENERGY PARTNERS LLC		1.G PL	9,000,000	9,000,000	6,650,748	9,000,000					3.020	3.020	MJSD	755	271,800	12/10/2021	12/10/2041	7,556,625
67755#-AH-5	OHIO STATE ENERGY PARTNERS LLC		1.G PL	15,600,000	15,600,000	10,245,682	15,600,000					3.280	3.280	MJSD	1,421	511,680	05/31/2022	05/31/2052	13,409,060
67755#-AJ-1	OHIO STATE ENERGY PARTNERS LLC		1.G PL	5,900,000	5,900,000	6,347,405	5,900,000					6.240	6.240	MJSD	1,023	368,160	11/27/2023	11/27/2033	5,992,040
67755#-AK-8	OHIO STATE ENERGY PARTNERS LLC		1.G PL	5,100,000	5,100,000	5,477,105	5,100,000					6.200	6.200	MJSD	878	316,200	03/26/2024	03/26/2034	5,179,050
680617-AC-1	OLEODUCTO CENTRAL SA 4% 14 JUL 2027-27 1		3.B FE	252,450	270,000	265,783	261,474		5,138			4.000	6.187	JJ	5,010	10,800	03/13/2024	07/14/2027	275,400
68296#-AA-4	1111 COMSTOCK PROPERTY LLC		1.G PL	6,550,500	6,600,000	6,759,692	6,556,450		5,950			5.000	5.180	MJSD	917	212,667	04/28/2025	02/10/2030	6,682,500
698525-AA-0	PANOCHE ENERGY CENTER		4.A FE	4,982,275	4,982,275	4,309,668	4,982,275					6.885	6.885	FA	115,296	343,030	01/24/2008	07/31/2029	389,679
71953*-AA-6	PIBB MEMBER LLC		2.B PL	42,139,054	42,139,054	45,020,983	42,139,054					6.410	6.410	MJSD	82,534	2,626,082	12/27/2024	12/20/2049	1,450,727
724060-AA-6	PIPELINE FUNDING CO LLC		2.B FE	24,795,750	24,795,750	25,384,905	24,795,750					7.500	7.500	JJ	857,520	1,859,681	10/08/2009	01/15/2030	16,053,416
724060-AA-6	PIPELINE FUNDING CO LLC	LS	2.B FE	1,000	1,000	1,024	1,000					7.500	7.500	JJ	35	75	10/08/2009	01/15/2030	16,053,416
72650T-AA-6	PLAINS END FINANCING LLC		3.A FE	2,358,203	2,358,205	2,401,348	2,358,203					6.010	6.010	JAJO	29,920	141,728	12/20/2006	04/15/2028	93,324
72650T-AA-6	PLAINS END FINANCING LLC	0	3.A FE	1,633,207	1,707,536	1,738,775	1,689,395		12,247			6.010	6.866	JAJO	21,665	102,623	07/01/2015	04/15/2028	93,324
743638-AA-2	PROSPECT LAKE WATER HOLDCO LP		1.G PL	39,000,000	39,000,000	41,499,707	39,000,000					6.240	6.240	MJSD	6,760	1,311,440	06/17/2025	03/31/2056	778,087
75289#-AB-6	RANGERS STADIUM COMPANY LLC		1.G	19,300,651	19,300,651	16,561,352	19,300,651					3.660	3.660	AO	176,601	706,404	03/24/2020	10/01/2047	1,311,382
75289#-AB-6	RANGERS STADIUM COMPANY LLC	0	1.G	1,166,680	1,166,680	1,001,096	1,166,680					3.660	3.660	AO	10,675	42,701	03/24/2020	10/01/2047	1,311,382
75289#-AC-4	RANGERS STADIUM COMPANY LLC		1.G	88,095,291	88,095,291	95,999,657	88,095,291					6.320	6.320	AO	1,391,906	5,567,622	10/02/2023	10/01/2037	58,162,103
75405U-AA-4	RAS LAFFAN LIQUEFIED NATUR 5.838% 30 SEP		1.D FE	2,111,486	1,928,500	1,952,838	1,992,052		(66,796)			5.838	3.818	MS	28,459	112,586	05/02/2023	09/30/2027	195,909
75978#-AD-8	RENEWA JAMISON LLC		1.G Z	34,140,512	34,140,512	36,287,109	34,140,512					6.380	6.380	JD	11,935	155,157	12/05/2025	12/05/2060	2,747,069
76650A-AA-8	RIESEL HOLDCO LLC		4.B IF	198,580	198,580	212,402	198,580					15.000	15.000	MJSD	165	12,148	07/30/2025	12/31/2026	164,821
76711*-AA-8	RIO GRANDE LNG LLC		2.B PL	23,200,000	23,200,000	24,483,640	23,200,000					6.670	6.670	MS	391,158	1,547,440	07/12/2023	07/07/2033	23,973,720
76711*-AD-2	RIO GRANDE LNG LLC		2.C PL	35,000,000	35,000,000	36,589,896	35,000,000					6.580	6.580	MS	582,147	2,303,000	06/28/2024	09/30/2047	765,835

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
76712*-AA-7	RIO GRANDE LNG TRAIN 5 LLC		2.C Z	18,194,000	18,194,000	18,561,623	18,194,000					6.560	6.560	MS	9,946		12/29/2025	09/30/2050	18,702,975
76712*-AA-7	RIO GRANDE LNG TRAIN 5 LLC	0	2.C Z	344,000	344,000	350,951	344,000					6.560	6.560	MS	188		12/29/2025	09/30/2050	18,702,975
78445Y-A*-5	SMBC LEASING AND FINANCE INC		1.G	26,736,000	26,736,000	23,835,467	26,736,000					2.430	2.430	MON	23,461	649,685	08/18/2021	08/18/2031	25,534,353
78445Y-A*-5	SMBC LEASING AND FINANCE INC	0	1.G	1,671,000	1,671,000	1,489,717	1,671,000					2.430	2.430	MON	1,466	40,605	08/18/2021	08/18/2031	25,534,353
78507@-AA-0	SPOWER MIS 2 FINANCE LLC		2.C PL	53,931,774	53,931,774	54,769,266	53,931,774					6.700	6.700	MN	311,156	1,937,199	05/14/2025	05/31/2050	461,265
78507@-AB-8	SPOWER MIS 2 FINANCE LLC ACED MIS		2.C PL	32,084,506	32,084,506	32,689,277	32,084,506					6.700	6.700	MN	185,110	417,990	09/18/2025	05/31/2050	1,352,129
78507@-AC-6	SPOWER MIS 2 FINANCE LLC ACED MIS		2.C PL	30,500,000	30,500,000	29,607,175	30,500,000					6.080	6.080	MN	46,360		12/22/2025	11/30/2050	825,549
78507@-AC-6	SPOWER MIS 2 FINANCE LLC ACED MIS	0	2.C PL	100,000	100,000	97,073	100,000					6.080	6.080	MN	152		12/22/2025	11/30/2050	825,549
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC		2.A FE	9,250,000	9,250,000	9,203,345	9,250,000					4.246	4.246	MN	65,459	392,755	04/26/2018	05/01/2028	9,599,562
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC	0	2.A FE	300,000	300,000	298,487	300,000					4.246	4.246	MN	2,123	12,738	04/26/2018	05/01/2028	9,599,562
78516F-AB-5	SABAL TRAIL TRANSMISSION LLC		2.A FE	28,700,000	28,700,000	27,293,908	28,700,000					4.682	4.682	MN	223,956	1,343,734	04/26/2018	05/01/2038	29,371,867
78616#-AC-2	SACRAMENTO DOWNTOWN ARENA LLC		2.C PL	9,473,333	9,473,333	7,306,514	9,473,333					3.500	3.500	JJ	165,783	331,567	04/01/2020	07/01/2041	2,181,269
81257@-AA-6	SEATTLE ARENA COMPANY LLC		2.C PL	40,500,000	40,500,000	32,128,112	40,500,000					3.500	3.500	MS	358,313	1,417,500	09/30/2021	03/31/2046	1,305,030
83274@-AA-1	SMOKY MOUNTAIN HOLDINGS LLC		2.B PL	29,500,000	29,500,000	30,962,215	29,500,000					6.090	6.090	JAJO	728,601		08/06/2025	12/31/2034	19,258,045
83274@-AB-9	SMOKY MOUNTAIN HOLDINGS LLC		2.B PL	4,500,000	4,500,000	4,678,582	4,500,000					5.770	5.770	JAJO	104,581		08/06/2025	12/31/2034	222,718
83415V-A*-7	SOLAR STAR NAFB LLC	0	4.C	6,089,895	6,178,620	6,227,270	6,163,190		18,006			6.690	6.990	JAJO	103,337	413,350	07/01/2015	09/30/2027	141,467
83416W-AA-1	SOLAR STAR FUNDING LLC		2.B FE	21,445,593	21,396,055	21,826,268	21,436,161		(6,783)			5.375	5.333	JD	3,195	1,150,038	11/29/2022	06/30/2035	484,122
83416W-AA-1	SOLAR STAR FUNDING LLC	0	2.B FE	7,184,661	6,483,653	6,614,020	6,842,472		(61,862)			5.375	4.196	JD	968	348,496	07/01/2015	06/30/2035	484,122
83416W-AB-9	SOLAR STAR FUNDING LLC		2.B FE	8,109,251	8,109,251	7,755,022	8,109,251					3.950	3.950	JD	890	320,316	03/04/2015	06/30/2035	118,646
83416W-AB-9	SOLAR STAR FUNDING LLC	LS	2.B FE	20,000	20,000	19,126	20,000					3.950	3.950	JD	2	790	03/04/2015	06/30/2035	118,646
84929K-AA-5	SPOWER FINANCE 3 LLC/ACED FINANCE		2.C PL	23,959,925	23,959,925	24,009,850	23,959,925					6.550	6.550	JD	4,359	1,569,375	12/13/2022	12/31/2047	1,098,003
84929X-AA-7	SPOWER FINANCE 3 LLC/ACED FINANCE		2.C PL	10,711,146	10,711,146	10,593,574	10,711,146					6.370	6.370	JD	1,895	682,300	06/28/2023	06/30/2048	1,027,282
84929Y-AA-5	SPOWER FINANCE 3 LLC/ACED FINANCE		2.C PL	10,318,738	10,318,738	10,579,735	10,318,738					6.810	6.810	JD	1,952	702,706	05/06/2024	06/30/2049	181,878
84929Y-AB-3	SPOWER FINANCE 3 LLC ACED FINANCE		2.C PL	8,724,024	8,724,024	8,944,685	8,724,024					6.810	6.810	JD	1,650	594,106	06/14/2024	06/30/2049	153,769
84929Y-AC-1	SPOWER FINANCE 3 LLC ACED FINANCE		2.C PL	4,640,190	4,640,190	4,502,428	4,640,190					6.040	6.040	JD	779	280,267	11/18/2024	11/30/2049	50,213
84929Y-AD-9	SPOWER FINANCE 3 LLC ACED FINANCE		2.C PL	20,784,185	20,784,185	20,115,975	20,784,185					6.040	6.040	JD	3,487	1,255,365	12/19/2024	11/30/2049	224,910
85234#-AB-1	STADIUM FUNDING TRUST		2.C PL	6,771,434	6,771,434	6,445,707	6,771,434					5.000	5.000	AO	84,643	338,572	06/19/2013	04/01/2039	508,837
852388-AA-1	STADCO LA LLC		2.C PL	57,800,000	57,800,000	40,032,726	57,800,000					3.750	3.750	FMAN	276,958	2,167,500	08/05/2021	05/15/2056	3,573,742
870674-AA-6	SWEIHAN PV POWER COMPANY P 3.625% 31 JAN		2.A FE	4,736,896	5,853,879	5,015,896	4,796,120		56,534			3.625	4.944	JJ	89,007	212,203	09/19/2023	01/31/2049	5,954,203
87511#-AB-1	TAMPA BAY ARENA LLC		2.B PL	12,787,774	12,787,774	12,152,710	12,787,774					3.890	3.890	JD	1,382	497,444	02/06/2020	06/30/2035	1,202,824
87511#-AB-1	TAMPA BAY ARENA LLC	0	2.B PL	825,018	825,018	784,046	825,018					3.890	3.890	JD	16,136	32,093	02/06/2020	06/30/2035	1,202,824
88031J-AB-2	TENASKA GEORGIA PARTNERS	0	2.A FE	9,559,445	8,638,778	9,292,591	8,960,351		(117,164)			9.500	7.648	FA	341,952	820,684	07/01/2015	02/01/2030	406,651
88034Q-AA-5	TENGIZCHEVROIL FINANCE COMPANY 4% 15 AUG		2.C FE	1,688,535	1,570,000	1,559,936	1,585,200		(21,625)			4.000	2.253	FA	23,724	62,800	10/14/2021	08/15/2026	800,700
88307*-AA-3	TEXOMA WIND LLC		2.C PL	6,286,121	6,286,121	6,045,094	6,286,121					4.120	4.120	JD	719	258,988	02/08/2017	06/30/2034	18,565
88307*-AA-3	TEXOMA WIND LLC	0	2.C PL	380,977	380,977	366,369	380,977					4.120	4.120	JD	9,630	15,696	02/08/2017	06/30/2034	18,565
89323#-AF-6	TRANS-ELECT NTD PATH 15 LLC		1.F	1,503,068	1,503,068	1,597,903	1,503,068					8.000	8.000	JD	5,344	120,245	06/15/2004	12/15/2028	37,125
903638-AB-6	USTA NATIONAL TENNIS CENTER INC		1.G FE	15,410,028	15,410,028	14,591,830	15,410,028					4.080	4.080	JJ	302,139	628,729	09/08/2014	09/08/2039	965,880
903638-AC-4	USTA NATIONAL TENNIS CENTER INC		1.G FE	15,661,872	15,661,872	14,693,227	15,661,872					3.290	3.290	JJ	247,619	515,276	05/26/2016	07/08/2036	665,631
903638-AC-4	USTA NATIONAL TENNIS CENTER INC	0	1.G FE	1,480,475	1,480,475	1,388,912	1,480,475					3.290	3.290	JJ	23,407	48,708	05/26/2016	07/08/2036	665,631
903638-AD-2	USTA NATIONAL TENNIS CENTER INC		1.G FE	64,800,000	64,800,000	61,226,988	64,800,000					4.040	4.040	JJ	1,258,056	2,617,920	07/26/2018	06/06/2033	32,544,380
92213H-AA-0	VARANASI AURANGABAD NH-2 TOLLWAY P		2.C FE	9,467,119	9,361,538	9,723,080	9,458,413		(8,961)			5.900	5.669	MS	177,973	276,165	08/28/2025	02/28/2034	3,509,251
928388-AA-1	VISTA RIDGE LLC/CENTRAL TX REG WTR		1.F PL	29,707,221	29,707,221	22,768,840	29,707,221					2.570	2.570	MJSD	2,121	763,475	12/01/2020	10/14/2049	403,539
98584X-AA-3	YINSON BORONIA PRODUCTION BV 144A		3.A FE	3,620,491	3,463,250	3,777,973	3,616,595		(4,859)			8.947	8.275	JJ	129,968	271,015	07/28/2025	07/31/2042	181,859
C6802@-AA-0	OILERS ENTERTAINMENT GROUP CANADA		2.B PL	33,954,847	31,896,377	29,616,998	31,896,377				1,495,905	4.560	4.560	MJSD	4,040	1,436,408	02/24/2022	06/30/2051	484,782
E0R75Q-AA-6	AI CANDELARIA SPAIN SA		4.B FE	2,496,538	2,692,381	2,705,843	2,562,745		48,840			7.500	9.587	JD	8,975	201,929	08/07/2023	12/15/2028	1,709,719
E0R75R-AB-2	AI CANDELARIA SPAIN SL		4.B FE	2,377,865	2,666,000	2,371,007	2,396,949		19,084			5.750	8.105	JD	6,813	104,535	09/30/2025	06/15/2033	771,370
E4181L-AA-9	ENFRAGEN ENERGIA SUR SA / ENFRAGEN SPA		2.C FE	5,391,675	6,983,000	6,484,763	5,751,087		176,024			5.375	9.769	MJSD	1,043	375,336	03/24/2025	12/30/2030	5,500,939

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
E8005@-AA-9	STADIUM FUNDING TRUST - VALENCIA		2.B PL	38,465,516	38,874,313	40,970,428	38,874,313				408,796	5.820	5.820	MS	571,906	596,307	06/25/2025	09/30/2052	3,382,124
F9863#-AD-9	XPFIBRE GROUPE		2.B PL	23,614,576	26,190,247	25,530,459	26,190,247				3,098,596	4.530	4.530	JD	3,296	1,340,760	11/13/2024	05/14/2034	24,621,563
F9863#-AE-7	XPFIBRE GROUPE		2.C PL	15,778,349	17,499,313	16,927,732	17,499,313				2,070,362	4.700	4.700	JD	2,285	929,463	11/13/2024	05/14/2037	16,468,087
G0892#-AA-8	BAZALGETTE TUNNEL LIMITED		2.A FE	68,031,693	68,059,510	59,215,653	68,059,510				4,688,075	2.860	2.860	MS	502,846	1,907,574	09/28/2017	09/28/2032	62,757,056
G0892#-AC-4	BAZALGETTE TUNNEL LTD		2.A FE	11,080,346	12,105,447	12,679,608	12,105,447				833,847	6.020	6.020	AO	161,944	711,533	10/11/2023	10/11/2033	4,156,607
G0892#-AD-2	BAZALGETTE TUNNEL LTD		2.A	11,080,346	12,105,447	12,693,747	12,105,447				833,847	6.050	6.050	AO	162,751	715,079	10/11/2023	10/11/2035	4,157,212
G2964#-AA-7	AP GRANGE HOLDINGS LLC		2.A PL	52,000,000	52,000,000	56,858,931	52,000,000					6.500	6.500	MJSD	4,324,991	1,111,171	06/11/2024	03/20/2045	697,740
G3314#-AA-2	EVERTON STADIUM DEVELOPMENT HOLDIN		2.B PL	45,188,014	48,085,524	49,111,469	48,085,524				2,897,510	7.380	7.380	JD	9,858	3,087,416	02/20/2025	12/30/2054	2,472,842
G3R238-AA-1	GALAXY PIPELINE ASSETS BIDCO LTD		1.C FE	14,517,558	16,680,000	13,616,218	14,731,752		101,873			3.250	4.382	MS	137,031	542,100	05/10/2024	09/30/2040	1,745,922
G3R238-AB-9	GALAXY PIPELINE ASSETS BIDC 1.75% 30 SEP		1.C FE	1,939,354	2,085,088	2,032,022	1,999,325		74,092			1.750	5.612	MS	9,224	36,489	03/26/2024	09/30/2027	125,358
G3R238-AC-7	GALAXY PIPELINE ASSETS BIDC 2.16% 31 MAR		1.C FE	6,615,986	7,582,706	6,867,277	6,783,074		163,702			2.160	3.673	MS	41,402	163,787	10/01/2024	03/31/2034	311,959
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP		1.C FE	9,220,094	11,093,996	9,440,103	9,690,373		499,691			2.940	4.742	MS	82,447	329,210	01/22/2025	09/30/2040	910,075
G54897-AA-4	LIMA METRO LINE 2 FINANCE LTD		2.C FE	1,655,666	1,644,899	1,702,504	1,656,332		734			5.875	5.697	JAJO	23,086	69,595	10/01/2025	07/05/2034	37,594
G54897-AB-2	LIMA METRO LINE 2 FINANCE LTD		2.C FE	6,559,707	7,052,340	6,832,307	6,591,301		61,481			4.350	5.770	JAJO	73,286	272,754	10/01/2025	04/05/2036	108,723
G7150P-AA-8	POINSETTIA FINANCE LIMITED SARL		4.A FE	1,487,506	1,586,750	1,558,839	1,514,651		31,742			6.625	8.174	FMAN	13,432	62,118	09/15/2025	06/17/2031	133,625
G8438N-AB-3	STAR ENERGY GEOTHERMAL D 4.85% 14 OCT 20		2.C FE	2,084,705	2,390,000	2,318,300	2,132,489		20,503			4.850	6.426	AO	24,793	115,915	06/30/2023	10/14/2038	171,800
G87602-AA-9	TENGIZCHEVROIL FINANCE COMPANY 4% 15 AUG		2.C FE	10,284,108	9,800,000	9,737,182	9,848,955		(71,368)			4.000	2.990	FA	148,089	392,000	05/02/2023	08/15/2026	3,847,950
G9369*-AC-3	VIRIDOR ENERGY GROUP LIMITED		2.B PL	107,785,874	109,487,038	119,447,293	109,487,038				1,701,164	6.480	6.480	MS	1,221,875		10/29/2025	03/31/2045	14,910,274
L0R80Q-AA-1	ACU PETROLEO LUXEMBOURG SARL		3.B FE	3,524,682	3,496,991	3,563,469	3,526,031		558			7.500	7.283	JJ	122,395	97,482	10/01/2025	07/13/2035	272,897
L2848U-AA-0	EIG PEARL HOLDINGS S.A R.L 4.387% 30 NOV		1.E FE	7,675,065	9,875,000	8,338,203	7,762,243		48,235			4.387	6.232	FA	145,609	433,216	08/09/2024	11/30/2046	1,477,548
L3500L-AA-7	FEL ENERGY VI SARL		2.B FE	12,995,411	13,809,360	13,573,910	13,024,625		31,492			5.750	6.675	JD	66,170	661,979	12/04/2025	12/01/2040	690,346
L4464D-AD-1	GREENSAIF PIPELINES BIDCO SA RL		1.E FE	1,783,658	1,675,000	1,831,512	1,781,119		(1,987)			6.510	5.865	FA	38,771	51,429	10/01/2025	02/23/2042	299,002
L4464D-AE-9	GREENSAIF PIPELINES BIDCO SA RL		1.E FE	1,439,621	1,415,000	1,504,095	1,437,209		(1,636)			6.129	5.908	FA	30,836	86,725	06/07/2024	02/23/2038	140,974
L4464D-AF-6	GREENSAIF PIPELINES BIDCO SA RL		1.E FE	1,487,372	1,475,000	1,539,531	1,487,256		(116)			6.103	6.009	FA	32,005	38,905	10/03/2025	08/23/2042	2,941
L4R02Q-AA-8	GUARA NORTE SARL		2.C FE	11,544,828	12,541,466	12,240,471	11,623,730		146,628			5.198	7.050	JD	28,974	631,611	09/30/2025	06/15/2034	571,760
M0R52W-AA-1	ABU DHABI CRUDE OIL PIPELIN 3.65% 02 NOV		1.C FE	1,106,350	1,160,000	1,137,525	1,126,512		7,846			3.650	4.479	JD	118	42,340	05/02/2023	11/02/2029	1,181,170
M0R52W-AB-9	ABU DHABI CRUDE OIL PIPELINE 4.6% 02 NOV		1.C FE	9,361,210	9,570,000	8,893,688	9,336,920		4,183			4.600	4.756	JD	1,223	440,220	10/25/2024	11/02/2047	696,100
M84810-AA-4	SWEIHAN PV POWER COMPANY P 3.625% 31 JAN		1.G FE	3,552,961	4,149,933	3,555,870	3,567,846		32,320			3.625	5.237	JJ	63,099	150,435	10/25/2024	01/31/2049	137,613
N53766-AA-4	MV24 CAPITAL BV		3.A FE	8,231,080	8,546,979	8,478,091	8,250,840		41,533			6.748	7.623	JD	48,062	561,998	10/02/2025	06/01/2034	330,935
N57445-AA-1	MINEJESA CAPITAL BV 4.625% 10 AUG 2030 R		2.C FE	18,658,863	19,511,896	19,420,385	18,773,177		191,792			4.625	6.237	FA	353,450	728,792	10/09/2025	08/10/2030	1,260,649
N57445-AB-9	MINEJESA CAPITAL BV		2.C FE	7,403,271	7,534,000	7,468,078	7,413,163		6,656			5.625	5.854	FA	165,983	50,625	12/05/2025	08/10/2037	747,995
N6000D-AA-1	MONG DUONG FINANCE HOLD 5.125% 07 MAY 20		3.B FE	5,173,174	5,312,919	5,264,784	5,184,297		39,357			5.125	6.631	MN	40,843	254,026	10/09/2025	05/07/2029	339,921
N9733X-AA-5	YINSON BORONIA PRODUCTION BV		3.A FE	3,800,805	3,723,237	4,061,586	3,798,616		(2,981)			8.947	8.633	JJ	139,725	272,771	03/24/2025	07/31/2042	150,194
P0092A-AF-6	AEROPUERTO INTERNACIONAL DE TOCUME		2.C FE	14,294,503	16,505,000	13,789,928	14,567,280		123,410			4.000	5.451	FA	256,744	617,600	03/26/2025	08/11/2041	853,842
P0608A-AB-2	AES PANAMA GENERATION HOLDINGS SRL		3.A FE	16,611,491	19,048,253	17,794,878	17,172,790		357,630			4.375	7.103	MN	71,762	833,361	03/26/2025	05/31/2030	14,782,054
P0R60Q-AA-1	ALFA DESARROLLO SPA		2.C FE	2,838,295	3,765,629	3,025,193	2,857,014		21,800			4.550	6.808	MS	44,738	171,336	11/05/2024	09/27/2051	1,925,648
P1915A-AA-0	BUFFALO ENERGY MEXICO HOLDINGS SA		2.C FE	3,663,037	3,487,163	3,810,807	3,648,247		(12,204)			7.875	7.148	FA	103,743	212,718	03/24/2025	02/15/2039	599,661
P29853-AA-9	COMETA ENERGIA SA DE CV		2.C FE	8,149,536	7,772,625	8,139,104	8,065,812		(40,363)			6.375	5.541	AO	92,219	490,819	06/25/2025	04/24/2035	445,334
P4003#-AA-6	DSWS SPA		2.A PL	117,181,633	117,181,633	134,229,198	117,181,633					7.070	7.070	FMAN	713,408	6,098,490	03/06/2025	11/30/2044	3,847,268
P4909L-AA-8	GNL QUINTERO S.A. 4.634% 31 JUL 2029 REG		2.A FE	9,585,028	9,825,596	9,831,786	9,637,655		81,077			4.634	5.619	JJ	190,981	455,318	10/25/2024	07/31/2029	556,113
P5R70L-AA-9	INTERCHILE S.A. 4.5% 30 JUN 2056-55 REGS		2.A FE	3,664,950	3,670,000	3,155,062	3,651,980		(757)			4.500	4.510	JD	459	165,150	02/19/2025	06/30/2056	27,506
P66208-AA-0	MEXICO GENERADORA DE ENERGIA S DE		2.A FE	4,320,117	4,011,431	4,077,058	4,226,017		(48,052)			5.500	3.941	JD	15,321	220,630	03/26/2025	12/06/2032	164,279
P6629M-AA-0	MEXICO CITY AIRPORT TRUS 4.25% 31 OCT 20		2.B FE	1,103,590	1,130,000	1,125,062	1,123,735		7,225			4.250	4.941	AO	8,138	48,025	02/03/2023	10/31/2026	1,154,013
P6629M-AB-8	MEXICO CITY AIRPORT TRUST 5.5% 31 OCT 20		2.B FE	3,650,711	4,110,000	3,607,224	3,668,336		8,942			5.500	6.415	AO	38,303	226,050	03/18/2024	10/31/2046	4,017,525
P6629M-AD-4	MEXICO CITY AIRPORT TRUST 5.5% 31 JUL 20		2.B FE	17,749,622	20,100,000	17,706,844	17,814,130		42,081			5.500	6.463	JJ	463,696	949,025	11/06/2025	07/31/2047	19,101,225

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
P7358R-AD-8	OLEODUCTO CENTRAL S.A. 4% 14 JUL 2027-27		3.B FE	1,456,855	1,550,000	1,525,789	1,500,973		29,510			4.000	6.185	JJ	28,761	62,000	10/01/2024	07/14/2027	1,581,000
P7922D-AB-0	PRUMO PARTICIPACOES E INVESTIMENTO		3.B FE	7,617,002	7,472,676	7,647,611	7,478,091		(20,605)			7.500	6.970	JD	302,969	344,193	11/17/2025	12/31/2031	590,747
Q0458*-AF-6	AQUASURE FINANCE PTY LTD		1.G FE	15,836,603	15,836,603	15,610,484	15,836,603					4.320	4.320	JJ	321,166	684,141	01/15/2019	01/12/2034	1,230,756
Q0458*-AF-6	AQUASURE FINANCE PTY LTD	0	1.G FE	669,152	669,152	659,598	669,152					4.320	4.320	JJ	13,570	28,907	01/15/2019	01/12/2034	1,230,756
Q3974@-AA-4	GIP TITANIUM FINCO PTY LTD		2.B PL	26,766,428	26,766,428	25,150,959	26,766,428					2.800	2.800	MJSD	2,082	749,460	02/01/2022	03/31/2036	118,965
Q3974@-AA-4	GIP TITANIUM FINCO PTY LTD	0	2.B PL	2,259,059	2,259,059	2,122,715	2,259,059					2.800	2.800	MJSD	176	63,254	02/01/2022	03/31/2036	118,965
Q3975*-AA-5	GIP SHARON FINCO PTY LTD		2.B PL	75,000,000	75,000,000	82,161,674	75,000,000					6.640	6.640	MJSD	13,833	4,980,000	07/23/2024	09/30/2046	1,835,146
Q3975*-AB-3	GIP SHARON FINCO PTY LTD		2.B PL	81,500,000	81,500,000	86,144,152	81,500,000					6.230	6.230	MJSD	14,104	874,450	10/29/2025	09/30/2046	1,927,293
Q3975*-AB-3	GIP SHARON FINCO PTY LTD	0	2.B PL	200,000	200,000	211,397	200,000					6.230	6.230	MJSD	2,181		10/29/2025	09/30/2046	1,927,293
Q4436#-AB-0	HALLETT HILL NO 2 PTY LTD		2.B FE	15,954,531	13,896,651	13,843,635	13,896,651				994,025	4.876	4.876	MJSD	7,529	663,075	05/27/2015	06/27/2027	7,503,500
V2352N-AB-1	CLEAN RENEWABLE POWER (M 4.25% 25 MAR 20		3.C FE	3,069,020	3,172,400	3,097,056	3,134,137		46,381			4.250	5.770	MS	35,954	134,827	09/30/2024	03/25/2027	2,165,485
V3855M-AA-5	GREENKO POWER II LTD 4.3% 13 DEC 2028-24		3.C FE	5,125,624	5,517,600	5,227,871	5,225,800		104,119			4.300	6.586	JD	11,863	237,257	10/25/2024	12/13/2028	3,085,835
V4819L-AA-0	INDIA GREEN POWER HOLDINGS		3.C FE	3,702,941	3,795,708	3,700,815	3,752,545		33,907			4.000	4.916	FA	54,405	151,828	06/07/2024	02/22/2027	2,390,152
X9000*-AA-3	SPORTING ENTERTAINMENT S.A.		2.B PL	20,522,265	20,787,774	21,886,663	20,787,774				265,509	5.750	5.750	JUN	229,099		10/14/2025	06/30/2053	1,581,711
Y0R15U-GV-6	ADANI TRANSMISSION LIMITED 4.25% 21 MAY		2.C FE	1,970,874	1,915,200	1,714,104	1,964,936		(5,648)			4.250	3.834	MN	9,044	81,396	08/16/2021	05/21/2036	196,177
Y4S71Y-AA-2	JSW HYDRO ENERGY LIMITE 4.125% 18 MAY 20		3.A FE	1,819,306	1,966,850	1,832,858	1,841,944		25,297			4.125	5.782	MN	9,691	81,133	03/11/2024	05/18/2031	798,817
Y51478-AA-6	LLPL CAPITAL PTE. LTD. 6.875% 04 FEB 203		2.C FE	23,607,816	23,337,429	24,307,391	23,573,692		(36,584)			6.875	6.588	FA	655,150	1,449,580	10/01/2025	02/04/2039	628,001
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)				3,837,603,070	3,890,596,795	3,761,663,406	3,841,129,596	284,604	1,546,874		19,287,636	XXX	XXX	XXX	34,437,462	151,089,518	XXX	XXX	1,075,695,534
00003#-AD-5	A&E TELEVISION NETWORKS LLC		1.G	10,000,000	10,000,000	9,958,573	10,000,000					3.980	3.980	FA	142,617	398,000	08/22/2012	08/22/2027	8,159,200
00033G-AA-3	GLOBAL AUTO HOLDINGS LTD/AAG FH UK		4.C FE	2,890,000	2,890,000	2,839,425	2,890,000					8.375	8.375	JJ	111,606	242,038	01/11/2024	01/15/2029	3,011,019
00033G-AB-1	GLOBAL AUTO HOLDINGS LTD/AAG FH UK		4.C FE	9,183,675	9,207,000	8,840,091	9,187,874		2,307			8.750	8.795	JJ	371,477	805,613	01/12/2024	01/15/2032	9,401,056
00037B-AC-6	ABB FINANCE USA INC		1.F FE	17,458,141	16,905,000	15,073,074	17,286,527		(17,295)			4.375	4.168	MN	108,885	739,594	12/02/2016	05/08/2042	16,252,922
00037B-AC-6	ABB FINANCE USA INC	0	1.F FE	990,830	1,000,000	891,634	993,306		274			4.375	4.433	MN	6,441	43,750	07/01/2015	05/08/2042	16,252,922
00081T-AK-4	ACCO BRANDS CORP		4.B FE	18,565,000	18,565,000	17,212,465	18,565,000					4.250	4.250	MS	232,320	789,013	03/01/2021	03/15/2029	18,382,500
00081T-AK-4	ACCO BRANDS CORP	LS	4.B FE	675,000	675,000	625,824	675,000					4.250	4.250	MS	8,447	28,688	03/01/2021	03/15/2029	18,382,500
00084D-AW-0	ABN AMRO BANK NV		2.A FE	500,000	500,000	476,701	500,000					2.470	2.470	JD	618	12,350	12/06/2021	12/13/2029	1,417,290
00084D-AW-0	ABN AMRO BANK NV	0	2.A FE	900,000	900,000	858,061	900,000					2.470	2.470	JD	1,112	22,230	12/06/2021	12/13/2029	1,417,290
00084D-BA-7	ABN AMRO BANK NV		2.A FE	3,463,148	3,460,000	3,513,315	3,461,187		(1,031)			6.339	6.284	MS	62,753	219,329	09/11/2023	09/18/2027	3,569,665
00084D-BG-4	ABN AMRO BANK NV		1.E FE	5,046,250	5,000,000	5,043,419	5,046,136		(114)			4.718	3.818	JJ	104,189		12/29/2025	01/22/2027	5,117,950
001055-A*-3	AFLAC INCORPORATED		1.G	29,051,584	27,935,819	25,298,079	27,935,819				73,768	1.600	1.600	MS	126,642	470,992	03/19/2024	03/19/2034	28,159,306
001055-C*-1	AFLAC INCORPORATED		1.G	48,381,691	44,574,309	41,690,266	44,574,309				(3,807,382)	2.320	2.320	MN	91,922	519,365	05/29/2025	05/29/2035	45,004,244
001055-C@-9	AFLAC INCORPORATED		1.G	16,516,169	15,216,434	12,944,582	15,216,434				(1,299,735)	2.650	2.650	MN	35,843	202,516	05/29/2025	05/29/2040	15,418,052
00108W-AK-6	AEP TEXAS INC		2.A FE	49,766	50,000	34,300	49,798		5			3.450	3.475	JJ	795	1,725	12/03/2019	01/15/2050	3,814,688
00108W-AK-6	AEP TEXAS INC	0	2.A FE	3,682,684	3,700,000	2,538,229	3,685,024		393			3.450	3.475	JJ	58,861	127,650	12/03/2019	01/15/2050	3,814,688
00108W-AN-0	AEP TEXAS INC		2.A FE	3,008,702	4,265,000	2,891,899	3,038,428		21,593			3.450	5.583	MN	18,802	147,143	08/14/2024	05/15/2051	4,338,571
00108W-AP-5	AEP TEXAS INC		2.A FE	997,830	1,000,000	1,004,900	998,863		269			4.700	4.721	MN	6,006	47,000	05/16/2022	05/15/2032	1,637,600
00108W-AP-5	AEP TEXAS INC	0	2.A FE	598,698	600,000	602,940	599,318		161			4.700	4.721	MN	3,603	28,200	05/16/2022	05/15/2032	1,637,600
00108W-AQ-3	AEP TEXAS INC		2.A FE	40,852,454	42,830,000	39,468,429	40,914,300		36,979			5.250	5.573	MN	287,318	2,248,575	02/24/2025	05/15/2052	42,928,038
00108W-AU-4	AEP TEXAS INC		2.A FE	5,227,409	5,250,000	5,174,197	5,227,620		211			5.850	5.880	AO	82,753		09/22/2025	10/15/2055	5,403,563
00109A-AB-3	AES PANAMA GENERATION H 4.375% 31 MAY 20		3.A FE	439,902	485,425	453,484	447,810		7,491			4.375	6.495	MN	1,829	21,237	09/30/2024	05/31/2030	428,346
00109L-AB-9	ADT SECURITY CORP		3.C FE	4,900,000	4,900,000	4,960,728	4,900,000					5.875	5.875	JJ	60,774		09/30/2025	10/15/2033	5,043,938
0010EQ-A@-5	AEP TEXAS NORTH CO	0	2.A	6,104,350	5,000,000	5,565,312	5,746,320		(42,950)			6.760	5.106	AO	84,500	338,000	07/01/2015	04/01/2038	5,169,000
00111V-AA-5	AES ANDES SA 144A		2.C FE	1,061,650	1,060,000	1,093,581	1,061,220		(249)			6.300	6.260	MS	19,663	66,780	03/13/2024	03/15/2029	887,090
00114*-AD-5	AEP TRANSMISSION CO LLC	0	1.F	21,317,320	23,000,000	21,049,369	21,702,727		46,379			4.780	5.288	JD	51,916	1,099,400	07/01/2015	12/14/2042	23,549,700
00115A-AE-9	AEP TRANSMISSION COMPANY LLC	0	1.F FE	398,972	400,000	397,027	399,925		123			3.100	3.121	JD	1,033	12,400	11/22/2016	12/01/2026	4,730,199

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
00115A-AE-9	AEP TRANSMISSION COMPANY LLC		1.F FE	4,394,147	4,406,000	4,373,255	4,405,139		1,399			3.100	3.122	JD	11,382	136,586	11/22/2016	12/01/2026	4,730,199
00115A-AM-1	AEP TRANSMISSION COMPANY LLC		2.A FE	3,198,848	3,200,000	2,381,755	3,198,984		26			3.650	3.652	AO	29,200	116,800	03/30/2020	04/01/2050	3,258,400
00115A-AP-4	AEP TRANSMISSION COMPANY LLC		1.F FE	8,694,263	8,750,000	7,439,823	8,701,724		1,477			4.500	4.536	JD	17,500	393,750	06/07/2022	06/15/2052	7,873,250
00115A-AQ-2	AEP TRANSMISSION COMPANY LLC		1.F FE	2,660,823	2,675,000	2,613,028	2,661,407		215			5.400	5.436	MS	42,533	144,450	03/09/2023	03/15/2053	2,747,225
001192-AD-5	AGL CAPITAL CORPORATION		2.A FE	38,172,175	37,878,000	40,288,700	38,033,923		(11,924)			6.000	5.934	AO	568,170	2,272,680	11/29/2022	10/01/2034	36,954,340
001192-AH-6	AGL CAPITAL CORPORATION		2.A FE	2,766,933	2,400,000	2,483,313	2,663,132		(12,240)			5.875	4.817	MS	41,517	141,000	10/25/2019	03/15/2041	2,470,500
001192-AK-9	AGL CAPITAL CORPORATION		2.A FE	3,758,557	3,700,000	3,175,966	3,744,853		(1,811)			4.400	4.297	JD	13,567	162,800	10/25/2019	06/01/2043	3,730,300
001192-AM-5	AGL CAPITAL CORPORATION		2.A FE	2,191,156	2,200,000	2,192,218	2,199,584		891			3.250	3.292	JD	3,178	71,500	05/13/2016	06/15/2026	2,270,303
001192-AM-5	AGL CAPITAL CORPORATION	0	2.A FE	49,799	50,000	49,823	49,991		20			3.250	3.292	JD	72	1,625	05/13/2016	06/15/2026	2,270,303
001306-AB-5	AHS HOSPITAL CORP		1.D FE	5,930,238	6,157,000	5,766,340	5,944,709		6,094			5.024	5.310	JJ	154,664	309,328	07/31/2023	07/01/2045	6,311,664
001306-AC-3	AHS HOSPITAL CORP		1.D FE	24,813,518	31,545,000	19,577,656	25,122,994		120,141			2.780	3.973	JJ	438,476	876,951	07/13/2023	07/01/2051	32,764,179
001306-AC-3	AHS HOSPITAL CORP	0	1.D FE	539,868	820,000	508,914	552,402		5,021			2.780	5.070	JJ	11,398	22,796	07/13/2023	07/01/2051	32,764,179
00131L-AN-5	AIA GROUP LTD 144A		1.E FE	2,787,120	2,800,000	2,882,096	2,794,899		2,595			5.625	5.732	AO	28,875	157,500	10/18/2022	10/25/2027	1,439,375
00131M-AH-6	AIA GROUP LTD		1.E FE	3,370,380	3,120,000	3,079,128	3,233,361		(35,765)			3.600	2.348	AO	25,584	112,320	01/11/2022	04/09/2029	1,588,080
00138C-AU-2	COREBRIDGE GLOBAL FUNDING		1.F FE	3,394,421	3,350,000	3,379,769	3,372,651		(21,770)			5.750	4.376	JJ	95,777	96,313	06/30/2025	07/02/2026	3,446,313
00138C-AV-0	COREBRIDGE GLOBAL FUNDING		1.F FE	10,470,149	10,480,000	10,948,946	10,475,835		2,252			5.900	5.916	MS	175,191	618,320	09/14/2023	09/19/2028	10,789,160
00138C-AX-6	COREBRIDGE GLOBAL FUNDING		1.F FE	159,339	160,000	164,211	159,339					5.200	5.161	JJ	3,906	8,320	01/09/2024	01/12/2029	163,499
00138C-BA-5	COREBRIDGE GLOBAL FUNDING		1.F FE	10,191,816	9,900,000	10,171,063	10,191,731		(134)			5.200	4.279	JD	10,010	10,400	12/29/2025	06/24/2029	205,200
00138C-BB-3	COREBRIDGE GLOBAL FUNDING		1.F FE	20,003,550	20,000,000	20,188,602	20,001,965		(1,148)			4.650	4.644	FA	338,417	924,833	08/19/2024	08/20/2027	20,465,000
00138C-BC-1	COREBRIDGE GLOBAL FUNDING		1.F FE	9,981	10,000	10,181	9,985		4			4.900	4.943	JD	38	490	12/17/2024	12/03/2029	3,112,431
00138C-BC-1	COREBRIDGE GLOBAL FUNDING	0	1.F FE	3,024,136	3,028,000	3,082,932	3,025,067		878			4.900	4.927	JD	11,540	148,372	12/17/2024	12/03/2029	3,112,431
00138C-BG-2	COREBRIDGE GLOBAL FUNDING		1.F FE	5,989,320	6,000,000	6,017,379	5,990,538		1,218			4.250	4.314	FA	92,083		08/18/2025	08/21/2028	6,127,500
00138C-BJ-6	COREBRIDGE GLOBAL FUNDING		1.F FE	6,157,210	6,182,000	6,162,099	6,157,423		213			4.450	4.543	AO	68,011		12/17/2025	10/02/2030	6,319,550
00139P-AA-6	AIG SUNAMERICA GLOBALFINANCING X		1.E FE	24,525,586	25,913,000	28,767,647	25,246,723		79,801			6.900	7.243	MS	526,466	1,787,997	11/29/2022	03/15/2032	26,806,999
00164V-AF-0	AMC NETWORKS INC		5.B FE	5,606,873	7,270,000	6,459,511	5,606,873			2,436,355		4.250	4.250	FA	116,724	308,975	01/25/2021	02/15/2029	5,517,276
00175P-AC-7	AMN HEALTHCARE INC		3.C FE	5,873,850	5,845,000	5,580,389	5,846,891		(6,417)			4.000	3.885	AO	49,358	233,800	12/01/2021	04/15/2029	9,960,300
00175P-AC-7	AMN HEALTHCARE INC	0	3.C FE	4,335,200	4,320,000	4,124,428	4,320,920		(3,119)			4.000	3.925	AO	36,480	172,800	12/01/2021	04/15/2029	9,960,300
00175P-AD-5	AMN HEALTHCARE INC		3.C FE	6,750,154	6,735,000	6,736,798	6,749,497		(657)			6.500	6.434	JJ	103,364		09/23/2025	01/15/2031	6,953,888
00182E-BM-0	ANZ BANK NEW ZEALAND LTD (LONDON B		1.E FE	6,191,816	6,200,000	5,822,377	6,196,757		1,084			2.550	2.563	FA	60,605	158,100	02/06/2020	02/13/2030	5,468,850
00182E-BU-2	ANZ NEW ZEALAND (INTL) LTD (LONDON B		1.E FE	8,120,000	8,120,000	8,409,853	8,120,000					5.355	5.355	FA	165,475	434,826	08/07/2023	08/14/2028	8,337,413
00182Y-AA-3	ANZ BANK NEW ZEALAND LTD		1.G FE	3,500,000	3,500,000	3,568,053	3,500,000					5.548	5.548	FA	75,514	194,180	08/02/2022	08/11/2032	3,597,090
00185A-AC-8	AON GLOBAL LTD		2.A FE	163,695	152,000	131,219	161,558		(384)			4.450	3.942	MN	695	6,764	10/25/2019	05/24/2043	204,450
00185A-AC-8	AON GLOBAL LTD	LS	2.A FE	51,693	48,000	41,438	51,018		(121)			4.450	3.942	MN	220	2,136	10/25/2019	05/24/2043	204,450
00188L-AB-3	APA INFRASTRUCTURE LTD		2.B FE	19,712,105	19,925,000	19,853,666	19,719,715		5,933			5.750	5.841	MS	334,159	1,145,688	09/10/2024	09/16/2044	20,497,844
00191U-AA-0	ASGN INC		3.C FE	19,128,563	19,260,000	18,921,241	19,100,349		40,652			4.625	4.645	MN	113,821	890,775	07/20/2022	05/15/2028	17,925,150
00193B-AA-0	ATP TOWER HOLDINGS LLC 7.875% 03 FEB 203		3.C FE	5,597,519	5,610,000	5,778,300	5,601,741		4,222			7.875	7.900	FA	181,624	208,294	10/03/2025	02/03/2030	5,311,206
00205G-AC-1	APT PIPELINES LTD		2.B FE	22,065,624	23,250,000	23,201,389	22,298,607		74,887			5.000	5.560	MS	316,458	1,162,500	11/29/2022	03/23/2035	23,062,500
00205G-AD-9	APT PIPELINES LTD		2.B FE	9,384,323	9,450,000	9,457,909	9,438,218		7,252			4.250	4.335	JJ	185,194	401,625	03/16/2017	07/15/2027	9,395,500
00205G-AD-9	APT PIPELINES LTD	0	2.B FE	645,483	650,000	650,544	649,190		499			4.250	4.335	JJ	12,738	27,625	03/16/2017	07/15/2027	9,395,500
00206R-BH-4	AT&T INC		2.B FE	4,791,809	5,740,000	4,855,788	4,841,260		30,648			4.300	5.759	JD	10,970	246,820	05/09/2024	12/15/2042	5,863,410
00206R-CP-5	AT&T INC		2.B FE	15,004,577	16,175,000	15,566,216	15,086,361		81,784			4.500	5.426	MN	93,006	727,875	01/28/2025	05/15/2035	16,538,938
00206R-DJ-8	AT&T INC		2.B FE	6,957,080	6,500,000	5,383,480	6,894,787		(11,007)			4.500	4.076	MS	91,000	292,500	09/25/2019	03/09/2048	6,032,750
00206R-DK-5	AT&T INC		2.B FE	1,260,908	1,313,000	1,089,607	1,268,990		1,057			4.550	4.791	MS	18,586	59,742	09/07/2016	03/09/2049	1,342,871
00206R-DR-0	AT&T INC REG	0	2.B FE	4,900,029	5,100,000	5,169,965	4,923,229		11,369			5.250	5.673	MS	89,250	267,750	11/29/2023	03/01/2037	5,233,875
00206R-GC-0	AT&T INC	SD	2.B FE	2,138,968	2,214,116	2,162,262	2,171,047		780			5.100	5.247	MN	11,542	111,099	04/15/2025	11/25/2048	2,270,576
00206R-GH-9	AT&T INC	0	2.B FE	232,736	220,000	220,923	220,903		(4,297)		31,298	7.125	5.075	MS	4,615	15,675	02/16/2023	03/15/2026	227,838

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
00206R-GL-0	AT&T INC	0	2.B FE	4,883,600	5,000,000	5,003,457	4,928,976		31,612			4.100	4.812	FA	77,444	205,000	07/18/2024	02/15/2028	5,102,500
00206R-HK-1	AT&T INC		2.B FE	2,379,389	2,530,000	2,412,431	2,385,801		6,412			4.850	5.463	MS	40,902	122,705	02/24/2025	03/01/2039	2,591,353
00206R-JA-1	AT&T INC		2.B FE	9,056,060	6,500,000	7,471,603	7,922,032		(181,135)			7.700	3.799	MN	83,417	500,500	06/05/2019	05/01/2032	6,750,250
00206R-JE-3	AT&T INC		2.B FE	2,923,975	2,500,000	2,590,663	2,834,173		(15,576)			6.100	4.811	JJ	70,319	152,500	06/05/2019	07/15/2040	2,576,250
00206R-JG-8	AT&T INC		2.B FE	1,079,470	1,000,000	953,978	1,064,220		(2,672)			5.375	4.791	AO	11,347	53,750	06/05/2019	10/15/2041	1,026,875
00206R-JK-9	AT&T INC		2.B FE	1,674,891	1,700,000	1,476,077	1,679,151		696			4.650	4.751	JD	6,588	79,050	06/05/2019	06/01/2044	1,483,713
00206R-JY-9	AT&T INC		2.B FE	1,429,731	1,350,000	1,240,997	1,391,187		(7,462)			2.750	2.124	JD	3,094	37,125	07/28/2020	06/01/2031	1,368,563
00206R-JZ-6	AT&T INC		2.B FE	109,360	155,000	122,268	109,360					3.500	5.372	JD	452	5,425	04/24/2023	06/01/2041	112,073
00206R-KA-9	AT&T INC		2.B FE	15,340,506	15,250,000	10,759,613	15,330,426		(2,196)			3.650	3.616	JD	46,385	556,625	07/16/2020	06/01/2051	14,510,063
00206R-KE-1	AT&T INC		2.B FE	8,245,215	8,250,000	5,390,025	8,246,301		88			3.300	3.303	FA	113,438	272,250	07/27/2020	02/01/2052	8,284,475
00206R-KH-4	AT&T INC		2.B FE	303,844	375,000	329,344	303,844					2.250	5.082	FA	3,516	8,438	02/07/2024	02/01/2032	308,063
00206R-KJ-0	AT&T INC		2.B FE	17,948,039	18,578,000	12,486,157	18,011,058		12,160			3.500	3.672	MS	191,457	650,230	06/09/2022	09/15/2053	18,877,350
00206R-LJ-9	AT&T INC		2.B FE	51,779,706	74,491,000	49,803,402	52,357,124		287,379			3.550	5.604	MS	778,638	2,644,431	08/27/2024	09/15/2055	75,138,580
00206R-LV-2	AT & T INC		2.B FE	19,717,279	29,110,000	19,299,644	19,789,911		72,632			3.650	5.831	MS	312,852	936,590	06/12/2025	09/15/2059	29,641,258
00206R-MM-1	AT&T INC		2.B FE	12,882,712	12,934,000	11,058,452	12,893,409		4,407			2.550	2.589	JD	27,485	329,817	04/20/2023	12/01/2033	12,190,472
00206R-MM-1	AT&T INC	0	2.B FE	331,099	331,000	283,002	331,083		(1)			2.550	2.546	JD	703	8,441	12/07/2020	12/01/2033	12,190,472
00206R-MN-9	AT&T INC		2.B FE	62,915,577	86,665,000	59,845,349	63,248,672		261,192	1,779		3.800	5.631	JD	274,439	3,293,270	01/30/2025	12/01/2057	88,282,612
00206R-MT-6	AT&T INC		2.B FE	882,088	885,000	918,999	882,938		301			5.400	5.436	FA	18,054	47,790	05/30/2023	02/15/2034	960,245
00206R-MT-6	AT&T INC	LS	2.B FE	49,836	50,000	51,921	49,883		17			5.400	5.436	FA	1,020	2,700	05/30/2023	02/15/2034	960,245
00206R-MZ-2	AT&T INC		2.B FE	5,407,007	5,300,000	5,348,318	5,407,007					6.050	5.905	FA	185,264		06/12/2025	08/15/2056	5,460,325
00206R-ND-0	AT&T INC		2.B FE	9,966,700	10,000,000	9,658,984	9,967,353		653			5.550	5.577	MN	149,542		09/18/2025	11/01/2045	10,277,500
00206R-NE-8	AT&T INC		2.B FE	9,948,400	10,000,000	9,625,080	9,949,022		622			5.700	5.736	MN	153,583		09/18/2025	11/01/2054	10,285,000
00209A-AF-3	AT&T WIRELESS GROUP REGISTERED		2.B FE	57,982,937	57,500,000	67,529,899	57,662,554		(37,190)			8.750	8.577	MS	1,677,083	5,031,250	11/29/2022	03/01/2031	60,015,625
00216L-AE-3	ASB BANK LTD		1.D FE	8,763,536	8,850,000	7,949,190	8,797,205		8,351			2.375	2.486	AO	40,286	210,188	10/18/2021	10/22/2031	8,955,094
00216L-AE-3	ASB BANK LTD	0	1.D FE	742,673	750,000	673,660	745,526		708			2.375	2.486	AO	3,414	17,813	10/18/2021	10/22/2031	8,955,094
00217G-AB-9	APTIV SWISS HOLDINGS LTD		2.B FE	6,374,400	6,400,000	5,988,742	6,383,469		2,381			3.250	3.297	MS	69,333	208,000	02/09/2022	03/01/2032	6,148,313
00217G-AB-9	APTIV SWISS HOLDINGS LTD	0	2.B FE	747,000	750,000	701,806	748,063		279			3.250	3.297	MS	8,125	24,375	02/09/2022	03/01/2032	6,148,313
00218L-AH-4	ASP UNIFRAX HOLDINGS INC		6. FE	398,008	3,529,327	388,226	388,226	(9,782)		2,150,760		7.100	18.032	MJSD	696	248,663	10/16/2024	09/30/2029	450,871
00252@-AA-1	AZ BATTERY PROPERTY LLC		2.A PL	61,700,000	61,700,000	68,191,453	61,700,000					6.730	6.730	MON	126,879	4,152,410	03/07/2024	02/20/2046	618,918
00253P-AA-6	AAR ESCROW ISSUER LLC		3.B FE	12,055,694	11,962,000	12,377,751	12,017,918		(21,758)			6.750	6.518	MS	237,745	807,435	04/11/2024	03/15/2029	12,508,375
00253P-AA-6	AAR ESCROW ISSUER LLC	LS	3.B FE	168,131	168,000	173,839	168,081		(31)			6.750	6.726	MS	3,339	11,340	04/11/2024	03/15/2029	12,508,375
00253X-AA-9	AMERICAN AIRLINES INC		3.A FE	301,667	301,667	302,096	301,667					5.500	5.500	JAJO	3,272	16,544	03/10/2021	04/20/2026	24,640
00253X-AB-7	AMERICAN AIRLINES INC		3.A FE	16,963,375	17,580,000	17,901,204	17,301,595		133,241			5.750	6.639	JAJO	199,362	1,008,042	01/17/2024	04/20/2029	1,463,237
00271*-AB-8	AITX FINCO LLC		2.C PL	11,700,000	11,700,000	11,882,017	11,700,000					5.670	5.670	AO	125,307		10/23/2025	10/23/2032	12,031,695
00271*-AB-8	AITX FINCO LLC	0	2.C PL	100,000	100,000	101,556	100,000					5.670	5.670	AO	1,071		10/23/2025	10/23/2032	12,031,695
00271*-AC-6	AITX FINCO LLC		2.C PL	22,400,000	22,400,000	22,882,683	22,400,000					6.000	6.000	AO	253,867		10/23/2025	10/23/2035	22,557,000
00271*-AC-6	AITX FINCO LLC	0	2.C PL	100,000	100,000	102,155	100,000					6.000	6.000	AO	1,133		10/23/2025	10/23/2035	22,557,000
002819-AC-4	ABBOTT LABORATORIES		1.D FE	7,760,344	7,650,000	8,571,829	7,740,273		(4,614)			6.150	6.004	MN	40,513	470,475	11/29/2022	11/30/2037	7,885,238
002824-AV-2	ABBOTT LABORATORIES		1.D FE	5,821,940	5,500,000	6,058,468	5,735,403		(11,649)			6.000	5.528	AO	82,500	330,000	11/29/2022	04/01/2039	5,665,000
002824-AY-6	ABBOTT LABORATORIES		1.D FE	3,249,445	3,080,000	3,187,251	3,214,145		(7,075)			5.300	4.834	MN	15,417	163,240	11/29/2022	05/27/2040	3,161,620
002824-BH-2	ABBOTT LABORATORIES		1.D FE	51,934,498	51,390,000	48,535,589	51,906,215		(14,487)			4.900	4.822	MN	216,837	2,518,110	09/30/2024	11/30/2046	52,290,480
002824-BN-9	ABBOTT LABORATORIES		1.D FE	3,951,280	4,000,000	3,791,152	3,956,383		1,583			4.750	4.844	AO	40,111	190,000	09/13/2022	04/15/2043	3,992,625
00287Y-AV-1	ABBVIE INC		1.G FE	2,015,248	2,155,000	2,071,571	2,023,135		7,887			4.300	5.066	MN	12,098	92,665	03/05/2025	05/14/2036	7,676,573
00287Y-AV-1	ABBVIE INC	0	1.G FE	4,950,335	5,360,000	5,152,491	5,002,822		26,065			4.300	5.137	MN	30,090	230,480	11/29/2023	05/14/2036	7,676,573
00287Y-AY-5	ABBVIE INC		1.G FE	5,215,998	5,236,000	5,224,355	5,235,352		1,871			3.200	3.234	MN	21,875	167,552	05/09/2016	05/14/2026	5,307,584
00287Y-AY-5	ABBVIE INC	0	1.G FE	199,236	200,000	199,555	199,975		71			3.200	3.234	MN	836	6,400	05/09/2016	05/14/2026	5,307,584

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
00287Y-BD-0	ABBVIE INC		1.G FE	41,306,656	43,870,000	40,072,283	41,431,849		55,334			4.875	5.293	MN	279,214	2,138,663	12/27/2024	11/14/2048	44,580,800
00287Y-BX-6	ABBVIE INC		1.G FE	664,497	693,000	672,517	671,106		5,261			3.200	4.087	MN	2,464	22,176	09/26/2024	11/21/2029	2,945,892
00287Y-BX-6	ABBVIE INC	LS	1.G FE	101,640	106,000	102,867	102,651		805			3.200	4.087	MN	377	3,392	09/26/2024	11/21/2029	2,945,892
00287Y-BX-6	ABBVIE INC	0	1.G FE	2,761,725	2,500,000	2,426,108	2,612,911		(29,531)			3.200	1.910	MN	8,889	80,000	10/01/2020	11/21/2029	2,945,892
00287Y-CA-5	ABBVIE INC		1.G FE	2,157,553	2,445,000	2,188,227	2,168,370		10,817			4.050	5.191	MN	11,003	99,023	03/05/2025	11/21/2039	2,488,480
00287Y-CB-3	ABBVIE INC		1.G FE	103,083,701	122,860,000	101,554,048	103,646,692		329,611			4.250	5.416	MN	580,172	4,438,488	08/12/2025	11/21/2049	125,470,775
00287Y-DA-4	ABBVIE INC		1.G FE	4,017,437	4,310,000	4,005,473	4,031,505		8,628			4.850	5.408	JD	9,290	209,035	05/09/2024	06/15/2044	4,414,518
00287Y-DU-0	ABBVIE INC		1.G FE	2,903,971	2,913,000	2,998,602	2,906,448		1,105			5.050	5.084	MS	43,315	147,107	02/22/2024	03/15/2034	3,321,810
00287Y-DU-0	ABBVIE INC	LS	1.G FE	326,387	327,000	336,609	326,589		87			5.050	5.069	MS	4,862	16,514	02/22/2024	03/15/2034	3,321,810
00287Y-DW-6	ABBVIE INC		1.G FE	52,658,840	51,690,000	50,429,243	52,659,095		(100)	2,278		5.400	5.269	MS	821,871	2,479,410	10/28/2025	03/15/2054	53,083,914
00287Y-DX-4	ABBVIE INC		1.G FE	28,720,013	28,390,000	27,691,992	28,719,037		276			5.500	5.427	MS	459,760	1,346,950	10/28/2025	03/15/2064	29,170,725
00287Y-EB-1	ABBVIE INC		1.G FE	6,992,478	6,790,000	6,835,255	6,990,603		(1,875)			5.600	5.396	MS	111,960	210,188	03/05/2025	03/15/2055	6,980,120
00388W-AM-3	ABU DHABI NATIONAL ENERGY COMPANY		1.D FE	3,818,175	3,787,000	3,818,887	3,811,318		(2,751)			4.696	4.591	AO	33,098	177,838	05/02/2023	04/24/2033	3,261,831
00388W-AQ-4	ABU DHABI NATIONAL ENERGY COMPANY PJSC		1.D FE	625,540	630,000	629,055	626,226		561			4.375	4.494	AO	6,278	27,563	10/02/2024	10/09/2031	643,781
00404A-AN-9	ACADIA HEALTHCARE CO INC 144A		4.A FE	4,294,175	4,440,000	4,412,853	4,364,228		27,518			5.500	6.248	JJ	122,100	244,200	05/03/2023	07/01/2028	4,459,350
00404A-AP-4	ACADIA HEALTHCARE CO INC		4.A FE	7,153,975	7,680,000	7,396,986	7,372,957		81,654			5.000	6.352	AO	81,067	384,000	03/08/2023	04/15/2029	7,934,525
00404A-AP-4	ACADIA HEALTHCARE CO INC	LS	4.A FE	95,431	101,000	97,278	97,787		861			5.000	6.072	AO	1,066	5,050	02/09/2023	04/15/2029	7,934,525
00404A-AQ-2	ACADIA HEALTHCARE CO INC		4.A FE	528,855	525,000	530,247	528,329		(526)			7.375	7.198	MS	11,401	19,897	03/07/2025	03/15/2033	3,286,894
00404A-AQ-2	ACADIA HEALTHCARE CO INC	LS	4.A FE	2,654,570	2,645,000	2,671,434	2,653,263		(1,307)			7.375	7.287	MS	57,437	100,244	03/07/2025	03/15/2033	3,286,894
00440E-AQ-0	ACE INA HOLDINGS INC		1.F FE	14,354,020	16,000,000	13,804,846	14,471,188		52,558			4.150	4.962	MS	199,200	664,000	08/03/2023	03/13/2043	16,332,000
00440E-AV-9	ACE INA HOLDINGS INC		1.F FE	17,592,181	17,844,000	17,810,679	17,785,830		159,492			3.350	4.329	MN	96,308	597,774	01/24/2025	05/03/2026	18,200,842
00440E-AV-9	ACE INA HOLDINGS INC	LS	1.F FE	6,979	7,000	6,987	7,000		1			3.350	3.356	MN	38	235	10/27/2015	05/03/2026	18,200,842
00440E-AV-9	ACE INA HOLDINGS INC	0	1.F FE	470,627	475,000	474,113	474,757		602			3.350	3.467	MN	2,564	15,913	10/31/2018	05/03/2026	18,200,842
00440E-AW-7	ACE INA HOLDINGS INC		1.F FE	13,548,554	14,635,000	12,778,760	13,585,189		22,940			4.350	4.910	MN	102,567	636,623	04/01/2025	11/03/2045	14,953,311
00489L-AF-0	ACRISURE LLC		4.B FE	12,731,463	13,650,000	13,310,898	13,141,393		130,409			4.250	5.397	FA	219,158	580,125	07/13/2022	02/15/2029	13,327,313
00489L-AK-9	ACRISURE LLC & ACRISURE FINANCE IN		5.B FE	7,226,525	7,220,000	7,490,273	7,224,082		(1,732)			8.250	8.220	FA	248,188	595,650	02/07/2024	02/01/2029	7,517,825
00489L-AL-7	ACRISURE LLC		4.B FE	5,370,000	5,370,000	5,591,593	5,370,000					7.500	7.500	MN	51,463	402,750	06/05/2024	11/06/2030	5,550,625
00489L-AM-5	ACRISURE LLC / ACRISURE FINANCE IN		5.B FE	6,222,100	6,200,000	6,487,023	6,214,750		(5,219)			8.500	8.390	JD	23,422	527,000	06/06/2024	06/15/2029	6,432,225
005095-AB-0	ACUSHNET CO		3.C FE	8,295,844	8,270,000	8,362,921	8,295,388		(456)			5.625	5.553	JD	47,811		11/13/2025	12/01/2033	8,502,594
00510R-AD-5	ACUITY BRANDS LIGHTING INC		2.B FE	7,380,538	7,400,000	6,657,470	7,390,075		1,877			2.150	2.179	JD	7,071	159,100	10/27/2020	12/15/2030	12,027,925
00510R-AD-5	ACUITY BRANDS LIGHTING INC	0	2.B FE	5,335,930	5,350,000	4,813,171	5,342,825		1,357			2.150	2.179	JD	5,112	115,025	10/27/2020	12/15/2030	12,027,925
00652M-AE-2	ADANI PORTS AND SPECIAL EC 4.375% 03 JUL		2.C FE	1,678,256	1,620,000	1,569,375	1,641,995		(7,674)			4.375	3.826	JJ	35,044	70,875	10/25/2024	07/03/2029	1,655,438
00654G-AB-9	ADANEM PP 3.86700 07/22/2031		2.C FE	2,070,000	2,070,000	1,863,000	2,070,000					3.867	3.867	JJ	35,354	80,047	07/15/2021	07/22/2031	2,110,023
00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD		3.B FE	3,119,375	3,110,000	3,196,076	3,113,654		(3,434)			7.000	6.872	AO	45,959	217,700	11/29/2023	04/15/2028	3,105,000
00687Y-AD-7	ADIENT GLOBAL HOLDINGS LTD		4.B FE	10,100,675	10,050,000	10,372,132	10,097,590		(3,085)			7.500	7.413	FA	284,750	402,000	02/25/2025	02/15/2033	12,730,125
00687Y-AD-7	ADIENT GLOBAL HOLDINGS LTD	LS	4.B FE	2,282,625	2,280,000	2,353,081	2,282,458		(167)			7.500	7.480	FA	64,600	91,200	01/31/2025	02/15/2033	12,730,125
00751Y-AF-3	ADVANCE AUTO PARTS INC		3.C FE	1,245,900	1,250,000	1,185,757	1,248,946		588			1.750	1.799	AO	5,469	21,875	09/22/2020	10/01/2027	1,260,938
00751Y-AF-3	ADVANCE AUTO PARTS INC	0	3.C FE	548,196	550,000	521,733	549,536		259			1.750	1.799	AO	2,406	9,625	09/22/2020	10/01/2027	1,260,938
00751Y-AG-1	ADVANCE AUTO PARTS INC		3.C FE	7,769,190	7,800,000	6,617,271	7,779,732		2,873			3.500	3.547	MS	80,383	273,000	03/01/2022	03/15/2032	6,919,000
00751Y-AG-1	ADVANCE AUTO PARTS INC	0	3.C FE	796,840	800,000	678,694	797,921		295			3.500	3.547	MS	8,244	28,000	03/01/2022	03/15/2032	6,919,000
007589-AC-8	ADVOCATE HEALTH AND HOSPITALS CORP		1.C FE	7,934,584	8,235,000	5,911,889	7,939,575		5,290			3.387	3.578	AO	58,883	278,920	04/27/2023	10/15/2049	7,927,008
007589-AC-8	ADVOCATE HEALTH AND HOSPITALS CORP	0	1.C FE	38,585	50,000	35,895	39,187		235			3.387	4.943	AO	358	1,694	04/27/2023	10/15/2049	7,927,008
00774M-AS-4	AERCAP IRELAND CAPITAL DAC		2.A FE	17,833,780	18,370,000	18,338,245	18,326,653		492,873			1.750	4.749	JJ	134,841	321,475	01/24/2025	01/30/2026	18,530,738
00774M-AW-5	AERCAP IRELAND CAPITAL DAC		2.A FE	7,538,426	8,003,000	7,761,541	7,621,917		83,491			3.000	4.822	AO	41,349	120,045	04/28/2025	10/29/2028	8,123,045
00774M-BL-8	AERCAP IRELAND CAPITAL DAC		2.A FE	156,054	160,000	161,711	156,054					4.625	4.754	MS	2,282	7,400	09/03/2024	09/10/2029	164,746
00774M-BL-8	AERCAP IRELAND CAPITAL DAC	LS	2.A FE	4,877	5,000	5,053	4,877					4.625	4.757	MS	71	231	09/03/2024	09/10/2029	164,746
00774M-BM-6	AERCAP IRELAND CAPITAL DAC		2.A FE	5,901,032	6,105,000	6,103,930	5,915,285		14,253			4.950	5.403	MS	93,178	151,099	03/05/2025	09/10/2034	6,256,099

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
00774M-BP-9	AERCAP IRELAND CAPITAL DAC		2.A FE	12,347,648	12,255,000	12,708,933	12,338,077		(9,571)			5.375	5.239	JD	29,276	607,474	02/24/2025	12/15/2031	12,687,041
00774M-BP-9	AERCAP IRELAND CAPITAL DAC	LS	2.A FE	100,756	100,000	103,704	100,678		(78)			5.375	5.239	JD	239	4,957	02/24/2025	12/15/2031	12,687,041
00776V-AE-3	ADVANCED TECHNOLOGY SERVICES INC.		4.C	43,286,711	44,034,836	42,295,337	43,400,315		114,396			8.716	9.179	MON	10,661	2,862,896	04/21/2025	04/21/2031	42,031,504
00778X-AA-5	ADVENTHEALTH OBLIGATED GROUP		1.C FE	6,135,557	8,910,000	5,548,999	6,297,941		49,867			2.795	4.774	MN	31,821	249,035	11/29/2022	11/15/2051	9,049,727
00778X-AA-5	ADVENTHEALTH OBLIGATED GROUP	0	1.C FE	117,813	165,000	102,759	120,808		878			2.795	4.569	MN	589	4,612	05/25/2022	11/15/2051	9,049,727
007866-AE-6	AEROPUERTOS DOMINICANOS SIGLO XXI S.A.		3.A FE	12,662,479	12,362,000	13,003,341	12,636,114		(21,877)			7.000	6.572	JD	2,404	794,815	09/30/2025	06/30/2034	11,904,570
007903-BF-3	ADVANCED MICRO DEVICES INC		1.F FE	283,069	288,000	282,910	284,604		467			3.924	4.135	JD	942	11,301	06/23/2022	06/01/2032	1,223,544
007903-BF-3	ADVANCED MICRO DEVICES INC	LS	1.F FE	454,091	462,000	453,835	456,552		749			3.924	4.135	JD	1,511	18,129	06/23/2022	06/01/2032	1,223,544
007903-BF-3	ADVANCED MICRO DEVICES INC	0	1.F FE	442,296	450,000	442,047	444,693		730			3.924	4.135	JD	1,472	17,658	06/23/2022	06/01/2032	1,223,544
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC		3.C FE	10,134,373	9,967,000	9,971,814	9,967,000					5.000	4.610	MS	125,972	498,350	02/05/2021	09/30/2027	7,284,675
00790R-AB-0	ADVANCED DRAINAGE SYSTEMS INC		3.C FE	10,750,095	10,752,000	10,994,468	10,723,396		(6,785)			6.375	6.310	JJ	316,064	685,440	01/10/2023	06/15/2030	9,020,651
008016-A@-6	AEROSPACE CORPORATION		1.G Z	4,340,100	4,340,100	4,424,301	4,340,100					4.840	4.840	MON	2,918	210,058	05/26/2011	05/26/2033	13,528
008016-B#-3	AEROSPACE CORPORATION		1.G Z	1,178,240	1,178,240	1,151,240	1,178,240					3.500	3.500	MON	3,322	41,238	07/10/2013	04/02/2033	3,309
008016-B@-5	AEROSPACE CORPORATION		1.G Z	2,687,860	2,687,860	2,655,759	2,687,860					3.850	3.850	MON	8,336	103,483	07/02/2012	04/02/2033	6,102
008016-C@-4	AEROSPACE CORPORATION	0	1.G Z	235,350	235,350	208,954	235,350					2.900	2.900	MON	436	6,825	09/24/2020	09/08/2042	23,718
008016-C@-4	AEROSPACE CORPORATION		1.G Z	6,982,050	6,982,050	6,198,960	6,982,050					2.900	2.900	MON	12,936	202,479	09/24/2020	09/08/2042	23,718
008016-D*-5	AEROSPACE CORPORATION		1.G Z	7,766,550	7,766,550	6,895,472	7,766,550					2.900	2.900	MON	14,390	225,230	02/18/2021	09/08/2042	26,171
008016-D*-5	AEROSPACE CORPORATION	0	1.G Z	235,350	235,350	208,954	235,350					2.900	2.900	MON	436	6,825	02/18/2021	09/08/2042	26,171
00810G-AD-6	AETHON UNITED BR LP/AETHON UNITED		4.A FE	7,050,000	7,040,000	7,375,624	7,047,174		(2,277)			7.500	7.458	AO	132,000	528,000	09/20/2024	10/01/2029	7,283,250
00817Y-AF-5	AETNA INC		2.B FE	18,302,040	18,078,000	19,927,899	18,279,337		(13,607)			6.625	6.473	JD	53,230	1,197,668	11/29/2022	06/15/2036	18,676,834
00817Y-AZ-1	AETNA INC		2.B FE	7,625,673	7,650,000	5,746,988	7,629,968		582			3.875	3.893	FA	111,988	296,438	08/07/2017	08/15/2047	7,492,406
00817Y-AZ-1	AETNA INC	0	2.B FE	299,046	300,000	225,372	299,214		23			3.875	3.893	FA	4,392	11,625	08/07/2017	08/15/2047	7,492,406
00830Y-AF-8	AFRICA FINANCE CORP 144A		1.G FE	4,766,640	4,770,000	4,882,763	4,767,185		545			5.550	5.568	AO	61,036	264,735	03/27/2025	10/08/2029	4,285,718
00846U-AK-7	AGILENT TECHNOLOGIES INC		2.A FE	13,220,077	13,263,000	13,174,467	13,255,226		10,875			3.050	3.127	MS	111,243	404,522	11/25/2024	09/22/2026	13,795,217
00846U-AK-7	AGILENT TECHNOLOGIES INC	0	2.A FE	698,801	700,000	695,327	699,930		109			3.050	3.058	MS	5,871	21,350	09/20/2016	09/22/2026	13,795,217
00846U-AL-5	AGILENT TECHNOLOGIES INC		2.A FE	3,427,959	3,358,000	3,207,888	3,389,350		(8,546)			2.750	2.456	MS	27,190	92,345	02/25/2021	09/15/2029	3,262,248
00846U-AL-5	AGILENT TECHNOLOGIES INC	0	2.A FE	566,566	550,000	525,413	557,346		(2,008)			2.750	2.336	MS	4,453	15,125	02/25/2021	09/15/2029	3,262,248
00846U-AM-3	AGILENT TECHNOLOGIES INC		2.A FE	13,374,808	13,400,000	12,254,588	13,388,477		2,684			2.100	2.120	JD	21,105	281,400	06/01/2020	06/04/2030	13,742,800
00846U-AM-3	AGILENT TECHNOLOGIES INC	0	2.A FE	1,197,744	1,200,000	1,097,426	1,198,968		240			2.100	2.120	JD	1,890	25,200	06/01/2020	06/04/2030	13,742,800
00846U-AN-1	AGILENT TECHNOLOGIES INC		2.A FE	4,941,189	4,950,000	4,482,789	4,945,209		858			2.300	2.320	MS	34,471	113,850	03/03/2021	03/12/2031	8,446,025
00846U-AN-1	AGILENT TECHNOLOGIES INC	0	2.A FE	4,941,189	4,950,000	4,482,789	4,945,209		858			2.300	2.320	MS	34,471	113,850	03/03/2021	03/12/2031	8,446,025
008685-AB-5	AHOLD FIN USA	0	2.A FE	4,233,500	5,000,000	5,406,482	4,799,086		50,457			6.875	8.280	MN	57,292	343,750	08/17/2000	05/01/2029	5,171,875
00913R-AD-8	AIR LIQUIDE FINANCE SA		1.F FE	12,851,238	12,900,000	12,775,996	12,895,988		5,318			2.500	2.543	MS	84,208	322,500	09/22/2016	09/27/2026	13,061,250
00913R-AD-8	AIR LIQUIDE FINANCE SA	0	1.F FE	996,220	1,000,000	990,387	999,689		412			2.500	2.543	MS	6,528	25,000	09/22/2016	09/27/2026	13,061,250
00913R-AE-6	AIR LIQUIDE FINANCE SA		1.F FE	2,694,519	2,700,000	2,058,868	2,695,652		141			3.500	3.511	MS	24,675	94,500	09/22/2016	09/27/2046	2,442,000
00914A-AQ-5	AIR LEASE CORPORATION		2.B FE	5,702,734	5,800,000	5,464,838	5,761,435		14,023			2.100	2.359	MS	40,600	121,800	08/11/2021	09/01/2028	6,871,400
00914A-AQ-5	AIR LEASE CORPORATION	0	2.B FE	983,230	1,000,000	942,213	993,351		2,418			2.100	2.359	MS	7,000	21,000	08/11/2021	09/01/2028	6,871,400
00914A-AS-1	AIR LEASE CORPORATION		2.B FE	3,913,280	4,000,000	3,591,942	3,944,498		8,228			2.875	3.129	JJ	53,028	115,000	01/05/2022	01/15/2032	4,057,500
00914A-AT-9	AIR LEASE CORPORATION		2.B FE	9,352,004	9,450,000	9,716,956	9,408,451		19,442			5.850	6.092	JD	24,570	552,825	11/28/2022	12/15/2027	9,726,413
00914A-AU-6	AIR LEASE CORPORATION		2.B FE	2,768,220	2,800,000	2,852,125	2,786,058		6,420			5.300	5.557	FA	61,833	148,400	01/09/2023	02/01/2028	2,874,200
009158-AY-2	AIR PRODUCTS AND CHEMICALS INC	LS	1.F FE	74,370	72,000	70,203	72,525		(430)			1.850	1.239	MN	170	1,332	08/10/2021	05/15/2027	5,550,875
009158-AY-2	AIR PRODUCTS AND CHEMICALS INC	0	1.F FE	516,460	500,000	487,519	503,648		(2,984)			1.850	1.239	MN	1,182	9,250	08/10/2021	05/15/2027	5,550,875
009158-AY-2	AIR PRODUCTS AND CHEMICALS INC		1.F FE	5,606,690	5,428,000	5,292,511	5,467,607		(32,389)			1.850	1.239	MN	12,831	100,418	08/10/2021	05/15/2027	5,550,875
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC		1.F FE	35,025,308	42,254,000	27,081,480	35,526,844		151,563			2.800	3.762	MN	151,175	1,183,112	11/29/2022	05/15/2050	42,642,756
009158-BH-8	AIR PRODUCTS AND CHEMICALS INC		1.F FE	997,270	1,000,000	1,018,080	998,230		519			4.600	4.662	FA	18,272	46,000	03/07/2024	02/08/2029	1,023,000
009280-AX-9	AIRCASTLE LTD		2.B FE	7,036,958	7,050,000	7,414,501	7,043,504		2,975			6.500	6.540	JJ	207,485	458,250	07/13/2023	07/18/2028	7,279,125
009931-AA-4	AL JAWAHER ASSETS CO SPC 144A		3.A FE	4,364,000	4,364,000	4,328,870	4,364,000					4.662	4.662	AO	35,039		10/22/2025	10/29/2030	2,232,862

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
010392-EE-4	ALABAMA POWER CO		1.F FE	16,492,740	16,500,000	17,250,784	16,498,776		1,326			5.600	5.601	MS	272,067	924,000	03/12/2003	03/15/2033	12,850,000
010392-FB-9	ALABAMA POWER CO		1.F FE	5,774,692	5,600,000	6,021,236	5,740,532		(7,859)			6.000	5.700	MS	112,000	336,000	11/29/2022	03/01/2039	3,862,500
010392-FF-0	ALABAMA POWER COMPANY		1.F FE	850,357	700,000	687,663	818,835		(5,610)			5.200	3.741	JD	3,033	36,400	10/25/2019	06/01/2041	1,744,200
010392-FF-0	ALABAMA POWER COMPANY	0	1.F FE	1,099,735	1,000,000	982,376	1,072,579		(3,193)			5.200	4.540	JD	4,333	52,000	07/01/2015	06/01/2041	1,744,200
010392-FG-8	ALABAMA POWER CO		1.F FE	3,373,561	3,350,000	2,870,346	3,370,565		(950)			4.100	4.045	JJ	63,334	137,350	10/25/2019	01/15/2042	3,418,675
010392-FM-5	ALABAMA POWER COMPANY		1.F FE	4,617,729	4,650,000	3,669,852	4,625,573		854			3.750	3.789	MS	58,125	174,375	03/05/2015	03/01/2045	4,737,188
010392-FS-2	ALABAMA POWER COMPANY		1.F FE	23,204,209	25,600,000	21,359,311	23,272,750		50,099			4.300	4.964	JJ	507,591	970,188	02/24/2025	07/15/2048	25,128,900
010392-FT-0	ALABAMA POWER COMPANY		1.E FE	10,976,901	12,900,000	9,210,737	11,033,402		39,383			3.450	4.401	AO	111,263	445,050	08/14/2024	10/01/2049	13,122,525
010392-FV-5	ALABAMA POWER COMPANY		1.F FE	17,386,670	22,100,000	14,675,833	17,434,741		46,055			3.125	4.443	JJ	318,455	473,438	06/12/2025	07/15/2051	21,835,938
010392-FW-3	ALABAMA POWER COMPANY		1.F FE	14,211,529	21,440,000	13,926,928	14,393,494		109,446			3.000	5.345	MS	189,387	568,200	06/12/2025	03/15/2052	21,761,600
010392-FX-1	ALABAMA POWER COMPANY		1.E FE	1,699,373	1,750,000	1,626,225	1,716,569		4,764			3.050	3.394	MS	15,716	53,375	03/21/2022	03/15/2032	9,391,063
010392-FX-1	ALABAMA POWER COMPANY	0	1.E FE	7,494,825	7,500,000	6,969,536	7,496,639		485			3.050	3.058	MS	67,354	228,750	03/02/2022	03/15/2032	9,391,063
010392-FZ-6	ALABAMA POWER COMPANY		1.E FE	1,299,974	1,300,000	1,261,510	1,300,000					3.940	3.939	MS	17,073	51,220	08/09/2022	09/01/2032	1,937,430
010392-FZ-6	ALABAMA POWER COMPANY	0	1.E FE	599,988	600,000	582,235	600,000					3.940	3.939	MS	7,880	23,640	08/09/2022	09/01/2032	1,937,430
012653-AE-1	ALBEMARLE CORP		2.C FE	2,093,868	2,100,000	2,117,595	2,095,788		543			5.050	5.087	JD	8,838	106,050	05/10/2022	06/01/2032	3,075,750
012653-AE-1	ALBEMARLE CORP	0	2.C FE	897,372	900,000	907,541	898,195		233			5.050	5.087	JD	3,788	45,450	05/10/2022	06/01/2032	3,075,750
01273P-AB-8	ALBEMARLE WODGINA PTY LTD		2.C FE	14,288,197	14,300,000	13,329,921	14,296,238		1,468			3.450	3.457	MN	63,039	493,350	11/20/2019	11/15/2029	14,495,813
012873-AH-8	OVINTIV INC		2.C FE	10,274,123	9,217,000	10,533,370	10,136,778		(113,795)			8.125	5.675	MS	220,504	382,566	04/28/2025	09/15/2030	9,591,441
012873-AK-1	OVINTIV INC		2.C FE	27,901,554	24,125,000	26,936,229	25,612,907		(209,546)			7.375	6.052	MN	296,536	1,779,219	11/29/2022	11/01/2031	24,926,475
013092-AE-1	ALBERTSONS COS LLC/SAFEWAY INC/NEW		3.B FE	25,090,825	24,760,000	24,554,596	24,860,810		(44,259)			4.875	4.670	FA	455,997	1,207,050	02/22/2022	02/15/2030	23,232,825
01309Q-AA-6	ALBERTSONS COS LLC/SAFEWAY INC/NEW		3.B FE	7,620,000	7,620,000	7,783,189	7,620,000					6.500	6.500	FA	187,113	495,300	02/06/2023	02/15/2028	7,867,650
01309Q-AB-4	ALBERTSONS COS LLC/SAFEWAY INC/NEW		3.B FE	1,522,000	1,522,000	1,564,636	1,522,000					6.250	6.250	MS	28,009	48,619	02/19/2025	03/15/2033	1,732,500
01309Q-AB-4	ALBERTSONS COS LLC/SAFEWAY INC/NEW	LS	3.B FE	158,000	158,000	162,426	158,000					6.250	6.250	MS	2,908	5,047	02/19/2025	03/15/2033	1,732,500
013716-AU-9	RIO TINTO ALCAN INC		1.F FE	16,300,130	16,000,000	17,535,279	16,187,782		(18,435)			6.125	5.932	JD	43,556	980,000	02/13/2024	12/15/2033	16,490,000
013822-AG-6	ALCOA NEDERLAND HOLDING BV		3.A FE	4,505,395	4,490,000	4,401,270	4,490,850		(3,372)			4.125	4.047	MS	46,818	185,213	03/10/2021	03/31/2029	9,736,763
013822-AG-6	ALCOA NEDERLAND HOLDING BV	LS	3.A FE	5,262,530	5,250,000	5,146,251	5,250,698		(2,768)			4.125	4.070	MS	54,742	216,563	03/10/2021	03/31/2029	9,736,763
013822-AH-4	ALCOA NEDERLAND HOLDING BV		3.A FE	8,343,600	8,220,000	8,738,463	8,305,341		(21,883)			7.125	6.758	MS	172,449	585,675	03/28/2024	03/15/2031	8,512,838
01400E-AA-1	ALCON FINANCE CORPORATION		2.A FE	3,980,320	4,000,000	3,963,791	3,997,911		2,931			2.750	2.823	MS	29,944	110,000	09/16/2019	09/23/2026	4,308,438
01400E-AA-1	ALCON FINANCE CORPORATION	0	2.A FE	447,786	450,000	445,927	449,765		330			2.750	2.823	MS	3,369	12,375	09/16/2019	09/23/2026	4,308,438
01400E-AB-9	ALCON FINANCE CORPORATION		2.A FE	946,504	950,000	910,277	948,701		427			3.000	3.039	MS	7,758	28,500	09/16/2019	09/23/2029	11,357,850
01400E-AB-9	ALCON FINANCE CORPORATION	0	2.A FE	9,416,941	10,240,000	9,811,826	9,633,657		147,214			3.000	4.742	MS	83,627	307,200	07/09/2024	09/23/2029	11,357,850
01400E-AC-7	ALCON FINANCE CORP		2.A FE	23,389,476	30,433,000	23,299,327	23,612,626		136,112			3.800	5.497	MS	314,813	1,156,454	08/19/2024	09/23/2049	30,196,027
01400E-AD-5	ALCON FINANCE CORP		2.A FE	3,045,212	3,050,000	2,837,910	3,047,782		475			2.600	2.618	MN	7,489	79,300	05/18/2020	05/27/2030	6,128,650
01400E-AD-5	ALCON FINANCE CORP	0	2.A FE	4,243,328	4,250,000	3,954,465	4,246,909		662			2.600	2.618	MN	10,436	110,500	05/18/2020	05/27/2030	6,128,650
01400E-AE-3	ALCON FINANCE CORP		2.A FE	8,482,091	8,080,000	8,452,171	8,380,610		(35,909)			5.375	4.720	JD	30,160	434,300	02/03/2023	12/06/2032	8,543,600
01400E-AE-3	ALCON FINANCE CORP	0	2.A FE	251,923	240,000	251,055	248,914		(1,065)			5.375	4.721	JD	896	12,900	02/03/2023	12/06/2032	8,543,600
01400E-AF-0	ALCON FINANCE CORP		2.A FE	21,819,035	21,350,000	21,625,616	21,812,372		(7,811)			5.750	5.591	JD	85,252	1,227,625	08/15/2024	12/06/2052	21,552,313
015823-A*-8	ALGONQUIN GAS TRANSMISSION LLC		1.G	34,000,000	34,000,000	32,776,879	34,000,000					3.240	3.240	FA	446,760	1,101,600	08/05/2019	08/05/2029	32,518,400
015823-A*-8	ALGONQUIN GAS TRANSMISSION LLC	0	1.G	7,000,000	7,000,000	6,748,181	7,000,000					3.240	3.240	FA	91,980	226,800	08/05/2019	08/05/2029	32,518,400
015823-A@-6	ALGONQUIN GAS TRANSMISSION COMPANY		1.G	22,500,000	22,500,000	23,920,567	22,500,000					5.950	5.950	JJ	617,312	1,338,750	07/15/2024	07/15/2034	15,961,125
015857-AF-2	ALGONQUIN POWER & UTILITIES CORP		2.C FE	7,437,300	7,500,000	7,535,500	7,488,785		24,529			5.365	5.703	JD	17,883	402,375	03/26/2024	06/15/2026	7,701,188
01609W-AT-9	ALIBABA GROUP HOLDING LTD		1.E FE	2,234,903	2,130,000	2,110,553	2,162,823		(18,873)			3.400	2.460	JD	5,029	72,420	01/11/2022	12/06/2027	1,083,105
01609W-AX-0	ALIBABA GROUP HOLDING LTD		1.E FE	12,349,977	12,900,000	11,722,021	12,544,914		60,889			2.125	2.665	FA	108,127	274,125	03/28/2023	02/09/2031	10,156,781
01609W-AX-0	ALIBABA GROUP HOLDING LTD	0	1.E FE	1,334,259	1,350,000	1,226,723	1,341,437		1,553			2.125	2.255	FA	11,316	28,688	03/05/2021	02/09/2031	10,156,781
01609W-BQ-4	ALIBABA GROUP HOLDING LTD		1.E FE	2,991,459	3,000,000	3,034,140	2,991,716		257			5.625	5.644	MN	16,406	84,375	10/08/2025	11/26/2054	1,542,188
01626P-AH-9	ALIMENTATION COUCHE-TARD INC		2.A FE	4,094,506	4,100,000	4,071,615	4,099,187		659			3.550	3.563	JJ	62,667	145,550	07/19/2017	07/26/2027	4,172,775
01626P-AH-9	ALIMENTATION COUCHE-TARD INC	0	2.A FE	199,732	200,000	198,615	199,960		32			3.550	3.563	JJ	3,057	7,100	07/19/2017	07/26/2027	4,172,775

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
01626P-AM-8	ALIMENTATION COUCHE-TARD INC		2.A FE	11,107,476	10,895,000	10,331,689	10,997,513		(24,703)			2.950	2.686	JJ	139,274	321,403	05/10/2021	01/25/2030	11,309,389
01626P-AM-8	ALIMENTATION COUCHE-TARD INC	0	2.A FE	765,224	750,000	711,222	757,346		(1,766)			2.950	2.676	JJ	9,588	22,125	05/10/2021	01/25/2030	11,309,389
01626P-AP-1	ALIMENTATION COUCHE-TARD INC		2.A FE	6,850,000	6,850,000	5,364,980	6,850,000					3.439	3.439	MN	31,410	235,572	05/10/2021	05/13/2041	6,103,170
01626P-AS-5	ALIMENTATION COUCHE-TARD INC	SD	2.A FE	5,106,525	4,851,359	5,236,411	5,129,139		(52,781)		241,987	5.592	4.203	MS	73,443	263,940	12/10/2024	09/25/2030	4,987,003
01626P-AU-0	ALIMENTATION COUCHE-TARD INC		2.A FE	16,034,239	16,005,000	16,399,046	16,032,248		(1,573)			5.267	5.241	FA	325,485	842,983	02/06/2024	02/12/2034	16,426,492
01626P-AV-8	ALIMENTATION COUCHE-TARD INC		2.A FE	9,358,617	9,331,000	9,215,958	9,358,496		(6)			5.617	5.596	FA	202,369	524,122	02/06/2024	02/12/2054	10,599,556
01626P-AV-8	ALIMENTATION COUCHE-TARD INC	LS	2.A FE	979,000	979,000	966,930	979,000					5.617	5.617	FA	21,232	54,990	02/06/2024	02/12/2054	10,599,556
01741R-AH-5	ATI INC		3.C FE	800,000	800,000	800,913	800,000					5.875	5.875	JD	3,917	47,000	11/19/2019	12/01/2027	813,206
01741R-AL-6	ATI INC		3.C FE	9,390,825	9,261,000	9,248,671	9,282,365		(27,455)			4.875	4.557	AO	112,868	451,474	09/10/2021	10/01/2029	8,963,281
01741R-AL-6	ATI INC	LS	3.C FE	249,000	249,000	248,669	249,000					4.875	4.875	AO	3,035	12,139	09/09/2021	10/01/2029	8,963,281
01741R-AM-4	ATI INC		3.C FE	1,270,000	1,270,000	1,270,968	1,270,000					5.125	5.125	AO	16,272	65,088	09/09/2021	10/01/2031	1,199,981
01741R-AN-2	ATI INC		3.C FE	4,826,050	4,810,000	5,080,529	4,819,438		(3,169)			7.250	7.166	FA	131,741	348,725	08/07/2023	08/15/2030	4,984,363
017475-AC-8	ALLEGIANCE CORP		2.B FE	3,040,032	2,655,000	2,704,415	2,681,585		(31,548)			7.000	5.681	AO	39,235	185,850	04/30/2010	10/15/2026	2,747,925
01748N-AE-4	ALLEGION US HOLDING CO INC		2.B FE	10,313,621	10,450,000	10,358,594	10,422,743		15,884			3.550	3.702	AO	92,744	370,975	04/18/2018	10/01/2027	11,297,025
01748N-AE-4	ALLEGION US HOLDING CO INC	0	2.B FE	1,194,653	1,200,000	1,189,504	1,199,069		628			3.550	3.596	AO	10,650	42,600	01/23/2018	10/01/2027	11,297,025
01748T-AB-7	ALLEGION PLC		2.B FE	3,594,309	3,608,000	3,520,183	3,590,396		4,286			3.500	3.627	AO	31,570	126,280	09/26/2024	10/01/2029	4,332,515
01748T-AB-7	ALLEGION PLC	0	2.B FE	1,065,066	1,050,000	1,024,444	1,057,495		(1,898)			3.500	3.282	AO	9,188	36,750	02/04/2022	10/01/2029	4,332,515
01748T-AC-5	ALLEGION US HOLDING CO INC	0	2.B FE	1,358,896	1,350,000	1,407,867	1,356,690		(830)			5.411	5.317	JJ	36,524	73,049	02/06/2023	07/01/2032	1,386,524
018522-F*-8	ALLETE INC	0	1.F	4,449,600	5,000,000	4,114,194	4,585,848		16,087			4.080	4.812	JJ	94,067	204,000	07/01/2015	07/15/2042	5,102,000
018802-AF-5	ALLIANT ENERGY CORP		2.C FE	12,157,935	12,150,000	12,127,863	12,157,641		(294)			5.750	5.736	AO	184,359		09/23/2025	04/01/2056	13,373,750
018802-AF-5	ALLIANT ENERGY CORP	0	2.C FE	850,551	850,000	848,451	850,531		(20)			5.750	5.736	AO	12,898		09/23/2025	04/01/2056	13,373,750
01882Y-AC-0	ALLIANT ENERGY FINANCE LLC		2.B FE	698,684	700,000	695,338	699,947		255			1.400	1.437	MS	2,886	9,800	11/17/2020	03/15/2026	704,900
01882Y-AC-0	ALLIANT ENERGY FINANCE LLC	0	2.B FE	698,684	700,000	695,338	699,947		255			1.400	1.437	MS	2,886	9,800	11/17/2020	03/15/2026	704,900
01882Y-AD-8	ALLIANT ENERGY FINANCE LLC	0	2.B FE	6,988,310	7,000,000	6,513,505	6,992,311		1,095			3.600	3.620	MS	84,000	252,000	02/23/2022	03/01/2032	7,126,000
01882Y-AE-6	ALLIANT ENERGY FINANCE LLC		2.B FE	4,872,582	4,880,000	5,103,998	4,876,009		1,422			5.950	5.978	MS	73,397	290,360	11/07/2023	03/30/2029	5,025,180
01882Y-AF-3	ALLIANT ENERGY FINANCE LLC		2.B FE	14,997,350	15,000,000	15,204,881	14,998,684		862			5.400	5.406	JD	56,250	810,000	06/03/2024	06/06/2027	15,405,000
01883L-AB-9	ALLIANT HOLDINGS INTERMEDIATE LLC		4.B FE	12,450,393	12,419,000	12,339,972	12,419,000		(6,176)			4.250	4.179	AO	111,426	527,808	11/03/2021	10/15/2027	12,156,960
01883L-AB-9	ALLIANT HOLDINGS INTERMEDIATE LLC	LS	4.B FE	105,000	105,000	104,332	105,000					4.250	4.250	AO	942	4,463	10/08/2020	10/15/2027	12,156,960
01883L-AE-3	ALLIANT HOLDINGS INTERMEDIATE LLC		4.B FE	6,994,013	7,050,000	7,185,705	7,023,287		10,402			6.750	6.931	AO	100,463	475,875	03/07/2023	04/15/2028	7,277,600
019576-AD-9	ALLIED UNIVERSAL HOLDCO LLC		4.C FE	17,134,966	17,151,000	18,075,074	17,139,430		(250)			7.875	7.878	FA	510,242	1,350,641	08/26/2024	02/15/2031	17,805,533
01959L-AA-0	ALLINA HEALTH SYSTEM		1.E FE	30,856,400	31,800,000	28,834,030	30,863,539		30,132			4.805	5.046	MN	195,243	1,527,990	01/23/2025	11/15/2045	6,256,793
01959L-AA-0	ALLINA HEALTH SYSTEM	0	1.E FE	1,911,502	1,840,000	1,668,384	1,903,959		(2,223)			4.805	4.518	MN	11,297	88,412	05/26/2022	11/15/2045	6,256,793
01959L-AB-8	ALLINA HEALTH SYSTEM		1.E FE	4,478,992	5,075,000	4,245,035	4,494,752		14,642			4.430	5.335	AO	47,463	224,823	12/03/2024	04/15/2047	5,187,411
01959L-AC-6	ALLINA HEALTH SYSTEM		1.E FE	47,413,793	54,766,000	41,992,844	47,796,237		168,053			3.887	4.817	AO	449,404	2,128,754	12/03/2024	04/15/2049	19,937,496
01959L-AC-6	ALLINA HEALTH SYSTEM	0	1.E FE	896,806	990,000	759,101	904,582		2,233			3.887	4.509	AO	8,124	38,481	05/25/2022	04/15/2049	19,937,496
01959L-AE-2	ALLINA HEALTH SYSTEM		1.E FE	7,437,772	10,400,000	6,539,120	7,589,351		55,336			2.902	4.733	MN	38,564	301,808	01/18/2024	11/15/2051	5,281,429
01959L-AE-2	ALLINA HEALTH SYSTEM	0	1.E FE	168,364	240,000	150,903	171,973		1,328			2.902	4.852	MN	890	6,965	01/18/2024	11/15/2051	5,281,429
019736-AE-7	ALLISON TRANSMISSION INC		3.A FE	3,967,250	3,936,000	3,930,730	3,936,000		(3,474)			4.750	4.623	AO	46,740	186,960	09/22/2017	10/01/2027	3,071,250
019736-AE-7	ALLISON TRANSMISSION INC	LS	3.A FE	1,069,000	1,064,000	1,062,576	1,064,000		(553)			4.750	4.676	AO	12,635	50,540	09/21/2017	10/01/2027	3,071,250
019736-AF-4	ALLISON TRANSMISSION INC		3.A FE	3,266,700	3,240,000	3,289,766	3,246,205		(4,095)			5.875	5.732	JD	15,863	190,350	03/26/2019	06/01/2029	3,242,531
019736-AG-2	ALLISON TRANSMISSION INC		3.B FE	17,339,650	19,284,000	18,158,043	17,831,200		227,126			3.750	5.347	JJ	303,321	723,150	10/31/2023	01/30/2031	19,187,138
020002-AJ-0	ALLSTATE CORP		2.A FE	25,089,175	22,795,000	26,075,817	24,257,673		(74,296)			6.900	6.152	MN	200,976	1,572,855	11/29/2022	05/15/2038	22,972,107
020002-AQ-4	ALLSTATE CORP		2.A FE	8,463,600	8,500,000	8,840,685	8,489,053		3,766			5.350	5.366	JD	37,896	454,750	07/24/2003	06/01/2033	8,727,375
020002-AS-0	ALLSTATE CORP		2.A FE	1,881,042	1,901,000	1,994,786	1,894,321		590			5.550	5.597	MN	15,240	105,506	11/29/2022	05/09/2035	2,061,667
020002-AS-0	ALLSTATE CORP	LS	2.A FE	107,991	105,000	110,180	107,425		(192)			5.550	5.235	MN	842	5,828	11/29/2022	05/09/2035	2,061,667
020002-AT-8	ALLSTATE CORPORATION (THE)		2.A FE	9,750,742	9,050,000	9,660,926	9,737,122		(13,620)			5.950	4.994	AO	134,619	269,238	09/24/2025	04/01/2036	9,319,238
020002-BC-4	ALLSTATE CORPORATION (THE)		2.A FE	16,212,398	18,040,000	14,910,903	16,276,070		46,103			4.200	4.949	JD	33,675	757,680	09/05/2024	12/15/2046	17,653,090
020002-BD-2	ALLSTATE CORPORATION (THE)		2.A FE	13,555,543	13,645,000	13,572,660	13,634,448		11,161			3.280	3.360	JD	19,891	447,556	11/16/2018	12/15/2026	13,537,942

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
020002-BD-2	ALLSTATE CORPORATION (THE)	0	2.A FE	241,033	250,000	248,675	248,821		1,202			3.280	3.787	JD	364	8,200	11/16/2018	12/15/2026	13,537,942
020002-BG-5	ALLSTATE CORPORATION (THE)		2.A FE	29,335,768	35,786,000	27,359,593	29,560,671		125,629			3.850	5.098	FA	539,623	1,377,761	08/22/2024	08/10/2049	35,944,871
020002-BK-6	ALLSTATE CORPORATION (THE)		2.A FE	2,340,039	2,344,000	2,443,403	2,341,346		590			5.250	5.269	MS	31,107	123,060	03/29/2023	03/30/2033	2,411,688
020002-BK-6	ALLSTATE CORPORATION (THE)	LS	2.A FE	5,990	6,000	6,254	5,993		2			5.250	5.269	MS	80	315	03/29/2023	03/30/2033	2,411,688
02005N-BT-6	ALLY FINANCIAL INC		2.C FE	285,329	273,000	288,353	281,691		(3,142)			6.992	5.583	JD	954	19,088	10/30/2024	06/13/2029	284,614
02005N-BT-6	ALLY FINANCIAL INC	LS	2.C FE	2,090	2,000	2,112	2,064		(23)			6.992	5.583	JD	7	140	10/30/2024	06/13/2029	284,614
020564-AD-2	ALPEK SAB DE CV		2.C FE	548,449	550,000	514,924	549,384		177			4.250	4.283	MS	6,688	23,375	09/11/2019	09/18/2029	919,125
020564-AD-2	ALPEK SAB DE CV	0	2.C FE	349,013	350,000	327,679	349,608		113			4.250	4.283	MS	4,256	14,875	09/11/2019	09/18/2029	919,125
020564-AE-0	ALPEK SAB DE CV		2.C FE	1,945,047	1,950,000	1,658,780	1,947,249		483			3.250	3.280	FA	22,181	63,375	02/18/2021	02/25/2031	1,575,188
02073L-AA-9	ALPHA GENERATION LLC		4.B FE	6,853,460	6,776,000	7,003,104	6,838,353		(12,410)			6.750	6.472	AO	96,558	476,438	02/21/2025	10/15/2032	8,073,588
02073L-AA-9	ALPHA GENERATION LLC	LS	4.B FE	1,126,253	1,114,000	1,151,337	1,123,733		(2,003)			6.750	6.485	AO	15,875	78,328	09/20/2024	10/15/2032	8,073,588
02073L-AC-5	ALPHA GENERATION LLC		4.B FE	5,809,593	5,800,000	5,851,185	5,808,428		(1,165)			6.250	6.196	JJ	83,576		10/02/2025	01/15/2034	5,671,875
02079K-AC-1	ALPHABET INC		1.C FE	3,208,369	3,344,000	3,309,250	3,317,109		41,944			1.998	3.300	FA	25,241	66,813	02/13/2024	08/15/2026	3,932,901
02079K-AC-1	ALPHABET INC	0	1.C FE	538,555	550,000	544,285	549,221		1,238			1.998	2.229	FA	4,151	10,989	08/02/2016	08/15/2026	3,932,901
02079K-AF-4	ALPHABET INC		1.C FE	20,882,162	29,848,000	16,324,947	21,223,771		192,268			2.050	3.816	FA	231,156	611,884	08/14/2024	08/15/2050	30,153,942
02079K-AG-2	ALPHABET INC		1.C FE	6,131,385	10,130,000	5,213,218	6,195,728		47,055			2.250	4.464	FA	86,105	227,925	08/14/2024	08/15/2060	10,243,963
02079K-AZ-0	ALPHABET INC		1.C FE	7,982,320	8,000,000	7,973,096	7,982,438		118			5.350	5.368	MN	65,389		11/03/2025	11/15/2045	8,214,000
02079K-BA-4	ALPHABET INC		1.C FE	13,897,839	14,000,000	13,777,795	13,898,317		478			5.450	5.499	MN	116,569		11/03/2025	11/15/2055	14,381,500
02090D-AB-4	ALTICE FRANCE SA 6.875 15OCT30 144A		5.A FE	3,579,473	4,340,374	4,209,259	3,608,548		29,076			6.875	11.560	AO	74,600		10/01/2025	10/15/2030	3,680,164
02090D-AB-4	ALTICE FRANCE SA 6.875 15OCT30 144A	LS	5.A FE	65,975	80,000	77,583	66,511		536			6.875	11.560	AO	1,375		10/01/2025	10/15/2030	3,680,164
02090D-AE-8	ALTICE FRANCE SA 6.875 15JUL32 144A		5.A FE	3,731,956	4,420,374	4,238,871	3,751,530		19,574			6.875	10.091	JJ	75,975		10/01/2025	07/15/2032	4,054,552
02220A-AA-5	ALUMINA PTY LTD		3.A FE	2,190,000	2,190,000	2,263,422	2,190,000					6.125	6.125	MS	39,496	66,324	03/03/2025	03/15/2030	2,257,069
02220A-AB-3	ALUMINA PTY LTD		3.A FE	6,931,325	6,940,000	7,206,246	6,932,519		1,194			6.375	6.395	MS	130,270	218,755	03/04/2025	09/15/2032	7,161,213
023135-BC-9	AMAZON.COM INC		1.E FE	905,376	907,000	899,747	906,757		203			3.150	3.167	FA	10,238	28,571	08/15/2017	08/22/2027	1,581,523
023135-BC-9	AMAZON.COM INC	0	1.E FE	648,837	650,000	644,802	649,826		146			3.150	3.167	FA	7,337	20,475	08/15/2017	08/22/2027	1,581,523
023135-BX-3	AMAZON.COM INC		1.D FE	1,382,355	1,500,000	1,485,694	1,480,122		53,089			1.000	4.728	MN	2,042	15,000	02/13/2024	05/12/2026	1,507,500
023135-CB-0	AMAZON.COM INC		1.D FE	27,125,350	37,905,000	25,546,754	27,510,895		203,116			3.100	5.021	MN	159,938	1,175,055	08/14/2024	05/12/2051	38,466,036
023135-CJ-3	AMAZON.COM INC		1.D FE	36,560,050	40,190,000	31,507,926	36,658,353		68,272	159		3.950	4.513	AO	343,959	1,587,505	09/05/2024	04/13/2052	39,328,266
023135-CJ-3	AMAZON.COM INC	LS	1.D FE	398,328	400,000	313,590	398,606		57			3.950	3.971	AO	3,423	15,800	04/11/2022	04/13/2052	39,328,266
023135-CW-4	AMAZON.COM INC		1.D FE	34,526,016	34,690,000	33,979,934	34,526,268		252			5.450	5.482	MN	215,319		11/17/2025	11/20/2055	35,635,303
02343U-AG-0	AMCOR FINANCE USA INC		2.B FE	10,404,510	10,300,000	10,280,165	10,301,304		(17,066)			3.625	3.448	AO	65,341	373,375	06/13/2019	04/28/2026	11,708,438
02343U-AG-0	AMCOR FINANCE USA INC	0	2.B FE	1,509,414	1,500,000	1,497,111	1,500,122		(1,602)			3.625	3.508	AO	9,516	54,375	06/13/2019	04/28/2026	11,708,438
02343U-AH-8	AMCOR FINANCE USA INC		2.B FE	11,751,416	11,436,000	11,504,861	11,479,600		(26,845)			4.500	4.160	MN	65,757	514,620	08/17/2023	05/15/2028	11,693,310
02343U-AH-8	AMCOR FINANCE USA INC	0	2.B FE	449,213	450,000	452,710	449,862		115			4.500	4.514	MN	2,588	20,250	06/13/2019	05/15/2028	11,693,310
02343U-AJ-4	AMCOR FINANCE (USA) INC		2.B FE	14,548,484	14,640,000	15,305,052	14,571,903		11,006			5.625	5.703	MN	80,063	823,500	07/12/2023	05/26/2033	15,051,750
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC		2.B FE	20,578,779	20,395,000	18,668,758	20,499,866		(18,044)			2.690	2.581	MN	54,863	548,626	02/03/2023	05/25/2031	20,417,977
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC	LS	2.B FE	114,949	115,000	105,266	114,977		7			2.690	2.694	MN	309	3,094	05/18/2021	05/25/2031	20,417,977
02344A-AA-6	AMCOR FLEXIBLES NORTH AMERICA INC	0	2.B FE	499,780	500,000	457,680	499,902		29			2.690	2.694	MN	1,345	13,450	05/18/2021	05/25/2031	20,417,977
02344B-AA-4	AMCOR GROUP FINANCE PLC		2.B FE	1,500,750	1,500,000	1,551,512	1,500,554		(145)			5.450	5.438	MN	8,629	81,750	05/31/2024	05/23/2029	1,540,875
02352B-AA-3	AMENTUM HOLDINGS LLC		4.B FE	10,327,000	10,180,000	10,730,015	10,291,987		(25,336)			7.250	6.897	FA	307,521	713,448	08/01/2024	08/01/2032	10,486,850
023551-AF-1	AMERADA HESS		1.D FE	6,912,780	7,000,000	7,917,018	6,975,762		5,353			7.875	7.984	AO	137,813	551,250	09/28/1999	10/01/2029	7,275,625
023586-C#-5	AMERCO		2.B PL	3,100,000	3,100,000	2,782,805	3,100,000					2.630	2.630	MS	20,609	81,530	09/29/2021	09/30/2031	2,735,505
023586-C#-5	AMERCO	0	2.B PL	200,000	200,000	179,536	200,000					2.630	2.630	MS	1,330	5,260	09/29/2021	09/30/2031	2,735,505
023586-C*-9	AMERCO		2.B PL	6,400,000	6,400,000	5,948,348	6,400,000					2.430	2.430	MS	39,312	155,520	09/29/2021	09/30/2029	6,174,115
023586-C*-9	AMERCO	0	2.B PL	400,000	400,000	371,772	400,000					2.430	2.430	MS	2,457	9,720	09/29/2021	09/30/2029	6,174,115
023586-C@-7	AMERCO		2.B PL	4,300,000	4,300,000	3,922,569	4,300,000					2.510	2.510	MS	27,282	107,930	09/29/2021	09/30/2030	3,746,435
023586-C@-7	AMERCO	0	2.B PL	300,000	300,000	273,668	300,000					2.510	2.510	MS	1,903	7,530	09/29/2021	09/30/2030	3,746,435

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
023586-D#-4	AMERCO		2.B PL	19,300,000	19,300,000	17,565,016	19,300,000					2.600	2.600	JJ	214,659	501,800	01/27/2022	01/27/2031	19,550,900
023586-D#-4	AMERCO	0	2.B PL	1,700,000	1,700,000	1,547,178	1,700,000					2.600	2.600	JJ	18,908	44,200	01/27/2022	01/27/2031	19,550,900
023586-D*-8	AMERCO		2.B PL	3,100,000	3,100,000	2,594,478	3,100,000					2.780	2.780	MS	21,784	86,180	09/29/2021	09/30/2033	2,737,530
023586-D*-8	AMERCO	0	2.B PL	200,000	200,000	167,386	200,000					2.780	2.780	MS	1,405	5,560	09/29/2021	09/30/2033	2,737,530
023586-D@-6	AMERCO		2.B PL	9,700,000	9,700,000	8,994,753	9,700,000					2.550	2.550	JJ	105,811	247,350	01/27/2022	01/27/2030	9,823,675
023586-D@-6	AMERCO	0	2.B PL	800,000	800,000	741,835	800,000					2.550	2.550	JJ	8,727	20,400	01/27/2022	01/27/2030	9,823,675
023586-E#-3	AMERCO		2.B PL	6,400,000	6,400,000	5,221,930	6,400,000					2.880	2.880	JJ	78,848	184,320	01/27/2022	01/27/2035	6,492,160
023586-E#-3	AMERCO	0	2.B PL	600,000	600,000	489,556	600,000					2.880	2.880	JJ	7,392	17,280	01/27/2022	01/27/2035	6,492,160
023586-E*-7	AMERCO		2.B PL	5,800,000	5,800,000	5,183,253	5,800,000					2.680	2.680	JJ	66,494	155,440	01/27/2022	01/27/2032	5,877,720
023586-E*-7	AMERCO	0	2.B PL	500,000	500,000	446,832	500,000					2.680	2.680	JJ	5,732	13,400	01/27/2022	01/27/2032	5,877,720
023586-E@-5	AMERCO		2.B PL	7,200,000	7,200,000	6,109,462	7,200,000					2.730	2.730	JJ	84,084	196,560	01/27/2022	01/27/2033	7,298,280
023586-E@-5	AMERCO	0	2.B PL	600,000	600,000	509,122	600,000					2.730	2.730	JJ	7,007	16,380	01/27/2022	01/27/2033	7,298,280
023586-F*-6	U-HAUL HOLDING CO		2.B PL	8,300,000	8,300,000	8,807,082	8,300,000					5.860	5.860	FA	175,637	486,380	08/21/2024	08/21/2032	6,484,590
023586-F@-4	U-HAUL HOLDING CO		2.B PL	9,000,000	9,000,000	9,299,580	9,000,000					5.910	5.910	FA	192,075	531,900	08/21/2024	08/21/2033	5,868,435
023586-G*-5	U-HAUL HOLDING CO		2.B PL	6,200,000	6,200,000	6,417,059	6,200,000					6.000	6.000	FA	134,333	372,000	08/21/2024	08/21/2035	4,944,000
023608-AG-7	AMEREN CORPORATION		2.A FE	5,050,954	4,810,000	4,804,830	4,809,832		(24,266)			3.650	3.039	FA	66,325	175,565	12/07/2018	02/15/2026	7,945,267
023608-AG-7	AMEREN CORPORATION	0	2.A FE	4,017,553	4,000,000	3,995,701	4,000,000		(2,201)			3.650	3.576	FA	55,156	146,000	08/11/2016	02/15/2026	7,945,267
023608-AJ-1	AMEREN CORPORATION		2.A FE	1,247,038	1,250,000	1,202,504	1,248,528		316			3.500	3.526	JJ	20,174	43,750	03/31/2020	01/15/2031	1,984,125
023608-AJ-1	AMEREN CORPORATION	0	2.A FE	698,341	700,000	673,402	699,176		177			3.500	3.526	JJ	11,297	24,500	03/31/2020	01/15/2031	1,984,125
023608-AK-8	AMEREN CORPORATION		2.B FE	3,796,504	3,800,000	3,613,307	3,798,930		524			1.750	1.763	MS	19,581	66,500	02/24/2021	03/15/2028	3,883,688
023608-AK-8	AMEREN CORPORATION	0	2.B FE	349,678	350,000	332,805	349,901		48			1.750	1.763	MS	1,803	6,125	02/24/2021	03/15/2028	3,883,688
02360F-AB-2	UNION ELECTRIC CO		1.F FE	27,286,799	27,983,000	28,580,344	27,549,047		18,194			5.300	5.467	FA	617,958	1,483,099	11/29/2022	08/01/2037	38,989,550
02360F-AB-2	UNION ELECTRIC CO	0	1.F FE	11,053,200	12,000,000	12,256,160	11,452,158		32,314			5.300	5.848	FA	265,000	636,000	11/07/2005	08/01/2037	38,989,550
023618-AA-5	AMEREN TRANSMISSION COMPANY OF ILL		1.F FE	20,754,905	20,748,000	17,640,829	20,754,905					3.430	3.430	FA	239,196	711,656	08/31/2017	08/31/2050	3,290,928
023618-AB-3	AMEREN TRANSMISSION COMPANY OF ILL		1.F FE	3,900,000	3,900,000	3,270,882	3,900,000					2.450	2.450	MN	11,944	95,550	11/16/2021	11/16/2036	2,368,665
023618-AB-3	AMEREN TRANSMISSION COMPANY OF ILL	0	1.F FE	400,000	400,000	335,475	400,000					2.450	2.450	MN	1,225	9,800	11/16/2021	11/16/2036	2,368,665
023618-AC-1	AMEREN TRANSMISSION COMPANY OF ILL		1.F	6,100,000	6,100,000	4,192,226	6,100,000					2.960	2.960	FA	63,196	180,560	08/25/2022	08/25/2052	3,258,042
02361D-AC-4	AMEREN ILLINOIS CO	0	1.F FE	2,507,404	2,000,000	2,253,372	2,314,740		(22,751)			6.700	4.771	JD	5,956	134,000	07/01/2015	06/15/2036	2,067,000
02361D-AM-2	AMEREN ILLINOIS CO		1.F FE	2,903,354	2,919,000	2,672,686	2,907,758		386			4.800	4.832	JD	6,227	140,112	12/05/2013	12/15/2043	6,502,400
02361D-AM-2	AMEREN ILLINOIS CO	LS	1.F FE	428,690	431,000	394,631	429,340		57			4.800	4.832	JD	919	20,688	12/05/2013	12/15/2043	6,502,400
02361D-AM-2	AMEREN ILLINOIS CO	0	1.F FE	3,230,550	3,000,000	2,746,851	3,174,555		(6,587)			4.800	4.322	JD	6,400	144,000	07/01/2015	12/15/2043	6,502,400
02361D-AN-0	AMEREN ILLINOIS CO		1.F FE	3,877,848	3,900,000	3,290,523	3,883,397		576			4.300	4.334	JJ	83,850	167,700	06/23/2014	07/01/2044	6,026,850
02361D-AN-0	AMEREN ILLINOIS CO	0	1.F FE	1,985,760	2,000,000	1,687,448	1,989,038		380			4.300	4.343	JJ	43,000	86,000	07/01/2015	07/01/2044	6,026,850
02361D-AQ-3	AMEREN ILLINOIS CO		1.F FE	3,168,032	3,200,000	2,651,412	3,174,474		789			4.150	4.209	MS	39,102	132,800	12/07/2015	03/15/2046	3,113,288
02361D-AS-9	AMEREN ILLINOIS COMPANY		1.F FE	189,829	190,000	189,474	189,994		31			3.800	3.801	MN	923	7,220	05/14/2018	05/15/2028	193,610
02361D-AU-4	AMEREN ILLINOIS COMPANY		1.F FE	2,537,403	2,550,000	1,753,685	2,538,980		295			3.250	3.276	MS	24,402	82,875	11/18/2019	03/15/2050	2,134,125
02361D-AX-8	AMEREN ILLINOIS COMPANY		1.F FE	5,626,440	5,650,000	3,581,626	5,628,778		555			2.900	2.921	JD	7,282	163,850	06/22/2021	06/15/2051	5,427,575
02361D-AY-6	AMEREN ILLINOIS COMPANY		1.F FE	6,987,890	7,000,000	6,731,168	6,991,870		1,538			3.850	3.870	MS	89,833	269,500	08/15/2022	09/01/2032	8,154,000
02361D-AY-6	AMEREN ILLINOIS COMPANY	0	1.F FE	998,270	1,000,000	961,595	998,839		220			3.850	3.870	MS	12,833	38,500	08/15/2022	09/01/2032	8,154,000
02361D-BB-5	AMEREN ILLINOIS COMPANY		1.F FE	37,728,239	36,197,000	35,710,605	37,702,123		(21,621)			5.550	5.264	JJ	1,004,467	1,925,163	02/24/2025	07/01/2054	37,201,467
02361D-BC-3	AMEREN ILLINOIS COMPANY		1.F FE	18,797,190	18,780,000	18,753,884	18,798,930		1,741			5.625	5.618	MS	352,125	522,319	08/12/2025	03/01/2055	19,308,188
02364W-AJ-4	AMERICA MOVIL SA DE CV		2.A FE	4,713,698	4,335,000	4,767,711	4,665,740		(25,097)			6.375	5.299	MS	92,119	276,356	02/24/2025	03/01/2035	4,473,178
02364W-AW-5	AMERICA MOVIL SAB DE CV		2.A FE	4,625,775	4,620,000	4,926,306	4,625,656		(8)			6.125	6.111	MS	71,530	282,975	09/27/2023	03/30/2040	2,287,988
02364W-BE-4	AMERICA MOVIL S.A.B. DE C.V. 4.375% 16 J		2.A FE	8,959,511	9,840,000	8,572,477	8,983,269		28,347			4.375	5.141	JJ	197,313	356,781	02/24/2025	07/16/2042	10,152,328
02364W-BE-4	AMERICA MOVIL S.A.B. DE C.V. 4.375% 16 J	LS	2.A FE	81,246	95,000	82,763	81,657		411			4.375	5.697	JJ	1,905	2,078	02/24/2025	07/16/2042	10,152,328
02364W-BG-9	AMERICA MOVIL SAB DE CV		1.G FE	55,464,977	62,935,000	53,054,495	55,699,796		166,633			4.375	5.231	AO	527,736	2,753,406	01/30/2025	04/22/2049	70,711,706
02364W-BG-9	AMERICA MOVIL SAB DE CV	LS	1.G FE	5,242,717	6,263,000	5,279,738	5,276,599		21,565			4.375	5.591	AO	52,518	274,006	08/14/2024	04/22/2049	70,711,706
02364W-BH-7	AMERICA MOVIL SAB DE CV		1.G FE	6,039,892	6,230,000	6,103,518	6,118,627		30,680			3.625	4.199	AO	43,286	225,838	03/26/2024	04/22/2029	7,259,231

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
02364W-BH-7	AMERICA MOVIL SAB DE CV	0	1.G FE	893,952	900,000	881,728	897,896		625			3.625	3.701	AO	6,253	32,625	04/15/2019	04/22/2029	7,259,231
02364W-BJ-3	AMERICA MOVIL SAB DE CV		1.G FE	17,748,779	17,896,000	16,868,090	17,752,073		22,697			2.875	3.003	MN	77,177	514,510	11/17/2022	05/07/2030	16,530,255
02364W-BJ-3	AMERICA MOVIL SAB DE CV	0	1.G FE	199,706	200,000	188,512	199,869		28			2.875	2.891	MN	863	5,750	05/04/2020	05/07/2030	16,530,255
02364W-BK-0	AMERICA MOVIL SAB DE CV		1.G FE	1,648,037	1,650,000	1,656,389	1,648,613		177			4.700	4.715	JJ	34,467	77,550	07/18/2022	07/21/2032	2,507,575
02364W-BK-0	AMERICA MOVIL SAB DE CV	0	1.G FE	799,048	800,000	803,098	799,327		86			4.700	4.715	JJ	16,711	37,600	07/18/2022	07/21/2032	2,507,575
02406P-BA-7	AMERICAN AXLE & MANUFACTURING INC		4.A FE	4,612,083	4,678,000	4,679,460	4,654,377		9,246			6.875	7.099	JJ	160,806	321,613	06/12/2020	07/01/2028	4,880,181
02406P-BA-7	AMERICAN AXLE & MANUFACTURING INC	LS	4.A FE	151,430	152,000	152,047	151,818		92			6.875	6.928	JJ	5,225	10,450	06/10/2020	07/01/2028	4,880,181
02406P-BB-5	AMERICAN AXLE & MANUFACTURING INC		4.A FE	11,050,000	11,050,000	10,644,211	11,050,000					5.000	5.000	AO	138,125	552,500	08/16/2021	10/01/2029	11,326,250
02406P-BD-1	AMERICAN AXLE & MANUFACTURING INC		4.A FE	2,801,000	2,801,000	2,854,253	2,801,000					7.750	7.750	AO	53,063		09/19/2025	10/15/2033	3,498,510
02406P-BD-1	AMERICAN AXLE & MANUFACTURING INC	LS	4.A FE	567,000	567,000	577,780	567,000					7.750	7.750	AO	10,742		09/19/2025	10/15/2033	3,498,510
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SU		3.B FE	22,998,510	24,391,000	24,223,653	23,790,907		266,642			4.000	5.193	JJ	449,878	975,640	10/05/2022	01/15/2028	21,941,220
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SU	0	3.B FE	61,950	70,000	69,520	66,572		1,523			4.000	6.607	JJ	1,291	2,800	09/30/2022	01/15/2028	21,941,220
025537-AN-1	AMERICAN ELECTRIC POWER COMPANY IN		2.B FE	2,548,878	2,550,000	2,358,669	2,549,514		106			2.300	2.305	MS	19,550	58,650	03/03/2020	03/01/2030	2,882,775
025537-AN-1	AMERICAN ELECTRIC POWER COMPANY IN	0	2.B FE	599,736	600,000	554,981	599,887		26			2.300	2.305	MS	4,600	13,800	03/03/2020	03/01/2030	2,882,775
025537-AP-6	AMERICAN ELECTRIC POWER COMPANY IN		2.B FE	5,191,108	5,200,000	3,461,766	5,192,221		209			3.250	3.259	MS	56,333	169,000	03/03/2020	03/01/2050	5,081,250
025537-AX-9	AMERICAN ELECTRIC POWER COMPANY IN		2.B FE	89,667	90,000	94,661	89,796		48			5.625	5.664	MS	1,688	5,063	02/27/2023	03/01/2033	92,531
02557T-AE-9	AMERICAN ELECTRIC POWER COMPANY IN		2.C FE	5,650,000	5,650,000	5,609,096	5,650,000					5.800	5.800	MS	87,387		09/23/2025	03/15/2056	11,164,650
02557T-AE-9	AMERICAN ELECTRIC POWER COMPANY IN	0	2.C FE	5,200,000	5,200,000	5,162,354	5,200,000					5.800	5.800	MS	80,427		09/23/2025	03/15/2056	11,164,650
02557T-AF-6	AMERICAN ELECTRIC POWER COMPANY IN		2.C FE	1,650,000	1,650,000	1,621,174	1,650,000					6.050	6.050	MS	26,620		09/23/2025	03/15/2056	1,699,913
02557T-AF-6	AMERICAN ELECTRIC POWER COMPANY IN	0	2.C FE	800,000	800,000	786,024	800,000					6.050	6.050	MS	12,907		09/23/2025	03/15/2056	1,699,913
025816-CN-7	AMERICAN EXPRESS COMPANY		1.F FE	1,072,010	1,000,000	993,262	1,017,568		(13,729)			3.300	1.875	MN	5,317	33,000	12/02/2021	05/03/2027	1,016,500
025816-CP-2	AMERICAN EXPRESS CO		1.F FE	7,317,376	6,859,000	6,812,786	6,979,149		(94,553)			3.300	1.879	MN	36,467	226,347	04/27/2022	05/03/2027	8,447,115
025816-CP-2	AMERICAN EXPRESS CO	0	1.F FE	1,706,926	1,600,000	1,589,220	1,628,144		(21,940)			3.300	1.873	MN	8,507	52,800	04/27/2022	05/03/2027	8,447,115
025816-CX-5	AMERICAN EXPRESS COMPANY		2.A FE	944,000	944,000	960,160	944,000					4.989	4.989	MN	4,579	47,096	05/18/2022	05/26/2033	1,639,912
025816-CX-5	AMERICAN EXPRESS COMPANY	LS	2.A FE	56,000	56,000	56,959	56,000					4.989	4.989	MN	272	2,794	05/18/2022	05/26/2033	1,639,912
025816-CX-5	AMERICAN EXPRESS COMPANY	0	2.A FE	600,000	600,000	610,271	600,000					4.989	4.989	MN	2,910	29,934	05/18/2022	05/26/2033	1,639,912
025816-DA-4	AMERICAN EXPRESS COMPANY		1.F FE	1,950,000	1,950,000	1,938,210	1,950,000					4.420	4.420	FA	35,434	86,190	07/25/2022	08/03/2033	2,912,985
025816-DA-4	AMERICAN EXPRESS COMPANY	0	1.F FE	900,000	900,000	894,558	900,000					4.420	4.420	FA	16,354	39,780	07/25/2022	08/03/2033	2,912,985
025816-DC-0	AMERICAN EXPRESS COMPANY	0	1.F FE	159,874	160,000	160,158	159,997		45			4.900	4.918	FA	3,005	7,840	02/13/2023	02/13/2026	163,920
025816-DF-3	AMERICAN EXPRESS COMPANY		1.F FE	6,620,000	6,620,000	6,800,813	6,620,000					5.043	5.043	MN	55,641	333,847	04/26/2023	05/01/2034	11,995,016
025816-DF-3	AMERICAN EXPRESS COMPANY	0	1.F FE	4,932,020	5,080,000	5,218,751	4,956,890		12,556			5.043	5.408	MN	42,697	256,184	11/29/2023	05/01/2034	11,995,016
025816-DG-1	AMERICAN EXPRESS COMPANY (FX-FRN)		1.F FE	15,016,859	14,867,000	14,982,137	14,937,680		(79,179)			5.389	4.541	JJ	340,503	400,591	04/28/2025	07/28/2027	15,267,591
025816-DN-6	AMERICAN EXPRESS COMPANY	0	1.F FE	2,020,000	2,020,000	2,207,657	2,020,000					6.489	6.489	AO	22,210	131,078	10/24/2023	10/30/2031	2,085,539
025816-DR-7	AMERICAN EXPRESS COMPANY		2.A FE	4,020,847	3,895,000	4,146,002	4,011,815		(9,032)			5.915	5.451	AO	42,238	230,389	02/24/2025	04/25/2035	4,010,195
025816-DV-8	AMERICAN EXPRESS COMPANY	0	1.F FE	5,000,000	5,000,000	5,085,069	5,000,000					5.043	5.043	JJ	108,565	252,150	07/22/2024	07/26/2028	5,126,075
025816-DW-6	AMERICAN EXPRESS COMPANY		1.F FE	13,452,801	13,193,000	13,617,822	13,425,446		(19,534)			5.284	5.028	JJ	300,148	612,759	02/24/2025	07/26/2035	13,687,311
025816-DW-6	AMERICAN EXPRESS COMPANY	LS	1.F FE	142,471	142,000	146,572	142,449		(22)			5.284	5.238	JJ	3,231	3,752	02/24/2025	07/26/2035	13,687,311
025816-DZ-9	AMERICAN EXPRESS COMPANY		1.F FE	10,354,700	10,280,000	10,696,919	10,350,734		(3,966)			5.442	5.345	JJ	234,653	279,719	02/24/2025	01/30/2036	10,559,719
025816-EM-7	AMERICAN EXPRESS COMPANY		1.F FE	22,446,833	22,625,000	22,384,083	22,448,444		1,612			4.804	4.897	AO	202,285		11/25/2025	10/24/2036	23,168,453
02665W-BH-3	AMERICAN HONDA FINANCE CORPORATION		1.G FE	5,892,188	5,932,000	5,867,516	5,929,070		4,204			2.300	2.372	MS	42,447	136,436	09/27/2016	09/09/2026	6,209,598
02665W-BH-3	AMERICAN HONDA FINANCE CORPORATION	0	1.G FE	545,541	550,000	544,021	549,665		478			2.300	2.389	MS	3,936	12,650	09/13/2016	09/09/2026	6,209,598
02665W-CE-9	AMERICAN HONDA FINANCE CORPORATION		1.G FE	3,140,771	3,150,000	3,119,084	3,148,093		1,183			3.500	3.530	FA	41,650	110,250	02/12/2018	02/15/2028	3,408,625
02665W-CE-9	AMERICAN HONDA FINANCE CORPORATION	0	1.G FE	448,682	450,000	445,583	449,728		169			3.500	3.530	FA	5,950	15,750	02/12/2018	02/15/2028	3,408,625
02665W-DJ-7	AMERICAN HONDA FINANCE CORPORATION		1.G FE	7,044,149	7,050,000	6,943,648	7,049,109		854			2.350	2.363	JJ	79,616	165,675	01/07/2020	01/08/2027	7,588,125
02665W-DJ-7	AMERICAN HONDA FINANCE CORPORATION	0	1.G FE	449,627	450,000	443,212	449,943		55			2.350	2.363	JJ	5,082	10,575	01/07/2020	01/08/2027	7,588,125
02665W-DT-5	AMERICAN HONDA FINANCE CORPORATION		1.G FE	3,942,564	3,953,000	3,491,564	3,947,540		1,062			1.800	1.829	JJ	33,205	71,154	01/11/2021	01/13/2031	4,136,900
02665W-DT-5	AMERICAN HONDA FINANCE CORPORATION	LS	1.G FE	346,084	347,000	306,495	346,521		93			1.800	1.829	JJ	2,915	6,246	01/11/2021	01/13/2031	4,136,900
02665W-DT-5	AMERICAN HONDA FINANCE CORPORATION	0	1.G FE	548,548	550,000	485,798	549,240		148			1.800	1.829	JJ	4,620	9,900	01/11/2021	01/13/2031	4,136,900

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
02665W-DW-8	AMERICAN HONDA FINANCE CORPORATION		1.G FE	1,036,802	1,000,000	958,186	1,012,730		(5,571)			2.000	1.418	MS	5,389	20,000	07/28/2021	03/24/2028	1,010,000
02665W-DZ-1	AMERICAN HONDA FINANCE CORPORATION		1.G FE	4,843,200	5,000,000	4,910,906	4,900,918		57,718			1.300	4.255	MS	20,222	32,500	08/01/2025	09/09/2026	5,032,500
02665W-EH-0	AMERICAN HONDA FINANCE CORPORATION		1.G FE	179,766	180,000	182,121	179,857		29			4.600	4.621	AO	1,702	8,280	04/13/2023	04/17/2030	982,080
02665W-EH-0	AMERICAN HONDA FINANCE CORPORATION	0	1.G FE	778,986	780,000	789,190	779,381		128			4.600	4.621	AO	7,375	35,880	04/13/2023	04/17/2030	982,080
02665W-EM-9	AMERICAN HONDA FINANCE CORPORATION		1.G FE	8,806,645	8,830,000	9,063,402	8,817,448		4,470			5.125	5.184	JJ	218,726	452,538	08/17/2023	07/07/2028	9,938,306
02665W-EM-9	AMERICAN HONDA FINANCE CORPORATION	0	1.G FE	851,598	860,000	882,732	855,469		1,640			5.125	5.352	JJ	21,303	44,075	08/17/2023	07/07/2028	9,938,306
02665W-FD-8	AMERICAN HONDA FINANCE CORPORATION		1.G FE	18,454,400	18,250,000	18,443,419	18,453,948		(452)			4.900	3.930	MS	270,759		12/29/2025	03/12/2027	18,697,125
02665W-FL-0	AMERICAN HONDA FINANCE CORPORATION		1.G FE	2,547,925	2,540,000	2,611,074	2,546,981		(944)			5.050	4.992	JJ	60,928	128,270	12/17/2024	07/10/2031	8,458,313
02665W-FL-0	AMERICAN HONDA FINANCE CORPORATION	0	1.G FE	5,727,815	5,710,000	5,869,777	5,725,694		(2,122)			5.050	4.992	JJ	136,969	288,355	12/17/2024	07/10/2031	8,458,313
02665W-FZ-9	AMERICAN HONDA FINANCE CORPORATION		1.G FE	4,273,469	4,300,000	4,365,658	4,275,181		1,712			5.200	5.280	MS	72,049	111,800	03/05/2025	03/05/2035	4,411,800
026874-DA-2	AMERICAN INTERNATIONAL GROUP INC		2.A FE	5,390,342	6,365,000	5,625,812	5,435,510		27,392			4.500	5.795	JJ	131,278	286,425	05/01/2024	07/16/2044	6,508,213
026874-DK-0	AMERICAN INTERNATIONAL GROUP INC		2.A FE	2,889,183	2,900,000	2,905,760	2,897,691		1,367			4.200	4.238	AO	30,450	121,800	03/19/2018	04/01/2028	2,960,900
026874-DL-8	AMERICAN INTERNATIONAL GROUP INC		2.A FE	9,898,023	10,975,000	9,794,461	9,902,094		4,071			4.750	5.518	AO	130,328		11/04/2025	04/01/2048	11,235,656
026874-DN-4	AMERICAN INTERNATIONAL GROUP INC		2.A FE	5,695,892	5,712,000	5,664,895	5,707,498		1,942			4.250	4.277	MS	71,479	242,760	03/12/2019	03/15/2029	5,809,891
026874-DN-4	AMERICAN INTERNATIONAL GROUP INC	0	2.A FE	548,449	550,000	545,464	549,566		187			4.250	4.277	MS	6,883	23,375	03/12/2019	03/15/2029	5,809,891
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC		2.A FE	33,392,008	38,900,000	32,592,551	33,557,340		94,856			4.375	5.384	JD	4,727	1,701,875	04/01/2025	06/30/2050	39,393,281
026874-DR-5	AMERICAN INTERNATIONAL GROUP INC		2.A FE	4,893,529	5,000,000	4,823,910	4,915,346		17,101			3.400	3.805	JD	472	170,000	09/26/2024	06/30/2030	5,237,550
026874-DR-5	AMERICAN INTERNATIONAL GROUP INC	0	2.A FE	149,981	150,000	144,717	150,000		4			3.400	3.399	JD	14	5,100	05/06/2020	06/30/2030	5,237,550
026874-DS-3	AMERICAN INTERNATIONAL GROUP INC		2.A FE	2,597,707	2,610,000	2,689,002	2,600,990		1,189			5.125	5.183	MS	34,927	133,763	03/23/2023	03/27/2033	3,548,663
026874-DS-3	AMERICAN INTERNATIONAL GROUP INC	0	2.A FE	845,997	850,000	875,729	847,066		387			5.125	5.183	MS	11,375	43,563	03/23/2023	03/27/2033	3,548,663
02860#-AE-1	THE AMERICAN NATIONAL RED CROSS		1.F Z	34,692,000	34,692,000	34,358,687	34,692,000					3.680	3.680	JD	92,204	1,276,666	08/06/2013	06/05/2031	3,909,092
03027X-AW-0	AMERICAN TOWER CORPORATION		2.A FE	6,907,460	7,000,000	6,896,799	6,907,531		71			3.800	4.196	FA	100,489		12/29/2025	08/15/2029	7,000,000
03027X-CM-0	AMERICAN TOWER CORPORATION		2.A FE	3,772,688	3,750,000	3,867,522	3,772,226		(461)			5.400	5.316	JJ	84,938	140,625	02/24/2025	01/31/2035	3,851,250
03027X-CR-9	AMERICAN TOWER CORPORATION	0	2.A FE	7,476,375	7,500,000	7,516,982	7,476,598		223			4.700	4.753	JD	25,458		12/02/2025	12/15/2032	7,676,250
030288-B#-0	AMERICAN TRANSMISSION SYSTEMS INC		1.G	14,500,000	14,500,000	14,559,848	14,500,000					5.130	5.130	MN	95,048	743,850	05/16/2023	05/15/2033	12,820,625
030288-B*-4	AMERICAN TRANSMISSION SYSTEMS INC		1.G	2,800,000	2,800,000	2,772,988	2,800,000					4.320	4.320	AO	30,240	120,960	09/27/2018	10/01/2030	2,247,520
030288-B*-4	AMERICAN TRANSMISSION SYSTEMS INC	0	1.G	200,000	200,000	198,071	200,000					4.320	4.320	AO	2,160	8,640	09/27/2018	10/01/2030	2,247,520
030288-B@-2	AMERICAN TRANSMISSION SYSTEMS INC		1.G	4,400,000	4,400,000	4,348,574	4,400,000					4.380	4.380	AO	40,685	192,720	04/15/2019	04/15/2031	7,766,440
030288-B@-2	AMERICAN TRANSMISSION SYSTEMS INC	0	1.G	4,400,000	4,400,000	4,348,574	4,400,000					4.380	4.380	AO	40,685	192,720	04/15/2019	04/15/2031	7,766,440
030288-C*-3	AMERICAN TRANSMISSION SYSTEMS INC		1.G	17,800,000	17,800,000	18,394,115	17,800,000					5.630	5.630	MS	295,075	1,002,140	03/05/2024	03/15/2034	18,301,070
03028P-A*-7	AMERICAN TRANSMISSION COMPANY		1.G	25,413,425	24,500,000	27,731,305	24,917,315		(48,325)			7.020	6.699	FA	578,078	1,719,900	03/05/2009	08/31/2032	20,702,000
03028P-C@-3	AMERICAN TRANSMISSION COMPANY		1.G	13,700,000	13,700,000	13,698,656	13,700,000					4.270	4.270	MS	172,247	584,990	03/14/2011	03/14/2026	13,992,495
03028P-D*-4	AMERICAN TRANSMISSION COMPANY LLC		1.G	11,100,000	11,100,000	9,852,259	11,100,000					4.370	4.370	AO	98,361	485,070	04/18/2012	04/18/2042	12,364,385
03028P-D*-4	AMERICAN TRANSMISSION COMPANY LLC	0	1.G	1,925,667	2,000,000	1,775,182	1,944,829		2,231			4.370	4.613	AO	17,723	87,400	07/01/2015	04/18/2042	12,364,385
03028P-G*-1	AMERICAN TRANSMISSION COMPANY LLC		1.G	7,600,000	7,600,000	6,096,247	7,600,000					3.970	3.970	JJ	129,907	301,720	11/15/2016	01/26/2047	7,750,860
03028P-G@-9	AMERICAN TRANSMISSION COMPANY LLC		1.G	7,600,000	7,600,000	6,096,247	7,600,000					3.970	3.970	JJ	129,907	301,720	01/26/2017	01/26/2047	7,750,860
03028P-H@-8	AMERICAN TRANSMISSION COMPANY LLC		1.G	13,000,000	13,000,000	12,884,438	13,000,000					3.700	3.700	JJ	217,786	481,000	07/18/2018	07/18/2028	13,240,500
03028P-J#-4	AMERICAN TRANSMISSION COMPANY LLC		1.G	5,500,000	5,500,000	4,732,547	5,500,000					3.800	3.800	FA	78,956	209,000	08/15/2019	08/15/2039	4,687,400
03028P-J*-8	AMERICAN TRANSMISSION COMPANY LLC		1.G	7,500,000	7,500,000	6,065,137	7,500,000					4.120	4.120	JJ	139,908	309,000	07/18/2018	07/18/2048	7,654,500
03028P-J@-6	AMERICAN TRANSMISSION COMPANY LLC	0	1.G	1,100,000	1,100,000	1,046,586	1,100,000					3.530	3.530	MN	5,069	38,830	05/14/2019	05/14/2031	7,734,140
03028P-J@-6	AMERICAN TRANSMISSION COMPANY LLC		1.G	6,700,000	6,700,000	6,374,660	6,700,000					3.530	3.530	MN	30,878	236,510	05/14/2019	05/14/2031	7,734,140
03028P-K#-2	AMERICAN TRANSMISSION COMPANY LLC		1.G	4,800,000	4,800,000	4,219,225	4,800,000					2.330	2.330	JJ	46,911	111,840	01/31/2022	01/31/2032	4,855,920
03028P-K#-2	AMERICAN TRANSMISSION COMPANY LLC	0	1.G	400,000	400,000	351,602	400,000					2.330	2.330	JJ	3,909	9,320	01/31/2022	01/31/2032	4,855,920
03028P-L*-5	AMERICAN TRANSMISSION COMPANY LLC		1.G	3,600,000	3,600,000	2,334,271	3,600,000					3.130	3.130	JJ	47,263	112,680	01/31/2022	01/31/2052	3,148,515
03028P-L@-3	AMERICAN TRANSMISSION COMPANY LLC		1.G	3,600,000	3,600,000	2,343,815	3,600,000					3.180	3.180	JJ	48,018	114,480	07/11/2022	07/11/2052	3,149,290
03028P-M#-0	AMERICAN TRANSMISSION COMPANY LLC		1.G	1,700,000	1,700,000	1,794,494	1,700,000					5.820	5.820	AO	18,139	98,940	04/25/2024	04/25/2034	1,337,830
03028P-N#-9	AMERICAN TRANSMISSION COMPANY LLC		1.G	12,500,000	12,500,000	12,293,808	12,500,000					5.740	5.740	AO	121,576	418,542	03/31/2025	04/30/2055	12,858,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
03028P-N*-3	AMERICAN TRANSMISSION COMPANY LLC		1.G	11,000,000	11,000,000	11,378,542	11,000,000					6.080	6.080	JJ	308,391	668,800	07/15/2024	07/15/2054	11,334,400
03030#-AB-0	AMERICAN TRANSMISSION COMPANY		1.G	19,000,000	19,000,000	20,201,151	19,000,000					5.910	5.910	FA	467,875	1,122,900	08/01/2007	08/01/2037	22,238,280
03030#-AB-0	AMERICAN TRANSMISSION COMPANY	0	1.G	10,862,638	9,000,000	9,568,966	10,196,778		(77,603)			5.910	4.430	FA	221,625	531,900	07/01/2015	08/01/2037	22,238,280
030360-AD-3	AMERICAN UNIVERSITY/THE		1.E FE	20,296,032	18,240,000	13,717,311	20,009,983		(57,129)			3.672	3.055	AO	167,443	669,773	01/13/2021	04/01/2049	5,840,080
03040W-AD-7	AMERICAN WATER CAP CORP		2.A FE	15,710,742	15,900,000	18,033,447	15,803,383		7,667			6.593	6.657	AO	221,305	1,048,287	11/29/2022	10/15/2037	16,424,144
03040W-AJ-4	AMERICAN WATER CAPITAL CORP		2.A FE	6,993,143	6,900,000	6,024,889	6,971,863		(3,141)			4.300	4.208	JD	24,725	296,700	10/25/2019	12/01/2042	7,048,350
03040W-AM-7	AMERICAN WATER CAPITAL CORP		2.A FE	2,664,468	2,700,000	2,311,840	2,672,065		881			4.300	4.379	MS	38,700	116,100	08/10/2015	09/01/2045	2,758,050
03040W-AN-5	AMERICAN WATER CAPITAL CORP		2.A FE	8,136,419	8,178,000	8,098,321	8,174,307		4,872			3.000	3.050	JD	20,445	245,340	02/08/2017	12/01/2026	8,988,840
03040W-AN-5	AMERICAN WATER CAPITAL CORP	0	2.A FE	796,796	800,000	792,206	799,726		372			3.000	3.038	JD	2,000	24,000	11/21/2016	12/01/2026	8,988,840
03040W-AP-0	AMERICAN WATER CAPITAL CORP		2.A FE	4,462,560	4,500,000	3,630,823	4,469,704		907			4.000	4.048	JD	15,000	180,000	11/14/2016	12/01/2046	3,876,000
03040W-AQ-8	AMERICAN WATER CAPITAL CORP		2.A FE	8,347,660	8,460,000	8,330,138	8,439,071		12,794			2.950	3.100	MS	83,190	249,570	03/14/2018	09/01/2027	9,672,597
03040W-AQ-8	AMERICAN WATER CAPITAL CORP	LS	2.A FE	71,763	72,000	70,895	71,965		26			2.950	2.980	MS	708	2,124	08/07/2017	09/01/2027	9,672,597
03040W-AQ-8	AMERICAN WATER CAPITAL CORP	0	2.A FE	996,902	1,000,000	984,650	999,560		940			2.950	2.977	MS	9,833	29,500	08/09/2017	09/01/2027	9,672,597
03040W-AR-6	AMERICAN WATER CAPITAL CORP		2.A FE	10,168,686	10,200,000	7,866,432	10,174,859		740			3.750	3.767	MS	127,500	382,500	08/07/2017	09/01/2047	9,983,750
03040W-AR-6	AMERICAN WATER CAPITAL CORP	0	2.A FE	398,772	400,000	308,488	399,014		29			3.750	3.767	MS	5,000	15,000	08/07/2017	09/01/2047	9,983,750
03040W-AS-4	AMERICAN WATER CAPITAL CORP		2.A FE	209,960	210,000	209,179	210,000					3.750	3.749	MS	2,625	7,875	08/06/2018	09/01/2028	230,238
03040W-AS-4	AMERICAN WATER CAPITAL CORP	LS	2.A FE	15,997	16,000	15,937	16,000					3.750	3.749	MS	200	600	08/06/2018	09/01/2028	230,238
03040W-AT-2	AMERICAN WATER CAPITAL CORP		2.A FE	12,140,769	12,830,000	10,475,530	12,162,562		15,042			4.200	4.558	MS	179,620	538,860	08/15/2024	09/01/2048	12,895,230
03040W-AV-7	AMERICAN WATER CAPITAL CORP		2.A FE	13,754,305	16,385,000	13,274,671	13,879,395		53,065			4.150	5.297	JD	56,665	679,978	08/23/2023	06/01/2049	16,724,989
03040W-AX-3	AMERICAN WATER CAPITAL CORP		2.A FE	12,612,821	15,315,000	10,950,811	12,684,679		54,538			3.450	4.609	MN	88,061	528,368	09/11/2024	05/01/2050	15,579,184
03040W-AY-1	AMERICAN WATER CAPITAL CORP		2.A FE	12,676,051	12,650,000	11,435,475	12,665,101		(2,759)			2.300	2.273	JD	24,246	290,950	07/28/2021	06/01/2031	12,694,325
03040W-AY-1	AMERICAN WATER CAPITAL CORP	0	2.A FE	299,088	300,000	271,197	299,487		92			2.300	2.334	JD	575	6,900	05/10/2021	06/01/2031	12,694,325
03040W-AZ-8	AMERICAN WATER CAPITAL CORP		2.A FE	18,508,629	21,855,000	14,826,594	18,592,357		62,502			3.250	4.166	JD	59,191	710,288	09/11/2024	06/01/2051	21,447,956
03040W-BA-2	AMERICAN WATER CAPITAL CORP		2.A FE	4,485,735	4,500,000	4,508,111	4,490,539		1,497			4.450	4.488	JD	16,688	200,250	05/02/2022	06/01/2032	5,366,813
03040W-BA-2	AMERICAN WATER CAPITAL CORP	0	2.A FE	747,623	750,000	751,352	748,423		250			4.450	4.488	JD	2,781	33,375	05/02/2022	06/01/2032	5,366,813
03040W-BC-8	AMERICAN WATER CAPITAL CORP		2.A FE	46,754,979	47,985,000	46,719,849	46,775,436		19,074			5.450	5.628	MS	871,728	2,548,420	03/05/2025	03/01/2054	48,866,283
03040W-BG-9	AMERICAN WATER CAPITAL CORP		2.A FE	15,247,129	15,298,000	15,388,158	15,248,091		962			5.700	5.723	MS	346,372		08/12/2025	09/01/2055	15,736,050
03040W-BG-9	AMERICAN WATER CAPITAL CORP	LS	2.A FE	1,989	2,000	2,012	1,989					5.700	5.738	MS	45		08/06/2025	09/01/2055	15,736,050
03073E-AN-5	AMERISOURCEBERGEN CORPORATION		2.A FE	23,580,180	28,935,000	24,549,953	23,823,837		132,040			4.250	5.758	MS	409,913	1,134,113	04/02/2025	03/01/2045	29,304,769
03073E-AP-0	AMERISOURCEBERGEN CORPORATION	0	2.A FE	498,775	500,000	495,658	499,802		170			3.450	3.471	JD	767	17,250	11/29/2017	12/15/2027	508,625
03073E-AQ-8	AMERISOURCEBERGEN CORPORATION		2.A FE	11,359,931	13,760,000	11,558,860	11,475,698		52,108			4.300	5.626	JD	26,297	591,680	06/11/2024	12/15/2047	14,229,495
03073E-AQ-8	AMERISOURCEBERGEN CORPORATION	LS	2.A FE	198,149	240,000	201,608	199,554		920			4.300	5.649	JD	459	10,320	06/11/2024	12/15/2047	14,229,495
03073E-AR-6	AMERISOURCEBERGEN CORPORATION	0	2.A FE	221,288	250,000	235,550	232,760		3,504			2.800	4.558	MN	894	7,000	07/13/2022	05/15/2030	253,500
03073E-AT-2	AMERISOURCEBERGEN CORPORATION		2.A FE	11,449,829	11,425,000	10,537,893	11,439,378		(2,816)			2.700	2.671	MS	90,829	308,475	11/04/2021	03/15/2031	10,667,088
03073E-AT-2	AMERISOURCEBERGEN CORPORATION	LS	2.A FE	99,793	100,000	92,235	99,889		20			2.700	2.723	MS	795	2,700	03/25/2021	03/15/2031	10,667,088
03073E-AT-2	AMERISOURCEBERGEN CORPORATION	0	2.A FE	449,069	450,000	415,059	449,503		88			2.700	2.723	MS	3,578	12,150	03/25/2021	03/15/2031	10,667,088
03076C-AH-9	AMERIPRISE FINANCIAL INC		1.G FE	14,111,086	13,560,000	13,466,898	13,612,663		(114,406)			2.875	1.987	MS	114,789	389,850	08/10/2021	09/15/2026	14,678,006
03076C-AH-9	AMERIPRISE FINANCIAL INC	0	1.G FE	1,258,762	1,200,000	1,191,761	1,205,689		(12,365)			2.875	1.800	MS	10,158	34,500	08/10/2021	09/15/2026	14,678,006
03076C-AL-0	AMERIPRISE FINANCIAL INC		1.G FE	749,820	750,000	757,518	749,934		74			4.500	4.502	MN	4,500	33,750	05/10/2022	05/13/2032	1,227,000
03076C-AL-0	AMERIPRISE FINANCIAL INC	0	1.G FE	449,892	450,000	454,511	449,960		45			4.500	4.502	MN	2,700	20,250	05/10/2022	05/13/2032	1,227,000
03076C-AP-1	AMERIPRISE FINANCIAL INC		1.G FE	12,786,134	12,780,000	13,081,071	12,786,134					5.200	5.191	AO	140,296	419,042	03/05/2025	04/15/2035	13,112,280
030981-AL-8	AMERIGAS PART/FIN CORP REG		4.B FE	1,667,154	1,788,000	1,798,272	1,737,589		33,099			5.750	7.931	MN	11,709	102,810	10/16/2023	05/20/2027	2,237,531
030981-AL-8	AMERIGAS PART/FIN CORP REG	LS	4.B FE	358,459	387,000	389,223	375,025		7,862			5.750	8.159	MN	2,534	22,253	10/16/2023	05/20/2027	2,237,531
030981-AM-6	AMERIGAS PARTNERS LP		4.B FE	7,092,750	7,070,000	7,329,834	7,080,916		(6,714)			9.375	9.255	JD	55,234	662,813	02/23/2024	06/01/2028	7,286,250
031100-H#-0	AMETEK INC		2.A	19,870,377	20,552,884	19,753,336	20,552,884				2,431,633	1.530	1.530	AO	53,283	307,210	01/02/2019	10/31/2028	17,751,526
031100-J*-2	AMETEK INC		2.A	35,285,593	37,661,389	35,814,475	37,661,389				2,594,192	2.590	2.590	MN	102,962	961,253	01/02/2019	11/23/2028	36,786,636
031100-L#-5	AMETEK INC		2.A	3,500,000	3,500,000	3,440,606	3,500,000					3.980	3.980	MS	35,212	139,300	01/02/2019	09/30/2029	3,059,700

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
031100-L@-7	AMETEK INC		2.A	3,500,000	3,500,000	3,488,189	3,500,000					3.830	3.830	MS	33,885	134,050	01/02/2019	09/30/2026	3,057,450
031100-N#-3	AMETEK INC		2.A	5,000,000	5,000,000	5,010,165	5,000,000					4.320	4.320	JD	10,800	216,000	12/13/2018	12/13/2027	3,064,800
031100-N#-3	AMETEK INC	0	2.A	1,000,000	1,000,000	1,002,033	1,000,000					4.320	4.320	JD	2,160	43,200	12/13/2018	12/13/2027	3,064,800
031100-N*-7	AMETEK INC		2.A	12,482,255	12,918,956	12,634,274	12,918,956				1,528,455	1.710	1.710	JD	11,046	219,334	12/13/2018	12/13/2027	13,029,413
031100-P@-3	AMETEK INC		2.A	5,000,000	5,000,000	5,010,165	5,000,000					4.320	4.320	JD	10,800	216,000	01/14/2019	12/13/2027	3,064,800
03115A-AA-1	AMFAM HOLDINGS INC		2.C FE	9,000,000	9,000,000	7,912,127	9,000,000					2.805	2.805	MS	77,138	252,450	03/08/2021	03/11/2031	8,517,810
03115A-AA-1	AMFAM HOLDINGS INC	0	2.C FE	500,000	500,000	439,563	500,000					2.805	2.805	MS	4,285	14,025	03/08/2021	03/11/2031	8,517,810
031162-BZ-2	AMGEN INC		2.A FE	3,776,220	3,500,000	3,004,095	3,715,971		(7,622)			4.400	3.933	MN	25,667	154,000	08/10/2016	05/01/2045	3,577,000
031162-CD-0	AMGEN INC		2.A FE	1,072,620	1,000,000	859,473	1,062,711		(1,729)			4.563	4.126	JD	2,028	45,630	06/20/2019	06/15/2048	1,022,815
031162-CJ-7	AMGEN INC		2.A FE	1,615,614	1,650,000	1,637,277	1,646,810		4,927			2.600	2.889	FA	15,730	42,900	12/07/2018	08/19/2026	1,570,150
031162-CJ-7	AMGEN INC	0	2.A FE	199,878	200,000	198,458	199,995		12			2.600	2.604	FA	1,907	5,200	08/10/2016	08/19/2026	1,570,150
031162-CQ-1	AMGEN INC		2.A FE	3,046,795	3,059,000	3,020,706	3,056,786		1,312			3.200	3.241	MN	16,043	97,888	10/31/2017	11/02/2027	3,869,944
031162-CQ-1	AMGEN INC	0	2.A FE	747,008	750,000	740,611	749,457		322			3.200	3.241	MN	3,933	24,000	10/31/2017	11/02/2027	3,869,944
031162-CS-7	AMGEN INC		2.A FE	13,832,707	13,525,000	9,662,831	13,797,069		(7,670)			3.375	3.251	FA	164,836	456,469	05/04/2020	02/21/2050	13,473,594
031162-CU-2	AMGEN INC		2.A FE	10,196,430	10,200,000	9,522,851	10,198,655		509			2.450	2.453	FA	90,242	249,900	02/18/2020	02/21/2030	10,122,500
031162-CU-2	AMGEN INC	0	2.A FE	599,790	600,000	560,168	599,921		30			2.450	2.453	FA	5,308	14,700	02/18/2020	02/21/2030	10,122,500
031162-CW-8	AMGEN INC		2.A FE	8,228,436	8,258,000	7,495,837	8,243,554		2,830			2.300	2.336	FA	66,477	189,934	05/04/2020	02/25/2031	8,547,175
031162-CW-8	AMGEN INC	LS	2.A FE	41,850	42,000	38,124	41,927		14			2.300	2.336	FA	338	966	05/04/2020	02/25/2031	8,547,175
031162-CW-8	AMGEN INC	0	2.A FE	149,463	150,000	136,156	149,738		51			2.300	2.336	FA	1,208	3,450	05/04/2020	02/25/2031	8,547,175
031162-CY-4	AMGEN INC		2.A FE	7,681,268	8,200,000	4,884,409	7,727,317		10,701			2.770	3.081	MS	75,713	227,140	06/23/2021	09/01/2053	7,705,260
031162-CZ-1	AMGEN INC		2.A FE	15,736,752	16,000,000	13,957,370	15,824,804		24,724			2.000	2.176	JJ	147,556	320,000	10/24/2022	01/15/2032	16,151,920
031162-CZ-1	AMGEN INC	0	2.A FE	695,296	700,000	610,635	697,164		437			2.000	2.072	JJ	6,456	14,000	08/05/2021	01/15/2032	16,151,920
031162-DC-1	AMGEN INC		2.A FE	12,821,052	12,900,000	8,354,278	12,828,350		1,786			3.000	3.031	JJ	178,450	387,000	08/05/2021	01/15/2052	12,484,500
031162-DE-7	AMGEN INC	0	2.A FE	4,987,800	5,000,000	4,715,175	4,992,178		1,128			3.350	3.378	FA	60,021	167,500	02/17/2022	02/22/2032	5,083,750
031162-DF-4	AMGEN INC		2.A FE	10,742,489	12,175,000	9,697,951	10,749,068		4,746			4.200	4.987	FA	183,234	203,700	11/04/2025	02/22/2052	12,226,475
031162-DJ-6	AMGEN INC		2.A FE	1,249,975	1,250,000	1,223,725	1,250,000					4.200	4.200	MS	17,500	52,500	08/15/2022	03/01/2033	2,042,000
031162-DJ-6	AMGEN INC	0	2.A FE	749,985	750,000	734,235	750,000					4.200	4.200	MS	10,500	31,500	08/15/2022	03/01/2033	2,042,000
031162-DK-3	AMGEN INC		2.A FE	42,259,233	46,595,000	41,163,265	42,369,355		75,292			4.875	5.519	MS	757,169	2,271,506	02/06/2025	03/01/2053	47,718,376
031162-DR-8	AMGEN INC		2.A FE	6,449,568	6,510,000	6,748,025	6,456,026		6,369			5.250	5.391	MS	112,976	341,775	01/23/2025	03/02/2033	8,446,038
031162-DR-8	AMGEN INC	0	2.A FE	1,747,758	1,750,000	1,813,985	1,748,583		244			5.250	5.263	MS	30,370	91,875	02/15/2023	03/02/2033	8,446,038
031162-DS-6	AMGEN INC		2.A FE	2,206,913	2,217,000	2,237,250	2,207,628		317			5.600	5.639	MS	41,039	124,152	05/09/2024	03/02/2043	2,384,960
031162-DS-6	AMGEN INC	LS	2.A FE	102,531	103,000	103,941	102,565		15			5.600	5.639	MS	1,907	5,768	05/09/2024	03/02/2043	2,384,960
031162-DT-4	AMGEN INC		2.A FE	58,416,095	58,065,000	57,101,518	58,418,516		3,045			5.650	5.603	MS	1,084,445	2,435,433	09/17/2025	03/02/2053	61,659,011
031162-DT-4	AMGEN INC	0	2.A FE	1,915,132	1,900,000	1,868,473	1,915,586		135			5.650	5.590	MS	35,485	37,290	09/17/2025	03/02/2053	61,659,011
031162-DU-1	AMGEN INC		2.A FE	13,712,190	13,815,000	13,535,990	13,713,193		973			5.750	5.798	MS	262,581	506,863	09/18/2025	03/02/2063	14,212,181
03168L-AA-3	AMNEAL PHARMACEUTICALS LLC		4.A FE	5,955,300	5,894,000	6,218,583	5,950,903		(4,397)			6.875	6.627	FA	168,839		07/24/2025	08/01/2032	6,055,231
031921-AB-5	AMWINS GROUP INC		4.C FE	13,917,510	14,167,000	13,932,465	13,957,581		23,577			4.875	5.095	JD	1,918	690,641	09/28/2022	06/30/2029	13,662,089
031921-AC-3	AMWINS GROUP INC		4.A FE	4,130,000	4,130,000	4,246,594	4,130,000					6.375	6.375	FA	99,464	263,288	02/12/2024	02/15/2029	4,261,644
032095-AH-4	AMPHENOL CORPORATION	0	1.G FE	800,255	800,000	808,252	800,333		24			4.350	4.336	JD	2,900	34,800	01/08/2019	06/01/2029	817,400
032095-AJ-0	AMPHENOL CORPORATION		1.G FE	2,204,660	2,225,000	2,114,894	2,216,295		2,102			2.800	2.901	FA	23,536	62,300	12/12/2019	02/15/2030	2,560,350
032095-AJ-0	AMPHENOL CORPORATION	0	1.G FE	299,760	300,000	285,154	299,931		34			2.800	2.806	FA	3,173	8,400	09/04/2019	02/15/2030	2,560,350
032095-AL-5	AMPHENOL CORPORATION		1.G FE	11,956,080	12,000,000	10,729,033	11,973,815		4,319			2.200	2.241	MS	77,733	264,000	09/07/2021	09/15/2031	9,351,750
032095-AL-5	AMPHENOL CORPORATION	0	1.G FE	1,743,595	1,750,000	1,564,651	1,746,181		630			2.200	2.241	MS	11,336	38,500	09/07/2021	09/15/2031	9,351,750
032095-AQ-4	AMPHENOL CORPORATION		1.G FE	2,006,642	2,006,000	2,089,610	2,007,122		274			5.250	5.242	AO	25,159	105,315	04/02/2024	04/05/2034	2,048,395
032095-AR-2	AMPHENOL CORPORATION		1.G FE	114,427	115,000	117,365	114,488		60			5.000	5.062	JJ	2,651	4,073	10/28/2024	01/15/2035	117,875
032095-AS-0	AMPHENOL CORPORATION		1.G FE	39,073,900	39,520,000	38,531,430	39,091,711		16,803	1,035		5.375	5.450	MN	271,426	2,212,708	03/06/2025	11/15/2054	40,560,378
032177-AJ-6	AMSTED INDUSTRIES INC 144A		3.C FE	3,608,793	4,132,000	4,056,086	3,807,852		61,974			4.625	6.721	MN	24,419	191,105	07/18/2022	05/15/2030	4,227,553

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
032177-AK-3	AMSTED INDUSTRIES INCORPORATED		3.C FE	7,879,000	7,870,000	8,106,013	7,877,876		(1,124)			6.375	6.347	MS	147,726	263,399	02/21/2025	03/15/2033	8,100,219
03217K-AB-4	AMXLMM PP 5.37500 04/04/2032		2.C FE	7,538,975	7,600,000	7,646,360	7,544,791		5,816			5.375	5.512	AO	98,721	370,606	10/01/2025	04/04/2032	7,598,875
032523-AB-8	AEFES PP 3.37500 06/29/2028		3.B FE	10,018,019	10,490,000	9,749,196	10,180,579		105,214			3.375	4.482	JD	1,967	354,038	10/25/2024	06/29/2028	10,667,019
032654-AK-1	ANALOG DEVICES INC		1.G FE	5,028,353	4,950,000	4,843,023	5,014,269		(1,987)			5.300	5.190	JD	11,660	262,350	11/29/2022	12/15/2045	4,721,900
032654-AN-5	ANALOG DEVICES INC		1.G FE	5,940,107	5,685,000	5,669,548	5,721,140		(53,657)			3.500	2.476	JD	14,370	198,975	08/10/2021	12/05/2026	6,548,630
032654-AN-5	ANALOG DEVICES INC	LS	1.G FE	994	1,000	997	999		1			3.500	3.568	JD	3	35	11/30/2016	12/05/2026	6,548,630
032654-AN-5	ANALOG DEVICES INC	0	1.G FE	829,815	750,000	747,962	761,005		(16,046)			3.500	1.320	JD	1,896	26,250	08/10/2021	12/05/2026	6,548,630
032654-AV-7	ANALOG DEVICES INC		1.F FE	6,072,068	6,107,000	5,431,071	6,085,844		3,264			2.100	2.164	AO	32,062	128,247	09/28/2021	10/01/2031	4,850,400
032654-AV-7	ANALOG DEVICES INC	LS	1.F FE	42,754	43,000	38,241	42,852		24			2.100	2.164	AO	226	903	09/28/2021	10/01/2031	4,850,400
032654-AV-7	ANALOG DEVICES INC	0	1.F FE	1,043,994	1,050,000	933,785	1,046,386		584			2.100	2.164	AO	5,513	22,050	09/28/2021	10/01/2031	4,850,400
032654-AX-3	ANALOG DEVICES INC		1.F FE	32,346,109	42,954,000	27,916,987	32,759,420		192,135			2.950	4.471	AO	316,786	1,267,143	09/26/2024	10/01/2051	42,522,084
032654-BA-2	ANALOG DEVICES INC		1.G FE	3,962,292	4,219,000	4,196,394	4,114,180		67,962			3.450	5.246	JD	6,469	145,556	09/19/2023	06/15/2027	5,065,348
032654-BA-2	ANALOG DEVICES INC	0	1.G FE	892,197	950,000	944,910	926,397		15,303			3.450	5.246	JD	1,457	32,775	09/19/2023	06/15/2027	5,065,348
032654-BC-8	ANALOG DEVICES INC		1.G FE	10,834,673	11,200,000	10,815,273	10,839,549		4,188			5.300	5.525	AO	148,400	474,350	05/15/2025	04/01/2054	11,496,800
034863-AW-0	ANGLO AMERICAN PLC		2.B FE	1,988,680	2,000,000	2,089,879	1,995,358		1,058			5.625	5.687	AO	28,125	112,500	03/30/2020	04/01/2030	1,902,031
034863-AW-0	ANGLO AMERICAN PLC	LS	2.B FE	99,434	100,000	104,494	99,768		53			5.625	5.687	AO	1,406	5,625	03/30/2020	04/01/2030	1,902,031
034863-AX-8	ANGLO AMERICAN CAPITAL PLC		2.B FE	17,836,606	17,850,000	16,469,851	17,845,918		611			2.625	2.627	MS	144,473	468,563	07/13/2021	09/10/2030	17,020,500
034863-AY-6	ANGLO AMERICAN CAPITAL PLC		2.B FE	9,142,587	8,950,000	6,736,305	9,124,305		(4,704)			3.950	3.821	MS	109,004	353,525	06/22/2021	09/10/2050	8,056,025
034863-AZ-3	ANGLO AMERICAN CAPITAL PLC		2.B FE	2,995,552	3,000,000	2,871,225	2,998,651		574			2.250	2.269	MS	19,500	67,500	06/02/2021	03/17/2028	2,022,500
034863-BA-7	ANGLO AMERICAN CAPITAL PLC		2.B FE	6,633,375	6,650,000	6,148,457	6,640,883		1,598			2.875	2.904	MS	55,232	191,188	03/15/2021	03/17/2031	6,136,969
034863-BB-5	ANGLO AMERICAN CAPITAL PLC		2.B FE	695,464	700,000	691,124	697,819		694			3.875	3.979	MS	7,911	27,125	03/14/2022	03/16/2029	713,563
034863-BC-3	ANGLO AMERICAN CAPITAL PLC		2.B FE	4,474,434	5,459,000	4,605,922	4,508,880		14,468			4.750	6.087	MS	75,630	259,303	10/16/2023	03/16/2052	5,507,775
034863-BC-3	ANGLO AMERICAN CAPITAL PLC	LS	2.B FE	99,590	121,000	102,091	100,349		317			4.750	6.058	MS	1,676	5,748	07/13/2023	03/16/2052	5,507,775
034863-BD-1	ANGLO AMERICAN CAPITAL PLC		2.B FE	8,674,307	8,720,000	9,034,879	8,686,290		4,889			5.500	5.565	MN	78,601	479,600	04/27/2023	05/02/2033	8,959,800
034863-BF-6	ANGLO AMERICAN CAPITAL PLC		2.B FE	4,550,458	4,600,000	4,618,489	4,551,539		635			6.000	6.078	AO	65,933	276,000	04/03/2024	04/05/2054	2,369,000
03512T-AE-1	ANGLOGOLD ASHANTI HOLDINGS PLC		2.C FE	11,369,162	12,025,000	11,515,374	11,485,988		93,443			3.750	4.790	AO	112,734	428,250	10/01/2025	10/01/2030	13,167,344
03512T-AE-1	ANGLOGOLD ASHANTI HOLDINGS PLC	0	2.C FE	2,597,855	2,600,000	2,489,811	2,599,468		528			3.750	3.754	AO	24,375	97,500	09/28/2020	10/01/2030	13,167,344
03512T-AF-8	ANGLOGOLD ASHANTI HOLDINGS PLC		2.C FE	7,467,299	7,815,000	7,584,610	7,552,171		57,257			3.375	4.644	MN	43,959	193,556	07/15/2025	11/01/2028	6,380,891
035229-CJ-0	ANHEUSER-BUSCH COS LLC		1.G FE	41,187,040	41,000,000	45,468,627	41,079,106		(8,942)			6.800	6.764	FA	1,161,667	2,788,000	07/13/2001	08/20/2032	42,394,000
035229-CM-3	ANHEUSER-BUSCH COS LLC		1.G FE	6,219,726	5,725,000	6,129,581	6,081,160		(13,103)			6.500	5.884	MN	62,021	372,125	11/29/2022	05/01/2042	5,911,063
035229-CN-1	ANHEUSER-BUSCH COS LLC		1.G FE	25,864,604	23,805,000	25,797,110	25,264,917		(48,455)			6.500	5.924	FA	644,719	1,547,325	11/09/2005	02/01/2043	24,578,663
035229-DA-8	ANHEUSER-BUSCH COS LLC		1.G FE	478,970	500,000	523,400	488,500		790			5.750	6.054	AO	7,188	28,750	04/10/2006	04/01/2036	514,375
035229-DC-4	ANHEUSER-BUSCH COS LLC		1.G FE	6,975,920	7,000,000	7,693,742	6,986,572		752			6.450	6.474	MS	150,500	451,500	08/21/2007	09/01/2037	7,225,750
03522A-AH-3	ANHEUSER BUSCH CO INBEV		2.C FE	11,746,541	12,250,000	12,151,358	11,779,118		32,578			4.700	5.195	FA	239,896	287,875	04/07/2025	02/01/2036	12,537,875
03522A-AJ-9	ANHEUSER BUSCH CO INBEV		1.G FE	11,640,059	12,240,000	11,372,700	11,655,567		10,376			4.900	5.287	FA	249,900	195,510	10/28/2025	02/01/2046	12,539,880
03523T-BQ-0	ANHEUSER-BUSCH INBEV NV		1.G FE	7,220,910	7,250,000	5,956,514	7,230,436		831			3.750	3.772	JJ	125,365	271,875	10/05/2012	07/15/2042	8,914,063
03523T-BQ-0	ANHEUSER-BUSCH INBEV NV	0	1.G FE	1,765,800	2,000,000	1,643,176	1,825,682		6,975			3.750	4.503	JJ	34,583	75,000	07/01/2015	07/15/2042	8,914,063
03523T-BT-4	ANHEUSER BUSCH INBEV WOR		1.G FE	56,304,973	62,352,000	53,771,206	56,573,037		129,311			4.439	5.129	AO	653,510	2,767,805	09/05/2024	10/06/2048	62,672,820
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	24,698,051	23,780,000	24,668,936	24,690,418		(7,633)			5.450	5.035	JJ	568,804		11/20/2025	01/23/2039	24,448,550
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC	LS	1.G FE	20,772	20,000	20,748	20,762		(10)			5.450	5.037	JJ	478		09/19/2025	01/23/2039	24,448,550
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	82,218,299	83,196,000	83,249,208	82,297,086		37,539	5,451		5.550	5.629	JJ	2,026,516	3,054,221	09/18/2025	01/23/2049	85,959,344
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC	LS	1.G FE	443,787	444,000	444,284	444,000		32			5.550	5.549	JJ	10,815	24,642	08/03/2023	01/23/2049	85,959,344
03523T-BW-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	9,888,066	9,615,000	9,834,456	9,886,786		(1,280)			5.800	5.610	JJ	244,755	278,835	03/28/2025	01/23/2059	9,981,300
03523T-BW-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC	LS	1.G FE	87,414	85,000	86,940	87,403		(11)			5.800	5.610	JJ	2,164	2,465	03/28/2025	01/23/2059	9,981,300
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	9,808,336	9,400,000	9,005,667	9,711,964		(12,623)			4.950	4.654	JJ	214,555	465,300	12/16/2016	01/15/2042	6,968,300
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	0	1.G FE	4,695,480	4,500,000	4,311,224	4,649,239		(6,148)			4.950	4.654	JJ	102,713	222,750	12/16/2016	01/15/2042	6,968,300
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	821,618	805,000	767,386	805,976		(2,810)			4.375	3.381	AO	7,435	35,219	10/23/2020	04/15/2038	6,330,338

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	0	1.G FE	4,952,975	5,430,000	5,176,282	5,003,064		24,754			4.375	5.251	AO	50,152	237,563	11/29/2023	04/15/2038	6,330,338
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	17,517,112	19,140,000	16,951,702	17,583,343		35,911			4.600	5.213	AO	185,871	880,440	06/28/2024	04/15/2048	19,718,325
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	LS	1.G FE	581,689	585,000	518,116	582,825		84			4.600	4.627	AO	5,681	26,910	03/20/2018	04/15/2048	19,718,325
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	2,536,090	2,640,000	2,308,470	2,539,468		1,237			4.750	4.989	AO	26,473	125,400	04/28/2023	04/15/2058	2,712,938
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC	LS	1.G FE	9,606	10,000	8,744	9,619		5			4.750	4.989	AO	100	475	04/28/2023	04/15/2058	2,712,938
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC	0	1.G FE	398,740	400,000	408,303	399,806		113			4.750	4.767	JJ	8,339	19,000	01/10/2019	01/23/2029	409,500
035240-AT-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	6,894,756	6,900,000	6,218,347	6,896,872		69			4.500	4.503	JD	25,875	310,500	04/01/2020	06/01/2050	7,055,250
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	0	1.G FE	446,284	400,000	390,888	423,383		(5,315)			3.500	2.030	JD	1,167	14,000	07/13/2021	06/01/2030	5,364,260
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		1.G FE	5,695,655	5,116,000	4,999,462	5,408,805		(66,563)			3.500	2.058	JD	14,922	179,060	04/06/2022	06/01/2030	5,364,260
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	LS	1.G FE	122,728	110,000	107,494	116,430		(1,462)			3.500	2.030	JD	321	3,850	07/13/2021	06/01/2030	5,364,260
035242-AB-2	ANHEUSER-BUSCH INBEV FINANCE INC		1.G FE	3,980,600	4,000,000	3,355,431	3,986,408		523			4.000	4.028	JJ	72,889	160,000	01/14/2013	01/17/2043	6,528,000
035242-AB-2	ANHEUSER-BUSCH INBEV FINANCE INC	0	1.G FE	2,289,600	2,500,000	2,097,144	2,341,495		6,055			4.000	4.538	JJ	45,556	100,000	07/01/2015	01/17/2043	6,528,000
03524B-AH-9	ANHEUSER-BUSCH INBEV FINANCE INC	SD	1.G FE	1,418,622	1,553,894	1,408,076	1,441,479		2,077		20,781	4.320	4.868	MN	8,577	65,759	04/15/2025	05/15/2047	1,587,458
03636#-AA-0	ANSELL USA INC		2.B	12,700,000	12,700,000	12,918,186	12,700,000					5.495	5.495	MJSD	19,384	775,880	03/21/2024	03/21/2031	12,874,453
03636#-AG-7	ANSELL USA INC		2.B	1,800,000	1,800,000	1,857,349	1,800,000					5.700	5.700	JD	2,850	101,175	06/27/2024	07/21/2036	1,439,900
03666H-AD-3	ANTARES HOLDINGS LP	0	2.B FE	5,849,450	5,875,000	5,741,060	5,869,927		4,746			2.750	2.835	JJ	74,498	161,563	07/22/2021	01/15/2027	5,955,781
03666H-AF-8	ANTARES HOLDINGS LP		2.B FE	9,707,913	9,660,000	10,224,141	9,701,412		(11,832)			7.950	7.755	FA	298,655	767,970	01/23/2025	08/11/2028	10,043,985
03666H-AG-6	ANTARES HOLDINGS LP		2.B FE	5,604,750	5,640,000	5,765,534	5,617,794		7,528			6.500	6.643	FA	145,622	366,600	02/01/2024	02/08/2029	5,823,300
036752-AD-5	ELEVANCE HEALTH INC		2.A FE	2,951,794	3,540,000	2,946,824	2,972,520		12,845			4.375	5.661	JD	12,906	154,875	05/09/2024	12/01/2047	3,617,438
036752-AH-6	ELEVANCE HEALTH INC		2.A FE	5,012,037	6,450,000	5,505,629	5,070,838		27,836			4.550	6.363	MS	97,825	293,475	10/26/2023	03/01/2048	6,596,738
036752-AK-9	ELEVANCE HEALTH INC		2.A FE	5,978,248	6,015,000	4,442,809	5,983,096		826			3.700	3.734	MS	65,530	222,555	09/04/2019	09/15/2049	5,703,600
036752-AK-9	ELEVANCE HEALTH INC	LS	2.A FE	84,481	85,000	62,783	84,549		12			3.700	3.734	MS	926	3,145	09/04/2019	09/15/2049	5,703,600
036752-AL-7	ELEVANCE HEALTH INC		2.A FE	4,294,797	4,300,000	4,101,719	4,298,162		709			2.875	2.887	MS	36,401	123,625	09/04/2019	09/15/2029	4,513,969
036752-AL-7	ELEVANCE HEALTH INC	0	2.A FE	149,819	150,000	143,083	149,936		25			2.875	2.887	MS	1,270	4,313	09/04/2019	09/15/2029	4,513,969
036752-AM-5	ELEVANCE HEALTH INC		2.A FE	3,541,054	3,550,000	2,331,960	3,542,359		206			3.125	3.138	MN	14,175	110,938	04/30/2020	05/15/2050	3,605,469
036752-AN-3	ELEVANCE HEALTH INC		2.A FE	3,885,375	3,900,000	3,584,933	3,893,326		1,498			2.250	2.291	MN	11,213	87,750	04/30/2020	05/15/2030	3,994,438
036752-AN-3	ELEVANCE HEALTH INC	0	2.A FE	49,813	50,000	45,961	49,914		19			2.250	2.291	MN	144	1,125	04/30/2020	05/15/2030	3,994,438
036752-AP-8	ELEVANCE HEALTH INC		2.A FE	8,021,373	8,000,000	7,311,856	8,013,156		(2,634)			2.550	2.512	MS	60,067	204,000	12/28/2021	03/15/2031	7,722,219
036752-AP-8	ELEVANCE HEALTH INC	0	2.A FE	498,075	500,000	456,991	498,950		186			2.550	2.593	MS	3,754	12,750	03/08/2021	03/15/2031	7,722,219
036752-AS-2	ELEVANCE HEALTH INC		2.A FE	1,743,630	1,750,000	1,250,476	1,744,245		138			3.600	3.620	MS	18,550	63,000	03/08/2021	03/15/2051	6,108,000
036752-AS-2	ELEVANCE HEALTH INC	0	2.A FE	4,732,710	4,750,000	3,394,149	4,734,379		374			3.600	3.620	MS	50,350	171,000	03/08/2021	03/15/2051	6,108,000
036752-AU-7	ELEVANCE HEALTH INC		2.A FE	11,276,806	11,600,000	9,631,868	11,292,284		5,405			4.550	4.723	MN	67,441	527,800	04/19/2023	05/15/2052	10,687,738
036752-AZ-6	ELEVANCE HEALTH INC		2.A FE	9,864,864	9,550,000	9,884,549	9,857,545		(7,319)			5.375	4.895	JD	22,814	256,656	09/24/2025	06/15/2034	9,806,656
036752-BA-0	ELEVANCE HEALTH INC		2.A FE	36,541,200	36,450,000	35,540,953	36,541,201		(2,274)			5.650	5.630	JD	91,530	2,059,425	06/12/2025	06/15/2054	37,479,713
036752-BC-6	ELEVANCE HEALTH INC		2.A FE	15,369,300	15,000,000	15,342,891	15,367,458		(1,842)			4.950	4.456	MN	123,750		12/18/2025	11/01/2031	15,371,250
036752-BD-4	ELEVANCE HEALTH INC		2.A FE	4,115,280	4,145,000	4,240,642	4,117,608		2,328			5.200	5.292	FA	81,426	107,770	02/24/2025	02/15/2035	4,252,770
036752-BE-2	ELEVANCE HEALTH INC		2.A FE	13,935,726	14,260,000	13,959,390	13,939,847		4,121			5.700	5.861	FA	307,065	520,458	06/12/2025	02/15/2055	19,808,910
036752-BE-2	ELEVANCE HEALTH INC	0	2.A FE	4,996,450	5,000,000	4,894,597	4,996,659		209			5.700	5.705	FA	107,667		09/12/2025	02/15/2055	19,808,910
036752-BF-9	ELEVANCE HEALTH INC		2.A FE	5,323,595	5,415,000	5,334,738	5,324,647		1,052			5.850	5.961	MN	52,796	317,657	02/24/2025	11/01/2064	5,573,389
03690A-AF-3	ANTERO MIDSTREAM PARTNERS LP / ANT		3.A FE	8,373,235	8,870,000	8,887,039	8,645,259		100,171			5.750	7.106	JJ	235,178	510,025	11/08/2023	01/15/2028	9,083,863
03690A-AH-9	ANTERO MIDSTREAM PARTNERS LP 144A		3.A FE	75,000	75,000	75,002	75,000					5.375	5.375	JD	179	4,031	05/24/2021	06/15/2029	77,016
03690A-AK-2	ANTERO MIDSTREAM PARTNERS LP		3.A FE	9,421,738	9,410,000	9,740,142	9,417,726		(2,195)			6.625	6.595	FA	259,755	623,413	01/12/2024	02/01/2032	9,721,706
03690A-AM-8	ANTERO MIDSTREAM PARTNERS LP / ANT		3.A FE	3,160,155	3,157,000	3,176,090	3,160,036		(119)			5.750	5.726	AO	49,920		09/09/2025	10/15/2033	3,226,160
03718N-AC-0	ANTOFAGASTA PLC		2.B FE	1,548,000	1,500,000	1,607,400	1,542,169		(3,824)			6.250	5.810	MN	15,365	93,750	06/07/2024	05/02/2034	1,134,375
03718N-AD-8	ANTOFAGASTA PLC 144A		2.B FE	3,614,958	3,627,000	3,724,929	3,615,242		284			5.625	5.669	MS	63,473		09/02/2025	09/09/2035	2,700,884
037389-BB-8	AON CORP		2.A FE	748,013	750,000	759,199	749,410		235			4.500	4.529	JD	1,500	33,750	11/29/2018	12/15/2028	766,875
037389-BC-6	AON CORP		2.A FE	1,395,405	1,400,000	1,385,151	1,397,156		844			3.750	3.815	MN	8,604	52,500	09/26/2024	05/02/2029	1,426,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
03740L-AA-0	AON CORP		2.A FE	13,211,840	13,250,000	11,707,572	13,227,327		3,551			2.050	2.082	FA	96,578	271,625	08/18/2021	08/23/2031	13,385,813
03740L-AB-8	AON CORP		2.A FE	12,153,884	12,200,000	7,621,563	12,158,363		1,079			2.900	2.919	FA	125,796	353,800	08/18/2021	08/23/2051	11,768,200
03740L-AE-2	AON CORP / AON GLOBAL HOLDINGS PLC		2.A FE	12,112,436	13,812,000	10,372,117	12,164,072		28,320			3.900	4.665	FA	184,045	538,668	01/30/2025	02/28/2052	13,775,484
03740L-AG-7	AON CORP/AON GLOBAL HOLDINGS PLC		2.A FE	119,972	120,000	125,120	119,988		1			5.350	5.352	FA	2,194	6,420	02/23/2023	02/28/2033	123,210
03740M-AF-7	AON NORTH AMRERICA INC		2.A FE	24,150,500	24,060,000	24,034,341	24,152,010		1,501			5.750	5.722	MS	461,150	821,388	11/04/2025	03/01/2054	24,751,725
03743Q-AX-6	APA CORP (US)		2.C FE	14,185,700	14,661,000	14,636,478	14,227,415		41,714			4.375	5.535	AO	135,411	320,709	09/18/2025	10/15/2028	14,896,894
03743Q-AY-4	APA CORP (US)		2.C FE	10,655,487	10,000,000	10,980,369	10,617,621		(37,865)			7.750	5.974	JD	34,444	387,500	09/18/2025	12/15/2029	10,387,500
03743Q-AZ-1	APA CORP (US)		2.C FE	3,486,843	3,700,000	3,635,513	3,499,653		12,811			4.250	5.772	JJ	72,510		09/18/2025	01/15/2030	4,289,250
03743Q-AZ-1	APA CORP (US)	0	2.C FE	565,434	600,000	589,543	567,511		2,077			4.250	5.772	JJ	11,758		09/18/2025	01/15/2030	4,289,250
03743Q-BH-0	APA CORP (US)		2.C FE	21,702,764	20,021,000	19,997,380	21,702,764					7.625	7.029	MN	254,434	763,301	09/18/2025	11/01/2096	20,784,301
037735-CE-5	APPALACHIAN POWER CO		2.A FE	13,824,818	13,945,000	14,791,042	13,876,944		5,046			5.800	5.866	AO	202,203	808,810	11/29/2022	10/01/2035	14,349,405
037735-CG-0	APPALACHIAN POWER CO		2.A FE	1,170,657	900,000	974,285	1,088,407		(14,716)			6.375	3.880	AO	14,344	57,375	10/25/2019	04/01/2036	928,688
037735-CK-1	APPALACHIAN POWER CO		2.A FE	5,689,178	5,500,000	6,089,021	5,633,237		(7,672)			6.700	6.396	FA	139,211	368,500	11/29/2022	08/15/2037	5,684,250
037735-CM-7	APPALACHIAN POWER CO		2.A FE	3,343,308	3,250,000	3,686,659	3,311,936		(3,166)			7.000	6.769	AO	56,875	227,500	01/15/2009	04/01/2038	3,363,750
037735-CT-2	APPALACHIAN POWER CO	0	2.A FE	1,886,534	2,000,000	1,683,516	1,911,690		2,954			4.400	4.763	MN	11,244	88,000	07/01/2015	05/15/2044	2,044,000
037735-CV-7	APPALACHIAN POWER CO		2.A FE	893,493	900,000	753,312	894,908		162			4.450	4.494	JD	3,338	40,050	05/11/2015	06/01/2045	817,800
037735-CW-5	APPALACHIAN POWER CO		2.A FE	3,482,779	3,465,000	3,432,584	3,467,406		(2,139)			4.300	3.229	JD	9,529	114,345	06/26/2017	06/01/2027	3,827,123
037735-CW-5	APPALACHIAN POWER CO	0	2.A FE	298,470	300,000	297,193	299,779		160			4.300	3.354	JD	825	9,900	05/08/2017	06/01/2027	3,827,123
037735-CX-3	APPALACHIAN POWER CO		2.A FE	1,291,184	1,600,000	1,315,177	1,296,718		5,534			4.500	6.029	MS	24,000	72,000	01/30/2025	03/01/2049	1,636,000
037735-CY-1	APPALACHIAN POWER CO		2.A FE	15,643,955	21,495,000	15,654,322	15,720,018		62,571			3.700	5.765	MN	132,553	602,453	10/28/2025	05/01/2050	21,892,658
037735-DA-2	APPALACHIAN POWER CO		2.A FE	1,150,727	1,150,000	1,139,757	1,150,905		55			4.500	4.485	FA	21,563	51,750	07/28/2022	08/01/2032	1,687,125
037735-DA-2	APPALACHIAN POWER CO	0	2.A FE	500,390	500,000	495,547	500,445		17			4.500	4.484	FA	9,375	22,500	07/28/2022	08/01/2032	1,687,125
037833-CH-1	APPLE INC		1.B FE	2,594,748	2,600,000	2,239,073	2,596,406		103			4.250	4.260	FA	43,586	110,500	02/02/2017	02/09/2047	2,655,250
037833-CJ-7	APPLE INC		1.B FE	980,000	980,000	976,951	980,000					3.350	3.350	FA	12,950	32,830	02/02/2017	02/09/2027	711,725
037833-CJ-7	APPLE INC	LS	1.B FE	20,000	20,000	19,938	20,000					3.350	3.350	FA	264	670	02/02/2017	02/09/2027	711,725
037833-CR-9	APPLE INC		1.B FE	759,765	750,000	745,968	751,336		(1,129)			3.200	3.038	MN	3,333	24,000	07/13/2017	05/11/2027	762,000
037833-DK-3	APPLE INC		1.B FE	1,031,988	1,035,000	1,025,198	1,034,419		321			3.000	3.031	MN	4,140	31,050	11/06/2017	11/13/2027	1,811,775
037833-DK-3	APPLE INC	0	1.B FE	747,818	750,000	742,897	749,579		233			3.000	3.031	MN	3,000	22,500	11/06/2017	11/13/2027	1,811,775
037833-DP-2	APPLE INC		1.B FE	5,742,401	5,765,000	5,442,371	5,756,322		2,334			2.200	2.243	MS	38,754	126,830	09/04/2019	09/11/2029	5,922,438
037833-DP-2	APPLE INC	0	1.B FE	298,824	300,000	283,211	299,548		121			2.200	2.243	MS	2,017	6,600	09/04/2019	09/11/2029	5,922,438
037833-DQ-0	APPLE INC		1.B FE	19,403,747	21,706,000	14,549,862	19,588,935		52,239			2.950	3.539	MS	195,655	640,327	05/12/2022	09/11/2049	21,823,214
037833-DW-7	APPLE INC		1.B FE	6,801,399	6,900,000	4,330,561	6,814,809		2,439			2.650	2.720	MN	25,396	182,850	05/04/2020	05/11/2050	6,991,425
037833-ED-8	APPLE INC	0	1.B FE	799,776	800,000	714,392	799,884		25			1.650	1.653	FA	5,243	13,200	02/01/2021	02/08/2031	6,200,738
037833-ED-8	APPLE INC		1.B FE	6,448,194	6,450,000	5,759,787	6,449,064		202			1.650	1.653	FA	42,274	106,425	02/01/2021	02/08/2031	6,200,738
037833-EF-3	APPLE INC		1.B FE	15,926,819	19,350,000	12,015,547	16,020,542		68,527			2.650	3.638	FA	203,686	512,775	09/25/2024	02/08/2051	18,694,463
037833-EJ-5	APPLE INC		1.B FE	17,482,265	17,556,000	15,568,833	17,513,880		7,269			1.700	1.745	FA	121,039	298,452	07/29/2021	08/05/2031	17,815,153
037833-EJ-5	APPLE INC	LS	1.B FE	93,605	94,000	83,360	93,774		39			1.700	1.745	FA	648	1,598	07/29/2021	08/05/2031	17,815,153
037833-EJ-5	APPLE INC	0	1.B FE	896,220	900,000	798,129	897,841		373			1.700	1.745	FA	6,205	15,300	07/29/2021	08/05/2031	17,815,153
037833-EK-2	APPLE INC		1.B FE	34,321,864	41,900,000	26,227,320	34,512,588		146,658			2.700	3.712	FA	458,805	1,131,300	09/25/2024	08/05/2051	41,452,150
037833-EQ-9	APPLE INC		1.B FE	33,768,276	35,329,000	28,145,749	33,816,765		27,998			3.950	4.212	FA	554,322	1,395,496	08/14/2024	08/08/2052	35,472,004
037833-EQ-9	APPLE INC	LS	1.B FE	204,638	206,000	164,115	204,758		26			3.950	3.987	FA	3,232	8,137	08/01/2022	08/08/2052	35,472,004
037833-EV-8	APPLE INC		1.B FE	24,774	26,000	26,382	25,004		110			4.300	4.927	MN	158	1,118	11/03/2023	05/10/2033	26,559
037833-EW-6	APPLE INC		1.B FE	2,246,687	2,258,000	2,141,855	2,247,596		179			4.850	4.881	MN	15,514	109,513	05/08/2023	05/10/2053	6,104,530
037833-EW-6	APPLE INC	LS	1.B FE	3,683,453	3,702,000	3,511,579	3,684,943		293			4.850	4.881	MN	25,436	179,547	05/08/2023	05/10/2053	6,104,530
038222-AL-9	APPLIED MATERIALS INC		1.F FE	8,610,424	8,471,000	8,427,557	8,452,056		(46,000)			3.300	2.688	AO	69,886	279,543	08/10/2021	04/01/2027	11,253,672
038222-AL-9	APPLIED MATERIALS INC	0	1.F FE	2,673,248	2,600,000	2,586,666	2,599,368		(17,904)			3.300	2.551	AO	21,450	85,800	08/10/2021	04/01/2027	11,253,672
038222-AM-7	APPLIED MATERIALS INC		1.F FE	20,356,726	21,815,000	18,836,114	20,405,621		32,718			4.350	4.835	AO	237,238	883,703	05/15/2025	04/01/2047	22,289,476

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
038222-AP-0	APPLIED MATERIALS INC		1.F FE	16,710,828	21,721,000	13,981,627	17,034,265		102,924			2.750	4.124	JD	49,777	597,328	09/19/2022	06/01/2050	22,019,664
038336-AA-1	APTARGROUP INC		2.B FE	11,619,827	11,650,000	10,891,091	11,630,116		2,810			3.600	3.631	MS	123,490	419,400	03/02/2022	03/15/2032	10,383,600
038336-AA-1	APTARGROUP INC	0	2.B FE	1,246,763	1,250,000	1,168,572	1,247,867		301			3.600	3.631	MS	13,250	45,000	03/02/2022	03/15/2032	10,383,600
038336-E@-8	APTARGROUP INC		2.B	3,000,000	3,000,000	2,995,823	3,000,000					3.610	3.610	FA	37,604	108,300	02/26/2015	02/26/2026	2,545,125
03835V-AG-1	APTIV SWISS HOLDINGS LTD		2.B FE	2,962,081	2,961,000	2,976,638	2,962,284		163			4.350	4.334	MS	37,925	128,804	03/01/2019	03/15/2029	3,155,164
03835V-AG-1	APTIV SWISS HOLDINGS LTD	0	2.B FE	600,174	600,000	603,169	600,249		39			4.350	4.335	MS	7,685	26,100	03/01/2019	03/15/2029	3,155,164
03835V-AJ-5	APTIV SWISS HOLDINGS LIMITED		2.B FE	38,694,345	50,700,000	32,705,941	39,120,460		189,098			3.100	4.511	JD	130,975	1,571,700	05/02/2024	12/01/2051	50,165,700
03837A-AA-8	APTIV SWISS HOLDINGS LTD	0	2.B FE	5,776,854	5,920,000	6,034,859	5,805,966		28,078			4.650	5.230	MS	82,584	275,280	12/17/2024	09/13/2029	8,124,605
03837A-AA-8	APTIV SWISS HOLDINGS LTD		2.B FE	1,996,740	2,020,000	2,059,192	2,001,612		4,615			4.650	4.921	MS	28,179	93,930	12/17/2024	09/13/2029	8,124,605
03837A-AC-4	APTIV SWISS HOLDINGS LTD		2.B FE	8,604,709	9,760,000	9,447,784	8,618,476		13,767			5.750	6.670	MS	168,360	561,200	01/09/2025	09/13/2054	10,040,600
03840#-AH-7	AQUARION WATER COMPANY OF CONNECTI		2.A	13,100,000	13,100,000	11,414,571	13,100,000					3.670	3.670	JJ	240,385	480,770	07/01/2016	07/01/2036	11,711,025
03840#-AK-0	AQUARION WATER CO OF CONNECTICUT	0	2.A	600,000	600,000	425,886	600,000					3.540	3.540	JD	944	21,240	12/12/2019	12/15/2049	10,278,770
03840#-AK-0	AQUARION WATER CO OF CONNECTICUT		2.A	10,000,000	10,000,000	7,098,098	10,000,000					3.540	3.540	JD	15,733	354,000	12/12/2019	12/15/2049	10,278,770
03840#-AL-8	AQUARION WATER COMPANY OF CONNECTI		2.A	14,000,000	14,000,000	9,352,516	14,000,000					3.310	3.310	AO	115,850	463,400	04/01/2021	04/01/2051	14,231,700
03842*-AE-6	AQUA PENNSYLVANIA INC	0	1.F	2,703,570	3,000,000	2,504,469	2,783,022		9,225			3.790	4.428	JD	9,475	113,700	07/01/2015	12/01/2041	3,056,850
03842*-AF-3	AQUA PENNSYLVANIA INC		1.F	4,800,000	4,800,000	3,965,593	4,800,000					3.800	3.800	JD	15,200	182,400	11/13/2012	12/01/2042	4,891,200
03842*-AG-1	AQUA PENNSYLVANIA INC		1.F	3,000,000	3,000,000	2,358,866	3,000,000					3.850	3.850	JD	9,625	115,500	11/13/2012	12/01/2047	3,057,750
03842*-AW-6	AQUA PENNSYLVANIA INC		1.F	1,900,000	1,900,000	1,444,163	1,900,000					3.850	3.850	JJ	33,730	73,150	12/15/2016	01/15/2051	1,019,250
03842*-AX-4	AQUA PENNSYLVANIA INC		1.F	12,900,000	12,900,000	9,492,295	12,900,000					3.950	3.950	JJ	234,959	509,550	12/15/2016	01/15/2056	8,361,950
03842*-BA-3	AQUA PENNSYLVANIA INC		1.E Z	16,000,000	16,000,000	12,032,817	16,000,000					4.040	4.040	JJ	298,062	646,400	07/20/2017	07/15/2055	15,915,120
03842*-BB-1	AQUA PENNSYLVANIA INC		1.E Z	16,000,000	16,000,000	11,857,366	16,000,000					4.060	4.060	JJ	299,538	649,600	07/20/2017	07/15/2057	15,916,680
03842*-BC-9	AQUA PENNSYLVANIA INC		1.E Z	13,200,000	13,200,000	10,033,740	13,200,000					4.060	4.060	AO	113,139	535,920	10/26/2017	10/15/2054	13,161,870
03842*-BD-7	AQUA PENNSYLVANIA INC		1.E Z	8,000,000	8,000,000	6,035,713	8,000,000					4.070	4.070	AO	68,738	325,600	10/26/2017	10/15/2055	7,958,730
03842*-BE-5	AQUA PENNSYLVANIA INC		1.F	8,000,000	8,000,000	5,949,182	8,000,000					4.090	4.090	AO	69,076	327,200	10/26/2017	10/15/2057	7,959,510
03842*-BF-2	AQUA PENNSYLVANIA INC		1.F	22,000,000	22,000,000	18,710,938	22,000,000					3.990	3.990	JJ	404,763	877,800	06/29/2018	07/15/2042	22,438,900
03842*-BG-0	AQUA PENNSYLVANIA INC		1.F	8,000,000	8,000,000	6,640,278	8,000,000					4.040	4.040	JJ	149,031	323,200	06/29/2018	07/15/2045	8,161,600
03842*-BQ-8	AQUA PENNSYLVANIA INC		1.F	30,900,000	30,900,000	23,628,939	30,900,000					4.090	4.090	AO	315,953	1,263,810	09/26/2019	09/26/2054	31,531,905
03842*-BR-6	AQUA PENNSYLVANIA INC		1.F	21,600,000	21,600,000	16,052,143	21,600,000					4.130	4.130	AO	223,020	892,080	09/26/2019	09/26/2058	22,046,040
03842*-BS-4	AQUA PENNSYLVANIA INC		1.F	7,600,000	7,600,000	5,610,155	7,600,000					4.140	4.140	AO	78,660	314,640	09/26/2019	09/26/2059	7,757,320
03842*-CD-6	AQUA PENNSYLVANIA INC		1.F	5,200,000	5,200,000	5,014,674	5,200,000					5.480	5.480	FA	118,733	284,960	08/24/2023	08/01/2053	5,239,740
03842*-CE-4	AQUA PENNSYLVANIA INC		1.F	3,200,000	3,200,000	2,989,662	3,200,000					5.560	5.560	FA	74,133	177,920	08/24/2023	08/01/2061	3,083,400
038522-AQ-1	ARAMARK SERVICES INC		4.A FE	15,780,075	15,900,000	15,897,823	15,859,293		17,847			5.000	5.121	FA	331,250	795,000	03/11/2022	02/01/2028	14,288,500
03938J-AA-7	ARCH CAPITAL GROUP (US) INC		1.G FE	12,407,974	12,236,000	11,640,349	12,354,113		(7,553)			5.144	5.056	MN	104,903	423,660	10/28/2025	11/01/2043	12,037,850
03939A-AA-5	ARCH CAPITAL GROUP LTD.		1.G FE	46,631,327	60,528,000	45,110,641	47,133,707		251,621			3.635	5.221	JD	6,112	2,200,193	12/18/2024	06/30/2050	60,915,374
03939C-AA-1	ARCH CAPITAL FINANCE LLC		1.G FE	21,822,568	20,705,000	20,704,078	20,843,491		(195,514)			4.011	3.002	JD	36,910	830,478	08/10/2021	12/15/2026	23,054,263
03939C-AA-1	ARCH CAPITAL FINANCE LLC	0	1.G FE	2,058,267	1,950,000	1,949,913	1,963,338		(18,386)			4.011	2.983	JD	3,476	78,215	08/10/2021	12/15/2026	23,054,263
03939C-AB-9	ARCH CAPITAL FINANCE LLC		1.G FE	17,296,096	19,168,000	17,915,790	17,367,959		42,976			5.031	5.811	JD	42,860	964,342	02/24/2025	12/15/2046	19,650,171
039482-AB-0	ARCHER DANIELS MIDLAND CO		1.F FE	2,348,751	2,100,000	2,030,145	2,219,870		(28,769)			3.250	1.755	MS	17,821	68,250	12/28/2021	03/27/2030	2,642,250
039482-AB-0	ARCHER DANIELS MIDLAND CO	0	1.F FE	496,115	500,000	483,368	498,268		407			3.250	3.338	MS	4,243	16,250	03/25/2020	03/27/2030	2,642,250
039482-AC-8	ARCHER DANIELS MIDLAND CO		1.F FE	9,355,505	9,500,000	5,849,319	9,369,687		3,437			2.700	2.775	MS	75,525	256,500	09/07/2021	09/15/2051	8,361,375
039482-AE-4	ARCHER DANIELS MIDLAND CO		1.F FE	(442,303)	(446,000)	(446,985)	(443,116)		(318)			4.500	4.602	FA	(7,582)	(20,070)	04/19/2023	08/15/2033	2,321,075
039482-AE-4	ARCHER DANIELS MIDLAND CO	LS	1.F FE	1,424,096	1,436,000	1,439,172	1,426,713		1,024			4.500	4.602	FA	24,412	64,620	04/19/2023	08/15/2033	2,321,075
039482-AE-4	ARCHER DANIELS MIDLAND CO	0	1.F FE	1,269,389	1,280,000	1,282,827	1,271,722		912			4.500	4.602	FA	21,760	57,600	04/19/2023	08/15/2033	2,321,075
039483-AM-4	ARCHER DANIELS		1.F FE	13,616,590	13,000,000	13,479,087	13,059,816		(45,295)			7.500	7.094	MS	287,083	975,000	08/06/1997	03/15/2027	13,487,500
039483-AR-3	ARCHER DANIELS		1.F FE	9,952,000	10,000,000	10,672,385	9,990,915		3,745			6.625	6.656	MN	110,417	662,500	04/20/1999	05/01/2029	10,331,250
039483-AS-1	ARCHER DANIELS		1.F FE	6,959,740	6,356,000	7,107,471	6,666,974		(52,052)			7.000	5.845	FA	185,383	444,920	11/29/2022	02/01/2031	5,359,230

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
039483-AX-0	ARCHER DANIELS		1.F FE	7,719,975	7,636,000	8,297,943	7,710,394		(4,213)			6.450	6.329	JJ	227,107	492,522	11/29/2022	01/15/2038	6,230,661
039483-BL-5	ARCHER DANIELS MIDLAND CO		1.F FE	15,318,423	15,820,000	15,687,619	15,756,584		100,838			2.500	3.139	FA	153,806	395,500	02/13/2024	08/11/2026	16,257,676
039483-BL-5	ARCHER DANIELS MIDLAND CO	LS	1.F FE	62,816	63,000	62,473	62,990		18			2.500	2.526	FA	613	1,575	08/08/2016	08/11/2026	16,257,676
039483-BL-5	ARCHER DANIELS MIDLAND CO	0	1.F FE	824,869	850,000	842,887	847,794		3,514			2.500	2.903	FA	8,264	21,250	11/15/2018	08/11/2026	16,257,676
039483-BM-3	ARCHER DANIELS MIDLAND CO		1.F FE	6,913,510	6,755,000	5,249,658	6,890,121		(4,490)			3.750	3.608	MS	74,586	253,313	12/03/2019	09/15/2047	6,677,906
039483-BM-3	ARCHER DANIELS MIDLAND CO	0	1.F FE	199,070	200,000	155,430	199,258		22			3.750	3.775	MS	2,208	7,500	09/11/2017	09/15/2047	6,677,906
03959K-AC-4	ARCHROCK PARTNERS LP		3.C FE	3,500,000	3,800,000	3,821,470	3,664,705		52,730			6.250	7.996	AO	59,375	237,500	11/29/2023	04/01/2028	3,825,938
03959K-AD-2	ARCHROCK PARTNERS LP / ARCHROCK PA		3.C FE	3,623,575	3,620,000	3,733,386	3,622,756		(632)			6.625	6.601	MS	79,942	243,156	08/13/2024	09/01/2032	6,612,000
03959K-AD-2	ARCHROCK PARTNERS LP / ARCHROCK PA	0	3.C FE	3,083,125	3,080,000	3,176,472	3,082,409		(552)			6.625	6.601	MS	68,017	206,884	08/13/2024	09/01/2032	6,612,000
03969Y-AA-6	ARDAGH METAL PACKAGING FINANCE PLC		4.A FE	3,482,700	3,760,000	3,614,964	3,636,095		42,817			3.250	4.579	MN	15,614	122,200	03/08/2022	09/01/2028	3,191,025
03969Y-AB-4	ARDAGH METAL PACKAGING FINANCE PLC		5.A FE	10,194,850	11,090,000	10,441,156	10,610,711		115,679			4.000	5.314	MN	56,682	443,600	03/10/2022	09/01/2029	9,883,800
03969Y-AD-0	ARDAGH METAL PACKAGING FINANCE USA		4.A FE	1,132,000	1,132,000	1,157,781	1,132,000					6.250	6.250	JD	5,896		11/20/2025	01/30/2031	1,167,375
03990B-AA-9	ARES MANAGEMENT CORP		2.A FE	114,772	115,000	121,731	114,899		61			6.375	6.409	MN	1,039	7,331	11/07/2023	11/10/2028	118,666
039936-AA-7	ARES FINANCE CO. IV LLC		2.A FE	3,764,646	3,850,000	2,690,957	3,771,224		1,750			3.650	3.774	FA	58,552	140,525	01/13/2022	02/01/2052	3,309,313
039959-AA-9	ARDAGH GROUP SA		4.C FE	1,174,000	1,174,000	1,273,341	1,174,000					9.500	9.500	JAJO	17,039		11/06/2025	12/01/2030	1,201,883
04010L-AZ-6	ARES CAPITAL CORP		2.B FE	8,506,429	8,642,000	8,641,345	8,637,429		115,546			3.875	5.266	JJ	154,416	334,878	11/07/2024	01/15/2026	8,809,439
04010L-BA-0	ARES CAPITAL CORPORATION		2.B FE	1,813,200	2,000,000	1,974,294	1,955,912		78,045			2.150	6.381	JJ	19,828	43,000	02/13/2024	07/15/2026	2,021,500
04010L-BC-6	ARES CAPITAL CORPORATION		2.B FE	8,591,642	9,130,000	8,110,295	8,668,465		65,458			3.200	4.145	MN	37,332	292,160	12/17/2024	11/15/2031	18,237,200
04010L-BC-6	ARES CAPITAL CORPORATION	0	2.B FE	7,947,753	8,820,000	7,834,918	8,062,472		107,173			3.200	4.874	MN	36,064	282,240	12/17/2024	11/15/2031	18,237,200
04010L-BL-6	ARES CAPITAL CORPORATION		2.B FE	6,001,298	6,050,000	5,982,901	6,002,817		1,519			5.100	5.278	JJ	95,993		10/21/2025	01/15/2031	6,204,275
04015K-AB-6	ARES FINANCE CO II LLC		2.A FE	31,717,668	30,572,000	29,005,713	31,129,151		(123,508)			3.250	2.781	JD	44,160	993,590	06/24/2021	06/15/2030	30,027,139
04015K-AB-6	ARES FINANCE CO II LLC	0	2.A FE	898,864	875,000	830,171	887,276		(2,705)			3.250	2.889	JD	1,264	28,438	06/24/2021	06/15/2030	30,027,139
040555-CF-9	ARIZONA PUB SERV		2.A FE	6,621,075	6,500,000	6,624,268	6,549,342		(5,152)			5.625	5.494	MN	46,719	365,625	01/07/2005	05/15/2033	19,482,969
040555-CF-9	ARIZONA PUB SERV	0	2.A FE	12,719,169	12,450,000	12,688,021	12,561,911		(11,621)			5.625	5.475	MN	89,484	700,313	06/02/2003	05/15/2033	19,482,969
040555-CH-5	ARIZONA PUB SERVICE CO		2.A FE	15,087,915	16,530,000	16,963,217	15,639,121		58,785			5.500	6.109	MS	303,050	909,150	11/05/2008	09/01/2035	16,794,488
040555-CH-5	ARIZONA PUB SERVICE CO	LS	2.A FE	312,294	315,000	323,256	313,721		126			5.500	5.555	MS	5,775	17,325	08/17/2005	09/01/2035	16,794,488
040555-CK-8	ARIZONA PUBLIC SERVICE		2.A FE	9,245,906	9,178,000	10,205,791	9,238,957		(4,011)			6.875	6.783	FA	262,911	630,988	11/29/2022	08/01/2036	7,941,931
040555-CM-4	ARIZONA PUBLIC SERVICE CO		2.A FE	121,620	100,000	96,506	116,948		(828)			5.050	3.591	MS	1,683	5,050	10/25/2019	09/01/2041	1,127,775
040555-CM-4	ARIZONA PUBLIC SERVICE CO	0	2.A FE	1,079,400	1,000,000	965,056	1,057,533		(2,593)			5.050	4.522	MS	16,833	50,500	07/01/2015	09/01/2041	1,127,775
040555-CN-2	ARIZONA PUBLIC SERVICE CO		2.A FE	2,264,697	2,200,000	1,937,572	2,254,577		(2,833)			4.500	4.251	AO	24,750	99,000	10/25/2019	04/01/2042	4,805,750
040555-CN-2	ARIZONA PUBLIC SERVICE CO	0	2.A FE	2,510,050	2,500,000	2,201,786	2,507,652		(329)			4.500	4.473	AO	28,125	112,500	07/01/2015	04/01/2042	4,805,750
040555-CP-7	ARIZONA PUBLIC SERVICE CO		2.A FE	2,988,000	3,000,000	2,588,611	2,991,510		293			4.700	4.723	JJ	65,017	141,000	01/07/2014	01/15/2044	5,117,500
040555-CP-7	ARIZONA PUBLIC SERVICE CO	0	2.A FE	2,074,580	2,000,000	1,725,740	2,056,971		(2,105)			4.700	4.464	JJ	43,344	94,000	07/01/2015	01/15/2044	5,117,500
040555-CT-9	ARIZONA PUBLIC SERVICE CO		2.A FE	6,481,369	7,375,000	6,160,540	6,488,960		7,183			4.350	5.325	MN	40,993	195,206	09/19/2025	11/15/2045	7,535,406
040555-CU-6	ARIZONA PUBLIC SERVICE CO		2.A FE	3,290,529	3,300,000	2,510,253	3,292,541		240			3.750	3.766	MN	15,813	123,750	05/03/2016	05/15/2046	3,361,875
040555-CV-4	ARIZONA PUBLIC SERVICE CO		2.A FE	9,046,464	9,069,000	8,978,659	9,067,752		2,169			2.550	2.569	MS	68,093	231,260	09/16/2016	09/15/2026	9,295,019
040555-CV-4	ARIZONA PUBLIC SERVICE CO	0	2.A FE	654,700	670,000	663,326	666,991		4,167			2.550	3.166	MS	5,031	17,085	02/15/2023	09/15/2026	9,295,019
040555-CZ-5	ARIZONA PUBLIC SERVICE COMPANY		2.A FE	5,182,121	5,200,000	4,924,511	5,189,005		2,949			2.600	2.660	FA	51,076	135,200	09/26/2024	08/15/2029	5,774,100
040555-CZ-5	ARIZONA PUBLIC SERVICE COMPANY	0	2.A FE	499,345	500,000	473,511	499,759		79			2.600	2.614	FA	4,911	13,000	08/12/2019	08/15/2029	5,774,100
040555-DB-7	ARIZONA PUBLIC SERVICE COMPANY		2.A FE	22,021,970	30,900,000	21,248,965	22,225,073		163,615			3.350	5.442	MN	132,269	1,035,150	02/24/2025	05/15/2050	31,417,575
040555-DC-5	ARIZONA PUBLIC SERVICE COMPANY		2.A FE	10,929,548	18,270,000	10,906,424	11,164,406		131,692			2.650	5.566	MS	142,557	484,155	06/28/2024	09/15/2050	18,512,078
040555-DD-3	ARIZONA PUBLIC SERVICE COMPANY		2.A FE	7,315,919	7,580,000	6,661,964	7,411,640		25,579			2.200	2.596	JD	7,412	166,760	02/04/2022	12/15/2031	7,511,730
040555-DD-3	ARIZONA PUBLIC SERVICE COMPANY	0	2.A FE	772,772	800,000	703,110	782,642		2,638			2.200	2.587	JD	782	17,600	02/04/2022	12/15/2031	7,511,730
040555-DG-6	ARIZONA PUBLIC SERVICE COMPANY		2.A FE	218,970	225,000	235,331	218,970					5.550	5.514	FA	5,203	12,488	07/20/2023	08/01/2033	5,199,524
040555-DG-6	ARIZONA PUBLIC SERVICE COMPANY	0	2.A FE	4,829,594	4,840,000	5,062,236	4,832,879		1,157			5.550	5.574	FA	111,925	268,620	11/29/2023	08/01/2033	5,199,524
040555-DH-4	ARIZONA PUBLIC SERVICE COMPANY		2.A FE	7,042,149	6,915,000	7,282,932	7,038,142		(3,966)			5.700	5.431	FA	148,903	178,125	08/15/2025	08/15/2034	7,934,878
040555-DH-4	ARIZONA PUBLIC SERVICE COMPANY	LS	2.A FE	206,992	200,000	210,642	206,756		(236)			5.700	5.198	FA	4,307		08/15/2025	08/15/2034	7,934,878

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
040555-DH-4	ARIZONA PUBLIC SERVICE COMPANY	0	2.A FE	620,976	600,000	631,925	620,269		(707)			5.700	5.198	FA	12,920		08/15/2025	08/15/2034	7,934,878
040555-DJ-0	ARIZONA PUBLIC SERVICE COMPANY		2.A FE	14,914,859	14,700,000	14,994,470	14,915,283		424			5.900	5.794	FA	327,647		10/22/2025	08/15/2055	15,133,650
04070*-AS-6	ARIZONA WATER COMPANY		1.F	28,080,000	28,080,000	29,029,370	28,080,000					5.810	5.810	JD	22,659	815,724	06/26/2025	06/26/2045	28,895,724
040850-A#-6	ARKANSAS ELECTRIC COOPERATIVE CORP		1.E IF	24,600,000	24,600,000	25,579,266	24,600,000					5.740	5.740	JJ	615,806		07/24/2025	07/24/2055	846,963
040850-A#-6	ARKANSAS ELECTRIC COOPERATIVE CORP	0	1.E IF	200,000	200,000	207,962	200,000					5.740	5.740	JJ	5,007		07/24/2025	07/24/2055	846,963
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP		1.D YE	5,159,375	5,159,375	5,230,843	5,159,375					4.710	4.710	JD	675	243,007	02/22/2011	12/30/2030	475,591
040850-A@-8	ARKANSAS ELECTRIC COOPERATIVE CORP		1.D	34,600,000	34,600,000	35,903,423	34,600,000					5.620	5.620	JD	5,401	1,944,520	02/22/2011	12/30/2041	4,733,544
040850-A@-8	ARKANSAS ELECTRIC COOPERATIVE CORP	0	1.D	11,655,926	10,000,000	10,376,712	11,049,404		(70,561)			5.620	4.426	JD	282,561	281,000	07/01/2015	12/30/2041	4,733,544
04184S-AA-6	THE CITY OF ARLINGTON		2.C	37,058,054	37,058,054	30,241,673	37,058,054					3.710	3.710	AO	343,713	1,374,854	03/24/2020	10/01/2049	2,843,987
04184S-AA-6	THE CITY OF ARLINGTON	0	2.C	2,345,446	2,345,446	1,914,030	2,345,446					3.710	3.710	AO	21,754	87,016	03/24/2020	10/01/2049	2,843,987
04288B-AB-6	ARCONIC CORP		3.C FE	14,988,112	14,819,000	15,725,342	14,926,349		(32,170)			8.000	7.701	AO	296,380	1,122,280	04/03/2025	10/01/2030	15,178,800
04288B-AB-6	ARCONIC CORP	LS	3.C FE	486,000	486,000	515,724	486,000					8.000	8.000	AO	9,720	38,880	07/27/2023	10/01/2030	15,178,800
04300D-A*-1	ART INSTITUTE OF CHICAGO		1.C Z	31,000,000	31,000,000	25,007,102	31,000,000					2.650	2.650	MS	273,833	821,500	04/06/2020	03/01/2050	979,475
04300D-A@-9	ART INSTITUTE OF CHICAGO		1.C Z	7,000,000	7,000,000	4,791,580	7,000,000					2.890	2.890	MS	67,433	202,300	03/01/2022	03/01/2047	7,101,150
04316#-AE-7	ARTHUR J GALLAGHER & CO		2.A FE	54,800,000	54,800,000	41,402,265	54,800,000					2.440	2.440	FA	523,705	1,337,120	02/10/2021	02/10/2036	53,342,940
04316#-AF-4	ARTHUR J GALLAGHER & CO		2.A FE	53,500,000	53,500,000	40,248,530	53,500,000					2.460	2.460	MN	204,727	1,316,100	05/05/2021	05/05/2036	51,121,150
04316J-AJ-8	ARTHUR J GALLAGHER & CO		2.B FE	27,341,876	26,955,000	26,572,593	27,340,488		(2,119)			5.750	5.646	JJ	714,682	1,328,538	10/28/2025	07/15/2054	27,879,125
04316J-AJ-8	ARTHUR J GALLAGHER & CO	LS	2.B FE	143,243	145,000	142,943	143,303		38			5.750	5.835	JJ	3,845	8,338	02/12/2024	07/15/2054	27,879,125
04316J-AN-9	ARTHUR J GALLAGHER & CO		2.B FE	9,602,971	9,720,000	9,843,655	9,612,686		9,715			5.150	5.304	FA	189,108	328,158	02/24/2025	02/15/2035	9,970,290
04316J-AP-4	ARTHUR J GALLAGHER & CO		2.B FE	21,712,299	22,025,000	21,221,797	21,720,890		8,478			5.550	5.647	FA	461,791	801,343	04/02/2025	02/15/2055	22,636,194
04342J-AA-5	ASB BANK LTD		1.F FE	5,000,000	5,000,000	5,064,737	5,000,000					5.284	5.284	JD	10,274	264,200	06/08/2022	06/17/2032	5,132,100
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC		3.B FE	3,383,053	3,346,000	3,336,390	3,338,727		441			4.500	4.113	MS	50,190	150,570	02/02/2021	03/01/2028	3,004,105
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC		3.B FE	5,542,429	5,476,000	5,397,445	5,493,701		(9,757)			4.750	4.536	MS	86,703	260,110	10/28/2020	03/01/2030	5,385,949
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC	LS	3.B FE	247,700	245,000	241,485	245,856		(356)			4.750	4.577	MS	3,879	11,638	02/06/2020	03/01/2030	5,385,949
043436-AW-4	ASBURY AUTOMOTIVE GROUP INC.		3.B FE	1,350,000	1,350,000	1,328,412	1,350,000					4.625	4.625	MN	7,978	62,438	11/04/2021	11/15/2029	1,319,831
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC.		3.B FE	12,646,388	13,570,000	13,187,298	12,815,159		90,805			5.000	6.015	MN	86,697	678,500	11/27/2023	02/15/2032	13,571,000
04352E-AB-1	ASCENSION HEALTH		1.C FE	6,218,493	7,231,000	5,753,978	6,370,688		44,733			3.106	4.250	MN	28,698	224,595	05/26/2022	11/15/2039	7,993,237
04352E-AB-1	ASCENSION HEALTH	0	1.C FE	550,400	640,000	509,272	563,868		3,959			3.106	4.250	MN	2,540	19,878	05/26/2022	11/15/2039	7,993,237
04433L-AA-0	ASHLAND INC		3.B FE	26,044,085	27,437,000	25,096,669	26,491,495		139,741			3.375	4.023	MS	308,666	925,999	08/04/2022	09/01/2031	28,240,653
04433L-AA-0	ASHLAND INC	LS	3.B FE	324,455	335,000	306,425	327,843		1,055			3.375	3.767	MS	3,769	11,306	07/28/2022	09/01/2031	28,240,653
045054-AF-0	ASHTEAD CAPITAL INC 144A		2.C FE	8,428,339	8,743,000	8,735,636	8,592,011		88,607			4.375	5.503	FA	144,502	382,506	02/07/2024	08/15/2027	8,934,253
045054-AJ-2	ASHTEAD CAPITAL INC 144A		2.C FE	371,575	375,000	371,014	373,871		451			4.000	4.135	MN	2,500	15,000	06/04/2020	05/01/2028	382,500
045054-AL-7	ASHTEAD CAPITAL INC		2.C FE	1,815,375	1,800,000	1,779,437	1,803,214		(2,122)			4.250	4.110	MN	12,750	76,500	11/05/2019	11/01/2029	1,429,750
045054-AP-8	ASHTEAD CAPITAL INC		2.C FE	10,024,373	10,050,000	8,977,958	10,035,143		2,438			2.450	2.478	FA	95,070	246,225	08/03/2021	08/12/2031	9,768,213
045054-AQ-6	ASHTEAD CAPITAL INC		2.C FE	13,631,508	13,530,000	13,980,254	13,607,865		(8,689)			5.550	5.451	MN	64,662	750,915	02/02/2023	05/30/2033	13,699,908
045054-AR-4	ASHTEAD CAPITAL INC		2.C FE	8,257,756	8,260,000	8,751,881	8,257,967		748			5.950	5.954	AO	103,755	491,470	07/24/2023	10/15/2033	8,505,735
045054-AS-2	ASHTEAD CAPITAL INC		2.C FE	3,775,804	3,730,000	3,916,107	3,772,976		(2,828)			5.800	5.621	AO	45,672	216,340	02/24/2025	04/15/2034	3,838,170
04505A-AA-7	ASHTEAD CAPITAL INC		2.C FE	643,559	650,000	672,006	645,406		560			5.500	5.630	FA	13,903	35,750	08/04/2022	08/11/2032	2,671,500
04505A-AA-7	ASHTEAD CAPITAL INC	0	2.C FE	1,930,676	1,950,000	2,016,017	1,936,218		1,679			5.500	5.630	FA	41,708	107,250	08/04/2022	08/11/2032	2,671,500
04560*-AH-7	ASSOCIATED ELEC COOPERATIVE INC		1.D	18,020,417	18,020,417	17,888,795	18,020,417					4.650	4.650	MJSD	25,604	837,949	03/15/2011	03/15/2041	285,833
04560*-AJ-3	ASSOCIATED ELECTRIC CORP		1.D	33,327,454	33,327,454	29,013,148	33,327,454					3.490	3.490	FMAN	122,775	1,163,128	05/23/2017	05/23/2047	438,190
045941-AA-9	ASURION LLC/ASURION CO		3.C FE	8,342,340	8,214,000	8,521,995	8,341,638		(702)			8.000	7.619	JD	21,904		12/11/2025	12/31/2032	8,542,560
04621X-AD-0	ASSURANT INC		2.B FE	18,573,727	17,907,000	19,513,620	18,230,315		(27,687)			6.750	6.452	FA	456,629	1,208,723	11/29/2022	02/15/2034	16,093,420
04621X-AJ-7	ASSURANT INC		2.B FE	5,398,117	5,333,000	5,398,480	5,393,516		(4,601)			4.900	4.300	MS	68,233		10/31/2025	03/27/2028	5,463,659
04621X-AM-0	ASSURANT INC		2.B FE	10,560,269	11,110,000	10,789,451	10,662,224		97,349			3.700	4.777	FA	147,300	411,070	12/17/2024	02/22/2030	17,477,460
04621X-AM-0	ASSURANT INC	0	2.B FE	5,869,833	6,050,000	5,875,444	5,884,241		14,143			3.700	4.429	FA	80,213	131,350	08/14/2025	02/22/2030	17,477,460
04621X-AN-8	ASSURANT INC		2.B FE	9,584,832	9,600,000	8,512,838	9,590,932		1,366			2.650	2.667	JJ	117,307	254,400	06/10/2021	01/15/2032	8,308,650

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
04621X-AN-8	ASSURANT INC	0	2.B FE	798,736	800,000	709,403	799,244		114			2.650	2.667	JJ	9,776	21,200	06/10/2021	01/15/2032	8,308,650
046353-AD-0	ASTRAZENECA PLC		1.E FE	25,373,963	23,146,000	26,453,223	24,863,100		(97,891)			6.450	5.552	MS	439,581	1,492,917	02/24/2025	09/15/2037	25,549,220
046353-AD-0	ASTRAZENECA PLC	0	1.E FE	1,801,741	1,605,000	1,834,331	1,780,695		(10,250)			6.450	5.190	MS	30,482	103,523	11/29/2023	09/15/2037	25,549,220
046353-AM-0	ASTRAZENECA PLC		1.E FE	6,261,227	6,350,000	5,610,544	6,279,624		2,165			4.375	4.460	MN	34,727	277,813	11/10/2015	11/16/2045	6,488,906
046353-AN-8	ASTRAZENECA PLC		1.E FE	558,541	566,000	561,667	564,757		830			3.125	3.266	JD	934	17,688	12/16/2019	06/12/2027	574,844
046353-AT-5	ASTRAZENECA PLC		1.E FE	756,884	760,000	762,023	759,151		373			4.000	4.039	JJ	13,849	30,400	08/14/2018	01/17/2029	775,200
046353-AU-2	ASTRAZENECA PLC		1.E FE	60,342,933	67,049,000	58,652,886	60,646,988		144,947			4.375	5.085	FA	1,091,874	2,933,394	06/28/2024	08/17/2048	68,106,947
046353-AX-6	ASTRAZENECA PLC		1.E FE	13,524,841	15,800,000	8,813,331	13,767,435		55,927			2.125	2.853	FA	135,233	335,750	09/29/2021	08/06/2050	15,967,875
046353-AZ-1	ASTRAZENECA PLC		1.E FE	8,373,017	8,850,000	5,965,155	8,412,444		10,540			3.000	3.284	MN	24,338	265,500	03/25/2022	05/28/2051	8,982,750
04636N-AB-9	ASTRAZENECA FINANCE LLC		1.E FE	4,744,063	4,750,000	4,324,512	4,746,665		573			2.250	2.264	MN	9,797	106,875	05/25/2021	05/28/2031	4,614,334
04636N-AH-6	ASTRAZENECA FINANCE LLC		1.E FE	139,616	140,000	144,601	139,732		37			4.875	4.907	MS	2,237	6,825	02/28/2023	03/03/2033	143,413
048303-CJ-8	ATLANTIC CITY ELECTRIC CO		1.F FE	3,048,353	3,050,000	2,767,452	3,049,162		188			2.300	2.306	MS	20,655	70,150	03/03/2021	03/15/2031	6,069,000
048303-CJ-8	ATLANTIC CITY ELECTRIC CO	0	1.F FE	3,548,083	3,550,000	3,221,132	3,549,025		218			2.300	2.306	MS	24,041	81,650	03/03/2021	03/15/2031	6,069,000
048303-D#-5	ATLANTIC CITY ELECTRIC COMPANY		1.F	12,500,000	12,500,000	13,016,325	12,500,000					5.800	5.800	MS	241,667	725,000	03/15/2006	03/01/2036	10,290,000
049560-AA-3	ATMOS ENERGY CORP		1.F FE	8,824,778	8,000,000	8,372,772	8,158,762		(56,390)			6.750	5.897	JJ	249,000	540,000	04/30/2010	07/15/2028	7,236,250
049560-AG-0	ATMOS ENERGY CORP		1.F FE	13,665,323	13,633,000	14,624,021	13,667,562		199			5.950	5.911	AO	171,246	811,164	11/29/2022	10/15/2034	25,365,832
049560-AG-0	ATMOS ENERGY CORP	0	1.F FE	11,296,340	11,000,000	11,799,621	11,147,178		(9,824)			5.950	5.754	AO	138,172	654,500	04/14/2005	10/15/2034	25,365,832
049560-AK-1	ATMOS ENERGY CORP		1.F FE	10,072,682	9,750,000	10,011,358	9,965,888		(9,792)			5.500	5.274	JD	23,833	536,250	11/29/2022	06/15/2041	10,840,125
049560-AK-1	ATMOS ENERGY CORP	0	1.F FE	2,354,960	2,000,000	2,053,612	2,253,656		(11,840)			5.500	4.338	JD	4,889	110,000	07/01/2015	06/15/2041	10,840,125
049560-AL-9	ATMOS ENERGY CORP		1.F FE	8,533,926	8,550,000	7,283,408	8,539,226		427			4.150	4.160	JJ	163,614	354,825	01/08/2013	01/15/2043	10,054,388
049560-AL-9	ATMOS ENERGY CORP	0	1.F FE	1,892,120	2,000,000	1,703,721	1,918,950		3,112			4.150	4.493	JJ	38,272	83,000	07/01/2015	01/15/2043	10,054,388
049560-AM-7	ATMOS ENERGY CORPORATION		1.F FE	7,325,694	7,200,000	6,091,173	7,299,255		(3,680)			4.125	4.017	AO	62,700	297,000	06/05/2017	10/15/2044	7,297,469
049560-AM-7	ATMOS ENERGY CORPORATION	0	1.F FE	155,861	150,000	126,899	154,608		(170)			4.125	3.889	AO	1,306	6,188	06/05/2017	10/15/2044	7,297,469
049560-AN-5	ATMOS ENERGY CORPORATION		1.F FE	8,947,217	8,708,000	8,623,584	8,761,459		(43,191)			3.000	2.453	JD	11,611	261,240	08/10/2021	06/15/2027	10,198,720
049560-AN-5	ATMOS ENERGY CORPORATION	0	1.F FE	1,842,820	1,800,000	1,782,551	1,809,710		(7,832)			3.000	2.518	JD	2,400	54,000	08/10/2021	06/15/2027	10,198,720
049560-AP-0	ATMOS ENERGY CORPORATION		1.G FE	3,880,461	3,900,000	3,241,443	3,883,473		420			4.300	4.329	AO	41,925	167,700	10/01/2018	10/01/2048	3,983,850
049560-AQ-8	ATMOS ENERGY CORPORATION		1.G FE	8,787,452	9,200,000	7,368,724	8,818,484		9,023			4.125	4.409	MS	111,742	379,500	07/14/2022	03/15/2049	9,185,625
049560-AR-6	ATMOS ENERGY CORPORATION		1.G FE	5,400,930	5,400,000	5,135,421	5,401,211		(61)			2.625	2.618	MS	41,738	141,750	01/11/2022	09/15/2029	5,572,188
049560-AR-6	ATMOS ENERGY CORPORATION	0	1.G FE	99,940	100,000	95,100	99,985		9			2.625	2.629	MS	773	2,625	09/25/2019	09/15/2029	5,572,188
049560-AS-4	ATMOS ENERGY CORPORATION		1.G FE	10,572,717	12,900,000	9,090,004	10,636,542		48,441			3.375	4.563	MS	128,194	435,375	09/05/2024	09/15/2049	12,812,625
049560-AT-2	ATMOS ENERGY CORPORATION		1.G FE	1,494,850	1,500,000	1,317,291	1,497,322		507			1.500	1.537	JJ	10,375	22,500	12/22/2020	01/15/2031	1,511,250
049560-AW-5	ATMOS ENERGY CORPORATION		1.G FE	3,229,103	3,250,000	2,022,465	3,230,998		482			2.850	2.882	FA	34,992	92,625	09/21/2021	02/15/2052	3,042,750
049560-AY-1	ATMOS ENERGY CORPORATION		1.F FE	17,115,778	16,515,000	16,745,909	17,104,370		(10,586)			5.750	5.487	AO	200,474	949,613	09/05/2024	10/15/2052	16,578,306
049560-AZ-8	ATMOS ENERGY CORPORATION		1.F FE	4,995,375	5,000,000	5,415,941	4,997,893		732			5.900	5.907	MN	37,694	295,000	10/05/2023	11/15/2033	10,089,100
049560-AZ-8	ATMOS ENERGY CORPORATION	0	1.F FE	4,989,408	4,800,000	5,199,304	4,958,269		(15,935)			5.900	5.368	MN	36,187	283,200	11/30/2023	11/15/2033	10,089,100
049560-BB-0	ATMOS ENERGY CORPORATION		1.G FE	16,168,817	17,184,000	15,680,628	16,187,438		17,749			5.000	5.395	JD	38,187	1,035,813	02/24/2025	12/15/2054	17,983,625
049560-BB-0	ATMOS ENERGY CORPORATION	LS	1.G FE	355,780	361,000	329,417	355,999		177			5.000	5.091	JD	802	21,760	02/24/2025	12/15/2054	17,983,625
049560-BC-8	ATMOS ENERGY CORPORATION	0	1.G FE	3,909,889	3,925,000	4,052,319	3,910,824		935			5.200	5.248	FA	104,885		06/16/2025	08/15/2035	4,027,050
049560-BE-4	ATMOS ENERGY CORPORATION		1.G FE	8,985,999	8,950,000	8,687,025	8,985,715		(284)			5.450	5.423	JJ	121,944		10/28/2025	01/15/2056	9,193,888
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANKING		1.G FE	10,484,536	10,650,000	9,587,449	10,529,999		10,578			2.570	2.700	MN	27,371	273,705	07/02/2021	11/25/2035	10,837,495
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANKING	0	1.G FE	1,236,674	1,250,000	1,125,287	1,240,335		852			2.570	2.659	MN	3,213	32,125	07/02/2021	11/25/2035	10,837,495
052528-AP-1	AUSTRALIA AND NEW ZEALAND BANKING		1.G FE	7,400,000	7,400,000	8,196,786	7,400,000					6.742	6.742	JD	31,875	498,908	11/29/2022	12/08/2032	10,750,584
052528-AP-1	AUSTRALIA AND NEW ZEALAND BANKING	0	1.G FE	3,000,000	3,000,000	3,323,021	3,000,000					6.742	6.742	JD	12,922	202,260	11/29/2022	12/08/2032	10,750,584
052528-AT-3	AUSTRALIA AND NEW ZEALAND BANKING		1.G FE	16,597,720	16,805,000	16,915,276	16,610,986		13,267			5.204	5.356	MS	221,062	874,532	02/24/2025	09/30/2035	17,242,266
052769-AG-1	AUTODESK INC		2.A FE	3,891,225	3,900,000	3,692,207	3,896,349		1,019			2.850	2.875	JJ	51,253	111,150	01/07/2020	01/15/2030	4,057,000
052769-AG-1	AUTODESK INC	LS	2.A FE	99,775	100,000	94,672	99,906		26			2.850	2.875	JJ	1,314	2,850	01/07/2020	01/15/2030	4,057,000
052769-AH-9	AUTODESK INC		2.A FE	8,175,400	8,200,000	7,298,390	8,185,079		2,302			2.400	2.433	JD	8,747	196,800	10/05/2021	12/15/2031	6,072,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
052769-AH-9	AUTODESK INC	0	2.A FE	1,395,800	1,400,000	1,246,067	1,397,453		393			2.400	2.433	JD	1,493	33,600	10/05/2021	12/15/2031	6,072,000
05279#-AH-2	AUTOLIV ASP INC		2.A FE	11,750,000	11,750,000	11,739,350	11,750,000					4.240	4.240	AO	94,104	506,849	04/23/2014	04/23/2026	11,999,100
05332*-BK-3	AUTOMOTIVE RENTALS INC	0	2.A	27,000,000	27,000,000	27,425,356	27,000,000					4.930	4.930	MON	73,950	1,331,100	02/13/2023	02/11/2028	27,110,925
053332-AW-2	AUTOZONE INC		2.B FE	1,792,101	1,800,000	1,774,446	1,795,986		1,288			3.750	3.822	AO	13,688	67,500	09/26/2024	04/18/2029	1,986,563
053332-AW-2	AUTOZONE INC	0	2.B FE	897,543	900,000	887,223	899,175		315			3.750	3.780	AO	6,844	33,750	04/04/2019	04/18/2029	1,986,563
053332-BA-9	AUTOZONE INC		2.B FE	6,275,293	6,550,000	5,744,175	6,396,139		27,106			1.650	2.140	JJ	49,835	108,075	07/13/2021	01/15/2031	6,600,005
053332-BA-9	AUTOZONE INC	0	2.B FE	383,224	400,000	350,789	390,682		1,733			1.650	2.140	JJ	3,043	6,600	07/13/2021	01/15/2031	6,600,005
053332-BB-7	AUTOZONE INC		2.B FE	1,298,765	1,300,000	1,313,338	1,299,191		102			4.750	4.761	FA	25,729	61,750	07/19/2022	08/01/2032	1,945,125
053332-BB-7	AUTOZONE INC	0	2.B FE	599,430	600,000	606,156	599,627		47			4.750	4.761	FA	11,875	28,500	07/19/2022	08/01/2032	1,945,125
053332-BD-3	AUTOZONE INC		2.B FE	2,177,190	2,186,000	2,193,750	2,179,452		862			4.750	4.800	FA	43,265	103,835	01/27/2023	02/01/2033	3,480,750
053332-BD-3	AUTOZONE INC	LS	2.B FE	13,977	14,000	14,050	13,983		3			4.750	4.770	FA	277	665	01/23/2023	02/01/2033	3,480,750
053332-BD-3	AUTOZONE INC	0	2.B FE	1,294,781	1,300,000	1,304,609	1,296,151		542			4.750	4.800	FA	25,729	61,750	01/27/2023	02/01/2033	3,480,750
053332-BF-8	AUTOZONE INC		2.B FE	13,687,516	13,710,000	14,089,310	13,698,067		2,298			5.200	5.214	FA	297,050	712,920	07/18/2023	08/01/2033	14,066,460
05352T-AA-7	AVANTOR FUNDING INC		3.B FE	9,677,025	10,047,000	9,992,410	9,814,235		77,571			4.625	5.491	JJ	214,266	464,674	11/01/2023	07/15/2028	9,870,087
05352T-AB-5	AVANTOR FUNDING INC		3.B FE	16,389,608	16,961,000	16,221,624	16,611,730		72,991			3.875	4.384	MN	109,540	657,239	09/20/2022	11/01/2029	16,656,588
05352T-AB-5	AVANTOR FUNDING INC	LS	3.B FE	91,868	99,000	94,684	94,726		935			3.875	5.034	MN	639	3,836	09/20/2022	11/01/2029	16,656,588
053611-AB-5	AVERY DENNISON		2.B FE	13,698,957	13,678,000	14,450,415	13,689,927		(878)			6.000	5.983	JJ	378,425	820,680	11/29/2022	01/15/2033	10,998,340
053611-AJ-8	AVERY DENNISON CORPORATION		2.B FE	6,692,690	6,390,000	6,528,074	6,494,004		(34,931)			4.875	4.208	JD	21,633	296,522	06/18/2025	12/06/2028	9,670,100
053611-AJ-8	AVERY DENNISON CORPORATION	0	2.B FE	3,362,580	3,300,000	3,371,306	3,321,159		(7,230)			4.875	4.602	JD	11,172	160,875	10/24/2019	12/06/2028	9,670,100
053611-AK-5	AVERY DENNISON CORPORATION		2.B FE	12,806,146	12,550,000	11,718,036	12,673,713		(28,609)			2.650	2.389	AO	56,353	332,575	02/18/2021	04/30/2030	17,731,875
053611-AK-5	AVERY DENNISON CORPORATION	0	2.B FE	7,217,756	6,950,000	6,489,271	7,078,746		(29,832)			2.650	2.170	AO	31,207	184,175	02/18/2021	04/30/2030	17,731,875
053611-AM-1	AVERY DENNISON CORPORATION		2.B FE	21,462,076	21,550,000	18,974,351	21,496,428		8,209			2.250	2.294	FA	183,175	484,875	08/10/2021	02/15/2032	21,815,696
053611-AM-1	AVERY DENNISON CORPORATION	0	2.B FE	1,095,512	1,100,000	968,528	1,097,264		418			2.250	2.294	FA	9,350	24,750	08/10/2021	02/15/2032	21,815,696
053611-AN-9	AVERY DENNISON CORPORATION		2.B FE	7,320,774	7,150,000	7,597,409	7,285,908		(14,966)			5.750	5.419	MS	121,053	411,125	07/14/2023	03/15/2033	7,355,563
05366D-AA-6	AVIATION CAPITAL GROUP LLC		2.C FE	1,512,742	1,530,000	1,635,831	1,518,629		2,497			6.375	6.567	JJ	44,976	97,538	06/12/2023	07/15/2030	1,578,769
05368V-AA-4	AVIENT CORP		3.C FE	20,422,863	20,110,000	20,700,812	20,222,471		(63,812)			7.125	6.743	FA	597,016	1,432,838	08/04/2022	08/01/2030	20,826,419
05368V-AB-2	AVIENT CORP		3.C FE	6,770,400	6,720,000	6,907,569	6,759,354		(8,723)			6.250	6.071	MN	70,000	469,000	09/06/2024	11/01/2031	6,888,750
05369A-AL-5	AVIATION CAPITAL GROUP LLC	0	2.C FE	3,989,960	4,000,000	3,934,832	3,998,546		1,988			1.950	2.001	MS	21,883	78,000	09/15/2021	09/20/2026	4,039,000
05369A-AN-1	AVIATION CAPITAL GROUP LLC		2.C FE	486,075	490,000	508,991	488,247		875			6.250	6.421	AO	6,465	30,625	03/29/2023	04/15/2028	1,237,500
05369A-AN-1	AVIATION CAPITAL GROUP LLC	0	2.C FE	704,313	710,000	737,518	707,460		1,268			6.250	6.421	AO	9,368	44,375	03/29/2023	04/15/2028	1,237,500
05370H-AA-1	AVILEASE CAPITAL LTD 144A		2.B FE	1,790,208	1,800,000	1,788,624	1,790,447		239			4.750	4.874	MN	11,638		11/05/2025	11/12/2030	921,375
053773-BC-0	AVIS BUDGET CAR RENTAL LLC		4.A FE	4,533,903	4,731,000	4,738,138	4,654,864		45,746			5.750	6.861	JJ	125,437	272,033	03/03/2023	07/15/2027	4,825,866
053773-BE-6	AVIS BUDGET CAR RENTAL LLC		4.A FE	4,316,713	4,574,000	4,582,065	4,474,819		59,500			5.750	7.265	JJ	121,275	263,005	02/24/2023	07/15/2027	5,131,405
053773-BE-6	AVIS BUDGET CAR RENTAL LLC	LS	4.A FE	390,712	414,000	414,730	405,023		5,386			5.750	7.265	JJ	10,977	23,805	02/24/2023	07/15/2027	5,131,405
053773-BH-9	AVIS BUDGET CAR RENTAL LLC		4.A FE	3,745,336	3,773,000	3,877,559	3,752,613		3,868			8.000	8.130	MN	38,568	301,840	02/28/2025	02/15/2031	7,488,000
053773-BH-9	AVIS BUDGET CAR RENTAL LLC	LS	4.A FE	3,433,304	3,427,000	3,521,971	3,433,150		(1,939)			8.000	7.879	MN	35,032	274,160	02/28/2025	02/15/2031	7,488,000
053773-BJ-5	AVIS BUDGET CAR RENTAL LLC		4.A FE	6,728,400	6,720,000	6,954,494	6,725,012		(2,244)			8.250	8.209	JJ	255,640	465,080	09/11/2024	01/15/2030	6,955,550
05379B-AK-3	AVISTA CORP	0	1.G FE	9,936,600	10,000,000	10,809,775	9,966,179		2,394			6.250	6.296	JD	52,083	625,000	11/14/2005	12/01/2035	10,312,500
05379B-AR-8	AVISTA CORPORATION		1.G FE	3,448,758	3,450,000	2,594,423	3,448,898		23			4.000	4.002	AO	34,500	138,000	03/08/2022	04/01/2052	3,366,000
05379B-B#-3	AVISTA CORPORATION		1.G	10,800,000	10,800,000	8,796,527	10,800,000					4.230	4.230	FA	190,350	456,840	11/30/2012	11/29/2047	13,377,065
05379B-B#-3	AVISTA CORPORATION	0	1.G	3,107,522	3,500,000	2,850,726	3,175,803		8,091			4.230	4.926	FA	61,688	148,050	07/01/2015	11/29/2047	13,377,065
05379B-B@-5	AVISTA CORP		1.G	9,700,000	9,700,000	8,603,678	9,700,000					4.450	4.450	JD	35,971	431,650	12/14/2011	12/14/2041	14,004,825
05379B-B@-5	AVISTA CORP	0	1.G	3,797,481	4,000,000	3,547,908	3,849,814		6,160			4.450	4.789	JD	14,833	178,000	07/01/2015	12/14/2041	14,004,825
05379B-C#-2	AVISTA CORPORATION		1.G	34,000,000	34,000,000	23,543,660	34,000,000					3.540	3.540	JD	100,300	1,203,600	12/15/2016	12/01/2051	34,601,800
05379B-C@-4	AVISTA CORPORATION		1.G	4,100,000	4,100,000	3,473,275	4,100,000					4.370	4.370	JD	14,931	179,170	12/16/2015	12/01/2045	4,087,400
05379B-E#-0	AVISTA CORPORATION		1.G	16,800,000	16,800,000	17,251,979	16,800,000					6.180	6.180	JJ	455,672		07/23/2025	07/01/2055	17,319,120
05379B-E*-4	AVISTA CORPORATION		1.G	16,800,000	16,800,000	10,236,487	16,800,000					2.900	2.900	AO	121,800	487,200	12/01/2021	10/01/2051	7,202,950
05453G-AC-9	AXALTA COATING SYSTEMS LLC		3.C FE	12,205,563	12,203,000	11,740,932	12,203,076		(612)			3.375	3.370	FA	155,588	411,851	01/08/2021	02/15/2029	11,941,163

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
05454N-AA-7	AXALTA COATING SYSTEMS LLC		3.C FE	3,010,000	3,010,000	3,013,054	3,010,000					4.750	4.750	JD	6,354	142,975	06/01/2020	06/15/2027	3,081,488
05455J-AA-5	AXALTA COATING SYSTEMS DUTCH HOLDI		3.C FE	6,903,750	6,900,000	7,280,839	6,902,434		(567)			7.250	7.236	MN	63,921	500,250	11/09/2023	02/15/2031	7,253,750
05455J-AA-5	AXALTA COATING SYSTEMS DUTCH HOLDI	LS	3.C FE	100,000	100,000	105,519	100,000					7.250	7.250	MN	926	7,250	11/08/2023	02/15/2031	7,253,750
054561-AM-7	EQUITABLE HOLDINGS INC		2.A FE	27,474,444	29,175,000	26,261,482	27,519,718		33,730			5.000	5.442	AO	287,698	1,245,000	10/28/2025	04/20/2048	29,904,375
05463H-AB-7	AXIS SPECIALTY FINANCE LLC		2.A FE	9,611,367	9,595,000	9,500,488	9,593,784		518			3.900	3.888	JJ	172,550	374,205	09/26/2024	07/15/2029	11,464,278
05463H-AB-7	AXIS SPECIALTY FINANCE LLC	0	2.A FE	1,725,555	1,700,000	1,683,255	1,710,104		(2,777)			3.900	3.689	JJ	30,572	66,300	02/10/2020	07/15/2029	11,464,278
054644-AB-5	AYDEM YENILENEBILIR ENERJI AS 144A		4.B FE	2,303,425	2,344,000	2,302,980	2,305,330		1,904			9.875	10.375	MS	58,510		09/23/2025	09/30/2030	768,667
05464C-AC-5	AXON ENTERPRISE INC		3.C FE	2,210,000	2,210,000	2,281,381	2,210,000					6.125	6.125	MS	39,857	69,185	03/05/2025	03/15/2030	2,277,681
05464C-AD-3	AXON ENTERPRISE INC		3.C FE	1,845,625	1,840,000	1,914,202	1,844,883		(742)			6.250	6.177	MS	33,861	58,778	03/06/2025	03/15/2033	1,897,500
05480A-AA-3	AZORRA FINANCE LIMITED		3.C FE	6,540,000	6,540,000	6,906,816	6,540,000					7.750	7.750	AO	107,002	502,626	10/11/2024	04/15/2030	6,793,425
05490L-A*-0	BCBSM INC.		2.A FE	10,000,000	10,000,000	10,364,045	10,000,000					5.700	5.700	AO	96,583	285,000	04/30/2025	04/30/2030	10,285,000
05490L-A@-8	BCBSM INC.		2.A FE	3,500,000	3,500,000	3,666,358	3,500,000					5.960	5.960	AO	35,346	104,300	04/30/2025	04/30/2032	3,604,300
05508W-AB-1	B&G FOODS INC		5.B FE	15,793,888	15,790,000	15,456,338	15,790,000		(142)			5.250	5.244	MS	244,087	828,975	09/13/2019	09/15/2027	15,670,838
05523R-AC-1	BAE SYSTEMS PLC		1.G FE	14,524,503	14,400,000	14,980,350	14,496,711		(3,916)			5.800	5.732	AO	185,600	835,200	11/29/2022	10/11/2041	16,875,600
05523R-AC-1	BAE SYSTEMS PLC	0	1.G FE	2,307,820	2,000,000	2,080,604	2,227,663		(9,502)			5.800	4.765	AO	25,778	116,000	07/01/2015	10/11/2041	16,875,600
05523R-AD-9	BAE SYSTEMS PLC		1.G FE	1,290,848	1,300,000	1,257,553	1,295,857		1,021			3.400	3.481	AO	9,331	44,200	04/07/2020	04/15/2030	1,322,100
05523R-AE-7	BAE SYSTEMS PLC		1.G FE	28,634,612	36,865,000	24,682,941	28,772,370		127,998			3.000	4.392	MS	325,641	852,900	04/01/2025	09/15/2050	35,083,475
05523R-AF-4	BAE SYSTEMS PLC		1.G FE	20,063,407	21,650,000	19,222,624	20,631,148		177,142			1.900	2.853	FA	155,399	411,350	04/24/2023	02/15/2031	18,574,800
05523R-AJ-6	BAE SYSTEMS PLC		1.G FE	204,358	205,000	210,835	204,612		146			5.125	5.189	MS	2,772	10,506	03/19/2024	03/26/2029	210,253
05523R-AM-9	BAE SYSTEMS PLC		1.G FE	46,759,163	47,220,000	47,472,576	46,780,516		9,812			5.500	5.566	MS	685,346	2,597,100	02/24/2025	03/26/2054	48,626,438
05523R-AM-9	BAE SYSTEMS PLC	LS	1.G FE	104,235	105,000	105,562	104,278		19			5.500	5.549	MS	1,524	5,775	02/24/2025	03/26/2054	48,626,438
05523U-AL-4	BAE SYSTEMS HOLDINGS INC		1.G FE	1,558,305	1,500,000	1,380,613	1,544,983		(1,498)			4.750	4.511	AO	16,625	71,250	10/16/2014	10/07/2044	1,535,625
055262-B#-5	BASF SE		1.G FE	58,000,000	58,000,000	60,587,608	58,000,000					5.520	5.520	JJ	1,529,653	3,201,600	01/09/2024	01/09/2030	59,600,800
055262-B*-9	BASF SE		1.G FE	57,000,000	57,000,000	57,088,185	57,000,000					4.090	4.090	JD	129,517	2,331,300	12/11/2013	12/11/2028	55,104,300
055262-D*-7	BASF SE		1.G FE	7,000,000	7,000,000	7,519,675	7,000,000					5.910	5.910	JJ	197,657	413,700	01/09/2024	01/10/2039	5,662,525
055450-AH-3	BHP FINANCE USA		1.E FE	16,706,780	16,325,000	16,388,175	16,330,671		(33,017)			6.420	6.184	MS	349,355	1,048,065	12/09/2004	03/01/2026	16,849,033
055451-AR-9	BHP BILLITON FIN USA LTD		1.E FE	19,927,594	20,225,000	17,521,249	19,982,349		9,930			4.125	4.224	FA	294,316	834,281	10/18/2018	02/24/2042	26,255,578
055451-AR-9	BHP BILLITON FIN USA LTD	0	1.E FE	5,058,625	5,500,000	4,764,740	5,173,027		13,345			4.125	4.653	FA	80,036	226,875	07/01/2015	02/24/2042	26,255,578
055451-AV-0	BHP BILLITON FINANCE (USA) LTD		1.F FE	14,525,340	15,000,000	14,306,530	14,561,814		14,662			5.000	5.255	MS	189,583	750,000	08/03/2023	09/30/2043	15,375,000
055451-AY-4	BHP BILLITON FINANCE (USA) LTD		1.F FE	1,997,240	2,000,000	2,002,219	1,999,798		1,275			4.875	4.942	FA	33,583	97,500	02/13/2024	02/27/2026	2,048,750
055451-BA-5	BHP BILLITON FINANCE (USA) LTD		1.F FE	44,912	45,000	45,981	44,941		9			4.900	4.922	FA	753	2,205	02/23/2023	02/28/2033	184,410
055451-BA-5	BHP BILLITON FINANCE (USA) LTD	LS	1.F FE	134,735	135,000	137,942	134,822		26			4.900	4.922	FA	2,260	6,615	02/23/2023	02/28/2033	184,410
055451-BE-7	BHP BILLITON FINANCE (USA) LTD		1.F FE	1,593,900	1,525,000	1,586,857	1,581,758		(6,245)			5.250	4.653	MS	25,131	80,063	12/27/2023	09/08/2033	1,565,031
055451-BF-4	BHP BILLITON FINANCE (USA) LTD		1.F FE	16,339,016	17,100,000	17,081,875	16,354,635		9,922			5.500	5.818	MS	295,213	665,500	05/15/2025	09/08/2053	17,570,250
055451-BM-9	BHP BILLITON FIN USA LTD		1.F FE	223,441	225,000	230,294	223,447		6			5.750	5.799	MS	4,169		09/02/2025	09/05/2055	231,469
05545M-AC-6	SIGNATURE AVIATION LTD		4.B FE	13,000,000	13,000,000	11,960,000	13,000,000					4.000	4.000	MS	173,333	520,000	10/29/2019	03/01/2028	13,056,000
05565E-AT-2	BMW US CAPITAL LLC		1.F FE	5,569,760	5,600,000	5,555,745	5,595,602		3,353			3.300	3.364	AO	43,633	184,800	03/30/2017	04/06/2027	5,692,400
05565E-AT-2	BMW US CAPITAL LLC	0	1.F FE	397,840	400,000	396,839	399,686		240			3.300	3.364	AO	3,117	13,200	03/30/2017	04/06/2027	5,692,400
05565E-AY-1	BMW US CAPITAL LLC		1.F FE	8,942,572	8,950,000	8,901,860	8,948,188		748			3.750	3.759	AO	73,651	335,625	04/05/2018	04/12/2028	9,270,625
05565E-AY-1	BMW US CAPITAL LLC	0	1.F FE	299,751	300,000	298,386	299,939		25			3.750	3.759	AO	2,469	11,250	04/05/2018	04/12/2028	9,270,625
05565E-CB-9	BMW US CAPITAL LLC		1.F FE	5,484,985	5,500,000	5,231,902	5,489,978		1,400			3.700	3.733	AO	50,875	203,500	03/28/2022	04/01/2032	5,652,675
05565E-CB-9	BMW US CAPITAL LLC	0	1.F FE	448,772	450,000	428,065	449,180		115			3.700	3.733	AO	4,163	16,650	03/28/2022	04/01/2032	5,652,675
05565E-CK-9	BMW US CAPITAL LLC		1.F FE	49,996,000	50,000,000	51,156,532	49,996,562		327			5.150	5.151	AO	636,597	2,575,000	03/25/2024	04/02/2034	51,287,500
05565Q-DN-5	BP CAPITAL MARKETS PLC		1.E FE	4,403,000	4,403,000	4,365,442	4,403,000					3.279	3.279	MS	40,906	144,374	09/14/2017	09/19/2027	4,573,778
05565Q-DN-5	BP CAPITAL MARKETS PLC	LS	1.E FE	97,000	97,000	96,173	97,000					3.279	3.279	MS	901	3,181	09/14/2017	09/19/2027	4,573,778
05571A-AR-6	BPCE SA		2.A FE	17,010,000	17,010,000	18,049,663	17,010,000					6.714	6.714	AO	228,410	1,142,051	10/10/2023	10/19/2029	17,581,026
05571A-AU-9	BPCE SA		2.B FE	5,074,000	5,074,000	5,388,202	5,074,000					6.508	6.508	JJ	149,514	330,216	01/08/2024	01/18/2035	5,544,740

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
05571A-AU-9	BPCE SA	LS	2.B FE	296,000	296,000	314,329	296,000					6.508	6.508	JJ	8,722	19,264	01/08/2024	01/18/2035	5,544,740
05571A-AU-9	BPCE SA	0	2.B FE	880,000	880,000	934,493	880,000					6.508	6.508	JJ	25,931	57,270	01/08/2024	01/18/2035	5,544,740
05571A-AZ-8	BPCE SA		2.A FE	10,055,796	9,700,000	10,141,338	10,025,364		(30,432)			5.876	4.949	JJ	264,404		07/25/2025	01/14/2031	9,984,986
05578A-AN-8	BPCE SA		1.E FE	9,631,809	9,700,000	9,161,906	9,672,464		7,085			2.700	2.780	AO	65,475	261,900	09/24/2019	10/01/2029	11,452,550
05578A-AN-8	BPCE SA	0	1.E FE	1,588,752	1,600,000	1,511,242	1,595,458		1,169			2.700	2.780	AO	10,800	43,200	09/24/2019	10/01/2029	11,452,550
05578A-AP-3	BPCE SA		1.E FE	3,985,536	4,150,000	4,143,657	4,141,878		151,802			1.000	4.797	JJ	18,560	41,500	12/19/2024	01/20/2026	4,170,750
05578A-E4-6	BPCE SA		1.E FE	11,933,340	12,000,000	12,140,103	11,972,178		16,808			4.750	4.906	JJ	256,500	570,000	02/13/2024	07/19/2027	12,285,000
05578Q-AF-0	BPCE SA		2.B FE	6,175,000	6,175,000	5,547,287	6,175,000					3.116	3.116	AO	38,483	192,413	10/12/2021	10/19/2032	5,915,754
05578Q-AF-0	BPCE SA	0	2.B FE	275,000	275,000	247,045	275,000					3.116	3.116	AO	1,714	8,569	10/12/2021	10/19/2032	5,915,754
05578Q-AG-8	BPCE SA		2.B FE	4,800,000	4,800,000	3,546,209	4,800,000					3.582	3.582	AO	34,387	171,936	10/12/2021	10/19/2042	4,224,327
05578Q-AH-6	BPCE SA	LS	2.B FE	109,000	109,000	99,752	109,000					3.648	3.648	JJ	1,845	3,976	01/10/2022	01/14/2037	7,076,768
05578Q-AH-6	BPCE SA	0	2.B FE	1,000,000	1,000,000	915,153	1,000,000					3.648	3.648	JJ	16,923	36,480	01/10/2022	01/14/2037	7,076,768
05578Q-AH-6	BPCE SA		2.B FE	5,841,000	5,841,000	5,345,407	5,841,000					3.648	3.648	JJ	98,845	213,080	01/10/2022	01/14/2037	7,076,768
05583J-AJ-1	BPCE SA		2.A FE	21,232,031	22,800,000	20,221,838	21,232,670		639			2.277	3.525	JJ	232,178	190,130	12/29/2025	01/20/2032	8,647,342
05583J-AJ-1	BPCE SA	0	2.A FE	700,000	700,000	620,846	700,000					2.277	2.277	JJ	7,128	15,939	01/12/2021	01/20/2032	8,647,342
05583J-AM-4	BPCE SA		2.A FE	1,750,728	1,750,000	1,821,799	1,750,656		(32)			5.748	5.741	JJ	45,266	100,590	07/11/2022	07/19/2033	2,726,161
05583J-AM-4	BPCE SA	0	2.A FE	900,336	900,000	936,925	900,303		(15)			5.748	5.742	JJ	23,279	51,732	07/11/2022	07/19/2033	2,726,161
05583J-AN-2	BPCE SA		2.A FE	6,650,000	6,650,000	6,654,035	6,650,000					5.975	5.975	JJ	179,906	397,338	01/10/2023	01/18/2027	6,848,669
05605H-AB-6	BWX TECHNOLOGIES INC		3.C FE	5,677,325	6,120,000	6,027,661	5,906,233		76,474			4.125	5.598	JD	701	252,450	10/26/2022	06/30/2028	5,940,038
05605H-AC-4	BWX TECHNOLOGIES INC		3.C FE	8,051,595	8,242,000	8,031,408	8,125,209		24,675			4.125	4.479	AO	71,774	339,983	06/29/2022	04/15/2029	8,256,856
056752-AS-7	BAIDU INC		1.G FE	2,900,000	2,900,000	2,881,876	2,900,000					1.720	1.720	AO	11,362	49,880	10/06/2020	04/09/2026	2,924,940
056752-AS-7	BAIDU INC	0	1.G FE	1,300,000	1,300,000	1,291,875	1,300,000					1.720	1.720	AO	5,093	22,360	10/06/2020	04/09/2026	2,924,940
05709V-AC-8	BAITEREK NATIONA 144A		2.B FE	2,547,822	2,570,000	2,554,015	2,548,815		993			4.650	4.846	AO	29,876		09/25/2025	10/01/2030	1,314,876
05825X-AA-7	BALDWIN INSURANCE GROUP HOLDINGS L		4.B FE	12,289,203	12,247,000	12,689,083	12,277,928		(7,595)			7.125	7.039	MN	111,499	872,599	05/13/2024	05/15/2031	12,696,763
05825X-AA-7	BALDWIN INSURANCE GROUP HOLDINGS L	LS	4.B FE	163,548	163,000	168,884	163,401		(99)			7.125	7.041	MN	1,484	11,614	05/13/2024	05/15/2031	12,696,763
058498-AX-4	BALL CORPORATION		3.A FE	6,371,160	7,536,000	6,936,034	6,761,702		113,763			3.125	5.232	MS	69,342	235,500	05/03/2022	09/15/2031	7,434,375
058498-AX-4	BALL CORPORATION	LS	3.A FE	663,240	784,000	721,583	703,745		11,795			3.125	5.223	MS	7,214	24,500	05/03/2022	09/15/2031	7,434,375
058498-AZ-9	BALL CORPORATION		3.A FE	4,666,000	4,666,000	4,802,415	4,666,000					6.000	6.000	JJ	139,980	279,960	05/08/2023	06/15/2029	4,933,700
058498-AZ-9	BALL CORPORATION	LS	3.A FE	204,000	204,000	209,964	204,000					6.000	6.000	JJ	6,120	12,240	05/08/2023	06/15/2029	4,933,700
05890M-AB-9	BANCO DE CREDITO E INVERSIONES		1.G FE	12,181,636	12,400,000	11,381,075	12,265,613		20,914			2.875	3.081	AO	76,251	356,500	10/06/2021	10/14/2031	12,172,500
05890M-AB-9	BANCO DE CREDITO E INVERSIONES	0	1.G FE	589,434	600,000	550,697	593,497		1,012			2.875	3.081	AO	3,690	17,250	10/06/2021	10/14/2031	12,172,500
05890P-AB-2	BANCO DE CREDITO E INVERSIONES SA		1.G FE	2,219,500	2,300,000	2,104,788	2,248,980		7,881			2.875	3.299	AO	14,143	66,125	02/01/2022	10/14/2031	1,166,531
05890P-ZA-7	BANCO DE CREDITO E INVERSIONES-SD		1.G FE	4,388,689	4,090,000	4,037,341	4,182,948		(50,662)			3.500	2.191	AO	31,414	143,150	11/08/2021	10/12/2027	2,884,613
059165-DX-5	BALTIMORE GAS AND ELECTRIC CO		1.G FE	5,536,123	5,589,000	5,682,377	5,561,365		2,939			5.200	5.281	JD	12,917	290,628	11/29/2022	06/15/2033	10,864,314
059165-DX-5	BALTIMORE GAS AND ELECTRIC CO	0	1.G FE	4,909,150	5,000,000	5,083,537	4,963,040		3,946			5.200	5.321	JD	11,556	260,000	06/19/2003	06/15/2033	10,864,314
059165-EG-1	BALTIMORE GAS AND ELECTRIC CO		1.G FE	4,014,919	4,027,000	3,989,640	4,026,232		1,252			2.400	2.431	FA	36,511	96,648	08/15/2016	08/15/2026	3,897,212
059165-EG-1	BALTIMORE GAS AND ELECTRIC CO	0	1.G FE	199,400	200,000	198,145	199,962		62			2.400	2.431	FA	1,813	4,800	08/15/2016	08/15/2026	3,897,212
059165-EM-8	BALTIMORE GAS AND ELECTRIC CO		1.G FE	2,277,644	2,300,000	1,477,549	2,280,469		539			2.900	2.949	JD	2,964	66,700	06/02/2020	06/15/2050	2,333,350
059165-EN-6	BALTIMORE GAS AND ELECTRIC CO		1.G FE	5,921,441	5,932,000	5,363,214	5,926,003		1,021			2.250	2.270	JD	5,932	133,470	06/07/2021	06/15/2031	5,815,699
059165-EN-6	BALTIMORE GAS AND ELECTRIC CO	LS	1.G FE	217,612	218,000	197,097	217,780		38			2.250	2.270	JD	218	4,905	06/07/2021	06/15/2031	5,815,699
059165-EN-6	BALTIMORE GAS AND ELECTRIC CO	0	1.G FE	199,644	200,000	180,823	199,798		34			2.250	2.270	JD	200	4,500	06/07/2021	06/15/2031	5,815,699
059165-EP-1	BALTIMORE GAS AND ELECTRIC CO		1.G FE	8,691,601	9,775,000	8,254,883	8,707,904		16,097			4.550	5.312	JD	37,064	444,763	02/24/2025	06/01/2052	9,639,419
059165-EQ-9	BALTIMORE GAS AND ELECTRIC CO		1.G FE	3,173,434	3,191,000	3,078,818	3,174,974		35			5.400	5.405	JD	14,360	172,314	11/03/2023	06/01/2053	3,263,343
059165-ER-7	BALTIMORE GAS AND ELECTRIC CO		1.G FE	5,133,050	5,000,000	5,182,797	5,117,880		(11,048)			5.300	4.954	JD	22,083	265,000	08/01/2024	06/01/2034	5,132,500
059165-ES-5	BALTIMORE GAS AND ELECTRIC CO		1.G FE	7,589,874	7,592,000	7,567,222	7,590,295		420			5.650	5.652	JD	35,746	428,948	06/03/2024	06/01/2054	10,282,500
059165-ES-5	BALTIMORE GAS AND ELECTRIC CO	LS	1.G FE	2,407,326	2,408,000	2,400,141	2,407,459		133			5.650	5.652	JD	11,338	136,052	06/03/2024	06/01/2054	10,282,500
059514-AE-9	BANCO DE BOGOTA 4.375% 03 AUG 2027-27 14		3.B FE	706,063	790,000	787,038	756,291		19,422			4.375	7.269	FA	14,209	34,563	03/30/2023	08/03/2027	807,281
05964H-AJ-4	BANCO SANTANDER SA		1.G FE	25,072,750	25,000,000	25,122,230	25,068,121		(4,630)			4.379	4.252	AO	240,237		10/30/2025	04/12/2028	25,547,375

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
05964H-AQ-8	BANCO SANTANDER SA		1.G FE	27,392,300	28,000,000	28,012,419	27,671,738		128,384			4.175	4.689	MS	314,981	1,169,000	07/31/2023	03/24/2028	28,584,500
05964H-AS-4	BANCO SANTANDER SA		1.G FE	1,386,630	1,400,000	1,425,861	1,393,503		3,755			5.294	5.596	FA	27,382	74,116	02/13/2024	08/18/2027	1,437,058
05964H-AV-7	BANCO SANTANDER SA		2.A FE	20,043,250	20,000,000	22,187,169	20,038,684		(3,867)			6.921	6.887	FA	549,835	1,384,200	02/13/2024	08/08/2033	20,692,100
05964H-AZ-8	BANCO SANTANDER SA		1.E FE	1,729,120	1,600,000	1,833,791	1,709,633		(10,739)			6.938	5.837	MN	16,651	111,008	02/13/2024	11/07/2033	1,655,504
05964H-BA-2	BANCO SANTANDER SA	0	1.G FE	5,000,000	5,000,000	5,084,301	5,000,000					5.552	5.552	MS	82,509	277,600	03/11/2024	03/14/2028	5,138,800
05964H-BB-0	BANCO SANTANDER SA	0	1.G FE	10,000,000	10,000,000	10,347,986	10,000,000					5.538	5.538	MS	164,602	553,800	03/11/2024	03/14/2030	10,276,900
05964H-BD-6	BANCO SANTANDER SA		2.A FE	2,792,718	2,700,000	2,913,838	2,786,290		(6,428)			6.350	5.854	MS	50,959	171,450	02/24/2025	03/14/2034	2,888,900
05964H-BD-6	BANCO SANTANDER SA	LS	2.A FE	103,434	100,000	107,920	103,196		(238)			6.350	5.854	MS	1,887	6,350	02/24/2025	03/14/2034	2,888,900
05964H-BF-1	BANCO SANTANDER SA	0	1.E FE	5,000,000	5,000,000	5,096,884	5,000,000					5.365	5.365	JJ	123,693	268,250	07/08/2024	07/15/2028	5,134,125
05964H-BJ-3	BANCO SANTANDER SA		1.G FE	12,011,094	12,000,000	12,506,326	12,009,877		(1,217)			5.565	5.542	JJ	304,220	333,900	01/07/2025	01/17/2030	12,333,900
05964H-BK-0	BANCO SANTANDER SA		1.G FE	19,905,380	19,600,000	21,034,921	19,886,958		(18,422)			6.033	5.821	JJ	538,680	591,234	02/24/2025	01/17/2035	20,191,234
05970F-AD-3	BANCO SANTANDER CHILE		1.G FE	9,000,000	9,000,000	8,433,450	9,000,000					3.177	3.177	AO	51,626	285,930	10/21/2021	10/26/2031	9,142,965
05970F-AD-3	BANCO SANTANDER CHILE	0	1.G FE	750,000	750,000	702,788	750,000					3.177	3.177	AO	4,302	23,828	10/21/2021	10/26/2031	9,142,965
05971K-AL-3	BANCO SANTANDER SA		2.A FE	2,170,000	2,170,000	1,988,184	2,170,000					3.225	3.225	MN	7,581	69,983	11/15/2021	11/22/2032	3,454,825
05971K-AL-3	BANCO SANTANDER SA	LS	2.A FE	230,000	230,000	210,729	230,000					3.225	3.225	MN	804	7,418	11/15/2021	11/22/2032	3,454,825
05971K-AL-3	BANCO SANTANDER SA	0	2.A FE	1,400,000	1,400,000	1,282,699	1,400,000					3.225	3.225	MN	4,891	45,150	11/15/2021	11/22/2032	3,454,825
05971K-AR-0	BANCO SANTANDER SA	0	1.G FE	3,600,000	3,600,000	3,607,315	3,600,000					4.551	4.551	MN	25,031		10/30/2025	11/06/2030	3,681,918
05971K-AS-8	BANCO SANTANDER SA		1.G FE	15,041,100	15,000,000	15,033,047	15,040,882		(218)			5.127	5.091	MN	117,494		11/20/2025	11/06/2035	15,384,525
05971U-2E-6	BANCO DE CREDITO DEL PER 5.85% 01/11/202		2.C FE	9,025,545	9,032,000	9,397,841	9,029,495		1,517			5.850	5.860	JJ	249,509	528,372	06/13/2024	01/11/2029	8,793,912
05971V-2E-4	BANCO DE CREDITO DEL PER 5.85% 11 JAN 20		2.C FE	13,628,728	13,245,000	13,781,489	13,554,990		(60,667)			5.850	4.984	JJ	365,893	552,240	10/21/2025	01/11/2029	13,117,791
05971W-AD-5	BANCO SANTANDER-CHILE 3.177% 26 OCT 2031		1.G FE	5,955,047	6,540,000	6,117,353	6,021,353		54,462			3.177	4.750	AO	37,515	161,074	10/15/2025	10/26/2031	6,643,888
05974E-AA-8	FIEMEX ENERGIA - BANCO ACTINVER SA		2.C FE	4,696,189	4,586,049	4,817,645	4,689,804		(6,560)			7.250	6.952	JJ	139,460	289,080	10/25/2024	01/31/2041	362,332
059895-AS-1	BANGKOK BANK PUBLIC COMPANY 4.45% 19 SEP		2.A FE	4,402,917	4,030,000	4,060,991	4,175,449		(51,396)			4.450	3.001	MS	50,812	179,335	05/03/2023	09/19/2028	4,119,668
059895-AW-2	BANGKOK BANK PCL/HK MTN 5.3% 09/21/2028		2.A FE	4,330,078	4,350,000	4,470,800	4,338,501		3,823			5.300	5.406	MS	64,042	230,550	09/20/2023	09/21/2028	4,465,275
06000B-AC-6	BANGKOK BANK PUBLIC CO LTD (HONG K		2.A FE	4,855,746	4,880,000	5,092,329	4,858,551		1,910			5.650	5.716	JJ	134,796	275,720	06/26/2024	07/05/2034	4,812,210
060505-GF-5	BANK OF AMERICA CORP	SD	1.G FE	4,012,097	4,213,022	4,241,966	4,090,238		52,178		188,777	3.615	5.026	MS	45,017	148,180	09/26/2023	03/16/2028	4,289,172
06050T-JZ-6	BANK OF AMERICA CORP		1.G FE	679,954	500,000	543,694	625,406		(9,578)			6.000	3.228	AO	6,333	30,000	10/25/2019	10/15/2036	515,000
06051G-FL-8	BANK OF AMERICA CORP		2.A FE	2,283,448	2,300,000	2,304,525	2,290,049		11,753			4.250	4.780	AO	18,735	97,750	02/13/2024	10/22/2026	2,348,875
06051G-FX-2	BANK OF AMERICA CORP		1.G FE	6,649,279	6,688,000	6,679,446	6,686,692		4,274			3.500	3.566	AO	46,816	234,080	12/29/2016	04/19/2026	6,953,595
06051G-FX-2	BANK OF AMERICA CORP	0	1.G FE	249,583	250,000	249,680	249,990		33			3.500	3.514	AO	1,750	8,750	04/14/2016	04/19/2026	6,953,595
06051G-GA-1	BANK OF AMERICA CORP REG		1.G FE	5,369,661	5,562,000	5,511,048	5,473,868		44,450			3.248	4.126	AO	35,127	180,654	12/17/2024	10/21/2027	5,347,455
06051G-GC-7	BANK OF AMERICA CORP		2.A FE	324,051	300,000	300,742	303,338		(3,610)			4.183	2.921	MN	1,255	12,549	10/25/2019	11/25/2027	306,275
06051G-GR-4	BANK OF AMERICA CORP		1.G FE	2,341,739	2,310,000	2,294,359	2,318,676		(5,450)			3.593	3.324	JJ	36,888	82,998	07/28/2021	07/21/2028	2,758,685
06051G-GR-4	BANK OF AMERICA CORP	0	1.G FE	400,000	400,000	397,292	400,000					3.593	3.593	JJ	6,388	14,372	07/18/2017	07/21/2028	2,758,685
06051G-HA-0	BANK OF AMERICA CORP		1.G FE	6,100,000	6,100,000	4,896,810	6,100,000					3.946	3.946	JJ	105,643	240,706	01/18/2018	01/23/2049	5,608,515
06051G-HM-4	BANK OF AMERICA CORP		1.G FE	926,000	926,000	930,572	926,000					4.271	4.271	JJ	17,358	39,550	07/18/2018	07/23/2029	912,070
06051G-HQ-5	BANK OF AMERICA CORP		1.G FE	5,700,000	5,700,000	5,671,592	5,700,000					3.974	3.974	FA	90,607	226,518	02/04/2019	02/07/2030	6,272,201
06051G-HQ-5	BANK OF AMERICA CORP	0	1.G FE	450,000	450,000	447,757	450,000					3.974	3.974	FA	7,153	17,883	02/04/2019	02/07/2030	6,272,201
06051G-HS-1	BANK OF AMERICA CORP		1.G FE	6,000,000	6,000,000	5,061,391	6,000,000					4.330	4.330	MS	76,497	259,800	03/12/2019	03/15/2050	6,027,735
06051G-HU-6	BANK OF AMERICA CORP		1.E FE	14,883,935	16,650,000	14,904,781	14,887,317		3,383			4.078	5.131	AO	128,253		12/16/2025	04/23/2040	16,989,494
06051G-HX-0	BANK OF AMERICA CORP		1.G FE	5,100,000	5,100,000	4,855,180	5,100,000					2.884	2.884	AO	28,191	147,084	10/17/2019	10/22/2030	5,274,984
06051G-HX-0	BANK OF AMERICA CORP	0	1.G FE	100,000	100,000	95,200	100,000					2.884	2.884	AO	553	2,884	10/17/2019	10/22/2030	5,274,984
06051G-HZ-5	BANK OF AMERICA CORP		1.E FE	9,400,000	9,400,000	8,763,102	9,400,000					2.496	2.496	FA	89,939	234,624	02/10/2020	02/13/2031	10,934,784
06051G-HZ-5	BANK OF AMERICA CORP	0	1.E FE	1,600,000	1,600,000	1,491,592	1,600,000					2.496	2.496	FA	15,309	39,936	02/10/2020	02/13/2031	10,934,784
06051G-JA-8	BANK OF AMERICA CORP		1.G FE	18,998,330	22,550,000	18,160,066	19,037,871		39,541			4.083	5.166	MS	258,312	604,284	05/15/2025	03/20/2051	22,704,234
06051G-JB-6	BANK OF AMERICA CORP		1.G FE	3,550,000	3,550,000	3,310,129	3,550,000					2.592	2.592	AO	15,847	92,016	04/22/2020	04/29/2031	3,646,656
06051G-JB-6	BANK OF AMERICA CORP	0	1.G FE	50,000	50,000	46,622	50,000					2.592	2.592	AO	223	1,296	04/22/2020	04/29/2031	3,646,656

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
06051G-JE-0	BANK OF AMERICA CORP		1.G FE	9,889,815	13,325,000	9,861,766	9,930,244		40,429			2.676	5.073	JD	11,886	178,289	09/19/2025	06/19/2041	13,503,289
06051G-JL-4	BANK OF AMERICA CORP		1.G FE	20,047,767	19,928,000	17,838,388	19,990,637		(12,122)			1.922	1.853	AO	71,284	383,016	10/28/2020	10/24/2031	20,119,508
06051G-JS-9	BANK OF AMERICA CORP		1.G FE	425,842	480,000	473,906	425,842					1.734	4.358	JJ	3,676	8,323	02/09/2023	07/22/2027	430,003
06051G-JZ-3	BANK OF AMERICA CORP		1.G FE	376,480	464,000	442,753	376,480					2.087	2.945	JD	457	9,684	07/18/2022	06/14/2029	447,889
06051G-JZ-3	BANK OF AMERICA CORP	LS	1.G FE	65,722	81,000	77,291	65,722					2.087	2.087	JD	80	1,690	06/07/2021	06/14/2029	447,889
06051G-KB-4	BANK OF AMERICA CORP		1.G FE	10,675,100	12,555,000	8,256,731	10,693,990		18,890			2.972	3.773	JJ	165,838	298,835	05/15/2025	07/21/2052	13,294,666
06051G-KB-4	BANK OF AMERICA CORP	LS	1.G FE	1,045,000	1,045,000	687,239	1,045,000					2.972	2.972	JJ	13,803	31,057	07/15/2021	07/21/2052	13,294,666
06051G-KD-0	BANK OF AMERICA CORP		1.G FE	4,984,100	5,500,000	4,964,785	4,984,285		185			2.572	4.169	AO	27,899		12/29/2025	10/20/2032	5,500,000
06051G-KK-4	BANK OF AMERICA CORP		1.G FE	6,750,000	6,750,000	6,181,857	6,750,000					2.972	2.972	FA	81,916	200,610	02/01/2022	02/04/2033	9,590,427
06051G-KK-4	BANK OF AMERICA CORP	0	1.G FE	3,600,730	3,700,000	3,388,574	3,632,624		8,308			2.972	3.261	FA	44,902	109,964	02/17/2022	02/04/2033	9,590,427
06051G-KL-2	BANK OF AMERICA CORP		2.A FE	13,950,000	13,950,000	13,154,806	13,950,000					3.846	3.846	MS	168,407	536,517	03/03/2022	03/08/2037	12,485,568
06051G-KL-2	BANK OF AMERICA CORP	0	2.A FE	1,450,000	1,450,000	1,367,345	1,450,000					3.846	3.846	MS	17,505	55,767	03/03/2022	03/08/2037	12,485,568
06051G-KQ-1	BANK OF AMERICA CORP		1.G FE	8,449,067	8,865,000	8,858,636	8,525,420		38,037			4.571	5.196	AO	72,039	405,219	11/29/2023	04/27/2033	9,579,037
06051G-KQ-1	BANK OF AMERICA CORP	0	1.G FE	500,000	500,000	499,641	500,000					4.571	4.571	AO	4,063	22,855	04/21/2022	04/27/2033	9,579,037
06051G-KW-8	BANK OF AMERICA CORP		1.G FE	6,453,494	6,429,000	6,520,844	6,444,899		(8,382)			4.948	4.781	JJ	140,497	318,107	12/17/2024	07/22/2028	6,588,053
06051G-LC-1	BANK OF AMERICA CORP		1.G FE	54,023	52,000	54,044	53,337		(663)			6.204	4.742	MN	457	3,226	12/17/2024	11/10/2028	53,613
06051G-LG-2	BANK OF AMERICA CORP		1.E FE	50,360	52,000	53,307	50,968		296			5.202	5.869	AO	496	2,705	11/03/2023	04/25/2029	53,353
06051G-MA-4	BANK OF AMERICA CORP		1.G FE	4,877,017	4,815,000	5,026,506	4,872,665		(4,352)			5.468	5.284	JJ	115,553	131,642	02/24/2025	01/23/2035	7,915,655
06051G-MA-4	BANK OF AMERICA CORP	0	1.G FE	2,892,562	2,890,000	3,016,948	2,892,403		(115)			5.468	5.455	JJ	69,356	158,025	01/18/2024	01/23/2035	7,915,655
06051G-MB-2	BANK OF AMERICA CORP		1.G FE	10,000,000	10,000,000	10,238,724	10,000,000					5.425	5.425	FA	204,944	542,500	08/12/2024	08/15/2035	10,271,250
06051G-MD-8	BANK OF AMERICA CORP		1.G FE	465,727	475,000	487,398	465,966		238	4,388		5.518	5.650	AO	4,805	19,313	06/10/2025	10/25/2035	483,717
06051G-MK-2	BANK OF AMERICA CORP		1.E FE	35,126,033	34,820,000	35,481,324	35,077,292		(48,741)			4.979	4.599	JJ	756,081	251,937	07/25/2025	01/24/2029	37,992,858
06051G-MK-2	BANK OF AMERICA CORP	0	1.E FE	2,250,000	2,250,000	2,292,733	2,250,000					4.979	4.979	JJ	48,856	56,014	01/17/2025	01/24/2029	37,992,858
06051G-MM-8	BANK OF AMERICA CORP		1.E FE	13,197,592	13,070,000	13,664,882	13,191,248		(6,344)			5.511	5.380	JJ	314,125	360,144	04/23/2025	01/24/2036	13,430,144
06051G-MQ-9	BANK OF AMERICA CORP		1.G FE	7,137,183	7,124,000	7,438,433	7,136,993		(190)			5.744	5.717	FA	157,998	204,601	02/24/2025	02/12/2036	10,503,231
06051G-MQ-9	BANK OF AMERICA CORP	LS	1.G FE	1,806,000	1,806,000	1,885,712	1,806,000					5.744	5.744	FA	40,054	51,868	02/06/2025	02/12/2036	10,503,231
06051G-MQ-9	BANK OF AMERICA CORP	0	1.G FE	1,280,000	1,280,000	1,336,495	1,280,000					5.744	5.744	FA	28,388	36,762	02/06/2025	02/12/2036	10,503,231
06237M-AB-9	BANK GOSPODARSTWA KRAJOW 6.25% 10/31/202		1.G FE	8,229,802	8,200,000	8,667,236	8,219,615		(6,186)			6.250	6.156	AO	86,840	512,500	10/27/2023	10/31/2028	6,806,250
06368A-AA-8	BANK OF MONTREAL	SD	1.C FE	3,662,508	3,647,638	3,652,015	3,646,305		1,360		170,936	2.700	2.739	JD	6,206	98,062	06/30/2020	12/09/2026	3,696,881
06368B-TX-6	BANK OF MONTREAL	SD	1.C FE	1,437,133	1,444,465	1,448,668	1,447,333		(594)		10,794	3.190	3.094	MS	15,402	23,002	05/06/2025	03/01/2028	1,467,504
06368D-H7-2	BANK OF MONTREAL		2.A FE	9,800,000	9,800,000	8,822,985	9,800,000					3.088	3.088	JJ	143,746	302,624	01/05/2022	01/10/2037	9,951,312
06368L-8K-5	BANK OF MONTREAL		1.F FE	18,312,196	18,310,000	18,379,552	18,311,016		(967)			4.567	4.559	MS	257,834	836,218	09/03/2024	09/10/2027	18,728,109
06368L-AQ-9	BANK OF MONTREAL		1.F FE	1,419,001	1,425,000	1,444,279	1,422,649		1,296			4.700	4.802	MS	19,906	66,975	02/07/2023	09/14/2027	1,458,488
06368L-C6-1	BANK OF MONTREAL		1.F FE	7,500,000	7,500,000	7,559,333	7,500,000					3.870	3.870	MJSD	16,317	416,203	12/05/2023	12/11/2026	7,574,063
06368L-GV-2	BANK OF MONTREAL		1.F FE	3,749,850	3,750,000	3,846,043	3,750,000		5			5.203	5.200	FA	81,297	195,113	01/05/2023	02/01/2028	3,847,556
06368L-WU-6	BANK OF MONTREAL		1.F FE	15,880,000	15,880,000	16,562,230	15,880,000					5.717	5.717	MS	242,096	907,860	09/18/2023	09/25/2028	16,333,930
06368M-JG-0	BANK OF MONTREAL	0	1.F FE	3,230,000	3,230,000	3,292,100	3,230,000					5.004	5.004	JJ	69,141	80,815	01/22/2025	01/27/2029	3,310,815
06368M-XV-1	BANK OF MONTREAL		1.F FE	19,786,933	19,750,000	19,740,777	19,786,926		(7)			4.350	4.305	MS	236,259		12/29/2025	09/22/2031	4,087,000
06368M-XV-1	BANK OF MONTREAL	0	1.F FE	4,000,000	4,000,000	3,998,132	4,000,000					4.350	4.350	MS	47,850		09/15/2025	09/22/2031	4,087,000
06406F-AC-7	BANK OF NEW YORK MELLON CORP/THE		1.F FE	7,807,186	7,835,000	7,805,122	7,834,120		2,534			2.800	2.833	MN	34,735	219,380	04/25/2016	05/04/2026	8,171,826
06406F-AC-7	BANK OF NEW YORK MELLON CORP/THE	0	1.F FE	398,580	400,000	398,475	399,954		131			2.800	2.834	MN	1,773	11,200	04/25/2016	05/04/2026	8,171,826
06406F-AE-3	BANK OF NEW YORK MELLON CORP/THE		1.F FE	3,317,984	3,349,000	3,319,309	3,346,773		3,497			2.450	2.553	FA	30,541	82,051	12/16/2016	08/17/2026	3,554,010
06406F-AE-3	BANK OF NEW YORK MELLON CORP/THE	LS	1.F FE	105,590	106,000	105,060	105,973		44			2.450	2.492	FA	967	2,597	08/09/2016	08/17/2026	3,554,010
06406F-AE-3	BANK OF NEW YORK MELLON CORP/THE	0	1.F FE	348,646	350,000	346,897	349,910		144			2.450	2.492	FA	3,192	8,575	08/09/2016	08/17/2026	3,554,010
06406R-AB-3	BANK OF NEW YORK MELLON CORP/THE		1.F FE	1,843,838	1,800,000	1,791,482	1,809,002		(8,062)			3.442	2.944	FA	24,782	61,956	07/28/2021	02/07/2028	1,525,815
06406R-AD-9	BANK OF NEW YORK MELLON CORP/THE		1.F FE	2,779,745	2,749,000	2,730,874	2,755,657		(5,751)			3.250	3.011	MN	11,168	89,343	07/28/2021	05/16/2027	3,140,213
06406R-AD-9	BANK OF NEW YORK MELLON CORP/THE	0	1.F FE	399,832	400,000	397,363	400,000		13			3.250	3.248	MN	1,625	13,000	05/09/2017	05/16/2027	3,140,213
06406R-AF-4	BANK OF NEW YORK MELLON/THE		1.F FE	4,583,942	4,677,000	4,645,021	4,614,488		28,818			3.400	4.072	JJ	67,141	159,018	12/17/2024	01/29/2028	4,963,977

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
06406R-AF-4	BANK OF NEW YORK MELLON/THE	LS	1.F FE	37,981	38,000	37,740	37,999		(4)			3.400	3.401	JJ	546	1,292	01/22/2018	01/29/2028	4,963,977
06406R-AF-4	BANK OF NEW YORK MELLON/THE	0	1.F FE	315,317	316,000	313,839	315,632		198			3.400	3.458	JJ	4,536	10,744	12/17/2024	01/29/2028	4,963,977
06406R-BB-2	BANK OF NEW YORK MELLON/THE		1.F FE	6,979,070	7,000,000	6,388,529	6,986,675		2,007			2.500	2.534	JJ	75,347	175,000	01/19/2022	01/26/2032	7,087,500
06406R-BH-9	BANK OF NEW YORK MELLON CORP/THE		1.F FE	1,000,000	1,000,000	986,585	1,000,000					4.289	4.289	JD	2,145	42,890	06/08/2022	06/13/2033	1,634,312
06406R-BH-9	BANK OF NEW YORK MELLON CORP/THE	0	1.F FE	600,000	600,000	591,951	600,000					4.289	4.289	JD	1,287	25,734	06/08/2022	06/13/2033	1,634,312
06406R-BL-0	BANK OF NEW YORK MELLON CORP/THE		1.F FE	53,591	52,000	53,751	53,044		(528)			5.802	4.636	AO	553	3,017	12/17/2024	10/25/2028	53,509
06406R-BN-6	BANK OF NEW YORK MELLON CORP/THE		1.D FE	1,465,575	1,500,000	1,518,655	1,476,492		6,986			4.543	5.099	FA	28,394	68,145	05/31/2024	02/01/2029	1,534,073
06406R-BP-1	BANK OF NEW YORK MELLON CORP/THE		1.D FE	4,150,390	4,150,000	4,171,498	4,150,357		(3)			4.706	4.704	FA	81,375	195,299	01/24/2023	02/01/2034	5,066,474
06406R-BP-1	BANK OF NEW YORK MELLON CORP/THE	0	1.D FE	1,600,148	1,600,000	1,608,288	1,600,135		(1)			4.706	4.704	FA	31,373	75,296	01/24/2023	02/01/2034	5,066,474
06406R-BR-7	BANK OF NEW YORK MELLON CORP/THE		1.D FE	2,460,000	2,460,000	2,512,494	2,460,000					4.967	4.967	AO	22,062	122,188	04/19/2023	04/26/2034	3,504,936
06406R-BR-7	BANK OF NEW YORK MELLON CORP/THE	0	1.D FE	960,000	960,000	980,486	960,000					4.967	4.967	AO	8,609	47,683	04/19/2023	04/26/2034	3,504,936
06406R-BT-3	BANK OF NEW YORK MELLON CORP/THE		1.D FE	4,892,512	4,700,000	4,991,673	4,817,057		(37,358)			6.317	5.344	AO	54,431	296,899	11/29/2023	10/25/2029	4,848,450
06406R-BU-0	BANK OF NEW YORK MELLON CORP/THE		1.F FE	95,000	95,000	106,382	95,000					6.474	6.474	AO	1,128	6,150	10/18/2023	10/25/2034	6,096,145
06406R-BU-0	BANK OF NEW YORK MELLON CORP/THE	0	1.F FE	5,810,000	5,810,000	6,506,120	5,810,000					6.474	6.474	AO	68,959	376,139	10/18/2023	10/25/2034	6,096,145
06406R-BV-8	BANK OF NEW YORK MELLON CORP/THE	0	1.D FE	3,830,000	3,830,000	3,942,487	3,830,000					4.975	4.975	MS	56,633	190,543	03/07/2024	03/14/2030	3,925,271
06406R-BW-6	BANK OF NEW YORK MELLON CORP/THE		1.D FE	7,173,100	7,155,000	7,404,418	7,172,342		(758)			5.188	5.151	MS	110,329	371,201	02/24/2025	03/14/2035	7,735,588
06406R-BW-6	BANK OF NEW YORK MELLON CORP/THE	LS	1.D FE	385,000	385,000	398,421	385,000					5.188	5.188	MS	5,937	19,974	03/07/2024	03/14/2035	7,735,588
06406Y-AB-8	BANK OF NEW YORK MELLON CORP/THE		1.F FE	2,544,880	2,505,000	2,622,989	2,542,236		(2,643)			5.606	5.387	JJ	62,413	70,215	02/24/2025	07/21/2039	2,575,215
06407E-AF-2	BANK OF NEW ZEALAND		1.E FE	4,900,000	4,900,000	4,488,389	4,900,000					2.870	2.870	JJ	60,158	140,630	01/20/2022	01/27/2032	5,807,154
06407E-AF-2	BANK OF NEW ZEALAND	0	1.E FE	825,000	825,000	755,698	825,000					2.870	2.870	JJ	10,129	23,678	01/20/2022	01/27/2032	5,807,154
064159-4B-9	BANK OF NOVA SCOTIA		1.F FE	15,452,623	15,630,000	13,948,940	15,514,056		18,097			2.150	2.280	FA	140,019	336,045	08/26/2022	08/01/2031	14,880,262
064159-4B-9	BANK OF NOVA SCOTIA	0	1.F FE	499,360	500,000	446,223	499,640		60			2.150	2.164	FA	4,479	10,750	06/21/2021	08/01/2031	14,880,262
064159-QE-9	BANK OF NOVA SCOTIA		1.F FE	3,369,217	3,378,000	3,352,741	3,377,246		1,324			2.700	2.738	FA	37,496	91,206	07/24/2019	08/03/2026	3,644,546
064159-QE-9	BANK OF NOVA SCOTIA	0	1.F FE	249,350	250,000	248,131	249,944		98			2.700	2.738	FA	2,775	6,750	07/24/2019	08/03/2026	3,644,546
06417X-AE-1	BANK OF NOVA SCOTIA		1.F FE	5,237,873	5,250,000	4,694,704	5,242,343		1,152			2.450	2.476	FA	53,236	128,625	01/03/2022	02/02/2032	5,314,313
06417X-AG-6	BANK OF NOVA SCOTIA		2.A FE	499,985	500,000	487,476	500,000					4.588	4.588	MN	3,632	22,940	04/05/2022	05/04/2037	306,882
06417X-AG-6	BANK OF NOVA SCOTIA	0	2.A FE	99,997	100,000	97,495	100,000					4.588	4.588	MN	726	4,588	04/05/2022	05/04/2037	306,882
06417X-AN-1	BANK OF NOVA SCOTIA	0	1.F FE	339,650	340,000	340,224	339,992		123			4.750	4.779	FA	6,684	16,150	02/03/2023	02/02/2026	348,075
06418G-AH-0	BANK OF NOVA SCOTIA		1.F FE	34,967,500	35,000,000	35,742,102	34,983,919		10,579			5.400	5.434	JD	141,750	1,890,000	05/29/2024	06/04/2027	35,945,000
06418G-AW-7	BANK OF NOVA SCOTIA (FXD-FRN)		1.F FE	16,804,858	16,829,000	16,784,175	16,804,968		110			4.338	4.365	MS	214,957		12/29/2025	09/15/2031	7,079,290
06418J-AC-5	BANK OF NOVA SCOTIA		1.F FE	1,515,300	1,500,000	1,595,447	1,513,313		(1,277)			5.650	5.512	FA	35,313	84,750	02/13/2024	02/01/2034	1,542,375
06418M-Z4-9	BANK OF NOVA SCOTIA	SD	1.F FE	3,681,625	3,647,638	3,718,038	3,678,329		(1,220)		(2,076)	4.442	4.327	MN	21,037	79,160	07/02/2025	11/15/2035	3,728,652
06428C-AA-2	BANK OF AMERICA NA		1.C FE	2,024,900	2,000,000	2,018,228	2,005,859		(10,388)			5.526	4.976	FA	40,831	110,520	02/13/2024	08/18/2026	2,055,260
06654D-AE-7	BANNER HEALTH		1.D FE	2,802,045	4,255,000	2,719,159	2,829,713		26,676			2.913	5.361	JJ	61,974	123,948	12/17/2024	01/01/2051	4,240,882
06675D-CE-0	BANQUE FEDERATIVE DU CREDIT MUTUEL		1.E FE	15,000,000	15,000,000	15,153,489	15,000,000					4.753	4.753	JJ	332,710	713,100	07/06/2022	07/13/2027	15,356,475
06675D-CG-5	BANQUE FEDERATIVE DU CREDIT MUTUEL		1.E FE	10,000,000	10,000,000	10,058,383	10,000,000					3.870	3.870	JAJO	87,269	588,308	07/05/2023	07/13/2026	10,103,000
06675D-CN-0	BANQUE FEDERATIVE DU CREDIT MUTUEL	0	1.E FE	1,050,000	1,050,000	1,091,740	1,050,000					5.538	5.538	JJ	25,682	29,075	01/14/2025	01/22/2030	1,079,075
06675F-AY-3	BANQUE FEDERATIVE DU CREDIT MUTUEL		1.E FE	4,904,925	5,100,000	5,010,787	4,994,899		89,974			1.604	4.402	AO	19,769	40,902	04/30/2025	10/04/2026	10,181,002
06675F-AY-3	BANQUE FEDERATIVE DU CREDIT MUTUEL	0	1.E FE	5,000,000	5,000,000	4,912,537	5,000,000					1.604	1.604	AO	19,382	80,200	09/28/2021	10/04/2026	10,181,002
06675F-BB-2	BANQUE FEDERATIVE DU CREDIT MUTUEL		1.E FE	9,554,591	9,380,000	9,743,767	9,510,556		(44,860)			5.790	5.196	JJ	253,448	285,447	01/15/2025	07/13/2028	9,651,551
066836-AB-3	BAPTIST HEALTH SOUTH FLORIDA INC		1.D FE	5,569,093	4,880,000	4,243,203	5,466,521		(27,582)			4.342	3.359	MN	27,075	211,890	02/02/2022	11/15/2041	5,236,264
066836-AB-3	BAPTIST HEALTH SOUTH FLORIDA INC	0	1.D FE	279,473	245,000	213,030	274,343		(1,380)			4.342	3.362	MN	1,359	10,638	02/02/2022	11/15/2041	5,236,264
06684N-AM-1	BAPTIST HEALTH OBLIGATED GROUP		1.C FE	32,214,876	34,490,000	26,869,285	32,248,890		34,014			4.100	4.631	JD	117,841	707,045	07/01/2025	12/01/2049	3,066,256
06684N-AM-1	BAPTIST HEALTH OBLIGATED GROUP	0	1.C FE	173,123	190,000	148,019	173,329		206			4.100	4.830	JD	649	3,895	08/07/2025	12/01/2049	3,066,256
06684Q-AB-8	BAPTIST HEALTHCARE SYSTEM OBLIGATED GR		1.E FE	32,686,634	44,305,000	31,486,851	33,063,213		214,365			3.540	5.418	FA	592,506	1,568,397	06/17/2024	08/15/2050	44,178,357
067316-AD-1	BACARDI LTD		2.C FE	12,154,494	12,200,000	12,098,318	12,197,215		5,061			2.750	2.793	JJ	154,703	335,500	07/07/2016	07/15/2026	11,556,750
067316-AD-1	BACARDI LTD	0	2.C FE	996,270	1,000,000	991,665	999,772		415			2.750	2.793	JJ	12,681	27,500	07/07/2016	07/15/2026	11,556,750
067316-AF-6	BACARDI LTD		2.C FE	9,469,695	9,500,000	9,573,100	9,491,575		3,282			4.700	4.740	MN	57,053	446,500	04/24/2018	05/15/2028	9,723,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
067316-AF-6	BACARDI LTD	0	2.C FE	299,043	300,000	302,308	299,734		104			4.700	4.740	MN	1,802	14,100	04/24/2018	05/15/2028	9,723,250
06738E-AU-9	BARCLAYS PLC		2.A FE	5,518,001	5,616,000	5,629,675	5,550,129		30,962			4.337	4.953	JJ	115,694	243,566	12/17/2024	01/10/2028	5,737,783
06738E-BK-0	BARCLAYS PLC		2.A FE	4,994,178	4,900,000	4,986,518	4,994,108		(70)			5.088	4.484	JD	7,618		12/29/2025	06/20/2030	4,900,000
06738E-BM-6	BARCLAYS PLC		2.A FE	7,660,232	7,650,000	7,088,497	7,655,478		(1,134)			2.645	2.628	JD	3,934	202,343	07/28/2021	06/24/2031	7,345,881
06738E-BR-5	BARCLAYS PLC		2.A FE	8,450,576	8,426,000	7,683,735	8,440,043		(2,494)			2.667	2.632	MS	69,289	224,721	07/28/2021	03/10/2032	7,650,679
06738E-BR-5	BARCLAYS PLC	LS	2.A FE	124,000	124,000	113,077	124,000					2.667	2.667	MS	1,020	3,307	03/03/2021	03/10/2032	7,650,679
06738E-BS-3	BARCLAYS PLC		2.A FE	6,767,000	6,767,000	5,445,912	6,767,000					3.811	3.811	MS	79,516	257,890	03/03/2021	03/10/2042	6,216,236
06738E-BS-3	BARCLAYS PLC	LS	2.A FE	183,000	183,000	147,274	183,000					3.811	3.811	MS	2,150	6,974	03/03/2021	03/10/2042	6,216,236
06738E-BV-6	BARCLAYS PLC		2.A FE	3,092,000	3,092,000	2,813,220	3,092,000					2.894	2.894	MN	9,197	89,482	11/17/2021	11/24/2032	3,246,304
06738E-BV-6	BARCLAYS PLC	LS	2.A FE	108,000	108,000	98,263	108,000					2.894	2.894	MN	321	3,126	11/17/2021	11/24/2032	3,246,304
06738E-BW-4	BARCLAYS PLC		2.A FE	5,050,000	5,050,000	3,909,245	5,050,000					3.330	3.330	MN	17,284	168,165	11/17/2021	11/24/2042	4,320,763
06738E-CA-1	BARCLAYS PLC		2.A FE	3,850,000	3,850,000	4,048,340	3,850,000					5.746	5.746	FA	87,259	221,221	08/02/2022	08/09/2033	3,960,611
06738E-CD-5	BARCLAYS PLC		2.A FE	12,071,005	11,665,000	12,329,729	11,931,902		(134,355)			7.385	6.028	MN	141,184	861,460	12/17/2024	11/02/2028	12,095,730
06738E-CF-0	BARCLAYS PLC		2.A FE	4,999,055	4,950,000	4,977,989	4,967,258		(31,797)			5.829	4.825	MN	41,677	288,536	04/28/2025	05/09/2027	5,094,268
06738E-CG-8	BARCLAYS PLC		2.A FE	3,805,000	3,805,000	4,100,364	3,805,000					6.224	6.224	MN	34,208	236,823	05/02/2023	05/09/2034	3,923,412
06738E-CK-9	BARCLAYS PLC		2.A FE	4,859,359	4,790,000	5,063,858	4,832,578		(13,787)			6.490	6.128	MS	93,261	310,871	11/29/2023	09/13/2029	4,945,436
06738E-CT-0	BARCLAYS PLC		2.A FE	12,275,929	12,260,000	12,405,548	12,272,219		(3,349)			4.837	4.775	MS	182,847	562,543	08/08/2025	09/10/2028	12,556,508
06738E-CU-7	BARCLAYS PLC		2.A FE	13,607,402	13,735,000	14,016,242	13,626,233		18,831			4.942	5.134	MS	209,292	678,784	02/24/2025	09/10/2030	14,074,392
06738E-CV-5	BARCLAYS PLC		2.A FE	4,317,478	4,480,000	4,562,413	4,329,411		11,862			5.335	5.793	MS	73,694	239,008	01/23/2025	09/10/2035	4,599,504
06738E-CZ-6	BARCLAYS PLC		2.A FE	2,465,425	2,440,000	2,557,040	2,464,214		(1,211)			5.785	5.644	FA	49,404	70,577	02/24/2025	02/25/2036	2,508,930
067901-AA-6	BARRICK GOLD CORP		2.A FE	7,862,382	7,883,000	8,240,258	7,874,195		736			5.800	5.816	MN	58,422	457,214	11/29/2022	11/15/2034	8,111,607
06849R-AK-8	BARRICK NORTH AMERICA FINANCE LLC		2.A FE	10,010,616	10,000,000	10,201,267	10,010,571		(11)			5.750	5.740	MN	95,833	575,000	11/29/2022	05/01/2043	10,287,500
070101-A*-1	BASIN ELECTRIC POWER COOPERATIVE		1.F	38,500,000	38,500,000	39,358,743	38,500,000					5.584	5.584	MON	122,263	2,340,964	03/12/2008	06/11/2029	38,179,375
070101-D#-4	BASIN ELECTRIC POWER COOPERATIVE		1.F	1,222,221	1,222,221	1,235,327	1,222,221					4.890	4.890	AO	10,459	59,767	10/21/2009	10/28/2027	139,122
070101-F#-2	BASIN ELECTRIC POWER COOPERATIVE I		1.F	11,483,280	11,483,280	11,230,274	11,483,280					4.100	4.100	JD	20,925	470,814	07/07/2015	06/15/2034	3,204,250
070101-G#-3	BASIN ELECTRIC POWER COOPERATIVE I		1.G FE	36,900,000	36,900,000	34,525,574	36,900,000					4.740	4.740	JD	77,736	1,749,060	07/07/2015	06/15/2044	5,214,927
07132#-AJ-1	BATTELLE MEMORIAL INSTITUTE		1.E Z	15,200,000	15,200,000	14,600,511	15,200,000					3.620	3.620	FA	223,153	550,240	08/05/2019	08/05/2031	17,511,320
07132#-AJ-1	BATTELLE MEMORIAL INSTITUTE	0	1.E Z	2,000,000	2,000,000	1,921,120	2,000,000					3.620	3.620	FA	29,362	72,400	08/05/2019	08/05/2031	17,511,320
07132#-AL-6	BATTELLE MEMORIAL INSTITUTE		1.E Z	15,600,000	15,600,000	12,686,811	15,600,000					2.500	2.500	AO	82,333	390,000	10/15/2020	10/15/2035	14,681,250
07132#-AM-4	BATTELLE MEMORIAL INSTITUTE		1.E Z	18,400,000	18,400,000	13,786,536	18,400,000					2.670	2.670	AO	103,715	491,280	10/15/2020	10/15/2040	18,645,640
07132#-AQ-5	BATTELLE MEMORIAL INSTITUTE		1.E Z	7,000,000	7,000,000	5,733,099	7,000,000					2.870	2.870	AO	44,086	200,900	04/12/2022	04/12/2037	5,071,750
071813-AX-7	BAXTER INTERNATIONAL INC		2.C FE	9,227,230	9,155,000	9,503,947	9,194,306		(2,801)			6.250	6.182	JD	47,682	572,188	11/29/2022	12/01/2037	9,441,094
071813-BG-3	BAXTER INTERNATIONAL INC		2.C FE	2,018,160	2,000,000	1,646,541	2,013,492		(524)			4.500	4.443	JD	4,000	90,000	07/24/2013	06/15/2043	2,045,000
071813-BP-3	BAXTER INTERNATIONAL INC		2.C FE	20,645,689	21,992,000	15,649,367	20,594,403		(16,900)			3.500	3.852	FA	290,783	488,845	10/28/2025	08/15/2046	21,461,110
071813-BQ-1	BAXTER INTERNATIONAL INC		2.C FE	14,853,277	15,730,000	15,573,195	15,655,952		117,709			2.600	3.349	FA	154,504	408,980	07/31/2018	08/15/2026	16,289,040
071813-BQ-1	BAXTER INTERNATIONAL INC	0	2.C FE	349,664	350,000	346,511	350,000		23			2.600	2.599	FA	3,438	9,100	08/10/2016	08/15/2026	16,289,040
071813-BY-4	BAXTER INTERNATIONAL		3.A FE	7,775,503	6,867,000	6,694,623	7,314,823		(106,476)			3.950	2.207	AO	67,812	271,247	07/09/2021	04/01/2030	7,220,850
071813-BY-4	BAXTER INTERNATIONAL	0	3.A FE	1,252,092	1,150,000	1,121,133	1,200,378		(11,947)			3.950	2.731	AO	11,356	45,425	07/09/2021	04/01/2030	7,220,850
071813-CS-6	BAXTER INTERNATIONAL INC		2.C FE	3,599,958	3,600,000	3,141,831	3,600,000					2.539	2.539	FA	38,085	91,404	06/14/2022	02/01/2032	6,076,170
071813-CS-6	BAXTER INTERNATIONAL INC	0	2.C FE	2,399,972	2,400,000	2,094,554	2,400,000					2.539	2.539	FA	25,390	60,936	06/14/2022	02/01/2032	6,076,170
071813-CV-9	BAXTER INTERNATIONAL INC		2.C FE	25,404,643	35,790,000	22,575,797	25,549,829		145,065			3.132	5.066	JD	93,412	1,120,943	04/02/2025	12/01/2051	36,045,773
07274N-AL-7	BAYER US FINANCE II LLC		2.B FE	7,048,241	7,100,000	7,108,338	7,087,023		5,455			4.375	4.442	JD	13,806	310,625	06/18/2018	12/15/2028	7,715,156
07274N-AL-7	BAYER US FINANCE II LLC	0	2.B FE	446,720	450,000	450,528	449,177		346			4.375	4.442	JD	875	19,688	06/18/2018	12/15/2028	7,715,156
07274N-AQ-6	BAYER US FINANCE II LLC		2.B FE	5,979,360	6,000,000	5,112,891	5,982,236		426			4.875	4.897	JD	4,875	292,500	06/18/2018	06/25/2048	5,736,500
07274N-BC-6	BAYER US FINANCE LLC		2.B FE	7,173,556	6,500,000	6,482,467	6,993,160		(28,394)			5.875	5.039	AO	80,618	381,875	07/12/2018	04/15/2038	6,690,938
07274N-BF-9	BAYER US FINANCE LLC		2.B FE	7,317,344	7,800,000	6,314,693	7,401,747		13,063			4.400	4.820	JJ	158,253	343,200	07/12/2018	07/15/2044	7,971,600

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
07274N-BG-7	BAYER US FINANCE II LLC		2.B FE	1,495,152	1,700,000	1,272,088	1,529,508		5,308			3.950	4.750	AO	14,176	67,150	07/12/2018	04/15/2045	1,580,613
072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS		1.D FE	1,236,901	1,325,000	1,071,640	1,244,767		2,304			3.967	4.414	MN	6,716	52,563	05/24/2022	11/15/2046	1,386,976
072863-AF-0	BAYLOR SCOTT & WHITE HOLDINGS	0	1.D FE	32,673	35,000	28,307	32,881		61			3.967	4.414	MN	177	1,388	05/24/2022	11/15/2046	1,386,976
072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS		1.D FE	1,000,000	1,000,000	896,344	1,000,000					1.777	1.777	MN	2,271	17,770	01/14/2021	11/15/2030	1,008,885
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS		1.D FE	19,690,000	19,690,000	12,525,513	19,690,000					2.839	2.839	MN	71,428	558,999	01/15/2021	11/15/2050	19,371,125
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS	LS	1.D FE	10,000	10,000	6,361	10,000					2.839	2.839	MN	36	284	01/14/2021	11/15/2050	19,371,125
072868-AC-6	BAYLOR UNIVERSITY		1.E FE	5,100,000	5,100,000	4,629,554	5,100,000					4.019	4.019	MS	68,323	204,969	02/08/2018	03/01/2038	4,131,385
072868-AC-6	BAYLOR UNIVERSITY	0	1.E FE	200,000	200,000	181,551	200,000					4.019	4.019	MS	2,679	8,038	02/08/2018	03/01/2038	4,131,385
073096-A*-0	BAYPORT POLYMERS LLC	0	1.D PL	10,000,000	10,000,000	10,106,900	10,000,000					4.770	4.770	FA	180,200	477,000	02/15/2023	02/15/2028	10,238,500
073096-A@-8	BAYPORT POLYMERS LLC		1.D PL	26,500,000	26,500,000	26,854,570	26,500,000					4.890	4.890	FA	489,543	1,295,850	02/15/2023	02/15/2030	28,479,710
073096-A@-8	BAYPORT POLYMERS LLC	0	1.D PL	1,300,000	1,300,000	1,317,394	1,300,000					4.890	4.890	FA	24,015	63,570	02/15/2023	02/15/2030	28,479,710
07316#-AA-8	BAYSTATE MEDICAL CENTER INC		1.F	32,400,000	32,400,000	24,396,706	32,400,000					3.400	3.400	JJ	550,800	1,101,600	12/11/2019	07/01/2049	6,214,609
07316#-AA-8	BAYSTATE MEDICAL CENTER INC	0	1.F	2,000,000	2,000,000	1,505,970	2,000,000					3.400	3.400	JJ	34,000	68,000	12/11/2019	07/01/2049	6,214,609
07330M-AA-5	BRANCH BANKING AND TRUST COMPANY		1.G FE	5,686,092	5,700,000	5,691,062	5,699,254		1,615			3.800	3.816	AO	36,702	216,600	09/22/2014	10/30/2026	5,808,300
07336U-AC-7	BBVA MEXICO SA INSTITUCION DE BANC		2.A FE	1,517,864	1,520,000	1,561,648	1,518,368		388			5.250	5.282	MS	24,605	79,800	09/04/2024	09/10/2029	1,559,900
073952-AB-9	BEACON FUNDING TRUST		2.B FE	44,661,240	44,940,000	45,777,136	44,663,736		3,249			6.266	6.312	FA	1,063,800	1,930,137	05/15/2025	08/15/2054	46,347,970
07586P-AA-9	BECLE SAB DE CV		2.C FE	24,608,790	25,790,000	22,510,061	24,847,279		120,491			2.500	3.154	AO	137,905	630,375	10/06/2025	10/14/2031	25,504,875
07586P-AA-9	BECLE SAB DE CV	0	2.C FE	643,344	650,000	567,334	645,956		644			2.500	2.617	AO	3,476	16,250	09/30/2021	10/14/2031	25,504,875
075887-AN-9	BECTON DICKINSON AND COMPANY		2.B FE	14,955,965	12,994,000	13,523,919	13,233,160		(137,606)			7.000	5.759	FA	378,992	909,580	04/30/2010	08/01/2027	13,448,790
075887-AQ-2	BECTON DICKINSON AND COMPANY		2.B FE	3,758,070	3,500,000	3,696,515	3,550,941		(17,235)			6.700	6.073	FA	97,708	234,500	01/04/2007	08/01/2028	3,617,250
075887-BG-3	BECTON DICKINSON AND COMPANY		2.B FE	2,684,292	2,600,000	2,309,297	2,667,216		(2,303)			4.685	4.478	JD	5,414	121,810	01/26/2017	12/15/2044	2,660,905
075887-BW-8	BECTON DICKINSON AND COMPANY		2.B FE	3,251,635	3,337,000	3,323,402	3,321,926		10,130			3.700	4.022	JD	8,574	123,469	03/23/2018	06/06/2027	4,175,850
075887-BW-8	BECTON DICKINSON AND COMPANY	LS	2.B FE	12,379	13,000	12,947	12,890		74			3.700	4.315	JD	33	481	03/23/2018	06/06/2027	4,175,850
075887-BW-8	BECTON DICKINSON AND COMPANY	0	2.B FE	750,000	750,000	746,944	750,000					3.700	3.700	JD	1,927	27,750	05/22/2017	06/06/2027	4,175,850
075887-BX-6	BECTON DICKINSON AND COMPANY		2.B FE	50,389,721	55,920,000	48,840,770	50,637,795		126,526			4.669	5.415	JD	181,313	2,610,905	02/24/2025	06/06/2047	55,582,984
075887-CK-3	BECTON DICKINSON AND COMPANY		2.B FE	17,861,907	18,580,000	13,951,904	17,814,024		6,485			3.794	3.981	MN	80,283	704,925	01/25/2024	05/20/2050	18,361,839
075887-CL-1	BECTON DICKINSON AND COMPANY		2.B FE	19,737,165	20,932,000	18,615,725	19,739,544		1,447			1.957	3.144	FA	159,304	192,412	12/29/2025	02/11/2031	9,473,803
075887-CL-1	BECTON DICKINSON AND COMPANY	0	2.B FE	1,200,000	1,200,000	1,067,211	1,200,000					1.957	1.957	FA	9,133	23,484	02/08/2021	02/11/2031	9,473,803
075887-CP-2	BECTON DICKINSON AND COMPANY		2.B FE	1,100,000	1,100,000	1,083,899	1,100,000					4.298	4.298	FA	16,941	47,278	08/08/2022	08/22/2032	1,634,384
075887-CP-2	BECTON DICKINSON AND COMPANY	0	2.B FE	500,000	500,000	492,681	500,000					4.298	4.298	FA	7,701	21,490	08/08/2022	08/22/2032	1,634,384
076912-AA-2	BEIGNET INVESTOR LLC		1.E FE	226,160,000	226,160,000	239,625,449	226,160,000					6.581	6.581	MJSD	41,343	2,852,688	10/16/2025	05/30/2049	10,882,508
076912-AA-2	BEIGNET INVESTOR LLC	0	1.E FE	4,000,000	4,000,000	4,238,158	4,000,000					6.581	6.581	MJSD	731	50,454	10/16/2025	05/30/2049	10,882,508
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANADA O		2.B FE	28,162,798	28,733,000	23,794,878	28,189,090		12,403			4.464	4.595	AO	320,660	1,282,641	01/25/2024	04/01/2048	29,085,004
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANADA O	LS	2.B FE	217,000	217,000	179,706	217,000					4.464	4.464	AO	2,422	9,687	03/26/2018	04/01/2048	29,085,004
0778FP-AB-5	BELL TELEPHONE COMPANY OF CANADA O		2.B FE	6,038,021	6,050,000	4,793,822	6,040,224		235			4.300	4.311	JJ	109,841	260,150	05/08/2019	07/29/2049	6,180,075
0778FP-AF-6	BELL TELEPHONE COMPANY OF CANADA O		2.B FE	8,576,608	8,600,000	6,124,119	8,578,861		503			3.650	3.665	MS	90,682	313,900	03/12/2021	03/17/2051	8,349,650
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA O		2.B FE	20,858,030	20,950,000	18,179,763	20,893,811		8,276			2.150	2.197	FA	170,161	450,425	08/09/2021	02/15/2032	21,214,632
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA O	0	2.B FE	1,095,171	1,100,000	954,546	1,097,060		444			2.150	2.197	FA	8,934	23,650	08/09/2021	02/15/2032	21,214,632
0778FP-AH-2	BELL TELEPHONE COMPANY OF CANADA O		2.B FE	4,098,401	4,100,000	2,677,393	4,098,555		35			3.200	3.202	FA	49,564	131,200	08/09/2021	02/15/2052	3,962,400
0778FP-AJ-8	BELL TELEPHONE COMPANY OF CANADA O		2.B FE	6,840,936	6,900,000	4,873,826	6,845,716		1,182			3.650	3.697	FA	95,143	251,850	02/08/2022	08/15/2052	6,516,800
0778FP-AL-3	BELL TELEPHONE COMPANY OF CANADA O		2.B FE	3,422,545	3,450,000	3,504,974	3,428,322		3,056			5.100	5.204	MN	24,438	175,950	02/13/2024	05/11/2033	3,537,975
0778FP-AM-1	BELL TELEPHONE COMPANY OF CANADA O		2.B FE	15,193,061	15,220,000	15,459,705	15,199,816		4,519			5.200	5.220	FA	298,988	791,440	02/12/2024	02/15/2034	15,615,720
0778FP-AN-9	BELL TELEPHONE COMPANY OF CANADA O		2.B FE	19,632,955	19,701,000	18,795,601	19,636,198		929			5.550	5.573	FA	413,064	1,093,406	06/28/2024	02/15/2054	21,829,410
0778FP-AN-9	BELL TELEPHONE COMPANY OF CANADA O	LS	2.B FE	1,536,984	1,539,000	1,468,272	1,537,175		27			5.550	5.558	FA	32,268	85,415	02/12/2024	02/15/2054	21,829,410
07813Z-BL-7	BELL ALIANT REGIONAL COMMS LP	SD	2.B FE	1,476,987	1,313,150	1,474,575	1,466,354		(5,049)		(5,584)	6.170	4.806	FA	28,181	40,168	07/02/2025	02/26/2037	1,353,660
07813Z-BX-1	BELL TELEPHONE COMPANY OF CANADA O	SD	2.B FE	3,073,134	2,863,396	2,578,717	3,028,886		(5,088)		142,321	4.450	4.035	FA	44,336	124,029	06/30/2020	02/27/2047	2,927,107
081437-AS-4	BEMIS COMPANY INC		2.B FE	9,459,565	9,482,000	9,398,511	9,479,982		2,783			3.100	3.128	MS	86,550	293,942	06/13/2019	09/15/2026	9,435,011
081437-AS-4	BEMIS COMPANY INC	0	2.B FE	449,867	450,000	446,038	450,001		(4)			3.100	3.097	MS	4,108	13,950	06/13/2019	09/15/2026	9,435,011

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
081437-AT-2	BEMIS COMPANY INC		2.B FE	10,067,805	9,800,000	9,095,841	9,930,753		(28,796)			2.630	2.290	JD	8,591	257,740	02/12/2021	06/19/2030	9,371,638
084423-87-0	WR BERKLEY CORPORATION		2.B FE	4,074,215	242,000	3,947,020	4,074,215					4.125	24.515	MJSD	28	249,563	01/02/2025	03/30/2061	220,248
084423-AU-6	WR BERKLEY CORPORATION		2.A FE	8,570,725	8,150,000	6,245,715	8,519,509		(10,430)			4.000	3.697	MN	41,656	326,000	09/01/2020	05/12/2050	7,752,000
084423-AV-4	WR BERKLEY CORPORATION		2.A FE	4,282,284	4,300,000	3,024,346	4,283,972		364			3.550	3.572	MS	38,587	152,650	03/09/2021	03/30/2052	4,121,888
084659-AM-3	BERKSHIRE HATHAWAY ENERGY CO		1.G FE	298,893	300,000	295,758	299,748		128			3.250	3.288	AO	2,058	9,750	01/02/2018	04/15/2028	1,270,313
084659-AM-3	BERKSHIRE HATHAWAY ENERGY CO	0	1.G FE	946,495	950,000	936,567	949,203		405			3.250	3.288	AO	6,518	30,875	01/02/2018	04/15/2028	1,270,313
084659-AV-3	BERKSHIRE HATHAWAY ENERGY CO		1.G FE	99,984	100,000	98,396	100,000					3.700	3.699	JJ	1,706	3,700	03/25/2020	07/15/2030	1,120,350
084659-AV-3	BERKSHIRE HATHAWAY ENERGY CO	0	1.G FE	999,840	1,000,000	983,962	1,000,000					3.700	3.699	JJ	17,061	37,000	03/25/2020	07/15/2030	1,120,350
084659-AX-9	BERKSHIRE HATHAWAY ENERGY CO		1.G FE	5,215,835	5,660,000	4,541,822	5,225,724		8,140			4.250	4.758	AO	50,783	240,550	01/30/2025	10/15/2050	5,627,088
084659-BF-7	BERKSHIRE HATHAWAY ENERGY CO		1.G FE	19,927,959	21,650,000	18,310,672	19,955,075		24,048			4.600	5.123	MN	165,983	995,900	02/24/2025	05/01/2053	20,613,450
084664-CV-1	BERKSHIRE HATHAWAY FINANCE CORP		1.C FE	15,502,258	20,905,000	13,505,976	15,626,059		103,043			2.850	4.486	AO	125,778	595,793	12/27/2024	10/15/2050	21,050,759
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP		1.C FE	4,646,044	4,700,000	2,820,463	4,652,387		1,344			2.500	2.555	JJ	54,181	117,500	01/05/2021	01/15/2051	4,455,000
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CORP		1.C FE	59,344,731	72,900,000	56,364,629	59,679,277		200,083			3.850	5.096	MS	826,403	2,421,650	05/15/2025	03/15/2052	73,844,663
084670-F*-4	BERKSHIRE HATHAWAY INC.		1.C	33,047,974	31,401,321	27,695,558	31,401,321				(1,646,653)	2.710	2.710	JJ	356,937		07/30/2025	07/30/2040	27,947,068
08576P-AL-5	BERRY GLOBAL INC		2.B FE	8,787,776	8,830,000	9,101,428	8,806,234		9,480			5.500	5.627	AO	102,526	485,650	03/04/2024	04/15/2028	9,956,475
08576P-AL-5	BERRY GLOBAL INC	0	2.B FE	855,888	860,000	886,436	857,685		923			5.500	5.627	AO	9,986	47,300	03/04/2024	04/15/2028	9,956,475
08576P-AQ-4	BERRY GLOBAL INC		2.B FE	13,601,509	13,600,000	14,192,184	13,602,402		893			5.650	5.647	JJ	354,318	384,200	02/13/2025	01/15/2034	13,984,200
088932-AA-6	THE BIDVEST GROUP (UK) PLC		3.B FE	12,912,939	12,883,000	13,072,219	12,911,632		(1,308)			6.200	6.149	MS	230,749		10/01/2025	09/17/2032	12,457,573
09031W-AA-1	BIMBO BAKERIES USA INC		2.A FE	6,475,433	6,495,000	4,967,285	6,477,354		242			4.000	4.014	MN	31,753	259,800	08/16/2021	05/17/2051	6,420,900
09031W-AC-7	BIMBO BAKERIES USA INC 6.05% 01/15/2029		2.A FE	1,479,364	1,480,000	1,544,069	1,480,000					6.050	6.047	JJ	41,288	89,540	10/30/2023	01/15/2029	1,916,265
09031W-AC-7	BIMBO BAKERIES USA INC 6.05% 01/15/2029	0	2.A FE	379,837	380,000	396,450	380,000					6.050	6.047	JJ	10,601	22,990	10/30/2023	01/15/2029	1,916,265
09031W-AD-5	BIMBO BAKERIES USA INC 6.4% 01/15/2034 P		2.A FE	2,877,365	2,820,000	3,068,160	2,874,855		(3,907)			6.400	6.077	JJ	83,221	147,520	03/25/2025	01/15/2034	2,291,040
09062X-AH-6	BIOGEN INC		2.A FE	4,398,812	4,400,000	4,045,453	4,399,792		151			2.250	2.251	MN	16,500	99,000	04/27/2020	05/01/2030	9,101,250
09062X-AH-6	BIOGEN INC	0	2.A FE	4,766,338	4,600,000	4,229,337	4,676,047		(17,696)			2.250	1.828	MN	17,250	103,500	09/04/2020	05/01/2030	9,101,250
09172#-AJ-8	BISSELL INC		3.A	14,000,000	14,000,000	12,706,047	14,000,000					3.310	3.310	FMAN	56,638	463,400	02/17/2022	02/17/2034	2,621,515
091802-AB-4	B & D HOLDINGS LLC		2.A FE	4,705,619	4,425,000	4,633,397	4,639,628		(65,991)			7.050	4.963	JJ	155,981	155,981	03/11/2025	07/01/2028	4,580,981
092113-AL-3	BLACK HILLS CORPORATION		2.B FE	1,388,779	1,393,000	1,392,680	1,393,000		293			3.950	3.940	JJ	25,372	55,024	01/08/2016	01/15/2026	1,414,393
092113-AL-3	BLACK HILLS CORPORATION	0	2.B FE	498,485	500,000	499,885	500,000		105			3.950	3.940	JJ	9,107	19,750	01/08/2016	01/15/2026	1,414,393
092113-AM-1	BLACK HILLS CORPORATION		2.B FE	9,008,625	8,939,000	8,851,196	8,945,599		(11,470)			3.150	3.010	JJ	129,839	281,579	09/26/2019	01/15/2027	9,130,577
092113-AM-1	BLACK HILLS CORPORATION	0	2.B FE	301,266	300,000	297,053	300,128		(219)			3.150	3.068	JJ	4,358	9,450	09/26/2019	01/15/2027	9,130,577
092113-AW-9	BLACK HILLS CORPORATION		2.B FE	14,839,099	14,955,000	16,064,810	14,862,210		9,970			6.150	6.246	MN	117,521	919,733	09/06/2023	05/15/2034	15,414,866
092113-AY-5	BLACK HILLS CORPORATION		2.B FE	5,925,433	5,884,000	5,891,127	5,923,926		(1,508)			4.550	4.398	JJ	66,187		10/20/2025	01/31/2031	12,665,736
092113-AY-5	BLACK HILLS CORPORATION	0	2.B FE	6,507,345	6,500,000	6,507,873	6,506,783		(562)			4.550	4.527	JJ	73,116		09/30/2025	01/31/2031	12,665,736
092114-A*-8	BLACK HILLS POWER INC		1.F	16,900,000	16,900,000	14,580,165	16,900,000					4.430	4.430	AO	147,654	748,670	10/01/2014	10/20/2044	16,967,690
09247X-AN-1	BLACKROCK INC		1.D FE	682,379	691,000	686,915	689,780		1,033			3.200	3.349	MS	6,511	22,112	03/20/2018	03/15/2027	702,056
09247X-AP-6	BLACKROCK INC		1.D FE	1,396,612	1,400,000	1,372,283	1,398,807		411			3.250	3.273	AO	7,710	45,500	05/29/2019	04/30/2029	2,642,250
09247X-AP-6	BLACKROCK INC	0	1.D FE	1,197,096	1,200,000	1,176,242	1,198,978		352			3.250	3.273	AO	6,608	39,000	05/29/2019	04/30/2029	2,642,250
09247X-AR-2	BLACKROCK INC		1.D FE	3,464,055	3,550,000	3,193,379	3,503,633		8,556			1.900	2.173	JJ	28,666	67,450	03/05/2021	01/28/2031	3,331,350
09247X-AR-2	BLACKROCK INC	0	1.D FE	243,948	250,000	224,886	246,735		603			1.900	2.173	JJ	2,019	4,750	03/05/2021	01/28/2031	3,331,350
09247X-AS-0	BLACKROCK INC		1.D FE	4,533,291	4,574,000	4,043,448	4,548,422		3,876			2.100	2.198	FA	33,619	96,054	12/01/2021	02/25/2032	7,881,900
09247X-AS-0	BLACKROCK INC	LS	1.D FE	75,324	76,000	67,185	75,575		64			2.100	2.198	FA	559	1,596	12/01/2021	02/25/2032	7,881,900
09247X-AS-0	BLACKROCK INC	0	1.D FE	3,121,965	3,150,000	2,784,622	3,132,385		2,669			2.100	2.198	FA	23,153	66,150	12/01/2021	02/25/2032	7,881,900
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	7,701,252	7,800,000	7,302,437	7,758,842		9,917			2.500	2.639	JJ	92,625	195,000	09/03/2019	01/10/2030	8,808,750
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO LLC	0	1.E FE	1,184,808	1,200,000	1,123,452	1,193,668		1,526			2.500	2.639	JJ	14,250	30,000	09/03/2019	01/10/2030	8,808,750
09256B-AM-9	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	3,365,048	3,400,000	2,439,667	3,369,681		805			3.500	3.556	MS	36,692	119,000	09/03/2019	09/10/2049	3,612,125
09256B-AM-9	BLACKSTONE HOLDINGS FINANCE CO LLC	0	1.E FE	247,430	250,000	179,387	247,771		59			3.500	3.556	MS	2,698	8,750	09/03/2019	09/10/2049	3,612,125
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	5,921,248	6,350,000	5,535,936	6,112,844		41,984			1.600	2.361	MS	25,682	101,600	03/23/2021	03/30/2031	5,997,600

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO LLC	0	1.E FE	372,992	400,000	348,720	385,061		2,645			1.600	2.361	MS	1,618	6,400	03/23/2021	03/30/2031	5,997,600
09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	26,819,109	38,489,000	23,770,064	27,184,890		218,134			2.800	4.792	MS	272,417	1,077,692	09/11/2024	09/30/2050	38,216,646
09261B-AC-4	BLACKSTONE HOLDINGS FINANCE CO LLC	0	1.E FE	1,869,694	1,875,000	1,762,604	1,873,016		757			1.625	1.667	FA	12,357	30,469	07/29/2021	08/05/2028	1,890,234
09261B-AD-2	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	10,515,607	10,611,000	9,144,671	10,553,297		8,813			2.000	2.096	JJ	89,015	212,220	07/29/2021	01/30/2032	10,276,750
09261B-AD-2	BLACKSTONE HOLDINGS FINANCE CO LLC	LS	1.E FE	88,200	89,000	76,701	88,516		74			2.000	2.096	JJ	747	1,780	07/29/2021	01/30/2032	10,276,750
09261B-AD-2	BLACKSTONE HOLDINGS FINANCE CO LLC	0	1.E FE	668,932	675,000	581,722	671,329		561			2.000	2.096	JJ	5,663	13,500	07/29/2021	01/30/2032	10,276,750
09261B-AF-7	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	13,304,336	16,900,000	10,616,104	13,343,042		37,051			2.850	4.053	FA	195,336	360,525	05/15/2025	08/05/2051	15,771,588
09261B-AG-5	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	5,729,720	5,800,000	5,153,511	5,754,507		6,577			2.550	2.686	MS	37,386	147,900	01/28/2022	03/30/2032	6,582,875
09261B-AG-5	BLACKSTONE HOLDINGS FINANCE CO LLC	0	1.E FE	743,756	750,000	666,402	745,961		584			2.550	2.643	MS	4,834	19,125	01/28/2022	03/30/2032	6,582,875
09261B-AH-3	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	10,126,355	13,615,000	9,152,174	10,209,302		60,558			3.200	4.877	JJ	182,744	435,680	08/15/2024	01/30/2052	13,528,040
09261B-AJ-9	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	369,242	370,000	381,858	369,870		96			5.900	5.920	MN	3,517	21,830	10/31/2022	11/03/2027	3,632,076
09261B-AJ-9	BLACKSTONE HOLDINGS FINANCE CO LLC	0	1.E FE	3,263,035	3,158,000	3,259,212	3,201,744		(22,982)			5.900	5.068	MN	30,019	186,322	02/09/2023	11/03/2027	3,632,076
09261B-AK-6	BLACKSTONE HOLDINGS FINANCE CO LLC		1.E FE	2,082,800	2,000,000	2,171,423	2,068,889		(7,656)			6.200	5.604	AO	23,767	124,000	02/13/2024	04/22/2033	6,979,870
09261B-AK-6	BLACKSTONE HOLDINGS FINANCE CO LLC	0	1.E FE	4,925,597	4,770,000	5,178,844	4,897,656		(14,042)			6.200	5.735	AO	56,684	295,740	11/29/2023	04/22/2033	6,979,870
09261L-AC-2	BLACKSTONE SECURED LENDING FUND		2.B FE	1,904,520	2,000,000	1,998,336	1,997,978		51,068			3.625	6.306	JJ	33,431	72,500	02/13/2024	01/15/2026	2,036,250
09261X-AB-8	BLACKSTONE SECURED LENDING FUND		2.B FE	4,893,350	5,000,000	4,941,378	4,931,943		38,593			2.750	4.731	MS	40,104	68,750	08/01/2025	09/16/2026	5,068,750
09261X-AD-4	BLACKSTONE SECURED LEND		2.B FE	9,100,075	9,350,000	9,098,022	9,100,682		607			2.125	4.588	FA	75,060		12/29/2025	02/15/2027	9,449,344
09261X-AH-5	BLACKSTONE SECURED LENDING FUND		2.B FE	8,664,050	8,720,000	8,903,457	8,688,469		15,459			5.875	6.082	MN	65,461	512,300	05/13/2024	11/15/2027	8,976,150
09261X-AJ-1	BLACKSTONE SECURED LENDING FUND		2.B FE	5,088,886	5,095,000	5,141,667	5,091,128		2,140			5.350	5.386	AO	59,060	271,068	12/17/2024	04/13/2028	5,262,094
09261X-AJ-1	BLACKSTONE SECURED LENDING FUND	0	2.B FE	29,964	30,000	30,275	29,977		13			5.350	5.386	AO	348	1,596	12/17/2024	04/13/2028	5,262,094
09290D-AC-5	BLACKROCK FUNDING INC		1.D FE	18,172,367	17,580,000	16,910,050	18,160,283		(9,730)			5.250	5.027	MS	274,321	922,950	09/11/2024	03/14/2054	18,041,475
09290D-AJ-0	BLACKROCK FUNDING INC		1.D FE	10,172,200	10,000,000	10,226,904	10,152,932		(13,756)			4.900	4.686	JJ	235,472	465,500	08/02/2024	01/08/2035	10,245,000
09290D-AK-7	BLACKROCK FUNDING INC		1.D FE	24,599,070	24,315,000	23,777,751	24,594,010		(2,503)			5.350	5.270	JJ	625,132	982,541	03/05/2025	01/08/2055	24,965,426
092914-AC-4	BLACKSTONE REG FINANCE CO LLC		1.E FE	308,783	310,000	308,350	308,783				919	4.950	4.963	FA	2,472		10/28/2025	02/15/2036	316,456
09522*-AA-8	BLUE AND GOLD TENANT LLC		1.G PL	24,400,000	24,400,000	20,545,214	24,400,000					3.650	3.650	MS	225,124	890,600	01/22/2020	03/31/2045	2,283,633
09522*-AA-8	BLUE AND GOLD TENANT LLC	0	1.G PL	1,500,000	1,500,000	1,263,025	1,500,000					3.650	3.650	MS	13,840	54,750	01/22/2020	03/31/2045	2,283,633
09534#-AJ-1	BLUE CROSS AND BLUE SHIELD OF FLOR		1.E IF	21,600,000	21,600,000	22,033,623	21,600,000					5.440	5.440	MS	297,024		09/30/2025	09/30/2035	21,879,360
09534#-AJ-1	BLUE CROSS AND BLUE SHIELD OF FLOR	0	1.E IF	100,000	100,000	102,008	100,000					5.440	5.440	MS	1,375		09/30/2025	09/30/2035	21,879,360
09541*-AD-9	BLUE DIAMOND GROWERS		1.F Z	14,250,000	14,250,000	13,769,735	14,250,000					3.150	3.150	MN	38,653	448,875	05/24/2017	05/31/2032	997,612
09541*-AD-9	BLUE DIAMOND GROWERS	0	1.F Z	1,000,000	1,000,000	966,297	1,000,000					3.150	3.150	MN	2,713	31,500	05/24/2017	05/31/2032	997,612
09541*-AE-7	BLUE DIAMOND GROWERS		1.F Z	19,157,143	19,157,143	18,634,047	19,157,143					3.630	3.630	MN	59,882	695,404	05/28/2019	05/31/2034	1,575,535
09541*-AE-7	BLUE DIAMOND GROWERS	0	1.F Z	2,507,143	2,507,143	2,438,684	2,507,143					3.630	3.630	MN	7,837	85,609	05/28/2019	05/31/2034	1,575,535
09581J-AT-3	BLUE OWL FINANCE LLC		2.B FE	2,964,042	3,000,000	3,098,480	2,967,839		3,276			6.250	6.419	AO	38,021	187,500	10/28/2024	04/18/2034	3,196,875
09581J-AT-3	BLUE OWL FINANCE LLC	LS	2.B FE	98,762	100,000	103,283	98,853		73			6.250	6.425	AO	1,267	6,250	10/28/2024	04/18/2034	3,196,875
09581J-AT-3	BLUE OWL FINANCE LLC	0	2.B FE	247,006	250,000	258,207	247,322		273			6.250	6.419	AO	3,168	15,625	10/28/2024	04/18/2034	3,196,875
09625*-AA-4	BLUEWATER GAS STORAGE LLC		2.B	10,390,597	10,390,597	9,064,200	10,390,597					3.760	3.760	JD	11,938	390,686	12/20/2017	12/20/2047	220,624
09625*-AB-2	BLUEWATER GAS STORAGE LLC		2.B	6,548,306	6,548,306	6,696,574	6,548,306					5.410	5.410	MN	59,044	364,104	10/22/2024	11/01/2041	311,332
09659D-AA-4	STANFORD UNIVERSITY	0	1.A FE	7,983,797	8,250,000	6,704,118	8,018,909		4,031			4.249	4.423	MN	58,424	350,543	07/01/2015	05/01/2054	8,425,271
09659T-2B-6	BNP PARIBAS SA		2.A FE	9,356,613	9,550,000	8,640,778	9,417,471		11,995			2.588	2.753	FA	95,429	247,154	09/23/2020	08/12/2035	8,964,519
09659T-2B-6	BNP PARIBAS SA	0	2.A FE	195,950	200,000	180,959	197,225		251			2.588	2.753	FA	1,999	5,176	09/23/2020	08/12/2035	8,964,519
09659T-2C-4	BNP PARIBAS SA		2.A FE	16,350,000	16,350,000	11,681,841	16,350,000					2.824	2.824	JJ	198,798	461,724	01/19/2021	01/26/2041	15,820,272
09659T-2D-2	BNP PARIBAS SA		2.A FE	12,024,716	12,095,000	12,578,311	12,030,516		5,801			5.906	5.978	MN	83,339	706,948	05/21/2025	11/19/2035	12,452,165
09659W-2F-0	BNP PARIBAS		1.G FE	7,836,714	7,920,000	7,937,797	7,872,101		17,260			4.400	4.647	FA	132,616	348,480	01/31/2025	08/14/2028	8,094,240
09659W-2F-0	BNP PARIBAS	0	1.G FE	447,588	450,000	451,011	449,372		312			4.400	4.457	FA	7,535	19,800	08/07/2018	08/14/2028	8,094,240
09659W-2H-6	BNP PARIBAS SA		1.G FE	4,100,000	4,100,000	4,197,982	4,100,000					5.198	5.198	JJ	101,231	213,118	01/03/2019	01/10/2030	4,103,960
09659W-2H-6	BNP PARIBAS SA	0	1.G FE	300,000	300,000	307,169	300,000					5.198	5.198	JJ	7,407	15,594	01/03/2019	01/10/2030	4,103,960
09659W-2K-9	BNP PARIBAS SA		1.G FE	20,029,527	18,597,000	17,620,817	19,260,130		(155,615)			3.052	2.125	JJ	264,871	567,580	10/28/2020	01/13/2031	21,063,599
09659W-2K-9	BNP PARIBAS SA	0	1.G FE	2,150,000	2,150,000	2,037,143	2,150,000					3.052	3.052	JJ	30,622	65,618	01/06/2020	01/13/2031	21,063,599

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
09659W-2P-8	BNP PARIBAS SA		1.G FE	5,750,000	5,750,000	5,254,428	5,750,000					2.871	2.871	AO	33,017	165,083	04/12/2021	04/19/2032	5,122,493
09659W-2P-8	BNP PARIBAS SA	0	1.G FE	300,000	300,000	274,144	300,000					2.871	2.871	AO	1,723	8,613	04/12/2021	04/19/2032	5,122,493
09659W-2R-4	BNP PARIBAS SA		1.G FE	8,972,125	8,950,000	8,466,117	8,959,355		(3,053)			2.159	2.119	MS	56,896	193,231	09/08/2021	09/15/2029	9,097,155
09659W-2R-4	BNP PARIBAS SA	0	1.G FE	450,938	450,000	425,671	450,397		(129)			2.159	2.125	MS	2,861	9,716	09/08/2021	09/15/2029	9,097,155
09659W-2T-0	BNP PARIBAS SA	0	1.G FE	1,200,000	1,200,000	1,181,556	1,200,000					2.591	2.591	JJ	13,905	31,092	01/12/2022	01/20/2028	1,215,546
09659W-2U-7	BNP PARIBAS SA		1.G FE	10,700,735	11,315,000	10,334,376	10,761,135		55,048			3.132	3.903	JJ	158,489	282,898	02/24/2025	01/20/2033	12,609,419
09659W-2U-7	BNP PARIBAS SA	0	1.G FE	1,096,718	1,100,000	1,004,668	1,097,788		283			3.132	3.164	JJ	15,408	34,452	01/18/2022	01/20/2033	12,609,419
09659W-2W-3	BNP PARIBAS SA		1.G FE	3,690,000	3,690,000	3,819,040	3,690,000					5.497	5.497	MN	23,101	202,839	02/12/2024	05/20/2030	3,791,420
09659W-2X-1	BNP PARIBAS SA		1.G FE	15,293,144	15,135,000	15,924,697	15,283,600		(9,543)			5.738	5.590	FA	316,018	625,299	02/24/2025	02/20/2035	15,569,223
09659W-2Z-6	BNP PARIBAS SA		1.G FE	12,711,714	12,721,000	13,103,306	12,714,839		3,028			5.283	5.294	MN	78,406	672,050	12/17/2024	11/19/2030	13,057,025
09659W-3A-0	BNP PARIBAS SA		1.G FE	17,560,638	17,560,000	18,453,917	17,560,622		(16)			5.786	5.785	JJ	474,143	508,011	01/06/2025	01/13/2033	18,068,011
09659W-3D-4	BNP PARIBAS SA		1.G FE	25,034,856	24,800,000	25,334,661	25,017,912		(16,944)			5.085	4.859	MN	182,156	630,540	07/25/2025	05/09/2031	25,430,540
096630-AE-8	BOARDWALK PIPELINES LP		2.B FE	19,246,409	19,113,000	19,171,537	19,125,774		(75,610)			5.950	5.543	JD	94,769	1,137,224	05/03/2024	06/01/2026	19,887,562
096630-AE-8	BOARDWALK PIPELINES LP	0	2.B FE	205,044	200,000	200,613	200,296		(1,732)			5.950	5.052	JD	992	11,900	01/26/2023	06/01/2026	19,887,562
096630-AH-1	BOARDWALK PIPELINES LP		2.B FE	12,689,938	13,070,000	12,373,100	12,750,127		53,990			3.400	3.913	FA	167,877	444,380	12/17/2024	02/15/2031	19,790,820
096630-AH-1	BOARDWALK PIPELINES LP	0	2.B FE	6,512,925	7,140,000	6,759,291	6,605,986		89,518			3.400	5.067	FA	91,709	242,760	12/17/2024	02/15/2031	19,790,820
096630-AJ-7	BOARDWALK PIPELINES LP		2.B FE	6,433,753	6,440,000	6,016,170	6,435,844		542			3.600	3.611	MS	77,280	231,840	02/09/2022	09/01/2032	6,260,700
096630-AJ-7	BOARDWALK PIPELINES LP	LS	2.B FE	9,990	10,000	9,342	9,994		1			3.600	3.611	MS	120	360	02/09/2022	09/01/2032	6,260,700
096630-AJ-7	BOARDWALK PIPELINES LP	0	2.B FE	699,321	700,000	653,931	699,548		59			3.600	3.611	MS	8,400	25,200	02/09/2022	09/01/2032	6,260,700
096630-AK-4	BOARDWALK PIPELINES LP		2.B FE	13,814,471	13,830,000	14,475,595	13,816,653		1,184			5.625	5.639	FA	324,141	777,938	02/08/2024	08/01/2034	14,218,969
096630-AL-2	BOARDWALK PIPELINES LP		2.B FE	14,992,772	14,975,000	15,083,040	14,992,254		(517)			5.375	5.361	FA	82,726		12/16/2025	02/15/2036	15,377,453
09681M-AK-4	BOC AVIATION LTD		1.G FE	2,269,680	2,240,000	2,144,419	2,254,610		(3,971)			3.000	2.801	MS	20,533	67,200	01/11/2022	09/11/2029	1,136,800
097023-AG-0	BOEING CO		2.C FE	15,083,000	12,500,000	14,665,864	13,452,249		(127,135)			8.625	7.019	MN	137,760	1,078,125	08/06/1997	11/15/2031	13,039,063
097023-AK-1	BOEING CO		2.C FE	14,958,365	13,500,000	16,082,343	14,560,871		(32,525)			7.875	7.051	AO	224,438	1,063,125	11/17/2006	04/15/2043	13,511,875
097023-AN-5	BOEING CO		2.C FE	7,327,995	6,500,000	7,015,802	7,104,135		(18,767)			6.875	6.012	AO	94,340	446,875	09/12/2006	10/15/2043	5,689,063
097023-AS-4	BOEING CO		2.C FE	5,798,460	5,588,000	6,235,405	5,718,205		(6,437)			6.625	6.346	FA	139,855	370,205	11/29/2022	02/15/2038	5,469,364
097023-AU-9	BOEING CO		2.C FE	4,048,900	4,000,000	4,310,776	4,020,820		(1,600)			6.125	6.019	FA	92,556	245,000	01/04/2006	02/15/2033	4,122,500
097023-BA-2	BOEING CO		2.C FE	3,187,570	3,000,000	3,095,515	3,124,428		(5,830)			5.875	5.443	FA	66,583	176,250	07/15/2010	02/15/2040	3,088,125
097023-BK-0	BOEING CO		2.C FE	3,844,558	3,829,000	3,331,211	3,837,895		(767)			3.300	3.269	MS	42,119	126,357	11/04/2016	03/01/2035	3,841,354
097023-BL-8	BOEING CO		2.C FE	1,552,719	1,500,000	1,085,204	1,540,145		(1,534)			3.500	3.307	MS	17,500	52,500	07/26/2016	03/01/2045	1,119,250
097023-CA-1	BOEING CO		2.C FE	392,320	400,000	391,822	397,514		818			3.450	3.683	MN	2,300	13,800	12/07/2018	11/01/2028	406,900
097023-CK-9	BOEING CO		2.C FE	6,094,352	6,200,000	4,632,572	6,108,344		2,343			3.900	3.998	MN	40,300	241,800	04/30/2019	05/01/2049	6,320,900
097023-CQ-6	BOEING CO		2.C FE	3,767,890	3,800,000	2,777,839	3,771,973		702			3.750	3.797	FA	59,375	142,500	07/29/2019	02/01/2050	1,833,750
097023-DS-1	BOEING CO		2.C FE	105,671	100,000	110,870	105,305		(366)			6.528	5.701	MN	1,088	6,528	04/07/2025	05/01/2034	103,264
097793-AE-3	BONANZA CREEK ENERGY INC 144A		3.C FE	100,350	100,000	99,720	100,000		(76)			5.000	4.889	AO	1,056	5,000	10/07/2021	10/15/2026	102,500
09951*-AJ-9	BORAL INDUSTRIES INC		2.B	8,800,000	8,800,000	8,788,636	8,800,000					4.050	4.050	AO	74,250	356,400	04/16/2018	04/16/2026	9,080,225
09951*-AJ-9	BORAL INDUSTRIES INC	0	2.B	300,000	300,000	299,613	300,000					4.050	4.050	AO	2,531	12,150	04/16/2018	04/16/2026	9,080,225
09951L-AA-1	BOOZ ALLEN HAMILTON INC 144A		2.C FE	1,906,598	2,000,000	1,963,858	1,928,958		22,360			3.875	5.322	MS	25,833	77,500	01/31/2025	09/01/2028	2,038,750
09951L-AB-9	BOOZ ALLEN HAMILTON INC		2.C FE	9,841,979	9,702,000	9,488,111	9,717,768		(29,805)			4.000	3.668	JJ	194,040	388,080	11/29/2021	07/01/2029	13,882,200
09951L-AB-9	BOOZ ALLEN HAMILTON INC	LS	2.C FE	5,011,827	4,958,000	4,848,697	4,964,102		(11,373)			4.000	3.748	JJ	99,160	198,320	11/29/2021	07/01/2029	13,882,200
09951L-AC-7	BOOZ ALLEN HAMILTON INC		2.C FE	14,917,945	15,090,000	15,749,013	14,950,881		14,035			5.950	6.104	FA	366,624	897,855	08/17/2023	08/04/2033	15,538,928
099724-AC-0	BORGWARNER INC		2.A FE	17,322,080	16,000,000	17,259,783	16,302,094		(82,815)			7.125	6.447	FA	430,667	1,140,000	05/07/2004	02/15/2029	8,285,000
099724-AL-0	BORGWARNER INC		2.A FE	17,870,411	17,309,000	16,960,698	17,444,358		(99,835)			2.650	2.038	JJ	229,344	458,689	08/10/2021	07/01/2027	14,963,676
099724-AL-0	BORGWARNER INC	0	2.A FE	795,533	750,000	734,908	760,997		(8,095)			2.650	1.536	JJ	9,938	19,875	08/10/2021	07/01/2027	14,963,676
099724-AQ-9	BORGWARNER INC		2.A FE	14,925,455	15,000,000	15,504,524	14,936,759		8,439			5.400	5.462	FA	306,000	807,750	08/07/2024	08/15/2034	15,405,000
100018-AA-8	BORR IHC LIMITED		4.B FE	6,937,953	6,880,491	6,913,630	6,910,350		4,805			10.000	9.527	MN	87,917	688,049	04/08/2024	11/15/2028	2,466,908
100743-AJ-2	BOSTON GAS CO		2.A FE	9,425,783	9,175,000	7,875,981	9,344,930		(7,560)			4.487	4.317	FA	155,524	411,682	10/15/2013	02/15/2042	9,380,841

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
100743-AK-9	BOSTON GAS COMPANY		2.A FE	3,946,287	3,950,000	3,896,407	3,949,553		530			3.150	3.157	FA	51,844	124,425	07/31/2017	08/01/2027	4,012,213
100743-AL-7	BOSTON GAS COMPANY		2.A FE	941,000	941,000	899,795	941,000					3.001	3.001	FA	11,766	28,239	07/24/2019	08/01/2029	1,065,755
100743-AL-7	BOSTON GAS COMPANY	LS	2.A FE	109,000	109,000	104,227	109,000					3.001	3.001	FA	1,363	3,271	07/24/2019	08/01/2029	1,065,755
100743-AM-5	BOSTON GAS COMPANY		2.A FE	3,650,000	3,650,000	3,461,613	3,650,000					3.757	3.757	MS	39,996	137,131	03/11/2022	03/16/2032	3,718,565
10103D-AC-0	BOSTON MEDICAL CTR CORP		2.B FE	16,752,191	16,925,000	13,166,554	16,778,596		3,837			4.581	4.644	JJ	387,667	775,334	03/13/2018	07/01/2047	17,389,385
10103D-AC-0	BOSTON MEDICAL CTR CORP	0	2.B FE	565,157	575,000	447,313	566,642		219			4.581	4.688	JJ	13,170	26,341	03/13/2018	07/01/2047	17,389,385
101137-AT-4	BOSTON SCIENTIFIC CORPORATION		1.G FE	2,354,115	2,515,000	2,401,648	2,360,962		6,846			4.550	5.198	MS	38,144	114,433	02/24/2025	03/01/2039	2,572,216
101137-AU-1	BOSTON SCIENTIFIC CORPORATION		1.G FE	6,570,377	7,200,000	6,478,365	6,610,921		12,687			4.700	5.318	MS	112,800	338,400	11/29/2022	03/01/2049	7,010,975
101137-AX-5	BOSTON SCIENTIFIC CORPORATION		1.G FE	607,950	610,000	609,333	609,418		236			4.000	4.032	MS	8,133	24,400	02/21/2019	03/01/2029	826,200
101137-AX-5	BOSTON SCIENTIFIC CORPORATION	0	1.G FE	199,328	200,000	199,781	199,809		78			4.000	4.032	MS	2,667	8,000	02/21/2019	03/01/2029	826,200
101137-BA-4	BOSTON SCIENTIFIC CORPORATION		1.G FE	17,487,555	17,246,000	16,240,327	17,369,313		(27,897)			2.650	2.464	JD	38,085	457,019	07/13/2021	06/01/2030	17,723,769
101137-BA-4	BOSTON SCIENTIFIC CORPORATION	0	1.G FE	1,414,498	1,400,000	1,318,361	1,407,432		(1,680)			2.650	2.511	JD	3,092	37,100	07/13/2021	06/01/2030	17,723,769
10115C-AA-2	BOSTON UNIVERSITY	0	1.D FE	2,228,568	2,000,000	1,929,048	2,174,988		(5,848)			5.200	4.504	AO	26,000	104,000	07/01/2015	10/01/2045	684,204
10115C-AB-0	TRUSTEES OF BOSTON UNIVERSITY	0	1.D FE	1,000,000	1,000,000	662,540	1,000,000					3.173	3.173	AO	7,933	31,730	05/28/2020	10/01/2050	13,130,055
10115C-AB-0	TRUSTEES OF BOSTON UNIVERSITY		1.D FE	11,925,000	11,925,000	7,900,791	11,925,000					3.173	3.173	AO	94,595	378,380	05/28/2020	10/01/2050	13,130,055
102291-AB-7	BOWDOIN COLLEGE		1.B FE	12,500,000	12,500,000	9,682,155	12,500,000					4.061	4.061	JJ	253,813	507,625	03/28/2017	07/01/2047	9,590,867
103304-BU-4	BOYD GAMING CORP		3.C FE	1,001,875	1,000,000	998,716	1,000,000					4.750	4.690	JD	3,958	47,500	06/16/2021	12/01/2027	859,950
103304-BV-2	BOYD GAMING CORP 144A		3.C FE	23,462,050	27,834,000	27,193,475	24,684,138		459,511			4.750	7.301	MS	389,289	1,322,115	11/09/2023	06/15/2031	28,665,000
103304-BV-2	BOYD GAMING CORP 144A	LS	3.C FE	1,112,138	1,336,000	1,305,256	1,180,046		22,700			4.750	7.391	MS	18,685	63,460	10/05/2022	06/15/2031	28,665,000
103730-AC-4	BP CAPITAL MARKETS AMERICA INC.		1.E FE	2,150,000	2,150,000	2,153,371	2,150,000					3.937	3.937	MS	23,513	84,646	09/18/2018	09/21/2028	2,192,323
103730-AE-0	BP CAPITAL MARKETS AMERICA INC.		1.E FE	1,889,370	1,800,000	1,812,305	1,827,942		(9,937)			4.234	3.604	MN	11,644	76,212	02/06/2019	11/06/2028	1,838,106
103730-AV-2	BP CAPITAL MARKETS AMERICA INC.		1.E FE	4,577,801	4,465,000	4,430,226	4,482,780		(22,165)			3.017	2.481	JJ	61,742	134,709	07/28/2021	01/16/2027	4,417,650
103730-AZ-3	BP CAPITAL MARKETS AMERICA INC.		1.E FE	2,445,442	2,400,000	2,392,429	2,409,009		(8,565)			3.588	3.186	AO	18,418	86,112	07/28/2021	04/14/2027	2,137,674
103730-BG-4	BP CAPITAL MARKETS AMERICA INC.		1.E FE	41,879,861	61,030,000	39,961,339	42,285,925		330,188			3.000	5.205	FA	645,901	1,658,400	10/03/2025	02/24/2050	60,697,000
103730-BM-1	BP CAPITAL MARKETS AMERICA INC		1.E FE	128,670	165,000	148,426	128,670					1.749	1.749	FA	1,130	2,886	08/05/2020	08/10/2030	130,113
103730-BN-9	BP CAPITAL MARKETS AMERICA INC		1.E FE	15,315,026	19,910,000	12,317,785	15,391,548		75,941			2.772	4.126	MN	78,187	551,905	01/30/2025	11/10/2050	20,084,567
103730-BP-4	BP CAPITAL MARKETS AMERICA INC		1.E FE	79,871,541	120,797,000	77,189,022	80,883,667		608,736			2.939	5.307	JD	266,267	3,148,316	08/12/2025	06/04/2051	121,963,295
103730-BQ-2	BP CAPITAL MARKETS AMERICA INC		1.E FE	20,228,711	30,250,000	19,847,723	20,279,555		50,845			3.379	5.511	FA	406,020	266,519	10/28/2025	02/08/2061	30,761,074
103730-BR-0	BP CAPITAL MARKETS AMERICA INC		1.E FE	8,200,000	8,200,000	6,262,136	8,200,000					3.060	3.060	JD	9,758	250,920	06/14/2021	06/17/2041	7,716,280
103730-BS-8	BP CAPITAL MARKETS AMERICA INC		1.E FE	44,823,728	69,975,000	44,905,997	45,488,523		385,878			3.001	5.541	MS	606,652	1,942,397	06/12/2025	03/17/2052	71,024,975
103730-BT-6	BP CAPITAL MARKETS AMERICA INC		1.E FE	6,831,854	6,843,000	6,241,742	6,831,854					2.721	2.730	JJ	87,410	186,198	07/27/2022	01/12/2032	7,144,906
103730-BT-6	BP CAPITAL MARKETS AMERICA INC	LS	1.E FE	217,000	217,000	197,933	217,000					2.721	2.721	JJ	2,772	5,905	01/10/2022	01/12/2032	7,144,906
103730-BV-1	BP CAPITAL MARKETS AMERICA INC		1.E FE	2,499,950	2,500,000	2,547,002	2,500,000					4.893	4.892	MS	37,377	122,325	05/09/2023	09/11/2033	2,561,163
103730-BW-9	BP CAPITAL MARKETS AMERICA INC		1.E FE	8,595,882	8,640,000	8,826,842	8,605,988		3,709			4.989	5.041	AO	96,986	431,050	02/08/2024	04/10/2034	8,851,225
103730-BZ-2	BP CAPITAL MARKETS AMERICA INC		1.E FE	1,501,275	1,500,000	1,544,542	1,500,955		(224)			4.970	4.951	AO	15,324	74,550	06/25/2024	10/17/2029	1,537,275
103730-CA-6	BP CAPITAL MARKETS AMERICA INC		1.E FE	13,838,620	13,960,000	14,432,784	13,849,670		11,051			5.227	5.340	MN	89,184	729,689	02/24/2025	11/17/2034	14,324,845
10554T-AG-0	BRASKEM NETHERLANDS FINANCE BV		6. FE	2,850,049	7,425,000	2,877,188	2,850,049			4,574,951		7.250	7.250	FA	206,353	538,313	02/08/2023	02/13/2033	2,961,670
10554T-AG-0	BRASKEM NETHERLANDS FINANCE BV	0	6. FE	86,365	225,000	87,188	86,365			138,635		7.250	7.250	FA	6,253	16,313	02/08/2023	02/13/2033	2,961,670
10921U-2E-7	BRIGHTHOUSE FINANCIAL GLOBAL FUNDI		1.G FE	81,605	100,000	93,867	81,605					2.000	4.049	JD	17	2,000	03/25/2022	06/28/2028	82,605
109696-AA-2	BRINKS CO		3.B FE	24,710,025	25,390,000	25,385,765	25,225,944		84,548			4.625	4.987	AO	247,905	1,174,288	06/14/2019	10/15/2027	24,984,713
109696-AC-8	BRINKS CO		3.B FE	6,712,088	6,710,000	6,947,245	6,711,497		(494)			6.500	6.490	JD	19,384	436,150	06/07/2024	06/15/2029	6,866,125
109696-AD-6	BRINKS CO		3.B FE	5,727,000	5,727,000	5,971,165	5,727,000					6.750	6.750	JD	17,181	386,573	06/05/2024	06/15/2032	6,915,788
109696-AD-6	BRINKS CO	LS	3.B FE	983,000	983,000	1,024,909	983,000					6.750	6.750	JD	2,949	66,353	06/05/2024	06/15/2032	6,915,788
110122-AB-4	BRISTOL-MYERS SQUIBB		1.F FE	26,300,208	24,605,000	25,182,532	24,732,207		(133,782)			6.800	6.176	MN	213,790	1,673,140	11/19/2008	11/15/2026	25,441,570
110122-AP-3	BRISTOL-MYERS SQUIBB		1.F FE	13,770,365	13,479,000	14,617,089	13,729,184		(14,338)			5.875	5.641	MN	101,186	791,891	11/29/2022	11/15/2036	13,874,946
110122-AQ-1	BRISTOL-MYERS SQUIBB		1.F FE	2,196,470	2,000,000	2,166,694	2,120,731		(6,722)			6.125	5.446	MN	20,417	122,500	07/09/2009	05/01/2038	2,061,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
110122-AU-2	BRISTOL-MYERS SQUIBB CO		1.F FE	1,476,612	1,661,000	1,280,171	1,516,720		6,051			3.250	3.970	FA	22,493	53,983	06/28/2018	08/01/2042	1,687,991
110122-AX-6	BRISTOL-MYERS SQUIBB CO		1.F FE	5,306,406	5,103,000	4,525,025	5,267,579		(6,157)			4.500	4.239	MS	76,545	229,635	10/04/2018	03/01/2044	5,217,818
110122-BB-3	BRISTOL-MYERS SQUIBB CO		1.F FE	9,877,671	10,037,000	9,987,301	10,014,061		19,526			3.250	3.452	FA	112,359	326,203	12/07/2018	02/27/2027	10,190,955
110122-CN-6	BRISTOL-MYERS SQUIBB CO		1.F FE	1,672,134	1,675,000	1,670,508	1,674,877		345			3.200	3.214	JD	2,382	53,600	05/08/2019	06/15/2026	1,701,800
110122-CQ-9	BRISTOL-MYERS SQUIBB CO		1.F FE	4,169,793	4,389,000	3,993,206	4,146,313		(66)			4.125	4.645	JD	8,047	107,023	09/19/2025	06/15/2039	5,307,250
110122-CQ-9	BRISTOL-MYERS SQUIBB CO	LS	1.F FE	759,579	811,000	737,865	756,998		346			4.125	4.774	JD	1,487	18,789	09/19/2025	06/15/2039	5,307,250
110122-CR-7	BRISTOL-MYERS SQUIBB CO		1.F FE	37,862,578	43,325,000	35,513,606	38,054,256		102,186			4.250	5.134	AO	332,459	1,720,188	06/12/2025	10/26/2049	44,245,656
110122-DK-1	BRISTOL-MYERS SQUIBB CO		1.F FE	19,785,057	21,915,000	18,588,096	19,910,837		48,214			4.350	5.039	MN	121,811	953,303	08/23/2023	11/15/2047	22,034,039
110122-DS-4	BRISTOL-MYERS SQUIBB CO		1.F FE	8,399,190	8,600,000	5,107,589	8,421,706		5,001			2.550	2.665	MN	29,240	219,300	07/22/2021	11/13/2050	8,203,275
110122-DU-9	BRISTOL-MYERS SQUIBB CO		1.F FE	1,719,165	1,750,000	1,623,057	1,729,812		2,902			2.950	3.156	MS	15,201	51,625	03/21/2022	03/15/2032	1,775,813
110122-DV-7	BRISTOL-MYERS SQUIBB CO		1.F FE	6,876,402	6,900,000	5,557,753	6,879,792		907			3.550	3.574	MS	72,124	244,950	02/15/2022	03/15/2042	6,717,150
110122-DW-5	BRISTOL-MYERS SQUIBB CO		1.F FE	3,498,066	4,425,000	3,261,977	3,519,319		16,309	673		3.700	5.097	MS	48,208	163,725	09/05/2024	03/15/2052	12,670,463
110122-DW-5	BRISTOL-MYERS SQUIBB CO	0	1.F FE	6,386,568	8,055,000	5,937,904	6,426,566		30,694			3.700	5.108	MS	87,755	298,035	09/05/2024	03/15/2052	12,670,463
110122-EB-0	BRISTOL-MYERS SQUIBB CO		1.F FE	32,655,366	30,150,000	32,959,455	32,607,687		(30,716)			6.250	5.659	MN	240,781	1,634,375	05/15/2025	11/15/2053	31,092,188
110122-EC-8	BRISTOL-MYERS SQUIBB CO		1.F FE	13,061,162	11,990,000	13,187,886	13,056,593		(4,569)			6.400	5.814	MN	98,052	604,160	06/12/2025	11/15/2063	12,373,680
110122-EG-9	BRISTOL-MYERS SQUIBB CO		1.F FE	190,254	190,000	197,987	190,237		(4)			5.100	5.072	FA	3,472	9,690	02/14/2024	02/22/2031	7,301,560
110122-EG-9	BRISTOL-MYERS SQUIBB CO	0	1.F FE	6,938,712	6,930,000	7,221,303	6,938,217		(56)			5.100	5.073	FA	126,646	353,430	02/14/2024	02/22/2031	7,301,560
110122-EH-7	BRISTOL-MYERS SQUIBB CO		1.F FE	8,584,607	8,561,000	8,919,956	8,583,864		(1,166)			5.200	5.158	FA	159,520	445,172	03/18/2024	02/22/2034	10,203,570
110122-EH-7	BRISTOL-MYERS SQUIBB CO	LS	1.F FE	1,384,969	1,384,000	1,442,030	1,385,152		(58)			5.200	5.186	FA	25,789	71,968	02/15/2024	02/22/2034	10,203,570
110122-EJ-3	BRISTOL-MYERS SQUIBB CO		1.F FE	3,741,537	3,770,000	3,789,420	3,743,068		843			5.500	5.563	FA	74,300	207,350	02/14/2024	02/22/2044	3,873,675
110122-EK-0	BRISTOL-MYERS SQUIBB CO		1.F FE	71,467,060	70,746,000	69,714,471	71,470,712		5,490	87		5.550	5.475	FA	1,406,961	3,711,341	07/31/2025	02/22/2054	73,735,422
110122-EK-0	BRISTOL-MYERS SQUIBB CO	LS	1.F FE	1,464,486	1,409,000	1,388,456	1,463,841		(394)			5.550	5.281	FA	28,021	78,200	03/06/2024	02/22/2054	73,735,422
110122-EL-8	BRISTOL-MYERS SQUIBB CO		1.F FE	39,033,030	39,025,000	38,553,492	39,034,857		1,992			5.650	5.647	FA	790,094	1,804,469	08/12/2025	02/22/2064	40,127,456
11041R-AL-2	BRITISH AEROSPACE FIN		2.A FE	2,291,800	2,000,000	2,102,538	2,036,189		(22,054)			7.500	6.218	JJ	75,000	150,000	10/04/2006	07/01/2027	1,037,500
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC		2.B FE	54,468,000	52,426,000	64,051,062	55,026,756		(238,887)			9.625	8.360	JD	224,267	5,046,003	02/13/2024	12/15/2030	65,430,251
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC	0	2.B FE	10,483,700	10,000,000	12,217,423	10,338,273		(45,731)			9.625	8.769	JD	42,778	962,500	01/16/2001	12/15/2030	65,430,251
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC		2.B FE	5,340,371	5,175,000	5,312,319	5,230,177		(17,980)			5.125	4.696	JD	19,891	265,219	02/22/2019	12/04/2028	5,307,609
11102A-AE-1	BRITISH TELECOMMUNICATIONS PLC		2.B FE	199,298	200,000	192,296	199,646		100			3.250	3.299	MN	957	6,500	01/27/2022	11/08/2029	203,250
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC		2.B FE	16,193,826	16,382,000	16,321,114	16,370,113		24,739			3.400	3.542	JD	6,189	556,988	11/09/2022	06/27/2026	16,113,348
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC	0	2.B FE	1,495,663	1,500,000	1,494,425	1,499,890		328			3.400	3.413	JD	567	51,000	05/31/2017	06/27/2026	16,113,348
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC		2.B FE	6,796,617	6,843,000	6,491,239	6,814,091		7,364			2.900	3.012	JD	16,537	198,447	09/26/2024	12/01/2029	6,742,874
11133T-AE-3	BROADRIDGE FINANCIAL SOLUTIONS INC		2.B FE	26,665,386	27,615,000	25,119,602	26,726,693		37,525			2.600	3.245	MN	119,665	591,045	10/17/2025	05/01/2031	32,785,745
11133T-AE-3	BROADRIDGE FINANCIAL SOLUTIONS INC	0	2.B FE	5,479,181	6,000,000	5,457,817	5,514,927		31,438			2.600	4.303	MN	26,000	91,000	08/14/2025	05/01/2031	32,785,745
11135F-AL-5	BROADCOM INC		1.G FE	5,885	6,000	6,018	5,916		30			4.110	4.665	MS	73	247	12/17/2024	09/15/2028	22,452
11135F-AL-5	BROADCOM INC	0	1.G FE	15,695	16,000	16,047	15,777		79			4.110	4.665	MS	194	658	12/17/2024	09/15/2028	22,452
11135F-AQ-4	BROADCOM INC		1.G FE	9,711,222	8,901,000	8,872,643	9,301,887		(80,255)			4.150	3.060	MN	47,200	369,392	09/26/2024	11/15/2030	9,108,152
11135F-AQ-4	BROADCOM INC	0	1.G FE	21,976	22,000	21,930	21,997		4			4.150	4.153	MN	117	913	05/05/2020	11/15/2030	9,108,152
11135F-BD-2	BROADCOM INC	0	1.G FE	99,555	100,000	103,011	99,819		53			5.000	5.047	AO	1,056	5,000	04/06/2020	04/15/2030	102,500
11135F-BP-5	BROADCOM INC		1.G FE	3,442,578	4,090,000	3,530,632	3,464,111		19,410			3.137	5.130	MN	16,394	66,034	08/15/2025	11/15/2035	4,763,563
11135F-BP-5	BROADCOM INC	0	1.G FE	506,994	600,000	517,941	509,624		2,630			3.137	5.098	MN	2,405	9,411	08/15/2025	11/15/2035	4,763,563
11135F-BQ-3	BROADCOM INC		1.G FE	4,934,593	5,750,000	4,887,010	4,950,202		15,610			3.187	4.848	MN	23,416	91,626	09/19/2025	11/15/2036	5,841,626
11135F-BT-7	BROADCOM INC		1.G FE	2,993,430	3,000,000	2,937,945	2,995,970		1,014			4.150	4.175	AO	26,283	124,500	03/31/2022	04/15/2032	3,470,550
11135F-BT-7	BROADCOM INC	0	1.G FE	399,124	400,000	391,726	399,463		135			4.150	4.175	AO	3,504	16,600	03/31/2022	04/15/2032	3,470,550
11135F-BV-2	BROADCOM INC		1.G FE	5,471,993	5,653,000	5,592,270	5,488,364		10,772			4.926	5.270	MN	35,582	278,467	02/24/2025	05/15/2037	5,819,898
11135F-BV-2	BROADCOM INC	0	1.G FE	26,322	27,000	26,710	26,470		43			4.926	5.156	MN	170	1,330	04/18/2022	05/15/2037	5,819,898
11135F-BX-8	BROADCOM INC	0	1.G FE	13,617,137	13,625,000	14,037,974	13,620,135		1,891			5.050	5.060	JJ	323,007	688,063	07/08/2024	07/12/2029	13,969,031
11135F-CD-1	BROADCOM INC		1.G FE	12,124,850	12,150,000	12,196,713	12,128,259		2,804			4.800	4.825	AO	123,120	604,260	09/26/2024	10/15/2034	12,646,400

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
11135F-CD-1	BROADCOM INC	LS	1.G FE	199,586	200,000	200,769	199,642		46			4.800	4.825	AO	2,027	9,947	09/26/2024	10/15/2034	12,646,400
11135F-CF-6	BROADCOM INC		1.G FE	299,997	300,000	309,792	300,000		3			5.050	5.049	AO	3,198	11,573	01/06/2025	04/15/2030	307,575
11135F-CQ-2	BROADCOM INC	0	1.G FE	2,702,595	3,000,000	2,746,283	2,712,343		9,748			2.450	4.571	FA	27,767		10/21/2025	02/15/2031	3,036,750
11135F-CR-0	BROADCOM INC		1.G FE	6,330,457	6,680,000	5,890,859	6,338,794		8,337			2.600	3.413	FA	65,612		10/21/2025	02/15/2033	6,462,940
11135F-CR-0	BROADCOM INC	0	1.G FE	664,204	700,000	617,306	665,060		856			2.600	3.395	FA	6,876		10/21/2025	02/15/2033	6,462,940
11135F-CS-8	BROADCOM INC		1.G FE	34,284,280	43,689,000	33,048,908	34,320,675		36,394			3.750	5.304	FA	618,928		10/21/2025	02/15/2051	44,509,188
11135F-CS-8	BROADCOM INC	LS	1.G FE	778	1,000	756	779		1			3.750	5.364	FA	14		10/21/2025	02/15/2051	44,509,188
11135F-CT-6	BROADCOM INC		1.G FE	103,581	130,000	118,802	104,042		461			3.469	6.637	AO	952		10/21/2025	04/15/2034	132,255
11135F-CV-1	BROADCOM INC		1.G FE	25,867,374	33,430,000	27,266,613	25,929,350		61,976			3.500	5.738	FA	442,019		10/21/2025	02/15/2041	33,608,025
11271L-AC-6	BROOKFIELD FINANCE INC		1.G	2,393,650	2,500,000	2,492,301	2,441,701		26,112			3.900	5.104	JJ	42,250	97,500	02/13/2024	01/25/2028	2,548,750
11272B-AA-1	BROOKFIELD FINANCE I UK PLC		1.G	16,304,739	16,262,000	14,275,582	16,288,009		(3,667)			2.340	2.311	JJ	159,612	380,531	07/22/2021	01/30/2032	16,769,939
11272B-AA-1	BROOKFIELD FINANCE I UK PLC	LS	1.G	438,747	438,000	384,498	438,450		(70)			2.340	2.321	JJ	4,299	10,249	07/22/2021	01/30/2032	16,769,939
114259-AN-4	BROOKLYN UNION GAS CO		2.A FE	17,909,789	17,500,000	17,477,608	17,500,000		(46,401)			3.407	3.119	MS	183,836	596,225	04/10/2019	03/10/2026	17,442,150
114259-AN-4	BROOKLYN UNION GAS CO	0	2.A FE	1,134,086	1,100,000	1,098,592	1,100,000		(3,778)			3.407	3.031	MS	11,555	37,477	05/12/2016	03/10/2026	17,442,150
114259-AP-9	BROOKLYN UNION GAS CO		2.A FE	3,400,000	3,400,000	2,810,095	3,400,000					4.504	4.504	MS	47,217	153,136	03/07/2016	03/10/2046	3,169,812
114259-AQ-7	BROOKLYN UNION GAS CO		2.A FE	7,200,000	7,200,000	5,761,690	7,200,000					4.273	4.273	MS	90,588	307,656	03/09/2018	03/15/2048	6,741,009
114259-AV-6	BROOKLYN UNION GAS CO		2.A FE	5,000,000	5,000,000	5,030,529	5,000,000					4.632	4.632	FA	93,927	231,600	08/02/2022	08/05/2027	5,115,800
114259-AW-4	BROOKLYN UNION GAS CO		2.A FE	1,762,000	1,762,000	1,746,985	1,762,000					4.866	4.866	FA	34,772	85,739	08/02/2022	08/05/2032	1,804,869
115236-AB-7	BROWN & BROWN INC		2.C FE	1,897,020	1,900,000	1,907,998	1,899,416		554			4.500	4.510	MS	25,175	85,500	03/19/2019	03/15/2029	3,016,375
115236-AB-7	BROWN & BROWN INC	0	2.C FE	1,048,395	1,050,000	1,054,420	1,049,693		302			4.500	4.510	MS	13,913	47,250	03/19/2019	03/15/2029	3,016,375
115236-AC-5	BROWN & BROWN INC		2.C FE	8,041,145	8,050,000	7,224,931	8,045,311		836			2.375	2.387	MS	56,294	191,188	09/17/2020	03/15/2031	15,178,125
115236-AC-5	BROWN & BROWN INC	0	2.C FE	6,432,383	7,050,000	6,327,424	6,457,926		25,047			2.375	4.171	MS	49,301	28,500	10/01/2025	03/15/2031	15,178,125
115236-AE-1	BROWN & BROWN INC		2.C FE	7,274,012	7,300,000	7,060,507	7,283,266		3,063			4.200	4.242	MS	88,573	306,600	03/14/2022	03/17/2032	7,657,500
115236-AE-1	BROWN & BROWN INC	0	2.C FE	398,576	400,000	386,877	399,083		168			4.200	4.242	MS	4,853	16,800	03/14/2022	03/17/2032	7,657,500
115236-AF-8	BROWN & BROWN INC		2.C FE	42,536,739	48,270,000	42,273,290	42,682,095		84,812			4.950	5.800	MS	690,261	2,389,365	02/24/2025	03/17/2052	48,849,833
115637-AL-4	BROWN-FORMAN CORP		1.G FE	7,223,796	8,300,000	6,562,736	7,343,395		34,588			3.750	4.726	JJ	143,521	311,250	07/19/2023	01/15/2043	8,455,625
115637-AP-5	BROWN-FORMAN CORPORATION		1.G FE	80,361	90,000	78,515	81,061		255			4.500	5.324	JJ	1,868	4,050	03/01/2023	07/15/2045	92,025
115637-AT-7	BROWN-FORMAN CORPORATION		1.G FE	6,524,430	6,600,000	5,953,191	6,547,317		3,245			4.000	4.083	AO	55,733	264,000	03/22/2018	04/15/2038	6,528,000
115637-AU-4	BROWN-FORMAN CORPORATION		1.G FE	1,515,547	1,500,000	1,523,182	1,512,415		(1,271)			4.750	4.612	AO	15,042	71,250	04/18/2023	04/15/2033	2,958,638
115637-AU-4	BROWN-FORMAN CORPORATION	LS	1.G FE	201,051	200,000	203,091	200,873		(78)			4.750	4.676	AO	2,006	9,500	04/18/2023	04/15/2033	2,958,638
115637-AU-4	BROWN-FORMAN CORPORATION	0	1.G FE	1,194,692	1,190,000	1,208,391	1,193,999		(325)			4.750	4.693	AO	11,933	56,525	04/18/2023	04/15/2033	2,958,638
11575T-AC-2	BROWN UNIVERSITY		1.B FE	18,595,283	17,730,000	11,705,382	18,482,099		(22,616)			2.924	2.679	MS	172,808	518,425	09/15/2020	09/01/2050	17,989,213
116794-C#-3	BRUKER CORPORATION		2.B PL	14,222,417	16,408,962	18,268,233	16,408,962				2,064,134	2.620	2.620	AO	90,760	459,832	04/15/2024	04/15/2036	16,623,919
116794-D*-6	BRUKER CORPORATION		2.B PL	66,735,955	76,995,898	88,181,943	76,995,898				9,685,553	2.710	2.710	AO	440,502	2,225,491	04/15/2024	04/15/2039	78,039,192
117043-AT-6	BRUNSWICK CORPORATION		2.C FE	17,455,200	17,500,000	15,347,070	17,473,641		4,319			2.400	2.429	FA	155,167	420,000	08/04/2021	08/18/2031	17,725,180
117043-AT-6	BRUNSWICK CORPORATION	0	2.C FE	897,696	900,000	789,278	898,644		222			2.400	2.429	FA	7,980	21,600	08/04/2021	08/18/2031	17,725,180
117043-AU-3	BRUNSWICK CORPORATION		2.C FE	7,763,493	7,775,000	7,416,907	7,766,934		1,002			4.400	4.418	MS	100,729	342,100	03/22/2022	09/15/2032	14,665,700
117043-AU-3	BRUNSWICK CORPORATION	LS	2.C FE	6,565,269	6,575,000	6,272,175	6,568,177		845			4.400	4.418	MS	85,183	289,300	03/22/2022	09/15/2032	14,665,700
117043-AU-3	BRUNSWICK CORPORATION	0	2.C FE	798,816	800,000	763,154	799,171		104			4.400	4.418	MS	10,364	35,200	03/22/2022	09/15/2032	14,665,700
11778E-AA-4	BTHREE PP 4.12500 09/20/2031		3.A FE	5,404,255	5,540,000	5,179,678	5,436,639		15,248			4.125	4.493	MS	64,114	228,525	10/03/2024	09/20/2031	5,450,138
118230-AC-5	BUCKEYE PARTNERS LP		3.B FE	22,690,564	22,450,000	23,067,375	22,560,253		(10,943)			6.750	6.664	FA	572,475	1,515,375	09/19/2003	08/15/2033	23,207,688
12008R-AP-2	BUILDERS FIRSTSOURCE INC		3.C FE	12,350,550	12,920,000	12,302,571	12,495,244		49,236			4.250	4.783	FA	228,792	549,100	11/29/2023	02/01/2032	12,530,738
12008R-AR-8	BUILDERS FIRSTSOURCE INC		3.C FE	18,850,475	18,840,000	19,519,763	18,846,993		(1,161)			6.375	6.365	JD	53,380	1,201,050	06/01/2022	06/15/2032	18,542,794
12008R-AS-6	BUILDERS FIRSTSOURCE INC		3.C FE	5,190,000	5,190,000	5,367,980	5,190,000					6.375	6.375	MS	110,288	330,863	02/26/2024	03/01/2034	5,355,431
12189L-AA-9	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	1,337,142	1,000,000	1,059,485	1,256,180		(14,281)			5.750	3.411	MN	9,583	57,500	10/25/2019	05/01/2040	1,028,750
12189L-AC-5	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	1,982,004	1,600,000	1,573,267	1,895,505		(15,271)			5.050	3.436	MS	26,933	80,800	10/25/2019	03/01/2041	1,640,400
12189L-AP-6	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	2,180,790	2,200,000	2,136,114	2,174,401		459			5.150	5.225	MS	37,767	113,300	05/09/2024	09/01/2043	2,256,650

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
12189L-AS-0	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	2,140,104	2,300,000	2,170,378	2,147,892		4,760			4.900	5.478	AO	28,175	112,700	05/09/2024	04/01/2044	2,356,350
12189L-BC-4	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	4,289,035	4,300,000	3,489,575	4,290,968		457			4.050	4.064	JD	7,740	174,150	02/26/2018	06/15/2048	3,978,975
12189L-BE-0	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	5,979,081	5,850,000	4,301,606	5,962,690		(3,105)			3.550	3.428	FA	78,455	207,675	12/05/2019	02/15/2050	4,427,213
12189L-BG-5	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	12,271,956	12,300,000	8,516,645	12,276,115		582			3.300	3.311	MS	119,515	405,900	03/29/2021	09/15/2051	11,740,575
12189L-BH-3	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	7,019,306	11,320,000	7,136,076	7,133,156		68,383			2.875	5.561	JD	14,464	325,450	04/19/2024	06/15/2052	11,482,725
12189L-BJ-9	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	7,815,406	7,870,000	6,663,434	7,821,159		700			4.450	4.481	JJ	161,488	350,215	05/31/2022	01/15/2053	7,164,735
12189L-BK-6	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	44,972,375	48,839,000	46,108,779	45,080,829		61,566	4,859		5.200	5.750	AO	536,144	2,253,628	05/15/2025	04/15/2054	50,179,538
12189L-BK-6	BURLINGTON NORTHERN SANTA FE LLC	LS	1.F FE	75,959	76,000	71,751	75,996		26			5.200	5.200	AO	834	3,952	06/05/2023	04/15/2054	50,179,538
12189L-BL-4	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	63,811,234	61,920,000	61,167,572	63,807,260		(12,264)			5.500	5.290	MS	1,002,760	3,918,094	11/04/2025	03/15/2055	63,622,800
12189L-BM-2	BURLINGTON NORTHERN SANTA FE LLC		1.F FE	3,795,696	3,600,000	3,690,289	3,795,142		(554)			5.800	5.430	MS	61,480		10/03/2025	03/15/2056	9,775,500
12189L-BM-2	BURLINGTON NORTHERN SANTA FE LLC	0	1.F FE	6,220,724	5,900,000	6,047,973	6,219,816		(908)			5.800	5.430	MS	100,759		10/03/2025	03/15/2056	9,775,500
12189Q-AB-6	BURLINGTN NORTH SANTA FE		1.F FE	1,743,011	1,650,000	1,870,718	1,707,625		(3,238)			6.530	6.104	JJ	49,682	107,745	08/21/2009	07/15/2037	1,703,873
12189T-AD-6	BURLINGTN NORTH SANTA FE		1.F FE	18,979,950	19,000,000	23,110,700	18,991,648		2,236			7.290	7.296	JD	115,425	1,385,100	05/30/1996	06/01/2036	19,692,550
12189T-AK-0	BURLINGTN NORTH SANTA FE		1.F FE	3,505,206	3,000,000	3,257,418	3,132,897		(34,637)			7.082	5.619	MN	28,328	212,460	04/30/2010	05/13/2029	3,106,230
12189T-AN-4	BURLINGTN NORTH SANTA FE		1.F FE	1,991,273	1,750,000	1,886,777	1,810,547		(16,661)			6.750	5.556	MS	34,781	118,125	04/30/2010	03/15/2029	1,809,063
12189T-AX-2	BURLINGTN NORTH SANTA FE		1.F FE	2,764,800	2,500,000	2,799,416	2,651,470		(10,301)			6.200	5.441	FA	58,556	155,000	10/08/2009	08/15/2036	2,577,500
12189T-AZ-7	BURLINGTN NORTH SANTA FE		1.F FE	5,101,843	4,888,000	5,436,936	5,081,104		(10,503)			6.150	5.664	MN	50,102	300,612	02/24/2025	05/01/2037	8,388,244
12189T-AZ-7	BURLINGTN NORTH SANTA FE	0	1.F FE	4,843,080	4,500,000	5,005,363	4,805,343		(18,505)			6.150	5.344	MN	46,125	276,750	11/30/2023	05/01/2037	8,388,244
122014-AL-7	BURLINGTON RES		1.F FE	2,320,600	2,000,000	2,164,748	2,071,201		(19,584)			7.375	6.121	MS	49,167	147,500	07/17/2003	03/01/2029	2,073,750
12201P-AB-2	BURLINGTON RESOURCES LLC	0	1.F FE	6,455,035	5,000,000	5,678,673	5,632,418		(96,464)			7.200	4.619	FA	136,000	360,000	07/01/2015	08/15/2031	5,180,000
12316U-AA-5	THE BUSH FOUNDATION		1.A FE	1,500,000	1,500,000	928,841	1,500,000					2.754	2.754	AO	10,328	41,310	11/10/2020	10/01/2050	1,520,655
124765-E*-5	CAE INC		2.C FE	6,300,000	6,300,000	6,246,038	6,300,000					3.597	3.597	JJ	112,047	226,611	12/27/2012	12/27/2027	916,187
124765-F#-0	CAE INC		2.C FE	6,700,000	6,700,000	6,601,884	6,700,000					4.570	4.570	MS	91,857	306,190	03/13/2019	03/13/2031	7,262,235
124765-F#-0	CAE INC	0	2.C FE	400,000	400,000	394,142	400,000					4.570	4.570	MS	5,484	18,280	03/13/2019	03/13/2031	7,262,235
124765-F@-2	CAE INC		2.C FE	5,500,000	5,500,000	5,471,795	5,500,000					4.470	4.470	MS	73,755	245,885	03/13/2019	03/13/2031	1,206,373
124765-F@-2	CAE INC	0	2.C FE	400,000	400,000	397,949	400,000					4.470	4.470	MS	5,364	17,880	03/13/2019	03/13/2031	1,206,373
124765-G#-9	CAE INC		2.C FE	57,500,000	57,500,000	55,240,102	57,500,000					4.360	4.360	MS	654,606	2,507,000	03/27/2019	03/27/2033	25,800,450
124765-G#-9	CAE INC	0	2.C FE	1,500,000	1,500,000	1,441,046	1,500,000					4.360	4.360	MS	17,077	65,400	03/27/2019	03/27/2033	25,800,450
124857-AJ-2	PARAMOUNT GLOBAL		2.C FE	529,837	555,000	410,279	533,396		736			4.850	5.181	JJ	13,459	26,918	03/14/2024	07/01/2042	568,459
124857-AK-9	PARAMOUNT GLOBAL		2.C FE	3,896,241	3,950,000	2,843,695	3,908,385		1,331			4.900	4.988	FA	73,119	193,550	08/11/2014	08/15/2044	4,046,775
124857-AN-3	PARAMOUNT GLOBAL		2.C FE	2,763,628	2,800,000	1,947,448	2,771,778		903			4.600	4.681	JJ	59,391	128,800	01/07/2015	01/15/2045	2,762,100
124857-AQ-6	PARAMOUNT GLOBAL		2.C FE	3,510,221	3,575,000	3,574,046	3,574,722		7,074			4.000	4.204	JJ	65,939	143,000	07/07/2015	01/15/2026	20,006,280
124857-AQ-6	PARAMOUNT GLOBAL	0	2.C FE	16,021,006	16,200,000	16,195,676	16,199,099		19,406			4.000	4.118	JJ	298,800	648,000	10/21/2015	01/15/2026	20,006,280
124857-AR-4	PARAMOUNT GLOBAL		2.C FE	451,084	495,000	487,001	489,700		4,976			2.900	3.963	JJ	6,619	14,355	12/16/2016	01/15/2027	476,815
124857-AZ-6	PARAMOUNT GLOBAL		2.C FE	4,951,650	5,000,000	4,874,509	4,982,869		5,776			4.200	4.309	JD	17,500	210,000	02/20/2019	06/01/2029	5,105,000
124857-AZ-6	PARAMOUNT GLOBAL	0	2.C FE	544,682	550,000	536,196	548,107		638			4.200	4.309	JD	1,925	23,100	02/20/2019	06/01/2029	5,105,000
1248EP-BR-3	CCO HOLDINGS LLC / CCO HOLDINGS CA 144A		3.C FE	65,048	63,000	63,104	63,000					5.500	4.552	MN	578	3,465	03/24/2021	05/01/2026	64,733
1248EP-BT-9	CCO HLDGS LLC/CAP CORP 144A		3.C FE	6,100,650	6,250,000	6,241,409	6,224,173		18,577			5.125	5.450	MN	53,385	320,313	02/15/2018	05/01/2027	6,040,931
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 144A		3.C FE	5,924,563	5,960,000	5,913,152	5,951,765		4,127			5.000	5.071	FA	124,167	298,000	04/05/2019	02/01/2028	6,078,250
1248EP-CB-7	CCO HLDGS LLC/CAP CORP 144A		3.C FE	130,000	130,000	128,690	130,000					5.375	5.375	JD	582	6,988	05/09/2019	06/01/2029	133,494
1248EP-CD-3	CCO HOL LLC/CCO HOL CAP CORP		3.C FE	3,679,063	3,675,000	3,510,027	3,676,012		(547)			4.750	4.732	MS	58,187	174,563	10/15/2019	03/01/2030	3,403,969
1248EP-CE-1	CCO HOLDINGS LLC / CCO HOLDINGS CA 144A		3.C FE	7,907,800	7,810,000	7,353,208	7,837,948		(13,608)			4.500	4.297	FA	132,770	351,450	03/09/2020	08/15/2030	7,791,450
1248EP-CK-7	CCO HOLDINGS LLC / CCO HOLDINGS CA 144A		3.C FE	363,200	360,000	330,878	361,261		(458)			4.250	4.101	FA	6,375	15,300	10/05/2021	02/01/2031	367,650
1248EP-CL-5	CCO HOLDINGS LLC / CCO HOLDINGS CA 144A		3.C FE	148,875	150,000	131,304	149,265		82			4.500	4.579	JD	563	6,750	05/18/2021	06/01/2033	153,375
1248EP-CN-1	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL		3.C FE	604,288	587,000	526,854	594,657		(2,326)			4.500	4.032	MN	4,403	26,415	09/22/2021	05/01/2032	715,750
1248EP-CN-1	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	LS	3.C FE	113,000	113,000	101,422	113,000					4.500	4.500	MN	848	5,085	03/04/2020	05/01/2032	715,750
1248EP-CP-6	CCO HOLDINGS LLC / CCO HOLDINGS CA 144A		3.C FE	15,019	15,000	12,754	15,014		(1)			4.250	4.229	JJ	294	638	09/27/2021	01/15/2034	296,163

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
1248EP-CP-6	CCO HOLDINGS LLC / CCO HOLDINGS CA 144A	LS	3.C FE	275,138	275,000	233,825	275,102		(10)			4.250	4.242	JJ	5,389	11,688	09/27/2021	01/15/2034	296,163
124900-AB-7	CCL INDUSTRIES INC		2.B FE	29,119,467	29,550,000	29,289,883	29,507,857		57,218			3.250	3.435	AO	240,094	960,375	09/19/2018	10/01/2026	29,115,563
124900-AB-7	CCL INDUSTRIES INC	0	2.B FE	2,127,365	2,150,000	2,131,074	2,147,838		2,877			3.250	3.381	AO	17,469	69,875	09/19/2018	10/01/2026	29,115,563
12503M-AA-6	CBOE HOLDINGS INC		1.G FE	10,211,898	10,296,000	10,275,157	10,287,586		2,823			3.650	3.646	JJ	176,419	375,804	07/28/2021	01/12/2027	10,211,011
12503M-AA-6	CBOE HOLDINGS INC	0	1.G FE	221,765	230,000	229,534	228,493		1,426			3.650	4.307	JJ	3,941	8,395	02/10/2023	01/12/2027	10,211,011
12503M-AC-2	CBOE GLOBAL MARKETS INC		1.G FE	5,482,703	5,745,000	5,100,120	5,591,248		28,437			1.625	2.173	JD	4,149	93,356	07/12/2022	12/15/2030	6,551,804
12503M-AC-2	CBOE GLOBAL MARKETS INC	0	1.G FE	1,085,185	1,250,000	1,109,687	1,147,162		18,508			1.625	3.388	JD	903	20,313	07/12/2022	12/15/2030	6,551,804
12503M-AD-0	CBOE GLOBAL MARKETS INC	0	1.G FE	9,954,600	10,000,000	9,261,071	9,970,684		4,228			3.000	3.052	MS	87,500	300,000	03/02/2022	03/16/2032	10,150,000
12505B-AE-0	CBRE SERVICES INC		2.A FE	12,109,609	12,218,000	11,091,645	12,158,317		10,286			2.500	2.596	AO	76,363	305,450	07/28/2021	04/01/2031	13,111,875
12505B-AE-0	CBRE SERVICES INC	LS	2.A FE	1,311,367	1,332,000	1,209,205	1,320,564		2,022			2.500	2.676	AO	8,325	33,300	03/15/2021	04/01/2031	13,111,875
12505B-AE-0	CBRE SERVICES INC	0	2.A FE	344,579	350,000	317,734	346,995		531			2.500	2.676	AO	2,188	8,750	03/15/2021	04/01/2031	13,111,875
12505B-AG-5	CBRE SERVICES INC	0	2.A FE	4,823,108	4,840,000	5,180,253	4,826,484		1,168			5.950	5.992	FA	108,792	287,980	11/29/2023	08/15/2034	4,983,990
12505B-AH-3	CBRE SERVICES INC	0	2.A FE	7,859,697	7,870,000	8,160,187	7,864,316		2,028			5.500	5.524	AO	108,213	432,850	02/20/2024	04/01/2029	8,086,425
12505B-AL-4	CBRE SERVICES INC		2.A FE	10,015,173	9,950,000	10,011,430	10,014,548		(625)			4.900	4.787	JJ	65,007		11/20/2025	01/15/2033	10,193,775
12511V-AA-6	CHURCHILL DOWNS INCORPORATED		4.A FE	11,844,200	11,939,000	12,054,677	11,852,076		10,404			5.750	5.868	AO	171,623	686,493	11/20/2023	04/01/2030	12,067,238
12511V-AA-6	CHURCHILL DOWNS INCORPORATED	LS	4.A FE	51,000	51,000	51,494	51,000					5.750	5.750	AO	733	2,933	03/30/2022	04/01/2030	12,067,238
12532H-AF-1	CGI INC		2.A FE	18,378,256	18,450,000	16,370,485	18,404,147		7,431			2.300	2.347	MS	126,126	424,350	06/15/2022	09/14/2031	14,262,150
12532H-AF-1	CGI INC	0	2.A FE	2,739,306	2,750,000	2,440,045	2,743,166		1,108			2.300	2.347	MS	18,799	63,250	06/15/2022	09/14/2031	14,262,150
12541W-A#-7	CH ROBINSON WORLDWIDE INC		2.B	18,000,000	18,000,000	17,134,845	18,000,000					4.600	4.600	FA	285,200	828,000	08/27/2013	08/29/2033	18,414,000
12541W-A@-9	CH ROBINSON WORLDWIDE INC		2.B	12,000,000	12,000,000	11,952,837	12,000,000					4.260	4.260	FA	176,080	511,200	08/27/2013	08/28/2028	10,213,000
12541W-AA-8	CH ROBINSON WORLDWIDE INC		2.A FE	5,516,811	5,550,000	5,563,998	5,541,499		3,820			4.200	4.271	AO	49,210	233,100	04/09/2018	04/15/2028	5,053,950
12542R-L#-5	CHS INC.		2.B	18,300,000	18,300,000	16,894,961	18,300,000					3.580	3.580	MN	107,370	655,140	11/02/2020	11/02/2032	19,238,310
12542R-L#-5	CHS INC.	0	2.B	600,000	600,000	553,933	600,000					3.580	3.580	MN	3,520	21,480	11/02/2020	11/02/2032	19,238,310
12542R-L@-7	CHS INC.		2.B	15,250,000	15,250,000	14,500,632	15,250,000					3.480	3.480	MN	86,976	530,700	11/02/2020	11/02/2030	15,006,650
12542R-L@-7	CHS INC.	0	2.B	500,000	500,000	475,431	500,000					3.480	3.480	MN	2,852	17,400	11/02/2020	11/02/2030	15,006,650
12542R-M#-4	CHS INC		2.B	4,300,000	4,300,000	4,527,766	4,300,000					5.840	5.840	JJ	109,516	256,700	07/16/2024	07/16/2032	4,425,560
12542R-N#-3	CHS INC		2.B	22,400,000	22,400,000	23,881,902	22,400,000					6.130	6.130	JJ	598,833	1,403,634	07/16/2024	07/16/2039	23,086,560
12542R-N*-7	CHS INC		2.B	8,000,000	8,000,000	8,397,776	8,000,000					5.930	5.930	JJ	206,891	484,942	07/16/2024	07/16/2034	8,237,200
12542R-N@-5	CHS INC		2.B	4,800,000	4,800,000	5,079,836	4,800,000					6.050	6.050	JJ	126,647	296,853	07/16/2024	07/16/2037	4,945,200
12543D-BK-5	CHS/COMMUNITY HEALTH SYSTEMS INC		4.C FE	3,702,300	3,740,000	3,331,184	3,716,726		3,900			4.750	4.888	FA	67,112	177,650	01/18/2022	02/15/2031	3,613,838
12543D-BM-1	CHS/COMMUNITY HEALTH SYSTEMS INC		4.C FE	7,604,966	7,757,000	7,284,749	7,671,142		17,471			5.250	5.535	MN	52,037	407,243	03/21/2022	05/15/2030	7,457,759
125523-AH-3	CIGNA CORP		2.A FE	15,049,165	15,089,000	15,230,022	15,057,070		7,905			4.375	4.457	AO	139,364	330,072	04/28/2025	10/15/2028	15,419,072
125523-AJ-9	CIGNA GROUP		2.A FE	24,089,381	25,087,000	24,095,317	24,101,852		12,404			4.800	5.228	FA	454,911	5,280	11/20/2025	08/15/2038	25,689,088
125523-AK-6	CIGNA CORP		2.A FE	17,432,855	19,630,000	17,565,556	17,467,984		35,045			4.900	5.761	JD	42,750	752,395	10/28/2025	12/15/2048	20,088,382
125523-AX-8	CIGNA CORP		2.A FE	2,364,814	1,800,000	1,885,960	1,912,801		(79,183)			7.875	3.170	MN	18,113	141,750	10/25/2019	05/15/2027	1,870,875
125523-AZ-3	CIGNA CORP		2.A FE	7,337,433	7,319,000	7,214,357	7,323,547		(2,574)			3.050	3.010	AO	47,126	223,230	10/11/2019	10/15/2027	8,293,577
125523-AZ-3	CIGNA CORP	0	2.A FE	852,141	850,000	837,847	850,528		(299)			3.050	3.010	AO	5,473	25,925	10/11/2019	10/15/2027	8,293,577
125523-CB-4	CIGNA GROUP		2.A FE	1,903,720	2,000,000	1,987,569	1,961,400		31,358			3.400	5.127	MS	22,667	68,000	02/13/2024	03/01/2027	2,034,000
125523-CK-4	CIGNA GROUP		2.A FE	28,251,700	40,950,000	28,735,853	28,517,756		185,894			3.400	5.733	MS	409,955	1,052,300	06/12/2025	03/15/2050	41,646,150
125523-CM-0	CIGNA CORP		2.A FE	6,198,801	6,206,000	5,621,825	6,202,536		820			2.375	2.386	MS	43,399	147,393	03/01/2021	03/15/2031	8,474,453
125523-CM-0	CIGNA CORP	LS	2.A FE	18,978	19,000	17,212	18,989		3			2.375	2.386	MS	133	451	03/01/2021	03/15/2031	8,474,453
125523-CM-0	CIGNA CORP	0	2.A FE	3,296,172	3,300,000	2,989,369	3,298,158		436			2.375	2.386	MS	23,077	78,375	03/01/2021	03/15/2031	8,474,453
125523-CQ-1	CIGNA CORP		2.A FE	33,304,680	42,535,000	29,665,151	33,516,654		160,769			3.400	4.824	MS	425,823	1,378,190	05/15/2025	03/15/2051	42,342,795
125523-CS-7	CIGNA GROUP/THE		2.A FE	249,765	250,000	260,684	249,841		18			5.400	5.411	MS	3,975	13,500	02/28/2023	03/15/2033	256,750
125523-CT-5	CIGNA GROUP		2.A FE	1,484,175	1,500,000	1,541,482	1,489,013		3,033			5.000	5.240	MN	9,583	75,000	05/31/2024	05/15/2029	1,537,500
125523-CU-2	CIGNA GROUP		2.A FE	9,950,496	9,600,000	9,932,363	9,950,332		(164)			5.125	4.334	MN	62,867		12/29/2025	05/15/2031	9,600,000
125523-CV-0	CIGNA GROUP		2.A FE	4,168,040	4,170,000	4,294,996	4,170,000		262			5.250	5.249	FA	82,705	218,925	02/05/2024	02/15/2034	4,731,013

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
125523-CV-0	CIGNA GROUP	0	2.A FE	439,793	440,000	453,189	440,000		28			5.250	5.249	FA	8,727	23,100	02/05/2024	02/15/2034	4,731,013
125523-CW-8	CIGNA GROUP		2.A FE	59,446,589	60,065,000	58,439,143	59,465,900		9,069			5.600	5.670	FA	1,270,708	3,121,860	02/24/2025	02/15/2054	61,309,920
125523-DA-5	CIGNA GROUP	0	2.A FE	5,942,580	6,000,000	6,196,572	5,942,781		201			6.000	6.069	JJ	117,000		09/02/2025	01/15/2056	6,180,000
12563D-AA-3	CK HUTCHISON INTERNATIONAL 19 II		1.F FE	4,972,300	5,000,000	4,756,249	4,989,132		2,968			2.750	2.813	MS	43,924	137,500	09/03/2019	09/06/2029	5,829,063
12563D-AA-3	CK HUTCHISON INTERNATIONAL 19 II	0	1.F FE	745,845	750,000	713,437	748,370		445			2.750	2.813	MS	6,589	20,625	09/03/2019	09/06/2029	5,829,063
12563D-AB-1	CK HUTCHISON INTERNATIONAL 19 II		1.F FE	3,508,998	3,550,000	2,590,833	3,514,535		957			3.375	3.437	MS	38,273	119,813	09/03/2019	09/06/2049	3,203,156
12563D-AB-1	CK HUTCHISON INTERNATIONAL 19 II	0	1.F FE	197,690	200,000	145,962	198,002		54			3.375	3.437	MS	2,156	6,750	09/03/2019	09/06/2049	3,203,156
12564H-AA-3	CK HUTCHISON INTERNATIONAL 20 LTD		1.F FE	1,791,936	1,800,000	1,675,717	1,796,243		813			2.500	2.551	MN	6,625	45,000	05/05/2020	05/08/2030	1,215,000
12564H-AA-3	CK HUTCHISON INTERNATIONAL 20 LTD	0	1.F FE	199,104	200,000	186,191	199,583		90			2.500	2.551	MN	736	5,000	05/05/2020	05/08/2030	1,215,000
12564H-AB-1	CK HUTCHISON INTERNATIONAL 20 LTD		1.F FE	1,953,078	1,970,000	1,428,082	1,955,101		387			3.375	3.421	MN	9,788	66,488	05/05/2020	05/08/2050	2,389,656
12564H-AB-1	CK HUTCHISON INTERNATIONAL 20 LTD	LS	1.F FE	773,300	780,000	565,433	774,101		153			3.375	3.421	MN	3,876	26,325	05/05/2020	05/08/2050	2,389,656
12565W-AB-7	CK HUTCHISON INTERNATIONAL (21) LI		1.F FE	7,046,104	7,080,000	6,476,170	7,061,057		3,286			2.500	2.553	AO	37,367	177,000	05/07/2021	04/15/2031	6,156,000
12565W-AC-5	CK HUTCHISON INTERNATIONAL (21) LI		1.F FE	6,392,490	6,500,000	5,010,482	6,411,987		4,388			3.125	3.238	AO	42,882	203,125	04/12/2021	04/15/2041	5,078,125
12570F-AB-7	CK HUTCHISON INTERNATIONAL (23) LT		1.F FE	10,982,662	11,120,000	11,255,966	11,015,951		13,955			4.875	5.028	AO	105,408	542,100	08/04/2023	04/21/2033	10,673,988
12572Q-AF-2	CME GROUP INC		1.D FE	23,360,745	23,148,000	23,268,879	23,343,761		(5,387)			5.300	5.225	MS	361,237	1,226,844	11/29/2022	09/15/2043	23,763,475
12572Q-AF-2	CME GROUP INC	LS	1.D FE	2,012	2,000	2,010	2,011					5.300	5.250	MS	31	106	09/30/2022	09/15/2043	23,763,475
12572Q-AJ-4	CME GROUP INC		1.D FE	106,983	107,000	107,117	107,000					3.750	3.749	JD	178	4,013	06/14/2018	06/15/2028	210,881
12572Q-AJ-4	CME GROUP INC	0	1.D FE	99,984	100,000	100,109	100,000					3.750	3.749	JD	167	3,750	06/14/2018	06/15/2028	210,881
125896-BN-9	CMS ENERGY CORP		2.B FE	4,491,495	4,500,000	4,032,974	4,493,760		210			4.875	4.887	MS	73,125	219,375	02/24/2014	03/01/2044	4,404,813
125896-BQ-2	CMS ENERGY CORPORATION		2.B FE	11,793,150	11,820,000	11,778,297	11,819,636		2,288			3.000	3.006	MN	45,310	354,600	05/02/2016	05/15/2026	11,334,130
125896-BQ-2	CMS ENERGY CORPORATION	0	2.B FE	449,070	450,000	448,412	449,987		77			3.000	3.005	MN	1,725	13,500	05/02/2016	05/15/2026	11,334,130
125896-BR-0	CMS ENERGY CORPORATION		2.B FE	4,309,906	4,325,000	4,267,007	4,323,340		1,652			2.950	2.985	FA	48,200	127,588	10/31/2016	02/15/2027	4,734,824
125896-BR-0	CMS ENERGY CORPORATION	0	2.B FE	398,604	400,000	394,636	399,846		153			2.950	2.985	FA	4,458	11,800	10/31/2016	02/15/2027	4,734,824
125896-BV-1	CMS ENERGY CORPORATION		2.C FE	2,000,000	2,000,000	1,843,952	2,000,000					3.750	3.750	JD	6,250	75,000	11/19/2020	12/01/2050	4,788,125
125896-BV-1	CMS ENERGY CORPORATION	0	2.C FE	2,800,000	2,800,000	2,581,533	2,800,000					3.750	3.750	JD	8,750	105,000	11/19/2020	12/01/2050	4,788,125
12592B-AQ-7	CNH INDUSTRIAL CAPITAL LLC		2.B FE	257,028	260,000	261,853	258,617		635			4.550	4.800	AO	2,662	11,830	04/04/2023	04/10/2028	265,915
12592B-AS-3	CNH INDUSTRIAL CAPITAL LLC		2.B FE	4,965,915	4,850,000	4,960,453	4,965,824		(91)			5.100	4.297	AO	48,783		12/29/2025	04/20/2029	4,850,000
12592B-AV-6	CNH INDUSTRIAL CAPITAL LLC		2.B FE	10,809,937	10,820,000	10,831,078	10,810,516		578			4.500	4.520	AO	124,430		10/08/2025	10/16/2030	11,063,450
12594K-AB-8	CNH INDUSTRIAL NV		2.B FE	9,814,642	9,650,000	9,615,417	9,690,720		(24,142)			3.850	3.561	MN	47,473	371,525	02/25/2020	11/15/2027	9,835,763
126117-AV-2	CNA FINANCIAL CORP		2.B FE	2,647,403	2,650,000	2,625,464	2,649,299		321			3.900	3.909	MN	17,225	103,350	05/01/2019	05/01/2029	3,415,325
126117-AV-2	CNA FINANCIAL CORP	0	2.B FE	699,314	700,000	693,519	699,815		85			3.900	3.909	MN	4,550	27,300	05/01/2019	05/01/2029	3,415,325
126117-AW-0	CNA FINANCIAL CORP		2.B FE	6,879,141	6,900,000	6,210,365	6,889,980		2,184			2.050	2.083	FA	53,437	141,450	08/26/2020	08/15/2030	7,829,438
126117-AW-0	CNA FINANCIAL CORP	LS	2.B FE	99,748	100,000	90,005	99,879		27			2.050	2.077	FA	774	2,050	08/11/2020	08/15/2030	7,829,438
126117-AW-0	CNA FINANCIAL CORP	0	2.B FE	847,858	850,000	765,045	848,976		226			2.050	2.077	FA	6,583	17,425	08/11/2020	08/15/2030	7,829,438
126117-AX-8	CNA FINANCIAL CORP		2.A FE	447,062	450,000	466,784	447,769		268			5.500	5.582	JD	1,100	24,750	05/17/2023	06/15/2033	2,548,200
126117-AX-8	CNA FINANCIAL CORP	0	2.A FE	2,016,744	2,030,000	2,105,715	2,019,936		1,211			5.500	5.582	JD	4,962	111,650	05/17/2023	06/15/2033	2,548,200
126117-AY-6	CNA FINANCIAL CORP		2.A FE	11,464,971	11,590,000	11,683,186	11,488,051		10,628			5.125	5.259	FA	224,395	593,988	02/06/2024	02/15/2034	11,886,994
126117-AZ-3	CNA FINANCIAL CORP		2.A FE	14,958,300	15,000,000	15,108,594	14,959,606		1,306			5.200	5.236	FA	301,167		08/05/2025	08/15/2035	15,390,000
126149-AD-5	CONOPCO INC		1.E FE	27,271,236	27,364,000	28,216,832	27,364,000		91			7.250	7.247	JD	88,173	1,983,890	12/13/1996	12/15/2026	28,355,945
12626P-AF-0	CRH AMERICA INC		2.A FE	10,040,308	9,905,000	10,724,526	9,985,589		(7,055)			6.400	6.263	AO	133,828	633,920	11/29/2022	10/15/2033	10,221,960
12626P-AN-3	CRH AMERICA INC.		2.A FE	8,697,324	8,000,000	7,512,395	8,587,715		(20,276)			5.125	4.525	MN	48,972	410,000	10/25/2019	05/18/2045	7,846,031
126307-AS-6	CSC HOLDINGS LLC		5.A FE	7,815,961	10,760,000	7,803,689	7,815,961		3,545	2,914,492		5.375	5.429	FA	240,979	578,350	04/17/2019	02/01/2028	7,035,499
126307-AZ-0	CSC HOLDINGS LLC		5.A FE	3,682,348	5,590,000	3,703,184	3,682,348		(6,824)	1,917,892		6.500	6.334	FA	151,396	363,350	01/25/2019	02/01/2029	2,205,051
126307-BA-4	CSC HOLDINGS LLC		6. FE	4,471,152	12,360,000	4,569,058	4,471,152	5,451,734	(15,770)	7,995,950		5.750	5.389	JJ	327,712	710,700	06/04/2021	01/15/2030	4,045,515
126307-BB-2	CSC HOLDINGS LLC		5.A FE	475,879	770,000	472,200	475,879		(2,520)	302,995		4.125	3.715	JD	2,647	31,763	02/02/2021	12/01/2030	491,761
126307-BH-9	CSC HOLDINGS LLC		5.A FE	3,552,945	5,850,000	3,568,500	3,552,945		(1,995)	2,306,647		4.500	4.454	MN	33,638	263,250	05/07/2021	11/15/2031	3,023,237
12636Y-AA-0	CRH AMERICA FINANCE INC		2.A FE	2,531,411	2,550,000	2,530,208	2,547,322		2,103			3.400	3.480	MN	12,523	86,700	05/02/2017	05/09/2027	2,745,900

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
12636Y-AA-0	CRH AMERICA FINANCE INC	0	2.A FE	595,626	600,000	595,343	599,370		495			3.400	3.480	MN	2,947	20,400	05/02/2017	05/09/2027	2,745,900
12636Y-AB-8	CRH AMERICA FINANCE INC		2.A FE	3,927,169	3,950,000	3,339,564	3,931,028		525			4.400	4.435	MN	25,104	173,800	05/02/2017	05/09/2047	3,832,500
12636Y-AC-6	CRH AMERICA FINANCE INC		2.A FE	5,415,720	5,450,000	5,434,216	5,442,153		3,931			3.950	4.017	AO	52,025	215,275	03/27/2018	04/04/2028	5,965,538
12636Y-AC-6	CRH AMERICA FINANCE INC	0	2.A FE	397,484	400,000	398,842	399,424		289			3.950	4.017	AO	3,818	15,800	03/27/2018	04/04/2028	5,965,538
12636Y-AD-4	CRH AMERICA FINANCE INC		2.A FE	3,599,884	3,649,000	3,119,088	3,607,018		1,068			4.500	4.583	AO	39,683	164,205	03/27/2018	04/04/2048	3,118,625
12636Y-AD-4	CRH AMERICA FINANCE INC	LS	2.A FE	987	1,000	855	988					4.500	4.583	AO	11	45	03/27/2018	04/04/2048	3,118,625
12636Y-AF-9	CRH AMERICA FINANCE INC		2.A FE	10,248,463	10,250,000	10,688,005	10,248,579		116			5.500	5.502	JJ	269,347	281,875	01/06/2025	01/09/2035	10,531,875
12636Y-AG-7	CRH AMERICA FINANCE INC		2.A FE	10,537,174	10,549,000	10,833,213	10,537,321		147			5.875	5.883	JJ	296,105	309,877	01/06/2025	01/09/2055	10,859,906
12636Y-AG-7	CRH AMERICA FINANCE INC	LS	2.A FE	999	1,000	1,027	999					5.875	5.880	JJ	28	29	01/06/2025	01/09/2055	10,859,906
12636Y-AH-5	CRH AMERICA FINANCE INC		2.A FE	4,977,473	4,950,000	4,962,051	4,977,460		(13)			4.400	4.277	FA	49,610		12/29/2025	02/09/2031	4,950,000
12636Y-AJ-1	CRH AMERICA FINANCE INC		2.A FE	5,015,300	5,000,000	5,027,146	5,014,814		(486)			5.000	4.963	FA	56,944		10/07/2025	02/09/2036	5,125,000
12636Y-AK-8	CRH AMERICA FINANCE INC		2.A FE	9,912,375	9,900,000	9,790,089	9,912,129		(246)			5.600	5.591	FA	126,280		11/04/2025	02/09/2056	10,177,200
126408-BP-7	CSX CORP		1.G FE	5,659,816	4,700,000	4,873,153	4,803,406		(72,174)			7.250	5.514	MN	56,792	340,750	04/30/2010	05/01/2027	4,870,375
126408-GH-0	CSX CORP		1.G FE	5,445,459	4,700,000	5,111,761	5,227,013		(39,098)			6.000	4.591	AO	70,500	282,000	10/25/2019	10/01/2036	4,841,000
126408-GK-3	CSX CORP		1.G FE	261,849	200,000	220,097	244,435		(3,084)			6.150	3.728	MN	2,050	12,300	10/25/2019	05/01/2037	206,150
126408-GP-2	CSX CORP		1.G FE	8,953,046	8,690,000	10,311,705	8,865,023		(8,673)			7.450	7.200	AO	161,851	647,405	03/28/2008	04/01/2038	9,013,703
126408-GS-6	CSX CORP		1.G FE	19,351,710	19,310,000	21,262,850	19,340,906		(309)			6.220	6.203	AO	203,517	1,201,082	04/30/2010	04/30/2040	30,221,541
126408-GS-6	CSX CORP	0	1.G FE	10,021,600	10,000,000	11,011,315	10,016,005		(160)			6.220	6.203	AO	105,394	622,000	03/24/2010	04/30/2040	30,221,541
126408-GY-3	CSX CORP		1.G FE	7,599,280	8,000,000	6,721,772	7,699,578		10,311			4.100	4.395	MS	96,578	328,000	07/15/2014	03/15/2044	8,164,000
126408-HA-4	CSX CORP		1.G FE	25,877,068	30,590,000	25,735,463	25,977,223		54,531			4.500	5.548	FA	573,563	1,069,425	11/04/2025	08/01/2054	31,278,275
126408-HC-0	CSX CORP		1.G FE	891,882	900,000	701,734	893,324		160			3.950	3.998	MN	5,925	35,550	04/16/2015	05/01/2050	815,800
126408-HE-6	CSX CORP		1.G FE	5,642,604	5,682,000	5,622,448	5,678,440		4,159			2.600	2.674	MN	24,622	147,732	12/15/2016	11/01/2026	6,383,926
126408-HE-6	CSX CORP	0	1.G FE	796,768	800,000	791,615	799,726		321			2.600	2.642	MN	3,467	20,800	10/13/2016	11/01/2026	6,383,926
126408-HF-3	CSX CORP		1.G FE	3,380,654	3,400,000	2,675,120	3,384,495		479			3.800	3.832	MN	21,533	129,200	10/13/2016	11/01/2046	2,955,100
126408-HG-1	CSX CORP		1.G FE	6,242,567	8,025,000	6,100,153	6,252,557		9,990			4.250	5.639	MN	56,844	341,063	02/24/2025	11/01/2066	8,195,531
126408-HH-9	CSX CORP		1.G FE	4,605,783	4,535,000	4,497,670	4,550,970		(13,233)			3.250	2.918	JD	12,282	147,388	07/28/2021	06/01/2027	5,980,631
126408-HH-9	CSX CORP	0	1.G FE	1,348,353	1,350,000	1,338,887	1,349,882		185			3.250	3.256	JD	3,656	43,875	04/26/2017	06/01/2027	5,980,631
126408-HJ-5	CSX CORP		1.G FE	1,182,291	1,150,000	1,148,577	1,160,354		(5,186)			3.800	3.273	MS	14,567	43,700	07/28/2021	03/01/2028	1,222,800
126408-HJ-5	CSX CORP	0	1.G FE	99,933	100,000	99,876	99,999		10			3.800	3.801	MS	1,267	3,800	02/15/2018	03/01/2028	1,222,800
126408-HK-2	CSX CORP		1.G FE	10,648,247	11,980,000	10,032,480	10,708,479		26,947			4.300	5.069	MS	171,713	515,140	10/12/2023	03/01/2048	11,726,820
126408-HM-8	CSX CORP		1.G FE	24,678	26,000	26,226	25,167		232			4.250	5.351	MS	325	1,105	11/03/2023	03/15/2029	26,553
126408-HN-6	CSX CORP		1.G FE	5,970	7,000	6,244	5,970					4.750	3.330	MN	42	333	02/12/2020	11/15/2048	6,136
126408-HQ-9	CSX CORP		1.G FE	860,510	950,000	889,525	898,077		11,416			2.400	3.847	FA	8,613	22,800	07/22/2022	02/15/2030	961,400
126408-HR-7	CSX CORP		1.G FE	2,845,070	2,850,000	2,009,313	2,846,330		100			3.350	3.358	MS	28,112	95,475	12/03/2019	09/15/2049	2,897,738
126408-HS-5	CSX CORP		1.G FE	2,289,328	2,300,000	1,754,810	2,290,586		232			3.800	3.826	AO	18,451	87,400	03/26/2020	04/15/2050	2,343,700
126408-HT-3	CSX CORP		1.G FE	3,002,827	4,785,000	2,839,252	3,048,348		33,185			2.500	5.054	MN	15,285	119,625	08/14/2024	05/15/2051	4,844,813
126408-HU-0	CSX CORP		1.G FE	1,299,194	1,300,000	1,277,503	1,299,439		136			4.100	4.107	MN	6,811	53,300	07/21/2022	11/15/2032	1,938,950
126408-HU-0	CSX CORP	0	1.G FE	599,628	600,000	589,617	599,741		63			4.100	4.107	MN	3,143	24,600	07/21/2022	11/15/2032	1,938,950
126408-HV-8	CSX CORP		1.G FE	53,172,608	58,515,000	49,809,163	53,278,979		62,072			4.500	5.106	MN	336,461	2,233,800	08/12/2025	11/15/2052	59,218,088
126408-HW-6	CSX CORP	0	1.G FE	4,899,422	4,880,000	5,091,028	4,897,100		(1,749)			5.200	5.145	MN	32,425	253,760	11/29/2023	11/15/2033	5,006,880
126408-HY-2	CSX CORP		1.G FE	25,773,974	26,835,000	24,150,910	25,789,560		15,186			4.900	5.155	MS	387,169	1,303,957	02/24/2025	03/15/2055	27,051,923
126408-HY-2	CSX CORP	LS	1.G FE	19,975	20,000	18,000	19,978		2			4.900	4.907	MS	289	972	09/16/2024	03/15/2055	27,051,923
126410-LL-1	CSX TRANSPORTATION INC		1.G FE	13,039,762	12,600,000	15,280,573	12,939,610		(9,367)			7.875	7.591	MN	126,788	992,250	07/31/2008	05/15/2043	13,096,125
12641L-BU-6	CSX CORP	0	1.G FE	8,567,000	10,000,000	10,684,145	9,671,435		96,312			6.800	8.088	JD	56,667	680,000	01/31/2000	12/01/2028	10,340,000
12653C-AK-4	CNX RESOURCES CORP		3.B FE	17,156,100	17,230,000	17,842,031	17,187,750		6,687			7.375	7.434	JJ	585,940	1,270,713	09/16/2022	01/15/2031	17,865,356
12653C-AL-2	CNX RESOURCES CORP		3.B FE	10,660,100	10,640,000	11,110,331	10,656,454		(3,847)			7.250	7.192	MS	257,133	771,400	01/14/2025	03/01/2032	10,942,800
12659B-AA-2	CT TRUST		3.B FE	7,059,189	7,694,000	7,350,078	7,190,512		58,747			5.125	6.329	FA	162,108	368,180	10/06/2025	02/03/2032	7,275,784

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
12661P-AB-5	CSL FINANCE PLC		1.G FE	2,694,303	2,700,000	2,691,768	2,697,303		1,008			4.050	4.082	AO	19,440	109,350	04/20/2022	04/27/2029	2,499,613
12661P-AC-3	CSL FINANCE PLC		1.G FE	3,935,978	3,950,000	3,890,327	3,940,807		1,636			4.250	4.292	AO	29,844	167,875	04/20/2022	04/27/2032	3,319,063
126650-BJ-8	CVS CAREMARK CORP		2.B FE	3,269,838	3,300,000	3,394,928	3,296,696		2,165			6.250	6.325	JD	17,188	206,250	05/22/2007	06/01/2027	3,403,125
126650-CU-2	CVS HEALTH CORP		2.B FE	9,134,730	9,236,000	9,189,365	9,231,952		10,579			2.875	2.980	JD	22,128	265,535	12/15/2016	06/01/2026	9,368,767
126650-CU-2	CVS HEALTH CORP	0	2.B FE	297,528	300,000	298,485	299,906		255			2.875	2.952	JD	719	8,625	05/17/2016	06/01/2026	9,368,767
126650-CX-6	CVS HEALTH CORP		2.B FE	25,039,728	25,200,000	25,290,149	25,065,282		25,554			4.300	4.555	MS	288,960	541,800	07/25/2025	03/25/2028	25,741,800
126650-CY-4	CVS HEALTH CORP		2.B FE	9,842,094	10,695,000	10,126,524	9,871,952		29,857			4.780	5.658	MS	136,326	387,539	09/19/2025	03/25/2038	10,950,611
126650-CZ-1	CVS HEALTH CORP		2.B FE	19,862,456	22,070,000	19,532,625	19,977,040		48,809			5.050	5.813	MS	297,209	1,114,535	05/06/2024	03/25/2048	24,523,980
126650-CZ-1	CVS HEALTH CORP	0	2.B FE	1,975,424	2,200,000	1,947,067	1,976,611		1,187			5.050	5.874	MS	29,627		10/03/2025	03/25/2048	24,523,980
126650-DP-2	CVS HEALTH CORP		2.B FE	6,895,826	6,899,000	4,940,647	6,896,518		137			2.700	2.703	FA	67,265	186,273	08/12/2020	08/21/2040	6,689,100
126650-DP-2	CVS HEALTH CORP	LS	2.B FE	1,000	1,000	716	1,000					2.700	2.703	FA	10	27	08/12/2020	08/21/2040	6,689,100
126650-DQ-0	CVS HEALTH CORP		2.B FE	2,124,591	2,125,000	1,866,487	2,124,923		26			1.875	1.876	FA	13,613	39,844	12/07/2020	02/28/2031	5,046,875
126650-DQ-0	CVS HEALTH CORP	0	2.B FE	2,974,426	2,975,000	2,613,082	2,974,891		36			1.875	1.876	FA	19,059	55,781	12/07/2020	02/28/2031	5,046,875
126650-DR-8	CVS HEALTH CORP		2.B FE	13,998,947	14,100,000	12,398,706	14,039,770		9,739			2.125	2.204	MS	88,223	299,625	04/06/2022	09/15/2031	14,241,728
126650-DR-8	CVS HEALTH CORP	0	2.B FE	695,583	700,000	615,539	697,399		424			2.125	2.195	MS	4,380	14,875	08/09/2021	09/15/2031	14,241,728
126650-DS-6	CVS HEALTH CORP	0	2.B FE	119,663	120,000	120,046	119,985		107			5.000	5.093	FA	2,183	6,000	02/14/2023	02/20/2026	123,000
126650-DU-1	CVS HEALTH CORP		2.B FE	189,664	190,000	195,971	189,762		27			5.250	5.271	FA	3,602	9,975	02/13/2023	02/21/2033	1,405,963
126650-DU-1	CVS HEALTH CORP	0	2.B FE	1,177,911	1,180,000	1,217,085	1,178,521		167			5.250	5.271	FA	22,371	61,950	02/13/2023	02/21/2033	1,405,963
126650-DV-9	CVS HEALTH CORP		2.B FE	159,770	160,000	150,665	159,785		10			5.625	5.635	FA	3,250	9,000	02/13/2023	02/21/2053	945,875
126650-DV-9	CVS HEALTH CORP	0	2.B FE	758,906	760,000	715,659	758,979		45			5.625	5.635	FA	15,438	42,750	02/13/2023	02/21/2053	945,875
126650-DZ-0	CVS HEALTH CORP		2.B FE	38,296,988	39,560,000	38,565,380	38,338,511		14,455			5.875	6.101	JD	193,679	2,324,150	04/04/2024	06/01/2053	40,547,081
126650-EF-3	CVS HEALTH CORP		2.B FE	20,166,267	20,395,000	20,379,307	20,176,157		5,578			6.050	6.130	JD	102,825	1,233,898	02/24/2025	06/01/2054	21,011,949
126650-EK-2	CVS HEALTH CORP		2.B FE	5,755,575	5,750,000	5,895,027	5,755,661		86			5.450	5.436	MS	118,386		08/11/2025	09/15/2035	5,906,688
126650-EL-0	CVS HEALTH CORP		2.B FE	4,956,096	4,800,000	4,892,236	4,955,962		(135)			6.200	5.963	MS	112,427		09/18/2025	09/15/2055	4,948,800
12686L-AA-7	CABLE ONDA SA 4.5% 30 JAN 2030-25 144A		3.B FE	2,405,855	2,300,000	2,187,875	2,317,324		(13,689)			4.500	3.877	JJ	43,413	99,000	03/24/2025	01/30/2030	2,351,750
127055-AK-7	CABOT CORPORATION		2.B FE	10,681,821	10,654,000	10,588,727	10,656,197		(4,117)			3.400	3.354	MS	106,658	362,236	09/07/2016	09/15/2026	11,280,564
127055-AK-7	CABOT CORPORATION	0	2.B FE	551,236	550,000	546,630	550,104		(193)			3.400	3.358	MS	5,506	18,700	09/07/2016	09/15/2026	11,280,564
127055-AL-5	CABOT CORPORATION		2.B FE	4,897,054	4,875,000	4,830,580	4,882,799		(1,703)			4.000	3.940	JJ	97,500	195,000	09/26/2024	07/01/2029	5,655,210
127055-AL-5	CABOT CORPORATION	0	2.B FE	797,632	800,000	792,710	799,268		310			4.000	4.028	JJ	16,000	32,000	06/17/2019	07/01/2029	5,655,210
127055-AM-3	CABOT CORPORATION	0	2.B FE	943,635	950,000	967,050	945,587		560			5.000	5.085	JD	132	47,500	06/07/2022	06/30/2032	973,750
127097-AG-8	COTERRA ENERGY INC		2.B FE	2,892,669	2,700,000	2,690,094	2,753,904		(46,873)			3.900	2.092	MN	13,455	105,300	12/23/2022	05/15/2027	3,568,250
127097-AG-8	COTERRA ENERGY INC	0	2.B FE	964,223	900,000	896,698	917,968		(15,624)			3.900	2.092	MN	4,485	35,100	12/23/2022	05/15/2027	3,568,250
127097-AK-9	COTERRA ENERGY INC		2.B FE	3,534,790	3,200,000	3,209,989	3,371,859		(55,219)			4.375	2.480	MS	41,222	140,000	12/23/2022	03/15/2029	4,342,969
127097-AK-9	COTERRA ENERGY INC	0	2.B FE	1,159,853	1,050,000	1,053,278	1,106,391		(18,119)			4.375	2.480	MS	13,526	45,938	12/23/2022	03/15/2029	4,342,969
127097-AM-5	COTERRA ENERGY INC		2.B FE	5,866,371	5,985,000	6,088,183	5,876,233		9,862			5.400	5.657	FA	122,094	213,665	03/05/2025	02/15/2035	9,972,170
127097-AM-5	COTERRA ENERGY INC	0	2.B FE	3,617,012	3,725,000	3,789,220	3,622,683		5,671			5.400	5.792	FA	75,990	132,983	05/29/2025	02/15/2035	9,972,170
127097-AN-3	COTERRA ENERGY INC		2.B FE	14,949,760	16,000,000	15,426,134	14,959,835		10,075			5.900	6.395	FA	356,622	624,089	06/12/2025	02/15/2055	16,472,000
127097-E#-6	COTERRA ENERGY INC		2.B	28,000,000	28,000,000	27,871,064	28,000,000					3.770	3.770	MS	302,019	1,055,600	09/18/2014	09/18/2026	28,527,800
12769G-AB-6	CAESARS ENTERTAINMENT INC 144A		3.C FE	29,005,150	29,050,000	30,085,835	28,991,818		(3,658)			7.000	6.982	FA	768,211	2,033,500	11/09/2023	02/15/2030	29,062,800
12769G-AC-4	CAESARS ENTERTAINMENT INC		3.C FE	3,085,000	3,085,000	3,159,743	3,085,000					6.500	6.500	FA	75,754	200,525	01/24/2024	02/15/2032	3,242,050
12769G-AC-4	CAESARS ENTERTAINMENT INC	LS	3.C FE	55,000	55,000	56,333	55,000					6.500	6.500	FA	1,351	3,575	01/24/2024	02/15/2032	3,242,050
12803R-AA-2	CAIXABANK SA		2.A FE	4,150,000	4,150,000	4,311,914	4,150,000					6.208	6.208	JJ	116,650	257,632	01/10/2023	01/18/2029	7,320,384
12803R-AA-2	CAIXABANK SA	0	2.A FE	2,950,000	2,950,000	3,065,096	2,950,000					6.208	6.208	JJ	82,920	183,136	01/10/2023	01/18/2029	7,320,384
12803R-AB-0	CAIXABANK SA		2.A FE	1,380,000	1,380,000	1,403,983	1,380,000					6.684	6.684	MS	27,672	92,239	09/06/2023	09/13/2027	1,426,120
12803R-AC-8	CAIXABANK SA		2.A FE	10,240,000	10,240,000	11,437,637	10,240,000					6.840	6.840	MS	210,125	700,416	09/06/2023	09/13/2034	10,590,208
12803R-AG-9	CAIXABANK SA		2.A FE	13,584,088	13,300,000	13,814,696	13,529,811		(54,277)			5.673	5.082	MS	222,161	754,509	02/24/2025	03/15/2030	13,677,255
12803R-AH-7	CAIXABANK SA		2.A FE	6,664,723	6,455,000	6,894,931	6,650,574		(14,149)			6.037	5.583	JD	17,319	389,688	02/24/2025	06/15/2035	6,649,844

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
129466-AM-0	MIDAMERICAN ENERGY HOLDINGS	0	1.G FE	16,025,550	15,000,000	16,701,708	15,223,443		(66,615)			8.480	7.858	MS	374,533	1,272,000	02/03/2000	09/15/2028	15,636,000
13005H-AA-8	CALIFORNIA BUYER LTD & ATLANTICA S		4.A FE	13,714,275	13,747,000	13,769,669	13,719,287		5,012			6.375	6.412	FA	331,074	529,487	11/03/2025	02/15/2032	13,362,781
13005H-AA-8	CALIFORNIA BUYER LTD & ATLANTICA S	LS	4.A FE	103,000	103,000	103,170	103,000					6.375	6.375	FA	2,481	5,089	10/23/2024	02/15/2032	13,362,781
1301ET-AA-0	THE CALIFORNIA ENDOWMENT		1.A FE	6,600,000	6,600,000	3,912,568	6,600,000					2.498	2.498	AO	41,217	164,868	01/20/2021	04/01/2051	6,682,434
13034V-AB-0	CALIFORNIA INSTITUTE OF TECHNOLOGY		1.D FE	10,671,250	9,500,000	8,296,024	10,501,708		(37,268)			4.321	3.537	FA	171,040	410,495	03/05/2021	08/01/2045	9,194,445
130789-#A-8	CALIFORNIA WATER SERVICE COMPANY		1.D	10,500,000	10,500,000	6,607,885	10,500,000					2.870	2.870	MN	41,854	301,350	05/11/2021	05/11/2051	10,650,675
130789-#B-6	CALIFORNIA WATER SERVICE COMPANY		1.D	4,900,000	4,900,000	2,780,121	4,900,000					3.020	3.020	MN	20,553	147,980	05/11/2021	05/11/2061	4,973,990
130789-#C-4	CALIFORNIA WATER SERVICE CO		1.D	88,750,000	88,750,000	82,629,027	88,750,000					5.220	5.220	JAJO	887,944	4,632,750	10/22/2024	10/22/2054	80,410,844
130789-R#-9	CALIFORNIA WATER SERVICES COMPANY		1.D	6,000,000	6,000,000	6,818,219	6,000,000					7.130	7.130	MN	71,300	427,800	04/17/2009	11/01/2031	3,624,775
130789-S*-2	CALIFORNIA WATER SERVICES COMPANY		1.D	10,000,000	10,000,000	11,422,693	10,000,000					7.110	7.110	MN	118,500	711,000	04/17/2009	05/01/2032	10,355,500
130789-Y#-1	CALIFORNIA WATER SERVICE COMPANY		1.D	50,570,000	50,570,000	37,820,750	50,570,000					4.170	4.170	JD	117,154	2,108,769	06/11/2019	06/11/2059	43,572,941
130789-Y*-5	CALIFORNIA WATER SERVICE COMPANY		1.D	3,741,000	3,741,000	3,654,444	3,741,000					3.400	3.400	JD	7,066	127,194	06/11/2019	06/11/2029	4,218,516
130789-Y*-5	CALIFORNIA WATER SERVICE COMPANY	0	1.D	607,000	607,000	592,956	607,000					3.400	3.400	JD	1,147	20,638	06/11/2019	06/11/2029	4,218,516
131347-CM-6	CALPINE CORP		3.A FE	19,054,760	19,591,000	19,603,793	19,279,606		87,573			4.500	5.013	FA	333,047	881,595	07/12/2022	02/15/2028	19,571,673
131347-CQ-7	CALPINE CORP		4.A FE	810,000	810,000	822,702	810,000					5.000	5.000	FA	16,875	40,500	07/27/2020	02/01/2031	779,000
13323A-AB-6	CLARIVATE (CAMELOT FINANCE)		4.A FE	791,000	791,000	785,449	791,000					4.500	4.500	MN	5,933	35,595	10/25/2019	11/01/2026	797,550
134429-BG-3	CAMPBELL SOUP COMPANY		2.C FE	3,641,880	3,646,000	3,646,613	3,645,868		652			4.150	4.152	MS	44,552	151,309	03/12/2018	03/15/2028	3,721,655
134429-BH-1	CAMPBELL SOUP COMPANY		2.C FE	37,596,316	42,475,000	36,866,130	37,796,931		105,185			4.800	5.677	MS	600,313	2,038,800	08/14/2024	03/15/2048	43,289,600
134429-BK-4	CAMPBELL SOUP COMPANY		2.C FE	26,786,476	39,390,000	25,847,230	27,126,964		237,133			3.125	5.447	AO	229,091	1,230,938	09/11/2024	04/24/2050	40,005,469
134429-BQ-1	CAMPBELL SOUP COMPANY		2.C FE	19,765,889	19,964,000	19,346,166	19,776,099		9,278			4.750	4.877	MS	258,146	692,465	11/20/2025	03/23/2035	22,752,844
134429-BQ-1	CAMPBELL SOUP COMPANY	LS	2.C FE	2,249,761	2,261,000	2,191,028	2,251,051		1,156			4.750	4.809	MS	29,236	99,479	11/20/2025	03/23/2035	22,752,844
134429-BR-9	CAMPBELL SOUP COMPANY		2.C FE	13,670,031	14,890,000	13,580,709	13,684,684		14,631			5.250	5.834	AO	169,374	805,611	04/02/2025	10/13/2054	15,280,863
13607H-5C-2	CANADIAN IMPERIAL BANK OF COMMERCE	SD	1.F FE	3,770,317	3,574,685	3,690,863	3,613,662		(22,378)		171,068	5.050	4.372	AO	42,651	175,665	01/25/2023	10/07/2027	3,664,946
13607H-R5-3	CANADIAN IMPERIAL BANK OF COMMERCE		1.F FE	5,971,454	6,050,000	5,774,851	5,997,153		7,815			3.600	3.753	AO	50,820	217,800	05/18/2022	04/07/2032	6,515,200
13607H-R5-3	CANADIAN IMPERIAL BANK OF COMMERCE	0	1.F FE	812,825	850,000	811,343	824,666		3,526			3.600	4.133	AO	7,140	30,600	05/18/2022	04/07/2032	6,515,200
13607L-NG-4	CANADIAN IMPERIAL BANK OF COMMERCE		1.F FE	7,420,006	7,420,000	7,589,412	7,420,006					5.001	5.001	AO	64,938	371,074	05/02/2023	04/28/2028	8,804,793
13607L-NG-4	CANADIAN IMPERIAL BANK OF COMMERCE	0	1.F FE	1,170,000	1,170,000	1,196,713	1,170,000					5.001	5.001	AO	10,240	58,512	04/24/2023	04/28/2028	8,804,793
13607L-WU-3	CANADIAN IMPERIAL BANK OF COMMERCE		1.F FE	10,000,000	10,000,000	10,068,233	10,000,000					3.870	3.870	JAJO	101,156	573,770	09/26/2023	10/02/2026	10,094,250
13607L-WV-1	CANADIAN IMPERIAL BANK OF COMMERCE	0	1.F FE	3,390,000	3,390,000	3,561,473	3,390,000					5.986	5.986	AO	49,604	202,925	09/26/2023	10/03/2028	3,491,463
13607L-WW-9	CANADIAN IMPERIAL BANK OF COMMERCE		1.F FE	2,074,480	2,000,000	2,177,791	2,062,643		(6,540)			6.092	5.577	AO	29,783	121,840	02/13/2024	10/03/2033	2,060,920
13607P-VQ-4	CANADIAN IMPERIAL BANK OF COMMERCE		1.F FE	9,519,000	9,519,000	9,823,394	9,519,000					5.245	5.245	JJ	232,993	249,636	01/06/2025	01/13/2031	9,769,662
13607P-VQ-4	CANADIAN IMPERIAL BANK OF COMMERCE	LS	1.F FE	1,000	1,000	1,032	1,000					5.245	5.245	JJ	24	26	01/06/2025	01/13/2031	9,769,662
13607Q-FE-7	CANADIAN IMPERIAL BANK (FXD-FRN)		1.F FE	14,806,023	14,650,000	14,774,870	14,805,951		(72)			4.580	4.325	MS	210,610		12/29/2025	09/08/2031	14,650,000
136375-BE-1	CANADIAN NATL RAILWAY		1.F FE	10,179,254	9,000,000	10,247,113	9,682,822		(46,068)			6.712	5.743	JJ	278,548	604,080	11/29/2022	07/15/2036	7,234,920
136375-BG-6	CANADIAN NATL RAILWAY		1.F FE	6,352,864	6,178,000	7,023,255	6,301,063		(17,647)			7.375	6.924	AO	96,188	455,628	11/29/2022	10/15/2031	6,405,814
136375-BN-1	CANADIAN NATL RAILWAY		1.F FE	16,906,513	15,500,000	17,196,447	16,445,812		(73,413)			6.200	5.325	JD	80,083	961,000	10/25/2019	06/01/2036	12,114,250
136375-BQ-4	CANADIAN NATL RAILWAY		1.F FE	3,242,360	2,600,000	2,916,538	3,046,433		(29,645)			6.375	4.406	MN	21,179	165,750	10/25/2019	11/15/2037	2,682,875
136375-BW-1	CANADIAN NATIONAL RAILWAY COMPANY		1.F FE	6,724,278	7,400,000	5,748,080	6,869,431		21,462			3.500	4.092	MN	33,094	259,000	09/07/2018	11/15/2042	7,936,500
136375-BW-1	CANADIAN NATIONAL RAILWAY COMPANY	0	1.F FE	867,160	1,000,000	776,768	901,010		3,915			3.500	4.333	MN	4,472	35,000	07/01/2015	11/15/2042	7,936,500
136375-BZ-4	CANADIAN NATIONAL RAILWAY CO		1.F FE	1,057,050	1,000,000	869,698	1,041,974		(1,624)			4.500	4.158	MN	6,750	45,000	07/15/2014	11/07/2043	1,022,500
136375-CJ-9	CANADIAN NATIONAL RAILWAY COMPANY		1.F FE	7,928,315	7,978,000	7,962,556	7,976,851		5,875			2.750	2.822	MS	73,132	219,395	12/07/2018	03/01/2026	8,385,771
136375-CJ-9	CANADIAN NATIONAL RAILWAY COMPANY	0	1.F FE	597,702	600,000	598,838	599,965		208			2.750	2.786	MS	5,500	16,500	02/18/2016	03/01/2026	8,385,771
136375-CK-6	CANADIAN NATIONAL RAILWAY COMPANY		1.F FE	3,179,096	3,214,000	2,331,946	3,186,681		919			3.200	3.257	FA	42,568	102,848	07/28/2016	08/02/2046	3,403,600
136375-CK-6	CANADIAN NATIONAL RAILWAY COMPANY	LS	1.F FE	134,523	136,000	98,676	134,844		39			3.200	3.257	FA	1,801	4,352	07/28/2016	08/02/2046	3,403,600
136375-CP-5	CANADIAN NATIONAL RAILWAY COMPANY		1.F FE	15,025,846	17,010,000	12,992,009	15,128,983		42,320			3.650	4.389	FA	255,245	620,865	10/12/2023	02/03/2048	17,320,433
136375-CT-7	CANADIAN NATIONAL RAILWAY COMPANY	SD	1.F FE	2,360,619	2,188,583	1,800,044	2,325,058		(4,085)		109,259	3.600	3.210	FA	31,259	76,972	06/30/2020	02/08/2049	2,227,977
136375-CV-2	CANADIAN NATIONAL RAILWAY COMPANY		1.F FE	35,327,148	39,130,000	33,469,964	35,465,074		81,426			4.450	5.148	JJ	778,741	1,741,285	10/04/2024	01/20/2049	40,000,643

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
136375-CZ-3	CANADIAN NATIONAL RAILWAY COMPANY		1.F FE	9,878,118	15,195,000	9,036,134	10,022,242		109,593			2.450	4.848	MN	62,046	372,278	09/05/2024	05/01/2050	15,381,139
136375-DB-5	CANADIAN NATIONAL RAILWAY COMPANY		1.F FE	36,001,480	38,263,000	32,431,905	36,061,704		28,961			4.400	4.775	FA	682,782	1,441,572	08/12/2025	08/05/2052	38,498,740
136375-DB-5	CANADIAN NATIONAL RAILWAY COMPANY	LS	1.F FE	56,765	57,000	48,314	56,779		5			4.400	4.425	FA	1,017	2,508	08/02/2022	08/05/2052	38,498,740
136375-DC-3	CANADIAN NATIONAL RAILWAY COMPANY		1.F FE	1,643,499	1,650,000	1,604,269	1,645,764		737			3.850	3.895	FA	25,763	63,525	08/02/2022	08/05/2032	2,446,200
136375-DC-3	CANADIAN NATIONAL RAILWAY COMPANY	0	1.F FE	747,045	750,000	729,213	748,074		335			3.850	3.895	FA	11,710	28,875	08/02/2022	08/05/2032	2,446,200
136375-DG-4	CANADIAN NATIONAL RAILWAY COMPANY	SD	1.F FE	2,107,701	2,166,697	2,102,411	2,138,930		394		30,835	4.700	4.784	MN	14,628	99,703	04/15/2025	05/10/2053	2,217,614
136375-DJ-8	CANADIAN NATIONAL RAILWAY COMPANY		1.F FE	9,780,014	9,040,000	9,687,811	9,772,021		(7,994)			6.125	5.546	MN	92,283	553,700	03/28/2025	11/01/2053	9,316,850
13644Z-AX-5	CANADIAN PACIFIC RAILWAY CO	SD	2.A FE	1,475,031	1,240,197	1,435,181	1,463,815		(5,641)		(5,574)	6.450	4.670	MN	9,944	39,081	07/02/2025	11/17/2039	1,280,193
13645R-AD-6	CANADIAN PAC RR		2.A FE	13,994,342	13,405,000	15,221,473	13,622,274		(30,222)			7.125	6.745	AO	201,634	955,106	10/25/2019	10/15/2031	13,882,553
13645R-AE-4	CANADIAN PAC RR		2.A FE	19,030,423	19,436,000	20,577,932	19,285,817		18,002			5.750	5.877	MS	329,062	1,117,570	11/29/2022	03/15/2033	19,994,785
13645R-AF-1	CANADIAN PACIFIC RR CO		2.A FE	6,326,426	6,120,000	6,598,479	6,311,596		(9,910)			5.950	5.572	MN	46,529	364,140	02/24/2025	05/15/2037	6,302,070
13645R-AQ-7	CANADIAN PACIFIC RAILWAY CO		2.A FE	2,893,992	2,200,000	2,187,648	2,753,334		(24,972)			5.750	3.662	JJ	58,331	126,500	10/25/2019	01/15/2042	2,263,250
13645R-AT-1	CANADIAN PACIFIC RAILWAY COMPANY		2.A FE	351,251	350,000	349,758	350,000		(161)			3.700	3.614	FA	5,396	12,950	12/15/2016	02/01/2026	6,543,863
13645R-AT-1	CANADIAN PACIFIC RAILWAY COMPANY	0	2.A FE	6,075,876	6,100,000	6,095,782	6,099,824		2,833			3.700	3.735	FA	94,042	225,700	01/20/2023	02/01/2026	6,543,863
13645R-AU-8	CANADIAN PACIFIC RAILWAY COMPANY		2.A FE	5,471,365	5,225,000	4,809,773	5,422,153		(6,624)			4.800	4.497	FA	104,500	250,800	03/24/2017	08/01/2045	4,633,600
13645R-AV-6	CANADIAN PACIFIC RAILWAY COMPANY		2.A FE	3,622,105	3,835,000	3,809,560	3,661,852		13,565			4.800	5.402	MS	54,201	184,080	11/29/2022	09/15/2035	3,942,400
13645R-AV-6	CANADIAN PACIFIC RAILWAY COMPANY	LS	2.A FE	14,091	15,000	14,900	14,259		58			4.800	5.463	MS	212	720	11/29/2022	09/15/2035	3,942,400
13645R-AY-0	CANADIAN PACIFIC RAILWAY COMPANY		2.A FE	99,908	100,000	100,062	99,986		10			4.000	4.006	JD	333	4,000	05/14/2018	06/01/2028	102,000
13645R-AY-0	CANADIAN PACIFIC RAILWAY COMPANY	0	2.A FE	99,908	100,000	100,062	99,986		10			4.000	4.006	JD	333	4,000	05/14/2018	06/01/2028	102,000
13645R-AZ-7	CANADIAN PACIFIC RAILWAY COMPANY	SD	2.A FE	4,429,701	4,486,595	4,478,519	4,429,116		16,040		206,581	3.150	3.550	MS	42,592	137,205	12/10/2024	03/13/2029	4,557,259
13645R-BF-0	CANADIAN PACIFIC RAILWAY COMPANY		2.A FE	11,725,659	12,800,000	11,524,720	11,726,364		504			2.450	4.048	JD	25,262	42,875	12/29/2025	12/02/2031	2,783,688
13645R-BF-0	CANADIAN PACIFIC RAILWAY COMPANY	0	2.A FE	1,099,615	1,100,000	990,406	1,099,777		35			2.450	2.454	JD	2,171	26,950	11/17/2021	12/02/2031	2,783,688
13645R-BH-6	CANADIAN PACIFIC RAILWAY COMPANY		2.A FE	61,736,441	86,735,000	57,748,131	62,504,140		411,430			3.100	5.016	JD	216,597	2,688,785	03/28/2025	12/02/2051	87,800,130
13648T-AA-5	CANADIAN PACIFIC RAILWAY COMPANY		2.A FE	2,470,754	2,815,000	2,589,148	2,523,277		52,523			2.050	4.819	MS	18,595	57,708	02/21/2025	03/05/2030	2,843,854
13648T-AB-3	CANADIAN PACIFIC RAILWAY CO		2.A FE	5,275,672	5,550,000	5,524,478	5,511,423		90,423			3.125	4.834	JD	14,453	173,438	04/19/2023	06/01/2026	6,703,125
13648T-AB-3	CANADIAN PACIFIC RAILWAY CO	0	2.A FE	998,100	1,050,000	1,045,171	1,042,702		17,107			3.125	4.834	JD	2,734	32,813	04/19/2023	06/01/2026	6,703,125
13648T-AD-9	CANADIAN PACIFIC RAILWAY CO		2.A FE	2,926,404	3,400,000	2,953,170	2,964,404		14,761			4.300	5.450	MN	18,681	146,200	04/19/2023	05/15/2043	3,473,100
13648T-AE-7	CANADIAN PACIFIC RAILWAY CO		2.A FE	2,807,645	3,000,000	2,776,596	2,820,389		5,022			4.950	5.451	FA	56,100	148,500	04/19/2023	08/15/2045	3,074,250
13648T-AF-4	CANADIAN PACIFIC RAILWAY CO		2.A FE	19,708,607	21,355,000	18,877,365	19,776,088		36,329			4.700	5.266	MN	167,281	1,003,685	09/11/2024	05/01/2048	21,856,843
13648T-AG-2	CANADIAN PACIFIC RAILWAY CORP		2.A FE	13,142,874	17,700,000	12,794,771	13,268,798		52,581			3.500	5.353	MN	103,250	336,000	11/04/2025	05/01/2050	18,009,750
13805Q-B#-8	CANPOTEX LIMITED		1.G YE	3,300,000	3,300,000	3,430,140	3,300,000					5.560	5.560	FA	72,882	123,849	12/05/2024	02/08/2035	2,363,940
13805Q-C*-1	CANPOTEX LIMITED		1.G PL	7,500,000	7,500,000	7,898,612	7,500,000					5.760	5.760	FA	171,600	291,600	12/05/2024	02/08/2040	7,716,000
13806C-AA-0	CANPACK SA		3.B FE	20,004,013	20,140,000	19,269,525	20,062,099		15,569			3.875	3.969	MN	99,721	780,425	01/18/2022	11/15/2029	18,664,756
14040H-BK-0	CAPITAL ONE FINANCIAL CORPORATION		2.B FE	1,916,400	2,000,000	1,995,928	1,979,463		34,379			3.750	5.592	JJ	31,875	75,000	02/13/2024	07/28/2026	2,037,500
14040H-BN-4	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	4,684,513	4,650,000	4,636,704	4,658,758		(7,615)			3.750	3.555	MS	54,250	174,375	07/28/2021	03/09/2027	4,227,813
14040H-BW-4	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	1,646,733	1,650,000	1,643,896	1,649,386		409			3.800	3.819	JJ	26,299	62,700	01/25/2018	01/31/2028	1,579,450
14040H-BW-4	CAPITAL ONE FINANCIAL CORPORATION	0	2.A FE	149,703	150,000	149,445	149,944		37			3.800	3.819	JJ	2,391	5,700	01/25/2018	01/31/2028	1,579,450
14040H-CG-8	CAPITAL ONE FINANCIAL CORPORATION		2.B FE	12,400,000	12,400,000	10,865,534	12,400,000					2.359	2.359	JJ	123,507	292,516	07/27/2021	07/29/2032	12,480,491
14040H-CG-8	CAPITAL ONE FINANCIAL CORPORATION	0	2.B FE	675,000	675,000	591,471	675,000					2.359	2.359	JJ	6,723	15,923	07/27/2021	07/29/2032	12,480,491
14040H-CJ-2	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	5,843,000	5,843,000	5,242,220	5,843,000					2.618	2.618	MN	25,070	152,970	10/28/2021	11/02/2032	8,712,574
14040H-CJ-2	CAPITAL ONE FINANCIAL CORPORATION	LS	2.A FE	307,000	307,000	275,434	307,000					2.618	2.618	MN	1,317	8,037	10/28/2021	11/02/2032	8,712,574
14040H-CJ-2	CAPITAL ONE FINANCIAL CORPORATION	0	2.A FE	2,450,000	2,450,000	2,198,090	2,450,000					2.618	2.618	MN	10,512	64,141	10/28/2021	11/02/2032	8,712,574
14040H-CN-3	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	5,967,720	6,000,000	5,825,227	5,982,264		3,905			3.273	3.350	MS	65,460	196,380	03/03/2022	03/01/2030	6,098,190
14040H-CT-0	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	2,554,104	2,550,000	2,619,061	2,553,093		(289)			5.268	5.245	MN	19,031	134,334	05/05/2022	05/10/2033	2,617,167
14040H-CT-0	CAPITAL ONE FINANCIAL CORPORATION	0	2.A FE	575,864	575,000	590,573	575,651		(61)			5.268	5.247	MN	4,291	30,291	05/05/2022	05/10/2033	2,617,167
14040H-CV-5	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	1,300,000	1,300,000	1,341,869	1,300,000					5.247	5.247	JJ	29,369	68,211	07/25/2022	07/26/2030	1,949,847
14040H-CV-5	CAPITAL ONE FINANCIAL CORPORATION	0	2.A FE	600,000	600,000	619,324	600,000					5.247	5.247	JJ	13,555	31,482	07/25/2022	07/26/2030	1,949,847

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
14040H-CX-1	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	1,000,000	1,000,000	1,027,067	1,000,000					5.468	5.468	FA	22,783	54,680	01/25/2023	02/01/2029	3,030,653
14040H-CX-1	CAPITAL ONE FINANCIAL CORPORATION	0	2.A FE	1,950,000	1,950,000	2,002,781	1,950,000					5.468	5.468	FA	44,428	106,626	01/25/2023	02/01/2029	3,030,653
14040H-CY-9	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	1,950,000	1,950,000	2,043,898	1,950,000					5.817	5.817	FA	47,263	113,432	01/25/2023	02/01/2034	2,418,350
14040H-CY-9	CAPITAL ONE FINANCIAL CORPORATION	0	2.A FE	650,000	650,000	681,299	650,000					5.817	5.817	FA	15,754	37,811	01/25/2023	02/01/2034	2,418,350
14040H-CZ-6	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	10,030,656	9,600,000	10,077,917	9,970,759		(59,897)			6.312	4.617	JD	38,714	302,976	07/25/2025	06/08/2029	9,902,976
14040H-DA-0	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	15,667,950	15,000,000	16,238,583	15,610,263		(57,687)			6.377	5.698	JD	61,113	956,550	01/28/2025	06/08/2034	15,478,275
14040H-DB-8	CAPITAL ONE FINANCIAL CORPORATION	0	2.A FE	1,740,000	1,740,000	1,781,603	1,740,000					7.149	7.149	AO	21,423	124,393	10/27/2023	10/29/2027	1,802,196
14040H-DG-7	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	3,375,000	3,375,000	3,500,400	3,375,000					5.463	5.463	JJ	79,384	184,376	07/24/2024	07/26/2030	4,725,649
14040H-DG-7	CAPITAL ONE FINANCIAL CORPORATION	0	2.A FE	1,225,000	1,225,000	1,270,516	1,225,000					5.463	5.463	JJ	28,814	66,922	07/24/2024	07/26/2030	4,725,649
14040H-DH-5	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	5,562,872	5,430,000	5,724,191	5,554,007		(8,865)			5.884	5.546	JJ	137,563	159,751	02/24/2025	07/26/2035	5,589,751
14040H-DJ-1	CAPITAL ONE FINANCIAL CORPORATION		2.B FE	2,601,488	2,565,000	2,684,182	2,599,735		(1,753)			6.183	5.987	JJ	66,521	79,297	02/24/2025	01/30/2036	2,644,297
14040H-DN-2	CAPITAL ONE FINANCIAL CORPORATION		2.A FE	14,872,950	15,000,000	14,955,631	14,874,360		1,410			5.197	5.300	MS	238,196		11/20/2025	09/11/2036	15,389,775
14149Y-AW-8	CARDINAL HEALTH INC		2.B FE	3,144,178	3,155,000	2,775,609	3,147,317		287			4.600	4.621	MS	42,733	145,130	02/19/2013	03/15/2043	3,120,150
14149Y-AW-8	CARDINAL HEALTH INC	LS	2.B FE	94,674	95,000	83,576	94,769		9			4.600	4.621	MS	1,287	4,370	02/19/2013	03/15/2043	3,120,150
14149Y-BJ-6	CARDINAL HEALTH INC		2.B FE	4,777,000	4,777,000	4,742,975	4,777,000					3.410	3.410	JD	7,240	162,896	06/01/2017	06/15/2027	5,519,530
14149Y-BJ-6	CARDINAL HEALTH INC	0	2.B FE	650,000	650,000	645,370	650,000					3.410	3.410	JD	985	22,165	06/01/2017	06/15/2027	5,519,530
14149Y-BM-9	CARDINAL HEALTH INC		2.B FE	14,167,224	16,195,000	13,441,225	14,230,678		48,175			4.368	5.323	JD	31,440	707,398	09/11/2024	06/15/2047	16,548,699
14149Y-BN-7	CARDINAL HEALTH INC		2.B FE	1,713,659	1,710,000	1,760,674	1,713,128		(531)			5.125	5.061	FA	33,108	87,638	01/15/2025	02/15/2029	9,210,113
14149Y-BN-7	CARDINAL HEALTH INC	0	2.B FE	7,270,404	7,270,000	7,485,437	7,271,622		1,224			5.125	5.117	FA	140,755	372,588	02/14/2024	02/15/2029	9,210,113
14149Y-BP-2	CARDINAL HEALTH INC		2.B FE	6,971,988	6,970,000	7,254,375	6,972,799		371			5.450	5.444	FA	143,505	379,865	02/14/2024	02/15/2034	7,159,933
14149Y-BT-4	CARDINAL HEALTH INC		2.B FE	11,239,440	11,100,000	11,119,425	11,240,623		1,183			5.750	5.659	MN	81,554	468,337	10/28/2025	11/15/2054	11,419,125
14149Y-BU-1	CARDINAL HEALTH INC	0	2.B FE	3,496,780	3,500,000	3,535,844	3,497,032		252			4.500	4.520	MS	54,250		08/13/2025	09/15/2030	3,578,750
14149Y-BV-9	CARDINAL HEALTH INC		2.B FE	7,474,389	7,564,000	7,703,805	7,476,921		2,532			5.150	5.303	MS	134,177		08/21/2025	09/15/2035	8,247,030
14149Y-BV-9	CARDINAL HEALTH INC	LS	2.B FE	75,305	76,000	77,405	75,325		20			5.150	5.268	MS	1,348		08/15/2025	09/15/2035	8,247,030
14149Y-BV-9	CARDINAL HEALTH INC	0	2.B FE	396,340	400,000	407,393	396,446		106			5.150	5.268	MS	7,096		08/15/2025	09/15/2035	8,247,030
141781-AD-6	CARGILL INC		1.F FE	21,400,605	20,890,000	23,473,704	21,361,986		(34,432)			6.875	6.549	FA	598,411	1,436,188	11/29/2022	02/01/2036	21,608,094
141781-AE-4	CARGILL INC		1.F FE	14,721,181	12,485,000	12,760,849	12,613,444		(184,021)			7.500	5.900	MS	312,125	936,375	11/13/2006	09/01/2026	10,878,188
141781-AT-1	CARGILL INC		1.F FE	2,947,270	3,000,000	3,188,108	2,974,548		2,276			6.125	6.257	AO	36,750	183,750	07/11/2007	04/19/2034	3,091,875
141781-AU-8	CARGILL INC		1.F FE	9,834,324	9,839,000	10,491,252	9,841,007		(141)			6.125	6.122	MS	177,444	602,639	11/29/2022	09/15/2036	10,140,319
141784-BH-0	CARGILL INC		1.F FE	1,109,470	1,000,000	1,048,458	1,018,327		(7,116)			6.875	6.021	MN	11,458	68,750	03/24/2003	05/01/2028	1,034,375
14215G-AA-4	CARILION CLINIC OBLIGATED GROUP		1.D FE	3,790,220	5,555,000	3,629,310	3,877,505		30,413			3.147	5.324	JJ	87,408	174,816	01/06/2023	07/01/2051	5,738,903
14215G-AA-4	CARILION CLINIC OBLIGATED GROUP	0	1.D FE	85,108	125,000	81,668	87,080		686			3.147	5.337	JJ	1,967	3,934	01/06/2023	07/01/2051	5,738,903
142339-AH-3	CARLISLE COMPANIES INCORPORATED		2.B FE	8,067,998	8,050,000	8,008,149	8,055,184		(1,873)			3.750	3.708	JD	25,156	301,875	01/18/2018	12/01/2027	8,557,500
142339-AH-3	CARLISLE COMPANIES INCORPORATED	0	2.B FE	649,792	650,000	646,621	650,072		38			3.750	3.740	JD	2,031	24,375	01/18/2018	12/01/2027	8,557,500
142339-AJ-9	CARLISLE COMPANIES INCORPORATED		2.B FE	4,472,224	4,526,000	4,269,992	4,501,965		5,567			2.750	2.886	MS	41,488	124,465	02/13/2020	03/01/2030	5,474,250
142339-AJ-9	CARLISLE COMPANIES INCORPORATED	LS	2.B FE	122,457	124,000	116,986	123,310		160			2.750	2.893	MS	1,137	3,410	02/13/2020	03/01/2030	5,474,250
142339-AJ-9	CARLISLE COMPANIES INCORPORATED	0	2.B FE	741,069	750,000	707,577	746,008		925			2.750	2.887	MS	6,875	20,625	02/13/2020	03/01/2030	5,474,250
142339-AL-4	CARLISLE COMPANIES INCORPORATED		2.B FE	9,881,341	9,929,000	8,669,836	9,899,568		4,402			2.200	2.252	MS	72,813	218,438	09/14/2021	03/01/2032	7,885,800
142339-AL-4	CARLISLE COMPANIES INCORPORATED	LS	2.B FE	219,939	221,000	192,974	220,345		98			2.200	2.252	MS	1,621	4,862	09/14/2021	03/01/2032	7,885,800
142339-AL-4	CARLISLE COMPANIES INCORPORATED	0	2.B FE	1,492,800	1,500,000	1,309,775	1,495,554		665			2.200	2.252	MS	11,000	33,000	09/14/2021	03/01/2032	7,885,800
14314D-AA-1	CARLYLE FINANCE SUBSIDIARY LLC		1.G FE	1,152,165	1,154,000	1,123,319	1,153,338		255			3.500	3.517	MS	11,444	40,390	09/05/2019	09/19/2029	3,561,250
14314D-AA-1	CARLYLE FINANCE SUBSIDIARY LLC	LS	1.G FE	345,450	346,000	336,801	345,801		76			3.500	3.517	MS	3,431	12,110	09/05/2019	09/19/2029	3,561,250
14314D-AA-1	CARLYLE FINANCE SUBSIDIARY LLC	0	1.G FE	1,996,820	2,000,000	1,946,826	1,998,852		442			3.500	3.517	MS	19,833	70,000	09/05/2019	09/19/2029	3,561,250
14351*-AA-4	CARNEGIE MELLON UNIVERSITY		1.B Z	38,000,000	38,000,000	29,416,952	38,000,000					3.600	3.600	FA	570,000	1,368,000	02/01/2017	02/01/2047	38,684,000
14351*-AB-2	CARNEGIE MELLON UNIVERSITY		1.B Z	35,000,000	35,000,000	24,288,497	35,000,000					3.200	3.200	FA	466,667	1,120,000	02/03/2020	02/01/2050	35,560,000
14351*-AC-0	CARNEGIE MELLON UNIVERSITY		1.B Z	70,000,000	70,000,000	65,604,626	70,000,000					5.150	5.150	MN	460,639	3,605,000	11/15/2022	11/15/2052	71,802,500
144141-CU-0	CAROLINA POWER & LIGHT		1.F FE	20,810,434	20,828,000	22,743,280	20,882,580		(5,017)			6.125	6.079	MS	375,627	1,275,715	11/29/2022	09/15/2033	21,465,858
144141-CV-8	CAROLINA POWER & LIGHT		1.F FE	6,464,705	6,500,000	6,832,412	6,482,672		1,814			5.700	5.737	AO	92,625	370,500	04/20/2009	04/01/2035	6,685,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
144141-CY-2	PROGRESS ENERGY CAR		1.F FE	2,917,695	2,800,000	3,112,058	2,890,723		(4,984)			6.300	5.922	AO	44,100	176,400	11/29/2022	04/01/2038	2,888,200
144285-AN-3	CARPENTER TECHNOLOGY CORPORATION		3.A FE	7,770,240	7,747,000	7,866,257	7,769,721		(519)			5.625	5.559	MS	49,629		11/12/2025	03/01/2034	7,964,884
14448C-AL-8	CARRIER GLOBAL CORP	0	2.A FE	1,936,948	2,190,000	2,032,021	2,016,978		29,703			2.700	4.419	FA	22,338	59,130	04/21/2023	02/15/2031	6,081,000
14448C-AL-8	CARRIER GLOBAL CORP		2.A FE	3,823,376	3,911,000	3,628,875	3,850,815		10,577			2.700	3.002	FA	39,892	105,597	04/21/2023	02/15/2031	6,081,000
14448C-AL-8	CARRIER GLOBAL CORP	LS	2.A FE	42,079	49,000	45,465	44,188		821			2.700	4.891	FA	500	1,323	04/21/2023	02/15/2031	6,081,000
14448C-AP-9	CARRIER GLOBAL CORP		2.A FE	5,580,386	5,703,000	5,611,013	5,608,460		28,074			2.493	4.019	FA	53,711		08/27/2025	02/15/2027	5,774,088
14448C-AQ-7	CARRIER GLOBAL CORP		2.A FE	8,053,663	7,875,000	7,421,668	7,962,382		(21,250)			2.722	2.416	FA	80,980	214,358	07/13/2021	02/15/2030	8,083,540
14448C-AQ-7	CARRIER GLOBAL CORP	0	2.A FE	1,005,533	975,000	918,873	989,919		(3,628)			2.722	2.303	FA	10,026	26,540	07/13/2021	02/15/2030	8,083,540
14448C-AS-3	CARRIER GLOBAL CORP		2.A FE	35,563,709	42,246,000	31,229,399	35,837,078		126,915			3.577	4.572	AO	360,994	1,511,139	09/05/2024	04/05/2050	40,782,580
14448C-BD-5	CARRIER GLOBAL CORP		2.A FE	22,305,229	21,563,000	23,418,863	22,302,972		(3,122)			6.200	5.942	MS	393,645	1,115,256	10/28/2025	03/15/2054	22,568,590
14448C-BD-5	CARRIER GLOBAL CORP	LS	2.A FE	326,460	327,000	355,144	326,602		68			6.200	6.209	MS	5,970	20,274	02/23/2024	03/15/2054	22,568,590
14627*-AA-2	CARTER MACHINERY COMPANY INCORPORA		2.B PL	18,700,000	18,700,000	19,546,121	18,700,000					5.950	5.950	FA	407,972	556,325	02/19/2025	02/19/2030	19,256,325
14627*-AB-0	CARTER MACHINERY COMPANY INCORPORA		2.B PL	19,700,000	19,700,000	20,892,942	19,700,000					6.150	6.150	FA	444,235	605,775	02/19/2025	02/19/2032	20,305,775
14627*-AC-8	CARTER MACHINERY COMPANY INCORPORA		2.B PL	1,800,000	1,800,000	1,927,399	1,800,000					6.400	6.400	FA	42,240	57,600	02/19/2025	02/19/2035	1,857,600
14627*-AD-6	CARTER MACHINERY COMPANY INCORPORA		2.B PL	1,700,000	1,700,000	1,838,282	1,700,000					6.500	6.500	FA	40,517	55,250	02/19/2025	02/19/2037	1,755,250
147339-J*-7	CASCADE NATURAL GAS CORPORATION		2.B	2,200,000	2,200,000	2,136,851	2,200,000					3.620	3.620	JD	3,982	79,640	06/13/2019	06/13/2029	2,239,820
147339-J*-7	CASCADE NATURAL GAS CORPORATION	0	2.B	400,000	400,000	388,518	400,000					3.620	3.620	JD	724	14,480	06/13/2019	06/13/2029	2,239,820
147339-J@-5	CASCADE NATURAL GAS CORPORATION		2.B	4,600,000	4,600,000	4,145,619	4,600,000					3.820	3.820	JD	8,786	175,720	06/13/2019	06/13/2034	3,974,490
14739L-AB-8	CASCADES INC.		3.C FE	14,557,750	14,350,000	14,313,670	14,350,000		(2,013)			5.375	4.997	JJ	355,661	771,313	10/01/2020	01/15/2028	14,201,681
14739L-AD-4	CASCADES INC		3.C FE	2,675,682	2,668,000	2,771,385	2,674,837		(845)			6.750	6.667	JJ	100,050		05/29/2025	07/15/2030	5,549,170
14739L-AD-4	CASCADES INC	LS	3.C FE	2,711,750	2,710,000	2,815,013	2,711,557		(193)			6.750	6.731	JJ	101,625		05/29/2025	07/15/2030	5,549,170
14745*-AA-9	CASE WESTERN RESERVE UNIVERSITY		1.D	36,330,000	36,330,000	33,245,996	36,330,000					2.580	2.580	JD	78,110	937,314	02/22/2022	12/01/2036	3,175,247
14745*-AA-9	CASE WESTERN RESERVE UNIVERSITY	0	1.D	1,740,000	1,740,000	1,592,294	1,740,000					2.580	2.580	JD	3,741	44,892	02/22/2022	12/01/2036	3,175,247
14745*-AB-7	CASE WESTERN RESERVE UNIV		1.D	76,578,357	76,578,357	61,769,869	76,578,357					3.300	3.300	JD	210,591	2,527,086	08/01/2022	12/01/2052	3,568,048
147528-E#-6	CASEYS GENERAL STORES INC		2.B PL	5,040,000	5,040,000	5,001,753	5,040,000					3.670	3.670	JD	7,193	184,968	06/17/2013	06/15/2028	1,334,446
147528-F#-5	CASEYS GENERAL STORES INC		2.B PL	6,075,000	6,075,000	5,944,073	6,075,000					3.720	3.720	AO	39,548	225,990	10/28/2016	10/28/2031	527,126
147528-F#-5	CASEYS GENERAL STORES INC	0	2.B PL	675,000	675,000	660,453	675,000					3.720	3.720	AO	4,394	25,110	10/28/2016	10/28/2031	527,126
147528-F*-9	CASEYS GENERAL STORES INC		2.B PL	1,575,000	1,575,000	1,560,888	1,575,000					3.750	3.750	JD	2,297	59,063	12/17/2013	12/18/2028	149,756
147528-F@-7	CASEYS GENERAL STORES INC		2.B PL	6,075,000	6,075,000	5,930,176	6,075,000					3.650	3.650	MN	36,340	221,738	05/02/2016	05/02/2031	526,944
147528-F@-7	CASEYS GENERAL STORES INC	0	2.B PL	675,000	675,000	658,908	675,000					3.650	3.650	MN	4,038	24,638	05/02/2016	05/02/2031	526,944
147528-G#-4	CASEYS GENERAL STORES INC		2.B PL	30,500,000	30,500,000	28,305,363	30,500,000					2.850	2.850	FA	347,700	869,250	08/07/2020	08/07/2030	28,399,000
147528-G#-4	CASEYS GENERAL STORES INC	0	2.B PL	1,000,000	1,000,000	928,045	1,000,000					2.850	2.850	FA	11,400	28,500	08/07/2020	08/07/2030	28,399,000
147528-G@-6	CASEYS GENERAL STORES INC		2.B PL	14,750,000	14,750,000	14,554,088	14,750,000					3.770	3.770	FA	199,260	556,075	08/22/2017	08/22/2028	15,028,038
147528-G@-6	CASEYS GENERAL STORES INC	0	2.B PL	750,000	750,000	740,038	750,000					3.770	3.770	FA	10,132	28,275	08/22/2017	08/22/2028	15,028,038
147528-H#-3	CASEYS GENERAL STORES INC		2.B PL	4,250,000	4,250,000	4,311,069	4,250,000					5.430	5.430	MN	37,821	232,057	10/30/2024	11/02/2034	4,365,388
147528-H*-7	CASEYS GENERAL STORES INC		2.B PL	48,000,000	48,000,000	42,828,925	48,000,000					2.960	2.960	FA	568,320	1,420,800	08/07/2020	08/06/2032	44,904,900
147528-H*-7	CASEYS GENERAL STORES INC	0	2.B PL	1,500,000	1,500,000	1,338,404	1,500,000					2.960	2.960	FA	17,760	44,400	08/07/2020	08/06/2032	44,904,900
147528-H@-5	CASEYS GENERAL STORES INC		2.B PL	23,750,000	23,750,000	24,252,384	23,750,000					5.230	5.230	MN	203,570	1,249,026	10/30/2024	11/02/2031	24,371,063
149123-BE-0	CATERPILLAR INC		1.F FE	51,663,326	50,184,000	59,959,420	51,562,622		(40,146)			7.375	7.094	MS	1,233,690	3,701,070	11/29/2022	03/01/2097	48,980,938
149123-BF-7	CATERPILLAR INC		1.F FE	11,364,824	11,225,000	11,865,286	11,253,343		(9,494)			6.625	6.514	JJ	342,908	743,656	07/31/2008	07/15/2028	11,596,828
149123-BL-4	CATERPILLAR INC		1.F FE	254,203	200,000	209,904	236,231		(3,151)			5.300	3.122	MS	3,121	10,600	10/25/2019	09/15/2035	205,300
149123-BN-0	CATERPILLAR INC		1.F FE	6,451,670	6,200,000	6,897,790	6,394,521		(13,246)			6.050	5.646	FA	141,704	375,100	11/29/2022	08/15/2036	5,357,300
149123-CB-5	CATERPILLAR INC		1.F FE	19,670,618	21,750,000	18,320,455	19,823,905		58,368			3.803	4.550	FA	312,480	641,756	04/02/2025	08/15/2042	22,163,576
149123-CF-6	CATERPILLAR INC		1.F FE	19,121,111	23,265,000	16,631,491	19,242,518		89,677			3.250	4.410	MS	214,232	756,113	09/11/2024	09/19/2049	22,728,431
149123-CG-4	CATERPILLAR INC		1.F FE	1,868,517	1,850,000	1,765,331	1,857,304		(1,923)			2.600	2.480	MS	13,628	48,100	10/10/2019	09/19/2029	2,127,300
149123-CG-4	CATERPILLAR INC	0	1.F FE	249,840	250,000	238,558	249,960		20			2.600	2.604	MS	1,842	6,500	09/17/2019	09/19/2029	2,127,300
149123-CH-2	CATERPILLAR INC	0	1.F FE	11,037,535	9,950,000	9,420,931	10,435,398		(116,643)			2.600	1.350	AO	58,926	258,700	09/03/2020	04/09/2030	10,079,350

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
149123-CJ-8	CATERPILLAR INC		1.F FE	27,104,347	30,123,000	21,539,967	27,097,419		36,545			3.250	3.795	AO	222,994	978,998	04/02/2025	04/09/2050	30,612,499
149123-CK-5	CATERPILLAR INC		1.F FE	5,085,961	5,123,000	4,617,164	5,102,894		3,654			1.900	1.980	MS	29,471	97,337	03/02/2021	03/12/2031	6,006,525
149123-CK-5	CATERPILLAR INC	LS	1.F FE	1,565,598	1,577,000	1,421,290	1,570,811		1,125			1.900	1.980	MS	9,072	29,963	03/02/2021	03/12/2031	6,006,525
149123-CK-5	CATERPILLAR INC	0	1.F FE	546,024	550,000	495,694	547,841		392			1.900	1.980	MS	3,164	10,450	03/02/2021	03/12/2031	6,006,525
149123-CM-1	CATERPILLAR INC		1.F FE	9,190,316	9,247,000	9,365,246	9,191,187		871			5.500	5.542	MN	64,986	254,293	06/12/2025	05/15/2055	10,377,750
149123-CM-1	CATERPILLAR INC	LS	1.F FE	847,771	853,000	863,908	847,852		80			5.500	5.542	MN	5,995	23,458	06/12/2025	05/15/2055	10,377,750
14912L-6T-3	CATERPILLAR FINANCIAL SERVICES COR		1.F FE	1,030,907	1,031,000	1,022,341	1,030,999		9			2.400	2.400	FA	9,760	24,744	08/04/2016	08/09/2026	1,043,372
14912L-6T-3	CATERPILLAR FINANCIAL SERVICES COR	0	1.F FE	199,982	200,000	198,320	200,000		2			2.400	2.400	FA	1,893	4,800	08/04/2016	08/09/2026	1,043,372
14913U-AA-8	CATERPILLAR FINANCIAL SERVICES COR		1.F FE	1,985,400	2,000,000	2,003,608	1,997,507		6,507			4.350	4.693	MN	11,117	87,000	02/13/2024	05/15/2026	2,043,500
14918A-AD-1	CATHOLIC HEALTH SERVICES OF LONG ISLAN		1.G FE	6,933,470	9,720,000	6,712,935	6,992,955		52,162			3.368	5.458	JJ	163,685	327,370	11/08/2024	07/01/2050	9,883,685
150190-AB-2	CEDAR FAIR LP/CANADA WONDERLAND C		5.A FE	8,620,663	8,565,000	8,531,405	8,565,000		(2,618)			5.375	5.266	AO	97,189	460,369	03/07/2018	04/15/2027	6,869,794
150190-AB-2	CEDAR FAIR LP/CANADA WONDERLAND C	LS	5.A FE	155,350	155,000	154,392	155,000		(16)			5.375	5.339	AO	1,759	8,331	04/10/2017	04/15/2027	6,869,794
150190-AE-6	CEDAR FAIR LP/CANADAS WONDERLAND C		5.A FE	6,771,147	6,720,000	6,267,471	6,731,761		(6,768)			5.250	5.130	JJ	162,680	352,800	06/18/2019	07/15/2029	7,091,388
150190-AE-6	CEDAR FAIR LP/CANADAS WONDERLAND C	LS	5.A FE	483,991	480,000	447,676	480,919		(527)			5.250	5.119	JJ	11,620	25,200	06/18/2019	07/15/2029	7,091,388
15089Q-AP-9	CELANESE US HOLDINGS LLC		3.B FE	1,616,593	1,615,000	1,684,011	1,616,545					6.879	7.070	JJ	51,228	105,040	07/07/2022	07/15/2032	4,344,459
15089Q-AP-9	CELANESE US HOLDINGS LLC	LS	3.B FE	1,235,780	1,235,000	1,287,773	1,235,756					6.879	7.001	JJ	39,174	80,324	07/07/2022	07/15/2032	4,344,459
15089Q-AP-9	CELANESE US HOLDINGS LLC	0	3.B FE	1,351,130	1,350,000	1,407,687	1,351,095					6.879	7.041	JJ	42,822	87,804	07/07/2022	07/15/2032	4,344,459
15089Q-AW-4	CELANESE US HOLDINGS LLC		3.B FE	4,530,366	4,531,000	4,740,084	4,531,000					6.850	7.264	MN	39,659	304,710	08/10/2023	11/15/2028	6,723,659
15089Q-AW-4	CELANESE US HOLDINGS LLC	0	3.B FE	1,969,724	1,970,000	2,060,906	1,970,000					6.850	7.264	MN	17,243	132,483	08/10/2023	11/15/2028	6,723,659
15089Q-AX-2	CELANESE US HOLDINGS LLC		3.B FE	15,048,715	15,035,000	15,914,548	15,050,365		(756)			7.050	7.461	MN	135,440	1,041,174	08/10/2023	11/15/2030	15,564,984
15089Q-AZ-7	CELANESE US HOLDINGS LLC		3.B FE	2,742,223	2,740,000	2,753,514	2,741,980		(242)			6.500	6.475	AO	37,599	104,386	03/06/2025	04/15/2030	4,150,650
15089Q-AZ-7	CELANESE US HOLDINGS LLC	LS	3.B FE	1,280,578	1,280,000	1,286,313	1,280,515		(63)			6.500	6.486	AO	17,564	48,764	03/06/2025	04/15/2030	4,150,650
15089Q-BA-1	CELANESE US HOLDINGS LLC		3.B FE	1,105,041	1,104,000	1,098,220	1,104,978		(63)			6.750	6.726	AO	15,732	43,677	03/06/2025	04/15/2033	4,682,888
15089Q-BA-1	CELANESE US HOLDINGS LLC	LS	3.B FE	3,427,759	3,426,000	3,408,062	3,427,653		(106)			6.750	6.737	AO	48,821	135,541	03/06/2025	04/15/2033	4,682,888
151191-BE-2	CELULOSA ARAUCO Y CONSTITUCION SA		2.C FE	2,681,316	2,700,000	2,625,386	2,693,116		1,984			4.250	4.333	AO	19,444	114,750	04/25/2019	04/30/2029	2,910,563
151191-BE-2	CELULOSA ARAUCO Y CONSTITUCION SA	0	2.C FE	546,194	550,000	534,801	548,598		404			4.250	4.333	AO	3,961	23,375	04/25/2019	04/30/2029	2,910,563
151191-BJ-1	CELULOSA ARAUCO Y CONSTITUCION SA		2.C FE	3,147,827	3,150,000	3,006,901	3,149,234		371			4.200	4.207	JJ	55,860	132,300	10/24/2019	01/29/2030	2,960,900
151191-BJ-1	CELULOSA ARAUCO Y CONSTITUCION SA	0	2.C FE	349,759	350,000	334,100	349,915		41			4.200	4.207	JJ	6,207	14,700	10/24/2019	01/29/2030	2,960,900
15132H-AJ-0	CENCOSUD SA 144A		2.C FE	5,957,261	5,986,000	6,263,272	5,966,850		6,055			5.950	6.015	MN	32,649	344,267	10/30/2025	05/28/2031	3,210,761
15135B-AR-2	CENTENE CORPORATION		2.C FE	6,207,416	6,260,000	6,223,084	6,245,889		7,157			4.250	4.372	JD	11,824	266,050	11/21/2019	12/15/2027	6,393,025
15135B-AT-8	CENTENE CORPORATION		2.C FE	12,150,000	12,150,000	11,786,364	12,150,000					4.625	4.625	JD	24,975	561,938	11/21/2019	12/15/2029	12,277,500
15135B-AV-3	CENTENE CORPORATION		2.C FE	3,430,000	3,430,000	3,156,395	3,430,000					3.375	3.375	FA	43,733	115,763	02/05/2020	02/15/2030	3,060,794
15135B-AW-1	CENTENE CORP		2.C FE	200,000	200,000	178,908	200,000					3.000	3.000	AO	1,267	6,000	09/23/2020	10/15/2030	203,000
15135U-AH-2	CENOVUS ENERGY INC		2.B	4,440,299	4,450,000	3,595,855	4,443,396		252			4.450	4.463	MS	58,307	198,025	08/14/2012	09/15/2042	4,549,013
15135U-AW-9	CENOVUS ENERGY INC		2.B FE	3,506,574	3,522,000	3,134,685	3,512,434		1,440			2.650	2.699	JJ	43,037	93,333	09/09/2021	01/15/2032	2,938,425
15135U-AW-9	CENOVUS ENERGY INC	LS	2.B FE	227,001	228,000	202,927	227,381		93			2.650	2.699	JJ	2,786	6,042	09/09/2021	01/15/2032	2,938,425
15135U-AW-9	CENOVUS ENERGY INC	0	2.B FE	547,591	550,000	489,516	548,506		225			2.650	2.699	JJ	6,721	14,575	09/09/2021	01/15/2032	2,938,425
15135U-AZ-2	CENOVUS ENERGY INC	SD	2.B FE	2,177,472	2,188,583	2,181,689	2,183,114		3		5,639	4.250	4.291	MS	10,792		12/23/2025	03/20/2033	2,235,090
15189T-AX-5	CENTERPOINT ENERGY INC		2.B FE	5,763,873	5,775,000	5,477,234	5,770,584		1,197			2.950	2.969	MS	56,788	170,363	08/22/2019	03/01/2030	6,266,081
15189T-AX-5	CENTERPOINT ENERGY INC	0	2.B FE	398,412	400,000	379,376	399,347		163			2.950	2.992	MS	3,933	11,800	08/12/2019	03/01/2030	6,266,081
15189T-AY-3	CENTERPOINT ENERGY INC		2.B FE	22,220,794	26,140,000	18,396,575	22,306,084		68,346			3.700	4.664	MS	322,393	967,180	02/24/2025	09/01/2049	24,780,105
15189T-BB-2	CENTERPOINT ENERGY INC		2.B FE	9,834,129	9,800,000	8,867,689	9,819,746		(3,482)			2.650	2.606	JD	21,642	259,700	07/28/2021	06/01/2031	9,524,550
15189T-BB-2	CENTERPOINT ENERGY INC	0	2.B FE	299,418	300,000	271,460	299,684		59			2.650	2.671	JD	663	7,950	05/11/2021	06/01/2031	9,524,550
15189W-AJ-9	CENTERPOINT ENERGY RESOURCES CORPO		2.A FE	4,989,811	5,585,000	4,407,223	5,003,755		11,762			4.100	4.858	MS	76,328	228,985	02/24/2025	09/01/2047	5,597,443
15189W-AJ-9	CENTERPOINT ENERGY RESOURCES CORPO	0	2.A FE	99,417	100,000	78,912	99,519		16			4.100	4.134	MS	1,367	4,100	08/21/2017	09/01/2047	5,597,443
15189W-AL-4	CENTERPOINT ENERGY RESOURCES CORPO		2.A FE	2,948,289	2,950,000	2,946,724	2,950,000		108			4.000	3.999	AO	29,500	118,000	03/26/2018	04/01/2028	3,009,000
15189W-AP-5	CENTERPOINT ENERGY RESOURCES CORPO		2.A FE	1,248,366	1,250,000	1,238,687	1,249,179		228			4.400	4.412	JJ	27,500	55,000	06/07/2022	07/01/2032	1,492,120
15189W-AP-5	CENTERPOINT ENERGY RESOURCES CORPO	0	2.A FE	749,025	750,000	743,212	749,512		136			4.400	4.412	JJ	16,500	33,000	06/07/2022	07/01/2032	1,492,120

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
15189W-AR-1	CENTERPOINT ENERGY RES		2.A FE	7,143,931	7,000,000	7,364,039	7,125,041		(6,877)			6.100	5.864	JD	35,583	427,000	08/22/2023	12/01/2035	7,213,500
15189W-AS-9	CENTERPOINT ENERGY RESOURCES CORPO		2.A FE	5,075,900	5,000,000	5,166,838	5,067,661		(6,189)			5.400	5.201	JJ	135,000	278,250	08/01/2024	07/01/2034	5,135,000
15189W-B*-0	CENTERPOINT ENERGY RESOURCES CORPO		1.G	9,000,000	9,000,000	9,063,869	9,000,000					5.020	5.020	MN	38,905	451,800	05/27/2022	11/30/2026	9,225,900
15189X-AD-0	CENTERPOINT ENER		1.F FE	17,193,029	16,389,000	18,636,626	16,850,663		(49,785)			6.950	6.416	MS	335,383	1,139,036	11/29/2022	03/15/2033	15,406,393
15189X-AM-0	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	6,584,801	6,873,000	5,499,851	6,669,783		8,370			3.550	3.783	FA	101,663	243,992	10/11/2013	08/01/2042	10,048,246
15189X-AM-0	CENTERPOINT ENERGY HOUSTON ELECTRI	0	1.F FE	5,263,740	6,000,000	4,801,266	5,455,163		22,095			3.550	4.323	FA	88,750	213,000	07/01/2015	08/01/2042	10,048,246
15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	5,341,950	5,400,000	4,753,635	5,356,343		1,506			4.500	4.566	AO	60,750	243,000	03/12/2014	04/01/2044	5,521,500
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	18,165,699	18,247,000	18,064,141	18,185,664		29,473			2.400	2.906	MS	145,976	372,168	08/27/2025	09/01/2026	18,860,644
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELECTRI	0	1.F FE	700,940	700,000	692,985	700,057		(137)			2.400	2.379	MS	5,600	16,800	09/22/2016	09/01/2026	18,860,644
15189X-AR-9	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	4,917,627	4,950,000	4,908,240	4,946,180		3,535			3.000	3.073	FA	61,875	148,500	01/09/2017	02/01/2027	4,567,500
15189X-AS-7	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	3,036,702	3,050,000	2,438,008	3,038,833		309			3.950	3.975	MS	40,158	120,475	02/26/2018	03/01/2048	2,804,313
15189X-AT-5	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	2,511,921	3,065,000	2,544,006	2,521,658		9,737			4.250	5.632	FA	54,276	65,131	02/24/2025	02/01/2049	3,130,131
15189X-AU-2	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	3,193,568	3,200,000	2,069,138	3,194,427		154			2.900	2.910	JJ	46,400	92,800	06/02/2020	07/01/2050	3,246,400
15189X-AV-0	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	8,335,281	8,300,000	7,524,051	8,320,347		(3,704)			2.350	2.298	AO	48,763	195,050	07/28/2021	04/01/2031	7,638,713
15189X-AV-0	CENTERPOINT ENERGY HOUSTON ELECTRI	0	1.F FE	547,652	550,000	498,582	548,707		229			2.350	2.398	AO	3,231	12,925	03/08/2021	04/01/2031	7,638,713
15189X-AW-8	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	24,467,043	30,843,000	21,732,244	24,641,720		112,012			3.350	4.661	AO	258,310	1,033,241	06/28/2024	04/01/2051	30,292,033
15189X-AX-6	CENTERPOINT ENERGY HOUSTON ELECTRI	0	1.F FE	1,990,740	2,000,000	1,838,396	1,993,965		877			3.000	3.054	MS	20,000	60,000	02/23/2022	03/01/2032	2,030,000
15189X-AY-4	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	27,298,086	33,150,000	24,241,198	27,442,245		101,726			3.600	4.732	MS	397,800	1,193,400	09/30/2024	03/01/2052	33,543,100
15189X-BA-5	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	18,272,324	18,625,000	16,717,077	18,278,471		2,778			4.850	4.975	AO	225,828	727,500	11/04/2025	10/01/2052	18,615,744
15189X-BC-1	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	10,745,678	10,660,000	10,199,419	10,738,058		(1,403)			5.300	5.244	AO	141,245	564,980	02/24/2025	04/01/2053	10,942,490
15189X-BH-0	CENTERPOINT ENERGY HOUSTON ELECTRI		1.F FE	11,954,880	12,000,000	12,113,703	11,956,412		1,532			4.950	4.998	FA	237,600		08/04/2025	08/15/2035	12,297,000
15189Y-AD-8	CENTERPOINT ENERGY RESOU		2.A FE	8,167,460	7,724,000	8,294,908	8,163,313		(6,294)			6.250	5.546	FA	201,146	215,625	10/16/2025	02/01/2037	7,965,375
15189Y-AF-3	CENTERPOINT ENERGY RESOURCES CORPO		1.G FE	267,541	345,000	307,633	267,541					1.750	5.234	AO	1,509	6,038	02/22/2023	10/01/2030	270,559
15189Y-AG-1	CENTERPOINT ENERGY RESOURCES CORPO		1.G FE	59,808	60,000	61,508	59,925		35			5.250	5.312	MS	1,050	3,150	02/21/2023	03/01/2028	1,036,513
15189Y-AG-1	CENTERPOINT ENERGY RESOURCES CORPO	0	1.G FE	946,960	950,000	973,874	948,814		551			5.250	5.312	MS	16,625	49,875	02/21/2023	03/01/2028	1,036,513
15189Y-AH-9	CENTERPOINT ENERGY RESOURCES CORPO		1.G FE	4,637,204	4,650,000	4,821,638	4,640,352		1,075			5.400	5.435	MS	83,700	251,100	11/29/2023	03/01/2033	6,398,210
15189Y-AH-9	CENTERPOINT ENERGY RESOURCES CORPO	0	1.G FE	1,579,605	1,580,000	1,638,320	1,580,000					5.400	5.400	MS	28,440	85,320	02/21/2023	03/01/2033	6,398,210
15239X-AA-6	CAMEBO PP 5.25000 04/27/2029		3.B FE	1,578,329	1,590,000	1,564,322	1,584,030		1,601			5.250	5.375	AO	14,840	83,475	01/20/2022	04/27/2029	1,631,738
153527-AM-8	CENTRAL GARDEN & PET CO		3.B FE	79,313	75,000	75,051	75,000		(641)			5.125	4.238	FA	1,602	3,844	05/25/2021	02/01/2028	76,922
153527-AN-6	CENTRAL GARDEN & PET CO		3.B FE	6,509,383	7,342,000	7,036,383	6,799,622		95,923			4.125	5.919	AO	63,937	302,858	11/29/2023	10/15/2030	8,338,506
153527-AN-6	CENTRAL GARDEN & PET CO	LS	3.B FE	842,105	948,000	908,539	880,387		11,990			4.125	5.855	AO	8,256	39,105	08/04/2022	10/15/2030	8,338,506
153527-AN-6	CENTRAL GARDEN & PET CO	0	3.B FE	79,988	90,000	86,254	83,607		1,134			4.125	5.848	AO	784	3,713	08/04/2022	10/15/2030	8,338,506
153527-AP-1	CENTRAL GARDEN & PET COMPANY		3.B FE	15,851,241	16,681,000	15,726,712	16,132,142		86,871			4.125	4.812	AO	116,593	688,091	02/03/2023	04/30/2031	17,360,831
153527-AP-1	CENTRAL GARDEN & PET COMPANY	LS	3.B FE	1,004,434	1,019,000	960,705	1,009,736		1,496			4.125	4.312	AO	7,122	42,034	02/03/2023	04/30/2031	17,360,831
153609-J#-0	CENTRAL HUDSON GAS & ELECTRIC CORP	0	2.A	2,000,000	2,000,000	1,960,045	2,000,000					2.370	2.370	JJ	20,277	47,400	01/27/2022	01/27/2027	2,023,700
153609-J*-4	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	8,775,000	8,775,000	5,663,913	8,775,000					3.290	3.290	MS	84,203	288,698	03/16/2021	03/16/2051	8,919,349
153609-J@-2	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	5,442,000	5,442,000	3,432,531	5,442,000					3.220	3.220	AO	30,666	175,232	10/28/2021	10/30/2051	4,746,203
153609-K*-2	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	1,800,000	1,800,000	1,702,696	1,800,000					2.590	2.590	JJ	19,943	46,620	01/27/2022	01/27/2029	1,722,015
153609-K*-2	CENTRAL HUDSON GAS & ELECTRIC CORP	0	2.A	300,000	300,000	283,783	300,000					2.590	2.590	JJ	3,324	7,770	01/27/2022	01/27/2029	1,722,015
153609-M#-6	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	7,200,000	7,200,000	7,399,784	7,200,000					5.690	5.690	AO	93,316	409,680	04/09/2024	04/09/2034	7,404,840
153609-M*-0	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	31,900,000	31,900,000	33,449,103	31,900,000					6.170	6.170	MN	295,235	1,968,230	11/07/2023	11/07/2028	32,884,115
153609-N#-5	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	4,600,000	4,600,000	4,588,401	4,600,000					5.400	5.400	AO	51,750	248,400	10/16/2024	10/16/2036	4,724,200
153609-N@-7	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	5,800,000	5,800,000	5,795,326	5,800,000					5.300	5.300	AO	64,042	307,400	10/16/2024	10/16/2034	5,953,700
153609-P#-3	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	8,400,000	8,400,000	8,555,451	8,400,000					6.010	6.010	AO	105,175	252,420	04/16/2025	04/16/2045	8,652,420
153609-P@-5	CENTRAL HUDSON GAS & ELECTRIC CORP		2.A	5,600,000	5,600,000	5,742,623	5,600,000					5.810	5.810	AO	67,783	162,680	04/16/2025	04/16/2040	5,762,680
154051-E@-1	CENTRAL MAINE POWER COMPANY SERIES	0	1.F	11,473,900	10,000,000	10,290,141	11,092,450		(44,920)			5.680	4.701	JJ	261,911	568,000	07/01/2015	01/04/2042	10,284,000
154051-F*-2	CENTRAL MAINE POWER COMPANY		1.F YE	24,600,000	24,600,000	21,912,579	24,600,000					4.450	4.450	JJ	504,778	1,094,700	01/15/2013	01/15/2043	22,285,050

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
154051-G*-1	CENTRAL MAINE POWER COMPANY		1.F	14,900,000	14,900,000	12,390,285	14,900,000					4.070	4.070	JJ	279,632	606,430	01/15/2015	01/15/2045	14,591,005
154915-AA-0	CDK GLOBAL INC		4.C FE	16,693,950	16,610,000	14,438,879	16,652,446		(23,212)			8.000	7.810	JD	59,058	1,328,800	06/25/2024	06/15/2029	17,170,400
156549-A#-4	CENTURY HOUSING CORP		1.C	3,000,000	3,000,000	2,303,427	3,000,000					2.980	2.980	MN	14,900	89,400	11/01/2021	11/01/2041	3,044,700
156549-A*-8	CENTURY HOUSING CORP		1.C	10,000,000	10,000,000	8,947,533	10,000,000					2.390	2.390	MN	39,833	239,000	11/01/2021	11/01/2031	8,095,600
156549-A*-8	CENTURY HOUSING CORP	0	1.C	1,000,000	1,000,000	894,753	1,000,000					2.390	2.390	MN	3,983	23,900	11/01/2021	11/01/2031	8,095,600
156549-A@-6	CENTURY HOUSING CORP		1.C	11,000,000	11,000,000	8,855,197	11,000,000					2.640	2.640	MN	48,400	290,400	11/01/2021	11/01/2036	8,105,600
158525-AT-2	INTERNATIONAL PAPER CO		2.B FE	34,980,654	35,000,000	35,829,997	35,000,000		247			7.200	7.187	MN	420,000	2,520,000	11/30/2001	11/01/2026	31,080,000
15870L-AA-6	CRASH CHAMPIONS LLC		5.A FE	2,268,750	2,250,000	2,211,884	2,260,720		(4,444)			8.750	8.499	FA	74,375	196,875	02/07/2024	02/15/2029	2,348,438
159864-AE-7	CHARLES RIVER LABORATORIES INTER I		3.B FE	4,157,800	4,160,000	4,122,578	4,159,302		279			4.250	4.258	MN	29,467	176,800	03/13/2020	05/01/2028	4,187,125
159864-AG-2	CHARLES RIVER LABORATORIES INTERNA		3.B FE	5,488,250	6,140,000	5,927,931	5,778,716		97,445			3.750	5.695	MS	67,796	230,250	10/13/2022	03/15/2029	5,878,188
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNA		3.B FE	22,091,225	22,489,000	21,316,923	22,243,955		41,167			4.000	4.235	MS	264,870	899,560	01/31/2022	03/15/2031	21,802,500
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNA	LS	3.B FE	146,000	146,000	138,391	146,000					4.000	4.000	MS	1,720	5,840	03/08/2021	03/15/2031	21,802,500
161150-AF-7	CHART INDUSTRIES INC		3.C FE	10,357,464	10,420,000	10,860,196	10,378,836		7,298			7.500	7.592	JJ	390,750	781,500	12/09/2022	01/01/2030	6,650,375
161150-AG-5	CHART INDUSTRIES INC		4.B FE	3,016,829	3,080,000	3,269,318	3,035,301		6,633			9.500	9.875	JJ	146,300	292,600	12/08/2022	01/01/2031	2,367,350
161175-BK-9	CHARTER COMMUNICATIONS OPERATING L		2.C FE	6,609,151	6,227,000	6,197,591	6,330,332		(49,895)			4.200	3.318	MS	77,007	261,534	12/09/2019	03/15/2028	6,381,250
161175-BK-9	CHARTER COMMUNICATIONS OPERATING L	LS	2.C FE	24,412	23,000	22,891	23,382		(184)			4.200	3.318	MS	284	966	12/09/2019	03/15/2028	6,381,250
161175-BN-3	CHARTER COMMUNICATIONS OPERATING L		2.C FE	12,115,917	14,025,000	11,999,521	12,150,472		34,555			5.750	6.938	AO	201,609	806,438	01/17/2025	04/01/2048	14,428,219
161175-BR-4	CHARTER COMMUNICATIONS OPERATING L		2.C FE	3,797,530	3,800,000	3,846,876	3,799,455		319			5.050	5.055	MS	48,508	191,900	01/14/2019	03/30/2029	4,357,313
161175-BR-4	CHARTER COMMUNICATIONS OPERATING L	0	2.C FE	449,708	450,000	455,551	449,935		38			5.050	5.055	MS	5,744	22,725	01/14/2019	03/30/2029	4,357,313
161175-BT-0	CHARTER COMMUNICATIONS OPERATING L		2.C FE	19,040,776	23,075,000	17,394,938	19,105,469		61,840			4.800	6.145	MS	369,200	1,107,600	01/17/2025	03/01/2050	23,014,400
161175-BU-7	CHARTER COMMUNICATIONS OPERATING L		2.C FE	488,598	580,000	522,390	502,952		12,326			2.800	5.770	AO	4,060	16,240	10/29/2024	04/01/2031	588,120
161175-BZ-6	CHARTER COMMUNICATIONS OPERATING L		2.C FE	6,818,764	6,850,000	4,884,147	6,824,125		1,244			3.500	3.532	JD	19,979	239,750	02/18/2021	06/01/2041	6,257,625
161175-CD-4	CHARTER COMMUNICATIONS OPERATING L	0	2.C FE	2,982,848	3,200,000	2,997,997	2,997,238		14,390			2.250	4.504	JJ	33,200		10/07/2025	01/15/2029	3,236,000
161175-CJ-1	CHARTER COMMUNICATIONS OPERATING L		2.C FE	7,123,831	7,150,000	6,746,766	7,132,814		1,970			4.400	4.439	AO	78,650	314,600	03/10/2022	04/01/2033	6,949,600
161175-CJ-1	CHARTER COMMUNICATIONS OPERATING L	0	2.C FE	846,889	850,000	802,063	847,957		234			4.400	4.439	AO	9,350	37,400	03/10/2022	04/01/2033	6,949,600
161175-CL-6	CHARTER COMMUNICATIONS OPERATING L		2.C FE	139,078	175,000	138,406	139,298		220			5.500	7.057	AO	2,406	9,625	01/15/2025	04/01/2063	179,813
161175-CQ-5	CHARTER COMMUNICATIONS OPERATING L		2.C FE	8,923,293	8,550,000	8,929,029	8,885,611		(37,682)			6.100	4.812	JD	43,463	260,775	07/30/2025	06/01/2029	8,810,775
161175-CS-1	CHARTER COMMUNICATIONS OPERATING L		2.C FE	24,905,748	24,574,000	24,575,270	24,902,506		(3,242)			5.850	5.666	JD	475,200		10/07/2025	12/01/2035	25,293,819
161175-CS-1	CHARTER COMMUNICATIONS OPERATING L	LS	2.C FE	1,014	1,000	1,000	1,013					5.850	5.665	JD	19		10/07/2025	12/01/2035	25,293,819
16265#-AA-0	CHAVEZ RAVINE LAND COMPANY LLC		2.B PL	24,000,000	24,000,000	23,309,167	24,000,000					3.090	3.090	MJSD	2,060	741,600	06/08/2021	06/08/2028	24,588,490
16265#-AA-0	CHAVEZ RAVINE LAND COMPANY LLC	0	2.B PL	1,900,000	1,900,000	1,845,309	1,900,000					3.090	3.090	MJSD	14,841	58,710	06/08/2021	06/08/2028	24,588,490
163851-AH-1	CHEMOURS COMPANY		4.A FE	15,699,968	15,903,000	14,379,693	15,791,966		25,227			4.625	4.821	MN	93,982	735,514	02/01/2022	11/15/2029	19,429,144
163851-AH-1	CHEMOURS COMPANY	LS	4.A FE	3,381,408	3,397,000	3,071,610	3,388,473		1,937			4.625	4.695	MN	20,075	157,111	02/01/2022	11/15/2029	19,429,144
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		2.B FE	300,000	300,000	300,744	300,000					4.500	4.500	AO	3,375	13,500	09/09/2019	10/01/2029	306,750
16411Q-AK-7	CHENIERE ENERGY PARTNERS		2.B	12,186,377	12,835,000	12,511,420	12,408,817		70,331			4.000	4.697	MS	171,133	513,400	02/13/2024	03/01/2031	11,571,900
16411Q-AK-7	CHENIERE ENERGY PARTNERS	0	2.B	25,275	30,000	29,244	26,828		512			4.000	6.439	MS	400	1,200	09/30/2022	03/01/2031	11,571,900
16411Q-AN-1	CHENIERE ENERGY PARTNERS		2.B FE	4,064,315	5,200,000	4,797,006	4,380,778		108,484			3.250	6.419	JJ	70,886	169,000	06/06/2023	01/31/2032	5,426,775
16411Q-AN-1	CHENIERE ENERGY PARTNERS	0	2.B FE	217,500	280,000	258,300	235,112		5,933			3.250	6.483	JJ	3,817	9,100	10/26/2022	01/31/2032	5,426,775
16411Q-AQ-4	CHENIERE ENERGHY PARTNERS LP		2.B FE	1,536,930	1,540,000	1,635,400	1,537,622		342			5.950	5.976	JD	255	91,630	02/29/2024	06/30/2033	1,585,815
16411Q-AS-0	CHENIERE ENERGY PARTNERS LP		2.B FE	10,770,966	10,590,000	11,078,302	10,758,683		(12,283)			5.750	5.504	FA	230,038	304,463	03/05/2025	08/15/2034	10,894,463
16411Q-AV-3	CHENIERE ENERGY PARTNERS LP	0	2.B FE	1,302,652	1,300,000	1,332,528	1,302,652					5.550	5.518	AO	34,271		06/26/2025	10/30/2035	1,336,075
16411R-AK-5	CHENIERE ENERGY INC		2.B FE	6,628,837	6,580,000	6,571,240	6,550,959		(5,716)			4.625	4.442	AO	64,246	304,325	01/29/2025	10/15/2028	6,015,975
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L		2.A FE	5,362,488	5,320,000	5,371,835	5,326,583		(5,852)			5.125	4.996	JD	757	272,650	03/16/2018	06/30/2027	5,456,325
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L		2.B	4,111,983	4,125,000	4,031,920	4,118,616		1,903			3.700	3.740	MN	19,502	152,625	10/11/2022	11/15/2029	4,201,313
16412X-AL-9	CHENIERE CORP CHRISTI HD		2.A FE	4,250,000	4,250,000	3,622,991	4,250,000					2.742	2.742	JD	324	116,535	04/27/2022	12/31/2039	197,679
16412X-AL-9	CHENIERE CORP CHRISTI HD	0	2.A FE	450,000	450,000	383,611	450,000					2.742	2.742	JD	34	12,339	04/27/2022	12/31/2039	197,679
165303-F#-0	CHESAPEAKE UTILITIES CORPORATION		1.G FE	27,500,000	27,500,000	24,458,482	27,500,000					3.480	3.480	MN	82,408	957,000	05/15/2018	05/31/2038	2,187,410

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
165303-G*-3	CHESAPEAKE UTILITIES CORPORATION		1.G FE	27,500,000	27,500,000	24,416,739	27,500,000					3.580	3.580	MN	84,776	984,500	11/15/2018	11/30/2038	2,188,485
165303-H@-0	CHESAPEAKE UTILITIES CORPORATION		1.G FE	8,400,000	8,400,000	7,731,210	8,400,000					2.960	2.960	FA	93,931	248,640	08/14/2020	08/15/2035	1,806,344
165303-H@-0	CHESAPEAKE UTILITIES CORPORATION	0	1.G FE	12,000,000	12,000,000	11,044,585	12,000,000					2.960	2.960	FA	134,187	355,200	08/14/2020	08/15/2035	1,806,344
166754-A*-2	CHEVRON PHILLIPS CHEMICAL CO LLC /	0	2.A	7,000,000	7,000,000	7,248,069	7,000,000					5.390	5.390	MN	62,883	377,300	04/26/2023	05/01/2029	7,188,650
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY		2.A FE	7,967,504	8,310,000	8,228,271	8,122,439		71,875			3.700	4.685	JD	25,623	307,470	11/29/2023	06/01/2028	8,769,285
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY	0	2.A FE	298,773	300,000	297,050	299,706		134			3.700	3.743	JD	925	11,100	02/27/2018	06/01/2028	8,769,285
166756-AH-9	CHEVRON USA INC		1.D FE	36,269,470	58,349,000	34,026,168	36,847,906		441,847			2.343	4.948	FA	527,859	1,367,117	01/22/2025	08/12/2050	59,032,559
166756-AR-7	CHEVRON USA INC		1.D FE	462,026	400,000	400,707	416,976		(9,295)			3.850	1.439	JJ	7,101	15,400	01/06/2021	01/15/2028	1,885,613
166756-AR-7	CHEVRON USA INC	0	1.D FE	1,674,843	1,450,000	1,452,563	1,511,538		(33,693)			3.850	1.439	JJ	25,742	55,825	01/06/2021	01/15/2028	1,885,613
166756-AS-5	CHEVRON USA INC		1.D FE	16,254,138	14,300,000	13,969,318	15,142,466		(229,892)			3.250	1.534	AO	98,114	464,750	01/06/2021	10/15/2029	14,532,375
166756-AS-5	CHEVRON USA INC	0	1.D FE	511,494	450,000	439,594	476,511		(7,234)			3.250	1.534	AO	3,088	14,625	01/06/2021	10/15/2029	14,532,375
166756-AT-3	CHEVRON USA INC		1.D FE	6,855,448	6,342,000	6,933,517	6,794,669		(20,009)			6.000	5.294	MS	126,840	380,520	10/04/2022	03/01/2041	6,326,260
166756-AU-0	CHEVRON USA INC	0	1.D FE	6,860,746	5,000,000	5,012,115	6,544,972		(67,158)			5.250	2.962	MN	33,542	262,500	01/06/2021	11/15/2043	5,131,250
166764-BL-3	CHEVRON CORP		1.C FE	476,110	500,000	498,406	498,651		3,554			2.954	3.687	MN	1,846	14,770	12/07/2018	05/16/2026	507,385
166764-BY-5	CHEVRON CORP	0	1.D FE	530,424	600,000	556,963	558,776		8,577			2.236	3.968	MN	1,863	13,416	07/06/2022	05/11/2030	606,708
166764-CA-6	CHEVRON CORP		1.D FE	20,318,705	27,518,000	18,763,904	20,469,274		133,648			3.078	4.833	MN	117,639	847,004	01/23/2025	05/11/2050	27,943,533
166764-CA-6	CHEVRON CORP	LS	1.D FE	2,000	2,000	1,364	2,000					3.078	3.078	MN	9	62	05/07/2020	05/11/2050	27,943,533
16687*-AD-8	CHEYENNE LIGHT FUEL AND POWER CO		1.G	14,300,000	14,300,000	12,190,643	14,300,000					4.530	4.530	AO	127,759	647,790	10/01/2014	10/20/2044	14,419,365
167885-C*-1	CHICAGO PARKING METERS LLC		2.B PL	8,000,000	8,000,000	8,346,495	8,000,000					5.580	5.580	MJSD	1,240	111,600	09/30/2025	09/30/2030	8,111,600
16876A-AC-8	CINCINNATI CHILDRENS HOSPITAL MEDI		1.C FE	13,800,000	13,800,000	8,595,090	13,800,000					2.820	2.820	MN	49,726	389,160	09/29/2020	11/15/2050	13,386,120
16876B-A*-3	THE CHILDRENS HOSP CORP		1.C Z	25,930,000	25,930,000	22,430,906	25,930,000					2.320	2.320	AO	150,394	601,576	12/08/2021	10/01/2034	6,359,469
16876B-A@-1	THE CHILDRENS HOSP CORP		1.C Z	83,970,000	83,970,000	58,974,159	83,970,000					2.810	2.810	AO	589,889	2,359,557	12/08/2021	10/01/2046	21,467,864
16876B-AB-8	THE CHILDRENS HOSP CORP		1.C FE	12,450,000	12,450,000	7,601,206	12,450,000					2.585	2.585	FA	134,097	321,833	06/29/2020	02/01/2050	12,458,978
16876D-AB-4	CHILDREN'S HOSPITAL/DC		1.E FE	4,660,474	6,555,000	4,103,826	4,764,994		37,418			2.928	4.842	JJ	88,501	191,930	01/27/2023	07/15/2050	6,686,478
16876D-AB-4	CHILDREN'S HOSPITAL/DC	0	1.E FE	95,982	135,000	84,518	98,135		771			2.928	4.842	JJ	1,823	3,953	01/27/2023	07/15/2050	6,686,478
16876H-AB-5	CHILDREN'S HEALTH SYSTEM OF TEXAS		1.D FE	8,357,538	13,792,000	8,123,866	8,440,907		83,369			2.511	5.370	FA	130,831	173,159	03/11/2025	08/15/2050	13,610,764
16877P-AA-8	CHILDRENS HOSPITAL OF PHILADELPHIA		1.C FE	5,650,000	5,650,000	3,526,621	5,650,000					2.704	2.704	JJ	76,388	152,776	10/06/2020	07/01/2050	5,016,924
168829-AA-7	CHILE ELECTRICITY LUX MPC SARL 144A		1.F FE	6,333,572	6,334,810	6,637,677	6,333,587		147			6.010	6.013	JJ	170,267	380,722	10/26/2023	01/20/2033	331,799
171232-AQ-4	CHUBB CORP		1.F FE	14,633,229	14,600,000	15,883,118	14,632,178		(422)			6.000	5.972	MN	121,667	876,000	11/29/2022	05/11/2037	15,038,000
171232-AS-0	CHUBB CORPORATION		1.F FE	7,337,555	6,580,000	7,468,749	7,303,563		(33,993)			6.500	5.278	MN	54,651	427,700	02/24/2025	05/15/2038	6,793,850
171239-AG-1	CHUBB INA HOLDINGS INC		1.F FE	9,251,531	9,771,000	8,617,190	9,493,830		55,624			1.375	2.010	MS	39,559	134,351	06/25/2021	09/15/2030	9,534,099
171239-AG-1	CHUBB INA HOLDINGS INC	LS	1.F FE	74,863	79,000	69,671	76,793		443			1.375	2.000	MS	320	1,086	06/24/2021	09/15/2030	9,534,099
171239-AG-1	CHUBB INA HOLDINGS INC	0	1.F FE	615,545	650,000	573,245	631,617		3,689			1.375	2.008	MS	2,632	8,938	06/25/2021	09/15/2030	9,534,099
171239-AH-9	CHUBB INA HOLDINGS INC		1.F FE	18,599,521	22,950,000	14,670,246	18,722,930		82,339			2.850	3.945	JD	29,070	654,075	09/05/2024	12/15/2051	22,769,913
171239-AJ-5	CHUBB INA HOLDINGS INC		1.F FE	21,964,484	32,516,000	20,053,776	22,111,170		80,112			3.050	4.888	JD	44,077	991,738	04/01/2025	12/15/2061	32,605,769
171265-A#-8	CHUGACH ELECTRIC ASSOCIATION INC		1.G	945,000	945,000	934,183	945,000					4.010	4.010	MS	11,158	37,895	01/11/2012	03/15/2032	41,057
171265-A*-2	CHUGACH ELECTRIC ASSOCIATION INC		1.G	8,340,000	8,340,000	8,333,497	8,340,000					4.200	4.200	MS	103,138	350,280	01/21/2011	03/15/2031	323,147
171265-B*-1	CHUGACH ELECTRIC ASSOCIATION INC		1.G	1,608,000	1,608,000	1,488,800	1,608,000					4.410	4.410	MS	20,880	70,913	01/11/2012	03/15/2042	82,830
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION INC		1.G	8,361,905	8,361,905	6,041,335	8,361,905					2.910	2.910	AO	41,231	243,331	10/26/2020	10/30/2050	225,421
171265-C@-8	CHUGACH ELECTRIC ASSOCIATION INC		1.G	5,556,727	5,556,727	4,930,526	5,556,727					2.380	2.380	AO	22,409	132,250	10/26/2020	10/30/2039	57,182
171265-C@-8	CHUGACH ELECTRIC ASSOCIATION INC	0	1.G	94,182	94,182	83,568	94,182					2.380	2.380	AO	380	2,242	10/26/2020	10/30/2039	57,182
171340-AL-6	CHURCH & DWIGHT CO INC		2.A FE	10,754,490	11,400,000	9,093,892	10,828,132		15,617			3.950	4.303	FA	187,625	450,300	08/24/2022	08/01/2047	11,319,225
171340-AL-6	CHURCH & DWIGHT CO INC	0	2.A FE	198,536	200,000	159,542	198,802		40			3.950	3.992	FA	3,292	7,900	07/20/2017	08/01/2047	11,319,225
171340-AN-2	CHURCH & DWIGHT CO INC		2.A FE	2,353,309	2,321,000	2,294,259	2,329,113		(5,772)			3.150	2.862	FA	30,463	73,112	07/28/2021	08/01/2027	2,865,431
171340-AN-2	CHURCH & DWIGHT CO INC	0	2.A FE	499,485	500,000	494,239	499,969		76			3.150	3.154	FA	6,563	15,750	07/20/2017	08/01/2027	2,865,431
17136M-AA-0	CHURCH & DWIGHT CO INC		2.A FE	3,687,608	3,750,000	3,334,896	3,710,391		6,049			2.300	2.490	JD	3,833	86,250	02/08/2022	12/15/2031	5,310,375
17136M-AA-0	CHURCH & DWIGHT CO INC	0	2.A FE	1,496,925	1,500,000	1,333,958	1,498,101		294			2.300	2.323	JD	1,533	34,500	12/01/2021	12/15/2031	5,310,375

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
17136M-AB-8	CHURCH & DWIGHT CO INC		2.A FE	22,874,861	23,250,000	21,283,276	22,895,708		6,453			5.000	5.104	JD	51,667	1,162,500	11/29/2022	06/15/2052	22,652,500
17136M-AC-6	CHURCH & DWIGHT CO INC	0	2.A FE	577,418	550,000	585,494	570,266		(2,482)			5.600	4.942	MN	3,936	30,800	12/21/2022	11/15/2032	565,400
171484-AE-8	CHURCHILL DOWNS INCORPORATED		4.A FE	17,596,112	17,897,000	17,830,280	17,818,826		33,902			4.750	4.959	JJ	391,994	850,108	09/21/2021	01/15/2028	15,653,138
171484-AE-8	CHURCHILL DOWNS INCORPORATED	LS	4.A FE	433,000	433,000	431,386	433,000					4.750	4.750	JJ	9,484	20,568	12/13/2017	01/15/2028	15,653,138
171484-AG-3	CHURCHILL DOWNS INCORPORATED		4.A FE	3,716,384	3,735,000	3,734,997	3,726,898		4,919			5.500	5.540	AO	51,356	205,425	07/02/2021	04/01/2027	3,765,788
171484-AG-3	CHURCHILL DOWNS INCORPORATED	LS	4.A FE	242,325	240,000	240,000	240,000		(116)			5.500	5.295	AO	3,300	13,200	05/05/2021	04/01/2027	3,765,788
171484-AJ-7	CHURCHILL DOWNS INCORPORATED		4.A FE	190,000	190,000	197,032	190,000					6.750	6.750	MN	2,138	12,825	04/11/2023	05/01/2031	196,413
171779-AL-5	CIENA CORPORATION		3.B FE	12,075,205	12,561,000	12,113,129	12,210,304		62,529			4.000	4.628	JJ	210,746	502,440	03/11/2024	01/31/2030	10,476,420
172070-CP-7	CINC GAS & ELEC		2.A FE	12,848,584	14,129,000	14,529,468	13,503,637		65,264			5.400	6.129	JD	33,910	762,966	11/29/2022	06/15/2033	12,969,983
172070-CQ-5	CINC GAS & ELEC		2.A FE	37,012,275	38,073,000	38,829,212	37,599,382		53,176			5.375	5.578	JD	90,952	2,046,424	11/29/2022	06/15/2033	39,096,212
17252M-AG-5	CINTAS CORPORATION NO. 2		1.G FE	19,701,976	19,417,000	21,026,709	19,684,317		(13,892)			6.150	5.967	FA	451,122	1,194,146	11/29/2022	08/15/2036	20,014,073
17252M-AN-0	CINTAS CORPORATION NO 2		1.G FE	7,554,188	7,589,000	7,575,017	7,584,536		3,427			3.700	3.749	AO	70,198	280,793	08/03/2018	04/01/2027	7,678,471
17252M-AQ-3	CINTAS CORPORATION NO 2		1.G FE	2,448,604	2,450,000	2,400,798	2,449,388		353			4.000	4.005	MN	16,333	98,000	04/26/2022	05/01/2032	3,519,000
17252M-AQ-3	CINTAS CORPORATION NO 2	0	1.G FE	999,430	1,000,000	979,918	999,750		144			4.000	4.005	MN	6,667	40,000	04/26/2022	05/01/2032	3,519,000
17275R-AD-4	CISCO SYSTEMS INC		1.D FE	4,631,245	4,343,000	4,681,073	4,592,707		(12,494)			5.900	5.287	FA	96,801	256,237	10/04/2022	02/15/2039	4,632,750
17275R-AD-4	CISCO SYSTEMS INC	LS	1.D FE	167,420	157,000	169,221	166,027		(452)			5.900	5.287	FA	3,499	9,263	10/04/2022	02/15/2039	4,632,750
17275R-AF-9	CISCO SYSTEMS INC		1.D FE	13,059,641	12,725,000	13,222,196	13,030,972		(11,416)			5.500	5.256	JJ	322,720	602,663	02/24/2025	01/15/2040	13,187,963
17275R-AF-9	CISCO SYSTEMS INC	LS	1.D FE	112,736	110,000	114,298	112,435		(95)			5.500	5.275	JJ	2,790	6,050	10/04/2022	01/15/2040	13,187,963
17275R-BC-5	CISCO SYSTEMS INC		1.D FE	2,185,316	2,176,000	2,172,331	2,176,197		(1,232)			2.950	2.892	FA	21,932	64,192	02/24/2016	02/28/2026	1,994,999
17275R-BL-5	CISCO SYSTEMS INC		1.D FE	594,904	602,000	596,452	601,416		790			2.500	2.631	MS	4,222	15,050	12/16/2016	09/20/2026	603,450
17275R-BL-5	CISCO SYSTEMS INC	LS	1.D FE	24,978	25,000	24,770	24,999		2			2.500	2.506	MS	175	625	09/13/2016	09/20/2026	603,450
17275R-BL-5	CISCO SYSTEMS INC	0	1.D FE	199,824	200,000	198,157	199,991		12			2.500	2.506	MS	1,403	5,000	09/13/2016	09/20/2026	603,450
17275R-BR-2	CISCO SYSTEMS INC		1.E FE	200,022	200,000	205,417	200,020					4.850	4.847	FA	3,368	9,700	02/27/2024	02/26/2029	204,850
17275R-BT-8	CISCO SYSTEMS INC		1.D FE	34,777	35,000	36,086	34,811		21			5.050	5.132	FA	614	1,768	05/31/2024	02/26/2034	35,884
17275R-BU-5	CISCO SYSTEMS INC		1.E FE	70,494,699	69,855,000	67,245,805	70,489,735		(1,617)	2,090		5.300	5.233	FA	1,285,526	3,304,815	05/15/2025	02/26/2054	71,698,213
17275R-BV-3	CISCO SYSTEMS INC		1.E FE	22,777,059	22,240,000	21,103,663	22,772,377		(3,651)			5.350	5.204	FA	413,139	1,189,840	08/15/2024	02/26/2064	22,834,920
17275R-BZ-4	CISCO SYSTEMS INC		1.E FE	1,130,086	1,115,000	1,148,159	1,129,143		(943)			5.100	4.923	FA	20,061	28,433	03/05/2025	02/24/2035	1,143,433
172967-DR-9	CITIGROUP INC		2.B FE	2,621,050	2,500,000	2,661,809	2,568,135		(4,523)			6.125	5.779	FA	53,594	153,125	01/10/2007	08/25/2036	1,545,938
172967-KA-8	CITIGROUP INC		2.B FE	6,396,704	6,467,000	6,509,487	6,422,281		24,669			4.450	4.869	MS	73,544	287,782	12/17/2024	09/29/2027	6,610,891
172967-KG-5	CITIGROUP INC		1.G FE	1,209,389	1,211,000	1,210,854	1,211,000		15			3.700	3.693	JJ	21,034	44,807	01/05/2016	01/12/2026	1,200,812
172967-KN-0	CITIGROUP INC		1.G FE	8,058,218	8,151,000	8,135,723	8,147,597		10,886			3.400	3.525	MN	46,189	277,134	12/29/2016	05/01/2026	8,443,134
172967-KN-0	CITIGROUP INC	0	1.G FE	249,495	250,000	249,531	249,993		46			3.400	3.408	MN	1,417	8,500	04/26/2016	05/01/2026	8,443,134
172967-KU-4	CITIGROUP INC		2.B FE	8,218,087	8,467,000	8,464,638	8,297,979		61,514			4.125	4.962	JJ	151,348	349,264	12/17/2024	07/25/2028	8,641,632
172967-KY-6	CITIGROUP INC		1.G FE	14,998,985	15,250,000	15,161,970	15,110,972		111,987			3.200	4.366	AO	94,889	244,000	04/30/2025	10/21/2026	15,494,000
172967-LD-1	CITIGROUP INC		1.G FE	5,458,737	5,574,000	5,564,142	5,508,826		30,192			3.887	4.489	JJ	102,914	216,661	04/24/2024	01/10/2028	5,250,090
172967-LD-1	CITIGROUP INC	LS	1.G FE	26,000	26,000	25,954	26,000					3.887	3.887	JJ	480	1,011	01/04/2017	01/10/2028	5,250,090
172967-LS-8	CITIGROUP INC		1.G FE	6,761	7,000	6,939	6,822		59			3.520	4.488	AO	44	246	12/17/2024	10/27/2028	7,123
172967-LW-9	CITIGROUP INC		1.G FE	1,250,000	1,250,000	1,249,563	1,250,000					4.075	4.075	AO	9,622	50,938	04/16/2018	04/23/2029	1,275,469
172967-ME-8	CITIGROUP INC		1.G FE	176,186	195,000	193,343	176,186					3.980	5.314	MS	2,177	7,761	05/22/2023	03/20/2030	180,067
172967-MJ-7	CITIGROUP INC (FXD-FRN)	SD	1.G FE	2,216,293	2,188,583	2,245,486	2,202,748		(9,963)		103,767	5.070	4.560	AO	19,510	109,536	06/05/2024	04/29/2028	2,244,063
172967-ML-2	CITIGROUP INC		1.G FE	9,400,000	9,400,000	8,808,503	9,400,000					2.666	2.666	JJ	105,811	250,604	01/22/2020	01/29/2031	9,930,634
172967-ML-2	CITIGROUP INC	0	1.G FE	600,000	600,000	562,245	600,000					2.666	2.666	JJ	6,754	15,996	01/22/2020	01/29/2031	9,930,634
172967-MS-7	CITIGROUP INC		1.G FE	27,094,069	26,060,000	24,169,598	26,580,043		(111,563)			2.572	2.093	JD	52,132	670,263	07/28/2021	06/03/2031	26,496,418
172967-MS-7	CITIGROUP INC	0	1.G FE	600,000	600,000	556,476	600,000					2.572	2.572	JD	1,200	15,432	05/26/2020	06/03/2031	26,496,418
172967-MY-4	CITIGROUP INC		1.G FE	7,933,077	7,900,000	7,174,743	7,919,205		(3,357)			2.561	2.511	MN	33,720	202,319	07/28/2021	05/01/2032	7,722,638
172967-MY-4	CITIGROUP INC	0	1.G FE	325,000	325,000	295,163	325,000					2.561	2.561	MN	1,387	8,323	04/27/2021	05/01/2032	7,722,638
172967-NE-7	CITIGROUP INC		1.G FE	1,950,000	1,950,000	1,749,094	1,950,000					2.520	2.520	MN	7,917	49,140	10/27/2021	11/03/2032	2,835,280

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
172967-NE-7	CITIGROUP INC	LS	1.G FE	50,000	50,000	44,849	50,000					2.520	2.520	MN	203	1,260	10/27/2021	11/03/2032	2,835,280
172967-NE-7	CITIGROUP INC	0	1.G FE	800,000	800,000	717,577	800,000					2.520	2.520	MN	3,248	20,160	10/27/2021	11/03/2032	2,835,280
172967-NF-4	CITIGROUP INC		1.G FE	6,454,530	6,472,000	4,796,806	6,457,372		667			2.904	2.921	MN	30,280	187,947	10/28/2021	11/03/2042	6,594,380
172967-NF-4	CITIGROUP INC	LS	1.G FE	427,289	428,000	317,218	427,404		27			2.904	2.914	MN	2,002	12,429	10/28/2021	11/03/2042	6,594,380
172967-NN-7	CITIGROUP INC		1.G FE	12,707,685	13,410,000	12,805,477	12,829,282		65,573			3.785	4.474	MS	146,631	507,569	02/06/2024	03/17/2033	13,582,270
172967-NN-7	CITIGROUP INC	0	1.G FE	1,345,746	1,420,000	1,355,986	1,358,603		6,933			3.785	4.473	MS	15,527	53,747	02/06/2024	03/17/2033	13,582,270
172967-NU-1	CITIGROUP INC		1.G FE	901,236	900,000	912,344	900,979		(75)			4.910	4.890	MN	4,542	44,190	05/17/2022	05/24/2033	1,485,598
172967-NU-1	CITIGROUP INC	0	1.G FE	550,706	550,000	557,543	550,559		(43)			4.910	4.891	MN	2,776	27,005	05/17/2022	05/24/2033	1,485,598
172967-PA-3	CITIGROUP INC	0	1.G FE	4,926,510	4,750,000	5,178,891	4,898,549		(13,861)			6.270	5.767	MN	36,401	297,825	11/29/2023	11/17/2033	4,898,913
172967-PF-2	CITIGROUP INC		1.G FE	3,730,000	3,730,000	3,830,896	3,730,000					5.174	5.174	FA	73,980	192,990	02/06/2024	02/13/2030	8,637,825
172967-PF-2	CITIGROUP INC	0	1.G FE	4,690,000	4,690,000	4,816,863	4,690,000					5.174	5.174	FA	93,020	242,661	02/06/2024	02/13/2030	8,637,825
172967-PG-0	CITIGROUP INC		2.B FE	4,097,285	4,100,000	4,268,054	4,097,441		156			5.827	5.836	FA	91,581	231,623	05/21/2025	02/13/2035	4,559,068
172967-PG-0	CITIGROUP INC	0	2.B FE	330,000	330,000	343,526	330,000					5.827	5.827	FA	7,371	19,229	02/06/2024	02/13/2035	4,559,068
172967-PL-9	CITIGROUP INC		1.G FE	12,634,733	12,455,000	12,918,588	12,619,070		(12,849)			5.449	5.254	JD	37,704	678,673	02/24/2025	06/11/2035	12,794,336
172967-PN-5	CITIGROUP INC		2.B FE	125,000	125,000	128,289	125,000					5.592	5.592	MN	816	6,990	11/12/2024	11/19/2034	128,495
172967-PU-9	CITIGROUP INC		2.B FE	13,232,457	13,185,000	13,835,229	13,230,319		(2,137)			6.020	5.970	JJ	346,158	396,869	02/24/2025	01/24/2036	13,581,869
17308C-C5-3	CITIGROUP INC		1.G FE	800,060	800,000	762,475	800,041		(3)			2.976	2.975	MN	3,703	23,808	10/29/2019	11/05/2030	1,040,252
17308C-C5-3	CITIGROUP INC	0	1.G FE	225,017	225,000	214,446	225,012		(1)			2.976	2.975	MN	1,042	6,696	10/29/2019	11/05/2030	1,040,252
17325F-BB-3	CITIBANK NA	0	1.E FE	2,580,000	2,580,000	2,706,886	2,580,000					5.803	5.803	MS	38,261	149,717	09/26/2023	09/29/2028	2,654,859
17327C-AQ-6	CITIGROUP INC		1.G FE	3,500,000	3,500,000	3,212,035	3,500,000					3.057	3.057	JJ	46,365	106,995	01/18/2022	01/25/2033	6,599,353
17327C-AQ-6	CITIGROUP INC	0	1.G FE	2,920,320	3,000,000	2,753,173	2,945,598		6,816			3.057	3.347	JJ	39,741	91,710	02/17/2022	01/25/2033	6,599,353
17327C-AR-4	CITIGROUP INC		2.B FE	2,278,427	2,285,000	2,430,320	2,278,427					6.174	6.171	MN	14,108	141,076	05/22/2023	05/25/2034	2,348,965
17327C-AT-0	CITIGROUP INC		1.G FE	2,100,000	2,100,000	2,118,239	2,100,000					4.542	4.542	MS	27,025	95,382	09/12/2024	09/19/2030	2,147,691
17327C-AW-3	CITIGROUP INC		1.G FE	9,959,301	9,900,000	10,044,742	9,951,023		(8,278)			4.786	4.534	MS	153,990	236,907	07/25/2025	03/04/2029	10,136,907
17327C-AY-9	CITIGROUP INC		1.G FE	24,622,069	25,460,000	25,435,630	24,631,002		8,933			5.612	5.842	MS	464,365	714,408	06/12/2025	03/04/2056	26,174,408
17327C-BA-0	CITIGROUP INC	LS	1.G FE	38,956	38,000	38,949	38,940		(17)			5.333	4.996	MS	529	1,013	09/19/2025	03/27/2036	29,542,285
17327C-BA-0	CITIGROUP INC		1.G FE	29,416,810	28,737,000	29,454,927	29,409,606		(7,204)			5.333	5.013	MS	400,164	379,630	12/16/2025	03/27/2036	29,542,285
174610-AR-6	CITIZENS FINANCIAL GROUP INC		2.A FE	1,297,374	1,300,000	1,290,899	1,299,776		384			2.850	2.881	JJ	15,849	37,050	07/22/2019	07/27/2026	1,825,650
174610-AR-6	CITIZENS FINANCIAL GROUP INC	0	2.A FE	498,990	500,000	496,500	499,914		148			2.850	2.881	JJ	6,096	14,250	07/22/2019	07/27/2026	1,825,650
174610-AS-4	CITIZENS FINANCIAL GROUP INC		2.A FE	2,594,280	2,600,000	2,417,984	2,597,487		581			2.500	2.525	FA	26,181	65,000	02/03/2020	02/06/2030	3,138,750
174610-AS-4	CITIZENS FINANCIAL GROUP INC	0	2.A FE	548,790	550,000	511,497	549,468		123			2.500	2.525	FA	5,538	13,750	02/03/2020	02/06/2030	3,138,750
174610-BE-4	CITIZENS FINANCIAL GROUP INC		2.B FE	1,200,000	1,200,000	1,220,107	1,200,000					5.641	5.641	MN	7,521	67,692	05/18/2022	05/21/2037	1,696,538
174610-BE-4	CITIZENS FINANCIAL GROUP INC	0	2.B FE	450,000	450,000	457,540	450,000					5.641	5.641	MN	2,821	25,385	05/18/2022	05/21/2037	1,696,538
174610-BF-1	CITIZENS FINANCIAL GROUP INC		2.A FE	8,402,776	8,211,000	8,569,192	8,359,517		(41,850)			5.841	5.194	JJ	210,493	479,605	12/17/2024	01/23/2030	9,505,737
174610-BF-1	CITIZENS FINANCIAL GROUP INC	0	2.A FE	1,026,439	1,025,000	1,069,714	1,026,138		(185)			5.841	5.801	JJ	26,276	59,870	01/18/2024	01/23/2030	9,505,737
174610-BG-9	CITIZENS FINANCIAL GROUP INC		2.A FE	160,000	160,000	176,220	160,000					6.645	6.645	AO	1,949	10,632	04/18/2024	04/25/2035	165,316
17655*-AA-0	CITIZENS S-LINE TRANSMISSION LLC		1.F PL	44,632,000	44,632,000	46,865,849	44,632,000					5.950	5.950	MS	885,201	3,098,205	07/01/2024	09/01/2054	1,604,526
17858P-A*-2	CITY OF HOPE		1.G FE	37,000,000	37,000,000	38,174,459	37,000,000					5.810	5.810	MN	274,684	2,149,700	12/15/2022	11/15/2027	38,074,850
17888H-AA-1	CIVITAS RESOURCES INC		3.C FE	18,084,823	17,750,000	18,288,588	17,896,586		(86,662)			8.375	7.778	JJ	743,281	1,486,563	10/02/2023	07/01/2028	18,295,325
17888H-AC-7	CIVITAS RESOURCES INC		3.C FE	8,275,750	8,200,000	8,594,215	8,247,100		(14,185)			8.625	8.393	MN	117,875	707,250	10/27/2023	11/01/2030	7,020,231
18013R-AA-5	CLAREMONT MCKENNA COLLEGE		1.D FE	47,685,100	45,556,000	32,170,452	47,433,326		(53,977)			3.378	3.127	JJ	769,441	1,538,882	03/09/2021	01/01/2050	47,901,620
18013R-AA-5	CLAREMONT MCKENNA COLLEGE	0	1.D FE	1,634,677	1,550,000	1,094,569	1,625,011		(2,147)			3.378	3.087	JJ	26,180	52,359	03/09/2021	01/01/2050	47,901,620
18060T-AC-9	CLARIOS GLOBAL LP		4.A FE	17,331,406	17,416,000	17,858,175	17,367,368		16,233			6.750	6.866	MN	150,213	1,175,580	11/29/2023	05/15/2028	16,116,163
18060T-AC-9	CLARIOS GLOBAL LP	LS	4.A FE	284,019	284,000	291,210	284,009		(6)			6.750	6.748	MN	2,450	19,170	04/25/2023	05/15/2028	16,116,163
18060T-AD-7	CLARIOS GLOBAL LP		4.A FE	4,066,625	4,070,000	4,248,307	4,067,359		734			6.750	6.768	FA	103,785	150,336	04/14/2025	02/15/2030	4,176,350
184494-A#-9	CLEANAWAY WASTE MANAGEMENT LTD	0	2.B	1,900,000	1,900,000	1,722,890	1,900,000					3.030	3.030	FA	22,388	57,570	02/11/2020	02/11/2032	1,928,785
184494-A@-1	CLEANAWAY WASTE MANAGEMENT LTD		2.B	5,200,000	5,200,000	4,881,990	5,200,000					2.930	2.930	FA	59,251	152,360	02/11/2020	02/11/2030	8,015,735
184494-A@-1	CLEANAWAY WASTE MANAGEMENT LTD	0	2.B	2,700,000	2,700,000	2,534,879	2,700,000					2.930	2.930	FA	30,765	79,110	02/11/2020	02/11/2030	8,015,735

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
184494-B#-8	CLEANAWAY WASTE MANAGEMENT LTD.		2.B IF	47,027,025	47,012,913	47,885,708	47,012,913				(14,112)	5.723	5.723	MJSD	110,561	647,678	09/17/2025	09/17/2037	47,617,852
184496-AP-2	CLEAN HARBORS INC 144A		3.A FE	12,079,913	11,880,000	11,891,626	11,897,827		(31,924)			5.125	4.839	JJ	280,748	608,850	07/02/2019	07/15/2029	10,461,375
184496-AQ-0	CLEAN HARBORS INC		3.B FE	27,186,500	27,440,000	28,235,294	27,185,183		9,150			6.375	6.466	FA	728,875	1,749,300	10/27/2023	02/01/2031	21,886,069
18453H-AC-0	CLEAR CHANNEL OUTDOOR HOLDINGS INC		5.C FE	2,861,300	2,840,000	2,842,218	2,841,495		(4,778)			7.750	7.560	AO	46,466	220,100	02/02/2021	04/15/2028	2,825,400
18469L-AE-9	CLEAR STREET HOLDINGS LLC		2.C FE	9,000,000	9,000,000	8,826,477	9,000,000					8.000	8.000	MS	208,000		09/04/2025	09/30/2030	9,360,000
18469L-AE-9	CLEAR STREET HOLDINGS LLC	0	2.C FE	100,000	100,000	98,072	100,000					8.000	8.000	MS	2,311		09/04/2025	09/30/2030	9,360,000
18538R-AJ-2	CLEARWATER PAPER CORP		4.B FE	15,341,993	15,678,000	14,658,930	15,413,538		71,307			4.750	5.221	FA	281,333	744,705	10/31/2023	08/15/2028	12,805,065
18539U-AC-9	CLEARWAY ENERGY OPERATING LLC		3.B FE	4,402,473	4,318,000	4,309,166	4,314,478		(19,230)			4.750	4.274	MS	60,392	205,105	03/25/2021	03/15/2028	9,978,491
18539U-AC-9	CLEARWAY ENERGY OPERATING LLC	0	3.B FE	5,767,385	5,688,000	5,676,363	5,678,617		(19,483)			4.750	4.382	MS	79,553	270,180	03/25/2021	03/15/2028	9,978,491
18539U-AD-7	CLEARWAY ENERGY OPERATING LLC		3.B FE	6,977,950	8,468,000	7,908,700	7,457,576		161,235			3.750	6.524	FA	119,963	317,550	02/03/2023	02/15/2031	8,188,713
18539U-AE-5	CLEARWAY ENERGY OPERATING LLC		3.B FE	7,453,950	7,440,000	6,771,858	7,447,379		(1,665)			3.750	3.723	JJ	128,650	279,000	10/01/2021	01/15/2032	6,968,250
185508-A*-9	CLECO POWER LLC	0	1.G	3,013,110	3,000,000	2,808,704	3,010,045		(400)			5.120	5.089	JD	6,400	153,600	07/01/2015	12/16/2041	3,076,800
185508-AE-8	CLECO POWER LLC		1.G FE	22,736,255	22,767,000	24,786,076	22,783,073		3,121			6.500	6.489	JD	123,321	1,479,855	11/29/2022	12/01/2035	24,074,803
185508-AE-8	CLECO POWER LLC	0	1.G FE	597,856	550,000	598,776	589,822		(2,861)			6.500	5.541	JD	2,979	35,750	01/18/2023	12/01/2035	24,074,803
18551P-AC-3	CLECO CORPORATE HOLDINGS LLC		2.C FE	8,200,000	8,200,000	8,177,427	8,200,000					3.743	3.743	MN	51,154	306,926	05/12/2016	05/01/2026	7,945,977
18551P-AC-3	CLECO CORPORATE HOLDINGS LLC	0	2.C FE	1,000,000	1,000,000	997,247	1,000,000					3.743	3.743	MN	6,238	37,430	05/12/2016	05/01/2026	7,945,977
18551P-AD-1	CLECO CORPORATE HOLDINGS LLC		2.C FE	1,700,000	1,700,000	1,477,788	1,700,000					4.973	4.973	MN	14,090	84,541	05/12/2016	05/01/2046	1,742,271
18551P-AE-9	CLECO CORPORATE HOLDINGS LLC		2.C FE	2,098,761	2,100,000	1,976,383	2,099,555		136			3.375	3.381	MS	20,869	70,875	09/09/2019	09/15/2029	2,338,813
18551P-AE-9	CLECO CORPORATE HOLDINGS LLC	0	2.C FE	199,882	200,000	188,227	199,958		13			3.375	3.381	MS	1,988	6,750	09/09/2019	09/15/2029	2,338,813
18586*-AG-9	CLEVELAND BROTHERS HOLDINGS INC /		2.C PL	23,000,000	23,000,000	23,774,081	23,000,000					5.630	5.630	FA	489,184	1,294,900	08/15/2024	08/15/2031	23,544,635
18586*-AH-7	CLEVELAND BROTHERS HOLDINGS INC /		2.C PL	3,800,000	3,800,000	3,914,624	3,800,000					5.810	5.810	FA	83,406	220,780	08/15/2024	08/15/2034	3,910,390
185899-AN-1	CLEVELAND-CLIFFS INC		3.C FE	6,805,825	6,960,000	7,157,535	6,856,439		19,953			6.750	7.158	AO	99,180	469,800	04/28/2023	04/15/2030	7,132,875
185899-AR-2	CLEVELAND-CLIFFS INC		3.C FE	3,230,950	3,230,000	3,359,306	3,230,787		(163)			7.375	7.342	MN	39,702	244,168	02/24/2025	05/01/2033	3,297,263
185899-AS-0	CLEVELAND-CLIFFS INC		3.C FE	4,311,000	4,311,000	4,547,329	4,311,000					7.500	7.500	MS	95,201	196,689	02/03/2025	09/15/2031	7,023,875
185899-AS-0	CLEVELAND-CLIFFS INC	LS	3.C FE	2,479,000	2,479,000	2,614,899	2,479,000					7.500	7.500	MS	54,745	113,104	02/03/2025	09/15/2031	7,023,875
18685@-AA-0	CLIFFWATER CORPORATE LENDING FUND		1.C PL	50,000,000	50,000,000	49,959,174	50,000,000					4.100	4.100	MS	529,583	2,050,000	06/07/2022	03/28/2027	51,025,000
18685@-AP-7	CLIFFWATER CORPORATE LENDING FUND		1.C PL	12,500,000	12,500,000	13,282,737	12,500,000					6.770	6.770	FA	345,552	846,250	08/04/2023	08/04/2028	12,923,125
18685@-BR-2	CLIFFWATER CORPORATE LENDING FUND		1.C PL	20,000,000	20,000,000	20,752,018	20,000,000					5.370	5.370	JD	26,850		12/22/2025	12/22/2030	20,537,000
189054-AV-1	CLOROX COMPANY		2.A FE	2,499,150	2,500,000	2,467,263	2,500,000		37			3.100	3.100	AO	19,375	77,500	09/26/2017	10/01/2027	3,003,849
189054-AV-1	CLOROX COMPANY	LS	2.A FE	7,997	8,000	7,895	8,000					3.100	3.100	AO	62	248	09/26/2017	10/01/2027	3,003,849
189054-AV-1	CLOROX COMPANY	0	2.A FE	449,847	450,000	444,107	450,000		7			3.100	3.100	AO	3,488	13,950	09/26/2017	10/01/2027	3,003,849
189054-AW-9	CLOROX COMPANY		2.A FE	169,692	170,000	170,060	169,957		30			3.900	3.911	MN	847	6,630	05/07/2018	05/15/2028	275,265
189054-AW-9	CLOROX COMPANY	LS	2.A FE	99,819	100,000	100,035	99,975		18			3.900	3.911	MN	498	3,900	05/07/2018	05/15/2028	275,265
189054-AW-9	CLOROX COMPANY	0	2.A FE	149,729	150,000	150,053	149,962		27			3.900	3.911	MN	748	5,850	05/07/2018	05/15/2028	275,265
189054-AZ-2	CLOROX COMPANY		2.A FE	1,791,295	1,800,000	1,818,404	1,794,246		961			4.600	4.659	MN	13,800	82,800	05/06/2022	05/01/2032	2,455,200
189054-AZ-2	CLOROX COMPANY	0	2.A FE	597,273	600,000	606,135	598,202		304			4.600	4.655	MN	4,600	27,600	05/06/2022	05/01/2032	2,455,200
18912U-AC-6	CLOUD SOFTWARE GROUP INC 144A		4.A FE	1,963,775	1,930,000	2,016,928	1,959,008		(4,767)			8.250	7.751	JD	442	159,225	04/03/2025	06/30/2032	2,009,613
18912U-AG-7	CLOUD SOFTWARE GROUP INC		4.A FE	3,329,338	3,320,000	3,290,310	3,328,731		(607)			6.625	6.558	FA	83,703		08/08/2025	08/15/2033	3,223,350
18972E-AA-3	NOVOLEX (CLYDESDALE)		4.A FE	15,123,800	15,170,000	15,433,124	15,117,907		(1,842)			6.625	6.630	AO	212,169	1,005,013	01/20/2023	04/15/2029	14,164,144
18972E-AB-1	NOVOLEX (CLYDESDALE)		4.C FE	1,254,125	1,270,000	1,291,002	1,258,048		2,196			8.750	9.020	AO	23,460	111,125	03/19/2024	04/15/2030	1,325,563
18972E-AC-9	NOVOLEX (CLYDESDALE)		4.A FE	6,981,875	6,976,000	7,150,400	6,979,803		(1,347)			6.875	6.851	JJ	221,149	458,284	07/26/2024	01/15/2030	7,509,563
18972E-AC-9	NOVOLEX (CLYDESDALE)	LS	4.A FE	304,000	304,000	311,600	304,000					6.875	6.875	JJ	9,637	19,971	07/25/2024	01/15/2030	7,509,563
18972E-AD-7	NOVOLEX (CLYDESDALE)		4.A FE	14,301,875	14,250,000	14,652,911	14,295,556		(6,319)			6.750	6.663	AO	203,063	518,344	04/03/2025	04/15/2032	14,689,588
191098-A@-1	COCA-COLA BOTTLING CO. CONSOLIDATE		2.A	87,500,000	87,500,000	85,780,324	87,500,000					3.960	3.960	MJSD	96,250	3,465,000	03/21/2018	03/21/2030	88,467,240
191098-A@-1	COCA-COLA BOTTLING CO. CONSOLIDATE	0	2.A	3,100,000	3,100,000	3,039,074	3,100,000					3.960	3.960	MJSD	3,410	122,760	03/21/2018	03/21/2030	88,467,240
191216-CX-6	COCA-COLA CO		1.E FE	4,597,056	4,600,000	2,861,295	4,598,033		57			2.600	2.602	JD	9,967	119,600	04/29/2020	06/01/2050	4,659,800
191216-CY-4	COCA-COLA CO		1.E FE	5,246,115	5,250,000	3,091,890	5,246,630		58			2.750	2.753	JD	12,031	144,375	04/29/2020	06/01/2060	4,916,688

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
191216-DK-3	COCA-COLA CO		1.E FE	3,386,842	3,400,000	3,083,950	3,392,857		1,295			2.000	2.043	MS	21,911	68,000	03/01/2021	03/05/2031	5,504,500
191216-DK-3	COCA-COLA CO	0	1.E FE	2,789,164	2,800,000	2,539,724	2,794,118		1,067			2.000	2.043	MS	18,044	56,000	03/01/2021	03/05/2031	5,504,500
191216-DL-1	COCA-COLA CO		1.E FE	12,185,948	12,400,000	8,308,290	12,208,469		4,969			3.000	3.089	MS	119,867	372,000	04/28/2021	03/05/2051	11,266,500
191216-DP-2	COCA-COLA CO		1.E FE	10,195,609	10,105,000	9,144,244	10,160,364		(8,516)			2.250	2.151	JJ	111,155	227,363	12/28/2021	01/05/2032	10,061,938
191216-DP-2	COCA-COLA CO	LS	1.E FE	94,921	95,000	85,968	94,957		8			2.250	2.258	JJ	1,045	2,138	04/28/2021	01/05/2032	10,061,938
191216-DP-2	COCA-COLA CO	0	1.E FE	299,751	300,000	271,477	299,864		24			2.250	2.258	JJ	3,300	6,750	04/28/2021	01/05/2032	10,061,938
191216-DQ-0	COCA-COLA CO		1.E FE	5,998,200	6,000,000	4,617,428	5,998,532		75			2.875	2.877	MN	26,833	172,500	04/28/2021	05/05/2041	5,477,625
191216-DS-6	COCA-COLA CO		1.E FE	51,289,695	50,115,000	49,366,944	51,272,281		(13,086)			5.300	5.140	MN	354,146	2,656,095	04/01/2025	05/13/2054	51,443,048
191216-DT-4	COCA-COLA CO		1.E FE	59,972,380	60,445,000	58,964,739	59,982,938		6,310			5.400	5.447	MN	435,204	2,983,230	06/12/2025	05/13/2064	62,077,015
191216-DZ-0	COCA-COLA CO		1.E FE	81,512,153	80,863,000	78,343,636	81,496,413		(11,811)			5.200	5.145	JJ	1,950,595	3,358,736	08/12/2025	01/14/2055	82,644,300
191216-DZ-0	COCA-COLA CO	LS	1.E FE	105,067	107,000	103,666	105,100		32			5.200	5.321	JJ	2,581	5,100	12/17/2024	01/14/2055	82,644,300
191219-AW-4	COCA-COLA ENTERPRISES LLC		1.F FE	27,993,150	27,500,000	28,035,203	27,530,823		(39,125)			7.000	6.806	AO	481,250	1,925,000	07/07/2005	10/01/2026	28,462,500
191219-AX-2	COCA-COLA ENTERPRISES LLC		1.E FE	29,387,440	29,000,000	33,413,745	29,221,006		(10,574)			6.700	6.596	AO	410,189	1,943,000	10/02/2002	10/15/2036	26,871,000
191219-AY-0	COCA-COLA ENTERPRISES LLC		1.F FE	1,983,980	2,000,000	2,044,672	1,999,109		1,403			6.950	7.004	MN	17,761	139,000	06/28/2001	11/15/2026	2,069,500
191219-BC-7	COCA-COLA ENTERPRISES LLC		1.F FE	3,857,802	3,199,000	3,643,823	3,578,351		(21,788)			6.750	5.398	JJ	99,569	215,933	07/07/2005	01/15/2038	3,306,966
191219-BE-3	COCA-COLA ENTERPRISES LLC		1.E FE	3,461,615	3,570,000	3,838,611	3,548,775		7,306			6.750	6.995	MS	70,954	240,975	06/28/2001	09/15/2028	3,690,488
191241-AH-1	COCA-COLA FEMSA SAB DE CV		1.G FE	7,240,043	7,710,000	7,298,924	7,424,865		63,004			2.750	3.709	JJ	93,644	212,025	04/12/2024	01/22/2030	7,816,013
191241-AJ-7	COCA-COLA FEMSA SAB DE CV		1.G FE	3,934,358	3,950,000	3,336,171	3,941,004		1,255			1.850	1.887	MS	24,358	73,075	08/26/2020	09/01/2032	4,592,088
191241-AJ-7	COCA-COLA FEMSA SAB DE CV	0	1.G FE	597,624	600,000	506,760	598,634		191			1.850	1.887	MS	3,700	11,100	08/26/2020	09/01/2032	4,592,088
1912ER-AA-8	CCOLAT PP 4.50000 01/20/2029		3.A FE	5,609,990	6,360,000	6,292,457	5,937,586		119,225			4.500	6.909	JJ	127,995	286,200	09/30/2024	01/20/2029	6,503,100
192714-AE-3	COLBUN SA		2.B FE	4,492,170	4,500,000	4,113,802	4,495,335		689			3.150	3.169	JJ	63,788	141,750	10/14/2021	01/19/2032	4,977,175
192714-AE-3	COLBUN SA	0	2.B FE	399,304	400,000	365,671	399,585		61			3.150	3.169	JJ	5,670	12,600	10/14/2021	01/19/2032	4,977,175
192714-AF-0	COLBUN SA 144A		2.B FE	1,993,880	2,000,000	2,008,940	1,994,023		143			5.375	5.415	MS	32,847		09/03/2025	09/11/2035	1,026,875
19273P-AB-0	COLBY COLLEGE		1.C FE	3,285,000	3,285,000	2,573,537	3,285,000					2.984	2.984	JJ	49,012	98,024	01/28/2020	07/01/2040	800,433
19273P-AC-8	COLBY COLLEGE		1.C FE	2,300,000	2,300,000	1,591,840	2,300,000					3.054	3.054	JJ	35,121	70,242	01/28/2020	07/01/2049	385,295
19273P-AD-6	COLBY COLLEGE		1.C FE	5,915,000	5,915,000	3,944,989	5,915,000					3.204	3.204	JJ	94,758	189,517	01/28/2020	07/01/2054	1,311,637
19416Q-CE-8	COLGATE-PALMOLIVE CO		1.E FE	3,128,377	2,768,000	2,911,026	2,833,745		(23,868)			6.450	5.406	JD	14,878	178,536	04/30/2010	06/16/2028	2,857,268
19416Q-EJ-5	COLGATE-PALMOLIVE CO		1.E FE	12,869,988	14,200,000	12,060,413	12,966,133		36,168			4.000	4.658	FA	214,578	568,000	09/27/2022	08/15/2045	14,484,000
19416Q-EK-2	COLGATE-PALMOLIVE CO		1.E FE	16,430,730	16,800,000	13,293,217	16,492,703		8,921			3.700	3.824	FA	259,000	621,600	04/04/2018	08/01/2047	16,703,400
19416Q-EK-2	COLGATE-PALMOLIVE CO	0	1.E FE	397,272	400,000	316,505	397,763		66			3.700	3.738	FA	6,167	14,800	07/24/2017	08/01/2047	16,703,400
19565C-AA-8	COLONIAL ENTERPRISES INC		2.C FE	14,392,656	14,400,000	13,527,586	14,396,948		640			3.250	3.255	MN	59,800	468,000	05/06/2020	05/15/2030	14,227,500
19565C-AA-8	COLONIAL ENTERPRISES INC	0	2.C FE	399,796	400,000	375,766	399,915		18			3.250	3.255	MN	1,661	13,000	05/06/2020	05/15/2030	14,227,500
195869-AD-4	COLONIAL PIPELINE CO	0	2.C FE	4,479,393	3,000,000	3,415,364	3,567,133		(104,318)			8.375	4.030	MN	41,875	251,250	07/01/2015	11/01/2030	3,125,625
195869-AG-7	COLONIAL PIPELINE CO		2.C FE	13,722,274	13,356,000	15,123,488	13,623,613		(34,767)			7.630	7.201	MN	87,753	1,019,063	11/29/2022	04/15/2032	13,865,531
195869-AJ-1	COLONIAL PIPELINE CO		2.C FE	12,490,875	12,500,000	13,387,788	12,497,119		335			6.580	6.584	FA	281,021	822,500	08/20/2002	08/28/2032	12,911,250
195869-AL-6	COLONIAL PIPELINE CO		2.C FE	21,620,555	21,653,000	22,377,843	21,644,528		462			6.375	6.380	FA	575,158	1,380,379	11/29/2022	08/01/2037	21,311,314
195869-AQ-5	COLONIAL PIPELINE CO		2.C FE	21,247,590	21,500,000	16,635,942	21,285,979		5,623			4.250	4.320	AO	192,903	913,750	03/27/2018	04/15/2048	20,118,625
19648*-AA-6	THE COLORADO HEALTH FOUNDATION		1.G	26,500,000	26,500,000	22,079,107	26,500,000					2.880	2.880	FA	288,320	763,200	08/05/2021	08/15/2036	23,635,520
198280-AH-2	COLUMBIA PIPELINE GROUP INC		2.A FE	4,103,145	4,040,000	4,004,280	4,101,134		(1,769)			5.800	5.669	JD	19,527	234,320	08/15/2024	06/01/2045	4,157,160
19828T-AA-4	COLUMBIA PIPELINES OPERATING COMPA		2.A FE	12,897,677	12,150,000	12,886,399	12,892,767		(4,890)			5.927	4.401	FA	272,049	8,891	12/18/2025	08/15/2030	12,510,065
19828T-AB-2	COLUMBIA PIPELINES OPERATING COMPA		2.A FE	32,275,687	31,591,000	33,876,156	32,179,103		(57,527)			6.036	5.730	MN	243,651	1,906,833	02/13/2024	11/15/2033	33,593,140
19828T-AB-2	COLUMBIA PIPELINES OPERATING COMPA	0	2.A FE	1,055,656	1,018,000	1,091,638	1,050,004		(3,172)			6.036	5.526	MN	7,851	61,446	01/04/2024	11/15/2033	33,593,140
19828T-AC-0	COLUMBIA PIPELINES OPERATING COMPA		2.A FE	34,580,800	33,030,000	35,319,470	34,559,328		(19,841)			6.544	6.187	MN	276,190	1,997,883	06/12/2025	11/15/2053	34,110,742
19828T-AD-8	COLUMBIA PIPELINES OPERATING COMPA		2.A FE	7,112,179	7,030,000	7,635,474	7,112,180					6.714	6.628	FA	178,309	237,004	05/15/2025	08/15/2063	7,265,997
19828T-AF-3	COLUMBIA PIPELINES OPERATING COMPANY		2.A FE	12,709,430	13,000,000	12,344,257	12,712,280		2,643			5.695	5.851	AO	185,088	689,728	05/15/2025	10/01/2054	12,855,938
19828T-AG-1	COLUMBIA PIPELINES OPERATING COMPA		2.A FE	3,422,849	3,448,000	3,525,236	3,424,762		1,907	65		5.439	5.534	FA	70,847	82,540	09/17/2025	02/15/2035	4,684,383
19828T-AG-1	COLUMBIA PIPELINES OPERATING COMPA	LS	2.A FE	1,105,730	1,107,000	1,131,797	1,106,219		379	1,231		5.439	5.431	FA	22,746	21,116	09/17/2025	02/15/2035	4,684,383

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
19828T-AH-9	COLUMBIA PIPELINES OPERATING COMPA		2.A FE	29,461,512	29,950,000	29,592,575	29,465,986		4,473			5.962	6.081	FA	674,567	788,648	06/12/2025	02/15/2055	30,842,810
198643-AA-6	COLUMBIA UNIVERSITY TRUSTEES NY		1.A FE	12,700,000	12,700,000	10,386,328	12,700,000					3.827	3.827	AO	121,507	486,029	05/08/2012	10/01/2042	14,981,285
198643-AA-6	COLUMBIA UNIVERSITY TRUSTEES NY	0	1.A FE	1,925,640	2,000,000	1,635,642	1,945,347		2,243			3.827	4.053	AO	19,135	76,540	07/01/2015	10/01/2042	14,981,285
19865*-AE-4	TRUSTEES OF COLUMBIA UNIVERSITY		1.A Z	57,000,000	57,000,000	36,623,737	57,000,000					2.850	2.850	AO	406,125	1,624,500	07/27/2020	07/27/2050	57,812,250
199575-AT-8	OHIO POWER COMPANY		2.A FE	14,985,177	14,122,000	15,535,613	14,884,561		(44,435)			6.600	5.667	MS	310,684	680,526	07/30/2025	03/01/2033	14,588,026
199575-AV-3	OHIO POWER COMPANY		2.A FE	3,978,060	3,983,000	4,219,136	3,984,844		(367)			5.850	5.832	AO	58,251	233,006	11/29/2022	10/01/2035	4,099,503
20030N-AF-8	COMCAST CORP		1.G FE	1,442,527	1,400,000	1,471,618	1,401,177		(7,236)			5.650	4.812	JD	3,516	79,100	10/25/2019	06/15/2035	1,359,690
20030N-AK-7	COMCAST CORP		1.G FE	9,338,826	9,350,000	10,386,909	9,344,997		732			6.500	6.507	MN	77,657	607,750	01/12/2006	11/15/2035	8,363,250
20030N-AV-3	COMCAST CORP		1.G FE	11,475,850	11,500,000	13,019,181	11,487,080		1,199			6.950	6.964	FA	301,939	799,250	08/20/2007	08/15/2037	9,571,438
20030N-BB-6	COMCAST CORP		1.G FE	3,119,726	2,836,000	3,084,516	3,037,485		(8,493)			6.400	5.661	MS	60,501	181,504	11/29/2022	03/01/2040	2,580,000
20030N-BB-6	COMCAST CORP	LS	1.G FE	15,641	14,000	15,227	15,124		(50)			6.400	5.573	MS	299	896	07/13/2011	03/01/2040	2,580,000
20030N-BE-0	COMCAST CORP	LS	1.G FE	112,907	113,000	99,334	112,941		2			4.650	4.655	JJ	2,423	5,255	06/26/2012	07/15/2042	6,395,313
20030N-BE-0	COMCAST CORP		1.G FE	7,380,943	7,387,000	6,493,608	7,383,155		152			4.650	4.655	JJ	158,390	343,496	06/26/2012	07/15/2042	6,395,313
20030N-BH-3	COMCAST CORPORATION		1.G FE	4,599,124	4,378,000	4,289,682	4,499,670		(15,304)			4.250	3.758	JJ	85,797	186,065	09/26/2024	01/15/2033	4,544,563
20030N-BH-3	COMCAST CORPORATION	LS	1.G FE	218,155	222,000	217,522	218,681		414			4.250	4.500	JJ	4,351	9,435	09/26/2024	01/15/2033	4,544,563
20030N-BM-2	COMCAST CORP		1.G FE	808,539	700,000	669,607	767,018		(7,230)			4.200	2.870	FA	11,107	29,400	10/25/2019	08/15/2034	3,777,700
20030N-BM-2	COMCAST CORP	0	1.G FE	2,893,389	3,000,000	2,869,745	2,941,130		5,486			4.200	4.477	FA	47,600	126,000	07/01/2015	08/15/2034	3,777,700
20030N-BS-9	COMCAST CORPORATION		1.G FE	7,007,305	6,932,000	6,929,636	6,926,483		17,155			3.150	3.369	MS	72,786	218,358	02/13/2024	03/01/2026	7,687,196
20030N-BS-9	COMCAST CORPORATION	0	1.G FE	668,597	650,000	649,778	650,000		(2,036)			3.150	2.806	MS	6,825	20,475	03/22/2016	03/01/2026	7,687,196
20030N-BU-4	COMCAST CORPORATION		1.G FE	1,734,705	1,750,000	1,221,461	1,738,305		386			3.400	3.446	JJ	27,436	59,500	07/12/2016	07/15/2046	1,779,750
20030N-BW-0	COMCAST CORPORATION		1.G FE	3,692,238	3,683,000	3,626,548	3,685,344		(3,815)			2.350	2.229	JJ	39,909	86,551	07/28/2021	01/15/2027	3,375,198
20030N-BW-0	COMCAST CORPORATION	0	1.G FE	199,760	200,000	196,934	199,979		24			2.350	2.360	JJ	2,167	4,700	07/12/2016	01/15/2027	3,375,198
20030N-BY-6	COMCAST CORPORATION		1.G FE	1,746,553	1,750,000	1,739,533	1,749,736		354			3.300	3.314	FA	24,063	57,750	01/05/2017	02/01/2027	1,473,925
20030N-BZ-3	COMCAST CORPORATION		1.G FE	5,090,208	5,100,000	3,863,736	5,091,936		231			4.000	4.011	FA	77,067	204,000	08/01/2017	08/15/2047	4,998,000
20030N-BZ-3	COMCAST CORPORATION	0	1.G FE	199,616	200,000	151,519	199,684		9			4.000	4.011	FA	3,022	8,000	08/01/2017	08/15/2047	4,998,000
20030N-CA-7	COMCAST CORPORATION	0	1.G FE	399,748	400,000	393,742	399,976		28			3.150	3.153	FA	4,760	12,600	08/01/2017	02/15/2028	406,300
20030N-CC-3	COMCAST CORPORATION		1.G FE	1,667,258	2,130,000	1,600,657	1,683,653		10,182			3.969	5.652	MN	14,090	84,540	05/09/2024	11/01/2047	2,172,270
20030N-CE-9	COMCAST CORPORATION		1.G FE	18,153,305	22,260,000	16,474,307	18,242,698		72,305			3.999	5.342	MN	148,363	780,205	05/15/2025	11/01/2049	22,761,188
20030N-CE-9	COMCAST CORPORATION	LS	1.G FE	46,144	55,000	40,705	46,383		183			3.999	5.148	MN	367	2,199	09/11/2024	11/01/2049	22,761,188
20030N-CG-4	COMCAST CORPORATION		1.G FE	29,295,468	36,005,000	26,434,839	29,434,168		112,187			4.049	5.333	MN	242,974	1,457,842	01/30/2025	11/01/2052	36,733,921
20030N-CJ-8	COMCAST CORPORATION		1.G FE	1,103,203	1,000,000	873,083	1,073,788		(5,164)			3.900	3.140	MS	13,000	39,000	10/25/2019	03/01/2038	6,881,625
20030N-CJ-8	COMCAST CORPORATION	0	1.G FE	4,928,383	5,750,000	5,020,228	5,013,951		42,036			3.900	5.345	MS	74,750	224,250	11/29/2023	03/01/2038	6,881,625
20030N-CK-5	COMCAST CORPORATION		1.G FE	10,058,613	11,020,000	8,316,030	10,102,669		21,747			4.000	4.586	MS	146,933	440,800	08/15/2024	03/01/2048	10,628,400
20030N-CL-3	COMCAST CORPORATION		1.G FE	1,122,750	989,000	922,834	1,080,759		(7,440)			4.600	3.395	AO	9,604	45,494	07/18/2022	10/15/2038	990,468
20030N-CL-3	COMCAST CORPORATION	LS	1.G FE	1,195	1,000	933	1,143		(9)			4.600	3.187	AO	10	46	10/25/2019	10/15/2038	990,468
20030N-CM-1	COMCAST CORPORATION		1.G FE	1,170,910	1,000,000	836,849	1,146,704		(4,165)			4.700	3.725	AO	9,922	47,000	06/20/2019	10/15/2048	1,023,500
20030N-CY-5	COMCAST CORPORATION		1.G FE	3,136,037	4,050,000	3,172,112	3,171,683		35,646			3.250	5.511	MN	21,938	131,625	02/24/2025	11/01/2039	4,115,813
20030N-CZ-2	COMCAST CORPORATION		1.G FE	8,738,723	8,300,000	5,565,420	8,678,619		(11,324)			3.450	3.163	FA	119,313	286,350	04/24/2020	02/01/2050	7,527,650
20030N-DA-6	COMCAST CORPORATION		1.G FE	1,624,583	1,700,000	1,605,413	1,656,621		9,695			2.650	3.308	FA	18,771	45,050	07/22/2022	02/01/2030	1,722,525
20030N-DA-6	COMCAST CORPORATION	0	1.G FE	99,851	100,000	94,436	99,941		16			2.650	2.665	FA	1,104	2,650	10/29/2019	02/01/2030	1,722,525
20030N-DG-3	COMCAST CORPORATION		1.G FE	99,823	100,000	97,066	99,926		23			3.400	3.419	AO	850	3,400	03/24/2020	04/01/2030	1,118,700
20030N-DG-3	COMCAST CORPORATION	0	1.G FE	998,230	1,000,000	970,661	999,258		227			3.400	3.419	AO	8,500	34,000	03/24/2020	04/01/2030	1,118,700
20030N-DH-1	COMCAST CORPORATION		1.G FE	9,788,510	11,550,000	9,545,598	9,812,008		23,498			3.750	5.264	AO	108,281	216,563	09/19/2025	04/01/2040	11,766,563
20030N-DL-2	COMCAST CORPORATION		1.G FE	13,579,192	18,788,000	10,945,184	13,810,424		96,867			2.800	4.528	JJ	242,574	526,064	07/13/2023	01/15/2051	19,051,032
20030N-DM-0	COMCAST CORPORATION		1.G FE	88,387	100,000	89,202	92,926		1,273			1.950	3.493	JJ	899	1,950	04/06/2022	01/15/2031	100,975
20030N-DQ-1	COMCAST CORPORATION		1.G FE	12,634,995	12,750,000	6,450,437	12,643,489		1,693			2.650	2.686	FA	127,642	337,875	08/11/2020	08/15/2062	12,462,975
20030N-DS-7	COMCAST CORP		1.G FE	6,383,486	10,505,000	6,181,720	6,421,188		37,999	4,135		2.887	5.795	MN	50,547	154,599	06/12/2025	11/01/2051	10,572,726

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
20030N-DU-2	COMCAST CORPORATION		1.G FE	21,870,980	34,685,000	19,568,656	22,186,552		144,762			2.937	5.328	MN	169,783	924,715	06/12/2025	11/01/2056	33,535,339
20030N-DW-8	COMCAST CORPORATION		1.G FE	24,164,278	42,100,000	22,913,369	24,310,824		115,678			2.987	5.732	MN	209,588	1,125,352	08/12/2025	11/01/2063	42,728,764
20030N-EC-1	COMCAST CORPORATION	0	1.G FE	809,222	810,000	814,662	809,587		122			4.650	4.658	FA	14,229	37,665	02/07/2023	02/15/2033	828,833
20030N-EE-7	COMCAST CORPORATION		1.G FE	1,487,405	1,492,000	1,507,418	1,488,794		359			4.800	4.834	MN	9,151	71,616	05/01/2023	05/15/2033	1,740,800
20030N-EE-7	COMCAST CORPORATION	LS	1.G FE	207,359	208,000	210,149	207,584		81			4.800	4.833	MN	1,276	9,984	05/01/2023	05/15/2033	1,740,800
20030N-EF-4	COMCAST CORPORATION		1.G FE	45,838,052	47,600,000	42,898,647	45,890,182		23,763			5.350	5.603	MN	325,399	2,301,838	09/18/2025	05/15/2053	58,052,445
20030N-EF-4	COMCAST CORPORATION	LS	1.G FE	8,988,328	9,350,000	8,426,520	9,005,824		5,957			5.350	5.610	MN	63,918	500,225	10/04/2023	05/15/2053	58,052,445
20030N-EG-2	COMCAST CORPORATION		1.G FE	13,301,119	14,000,000	12,572,679	13,306,339		5,221			5.500	5.824	MN	98,389	657,938	10/28/2025	05/15/2064	14,385,000
20030N-EK-3	COMCAST CORPORATION		1.G FE	25,992,916	26,291,000	24,726,189	26,000,989		5,226			5.650	5.728	JD	123,787	1,485,442	01/16/2025	06/01/2054	27,562,241
20030N-EK-3	COMCAST CORPORATION	LS	1.G FE	511,708	514,000	483,407	511,870		58			5.650	5.680	JD	2,420	29,041	05/20/2024	06/01/2054	27,562,241
200339-EX-3	COMERICA BANK		2.B FE	12,900,000	12,900,000	13,002,154	12,900,000					5.332	5.332	FA	240,740	687,828	08/18/2022	08/25/2033	14,270,574
200339-EX-3	COMERICA BANK	0	2.B FE	1,000,000	1,000,000	1,007,919	1,000,000					5.332	5.332	FA	18,662	53,320	08/18/2022	08/25/2033	14,270,574
200340-AT-4	COMERICA INCORPORATED		2.B FE	7,820,445	7,500,000	7,425,848	7,608,044		(35,181)			4.000	3.448	FA	125,000	300,000	07/18/2019	02/01/2029	8,415,000
200340-AT-4	COMERICA INCORPORATED	0	2.B FE	785,918	750,000	742,585	762,184		(3,978)			4.000	3.381	FA	12,500	30,000	07/18/2019	02/01/2029	8,415,000
200447-AL-4	COMISION FEDERAL DE ELECTRICIDAD 144A		2.B FE	1,499,700	1,500,000	1,482,900	1,499,999					4.688	4.688	MN	8,985	70,320	02/08/2022	05/15/2029	767,580
201723-AP-8	COMMERCIAL METALS COMPANY		3.A FE	4,728,713	4,640,000	4,407,781	4,677,555		(11,174)			3.875	3.599	FA	67,924	179,800	01/20/2021	02/15/2031	4,526,025
201723-AQ-6	COMMERCIAL METALS COMPANY		3.A FE	2,310,000	2,310,000	2,243,373	2,310,000					4.125	4.125	JJ	43,938	95,288	01/13/2022	01/15/2030	2,204,550
201723-AR-4	COMMERCIAL METALS COMPANY		3.A FE	9,467,713	9,460,000	9,089,394	9,465,008		(1,063)			4.375	4.361	MS	121,863	413,875	01/19/2022	03/15/2032	8,737,031
201723-AS-2	COMMERCIAL METALS COMPANY		3.A FE	2,262,275	2,260,000	2,310,922	2,262,232		(43)			5.750	5.727	MN	12,634		11/13/2025	11/15/2033	2,150,088
201723-AV-5	COMMERCIAL METALS COMPANY		3.A FE	1,747,438	1,747,000	1,792,827	1,747,436		(1)			6.000	5.996	JD	10,191		11/13/2025	12/15/2035	1,799,410
20268J-AD-5	COMMONSPIRIT HEALTH		1.E FE	130,187,202	132,135,000	98,928,840	130,092,953		25,668			3.817	3.895	AO	1,260,898	5,043,593	10/16/2024	10/01/2049	129,225,074
20268J-AD-5	COMMONSPIRIT HEALTH	0	1.E FE	2,861,494	2,880,000	2,156,242	2,862,441		354			3.817	3.853	AO	27,482	109,930	03/15/2023	10/01/2049	129,225,074
20268J-AH-6	COMMONSPIRIT HEALTH		1.E FE	3,345,289	4,243,000	2,829,911	3,355,306		10,018			3.910	5.462	AO	41,475	82,951	05/29/2025	10/01/2050	4,259,680
20268J-AN-3	COMMONSPIRIT HEALTH		1.C FE	20,679,680	20,195,000	16,052,060	20,653,202		(11,717)			4.187	4.036	AO	211,391	845,565	08/03/2023	10/01/2049	20,566,736
20268J-AN-3	COMMONSPIRIT HEALTH	0	1.C FE	51,200	50,000	39,743	51,134		(29)			4.187	4.036	AO	523	2,094	08/03/2023	10/01/2049	20,566,736
20268J-AV-5	COMMONSPIRIT HEALTH		1.E FE	18,187,605	21,946,000	17,447,855	18,232,939		45,334			4.187	5.468	AO	229,720	459,440	05/29/2025	10/01/2049	22,267,613
20268J-AW-3	COMMONSPIRIT HEALTH		1.E FE	99,896,150	98,511,000	86,046,403	99,884,884		(11,266)			5.548	5.451	JD	455,449	2,732,695	05/29/2025	12/01/2054	99,090,580
202712-BL-8	COMMONWEALTH BANK OF AUSTRALIA		1.G FE	14,424,703	16,135,000	13,506,617	14,491,631		66,928			3.743	4.725	MS	182,858	603,933	02/24/2025	09/12/2039	16,538,838
202712-BL-8	COMMONWEALTH BANK OF AUSTRALIA	0	1.G FE	500,000	500,000	418,550	500,000					3.743	3.743	MS	5,666	18,715	09/05/2019	09/12/2039	16,538,838
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA		1.G FE	24,208,172	26,050,000	23,745,913	24,214,186		6,014			2.688	4.199	MS	213,957	139,776	12/29/2025	03/11/2031	13,985,472
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA	0	1.G FE	200,000	200,000	182,310	200,000					2.688	2.688	MS	1,643	5,376	03/02/2021	03/11/2031	13,985,472
202712-BQ-7	COMMONWEALTH BANK OF AUSTRALIA		1.G FE	5,750,000	5,750,000	4,427,830	5,750,000					3.305	3.305	MS	58,067	190,038	03/02/2021	03/11/2041	4,777,668
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA		1.G FE	6,902,825	6,898,000	6,575,329	6,901,392		(387)			3.784	3.775	MS	77,581	261,020	03/04/2022	03/14/2032	7,489,062
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA	LS	1.G FE	102,000	102,000	97,229	102,000					3.784	3.784	MS	1,147	3,860	03/03/2022	03/14/2032	7,489,062
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA	0	1.G FE	550,386	550,000	524,272	550,271		(31)			3.784	3.775	MS	6,186	20,812	03/04/2022	03/14/2032	7,489,062
202712-BX-2	COMMONWEALTH BANK OF AUSTRALIA		1.G FE	19,997,955	20,500,000	20,974,218	20,007,305		9,350			5.929	6.138	MS	361,257	607,723	06/12/2025	03/14/2046	21,107,723
202795-HG-8	COMMONWEALTH EDISON		1.F FE	8,358,585	8,300,000	8,875,733	8,341,209		(5,334)			5.875	5.768	FA	203,177	487,625	10/25/2019	02/01/2033	6,485,063
202795-HK-9	COMMONWEALTH EDISON		1.F FE	8,053,838	7,883,000	8,481,679	8,011,033		(8,279)			5.900	5.687	MS	136,945	465,097	11/29/2022	03/15/2036	8,115,549
202795-HT-0	COMMONWEALTH EDISON CO		1.F FE	434,022	300,000	335,944	396,923		(6,508)			6.450	3.196	JJ	8,923	19,350	10/25/2019	01/15/2038	309,675
202795-JA-9	COMMONWEALTH EDISON COMPANY	0	1.F FE	1,812,468	2,000,000	1,619,865	1,860,362		5,547			3.800	4.393	AO	19,000	76,000	07/01/2015	10/01/2042	2,038,000
202795-JB-7	COMMONWEALTH EDISON CO		1.F FE	2,028,641	1,950,000	1,744,150	2,014,031		(2,751)			4.600	4.306	FA	33,887	89,700	10/25/2019	08/15/2043	4,040,850
202795-JB-7	COMMONWEALTH EDISON CO	0	1.F FE	2,062,380	2,000,000	1,788,872	2,047,498		(1,828)			4.600	4.401	FA	34,756	92,000	07/01/2015	08/15/2043	4,040,850
202795-JD-3	COMMONWEALTH EDISON CO		1.F FE	6,447,872	6,450,000	5,798,269	6,449,230		27			4.700	4.701	JJ	139,786	303,150	01/06/2014	01/15/2044	8,341,525
202795-JD-3	COMMONWEALTH EDISON CO	0	1.F FE	4,209,800	4,000,000	3,595,826	4,159,302		(5,940)			4.700	4.372	JJ	86,689	188,000	07/01/2015	01/15/2044	8,341,525
202795-JK-7	COMMONWEALTH EDISON COMPANY		1.F FE	3,559,221	3,569,000	3,519,851	3,567,458		1,039			2.950	2.977	FA	39,775	105,286	08/16/2017	08/15/2027	3,947,378
202795-JK-7	COMMONWEALTH EDISON COMPANY	0	1.F FE	398,904	400,000	394,492	399,827		116			2.950	2.977	FA	4,458	11,800	08/16/2017	08/15/2027	3,947,378
202795-JM-3	COMMONWEALTH EDISON COMPANY		1.F FE	5,135,845	5,710,000	4,551,826	5,156,019		12,299			4.000	4.675	MS	76,133	228,400	05/09/2024	03/01/2048	5,518,200

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
202795-JR-2	COMMONWEALTH EDISON COMPANY		1.F FE	7,427,352	7,450,000	6,905,181	7,440,106		2,363			2.200	2.234	MS	54,633	163,900	02/18/2020	03/01/2030	7,329,750
202795-JR-2	COMMONWEALTH EDISON COMPANY	0	1.F FE	448,632	450,000	417,091	449,402		143			2.200	2.234	MS	3,300	9,900	02/18/2020	03/01/2030	7,329,750
202795-JS-0	COMMONWEALTH EDISON COMPANY		1.F FE	8,796,641	10,405,000	6,824,720	8,841,053		31,698			3.000	3.897	MS	104,050	312,150	08/14/2024	03/01/2050	10,155,075
202795-JW-1	COMMONWEALTH EDISON COMPANY		1.F FE	2,961,808	3,000,000	2,782,480	2,968,068		4,382			3.150	3.334	MS	27,825	94,500	09/26/2024	03/15/2032	2,742,525
202795-JW-1	COMMONWEALTH EDISON COMPANY	0	1.F FE	299,616	300,000	278,248	299,748		36			3.150	3.165	MS	2,783	9,450	03/08/2022	03/15/2032	2,742,525
202795-JY-7	COMMONWEALTH EDISON COMPANY		1.F FE	8,047,114	8,080,000	7,684,561	8,048,809		507			5.300	5.327	FA	178,433	428,240	01/25/2024	02/01/2053	8,396,770
202795-JY-7	COMMONWEALTH EDISON COMPANY	LS	1.F FE	99,593	100,000	95,106	99,614		6			5.300	5.327	FA	2,208	5,300	01/25/2024	02/01/2053	8,396,770
202795-KA-7	COMMONWEALTH EDISON COMPANY		1.F FE	23,162,572	23,170,000	23,051,496	23,165,578		1,591			5.650	5.651	JD	109,092	1,309,105	02/24/2025	06/01/2054	23,824,553
202795-KB-5	COMMONWEALTH EDISON COMPANY		1.F FE	5,244,176	4,900,000	5,107,482	5,243,688		(488)			5.950	5.465	JD	24,296	155,493	11/04/2025	06/01/2055	5,045,775
2027A0-HY-8	COMMONWEALTH BANK OF AUSTRALIA		1.D FE	1,595,248	1,600,000	1,587,257	1,599,658		498			2.625	2.657	MS	13,417	42,000	08/29/2016	09/06/2026	2,127,563
2027A0-HY-8	COMMONWEALTH BANK OF AUSTRALIA	0	1.D FE	498,515	500,000	496,018	499,893		156			2.625	2.657	MS	4,193	13,125	08/29/2016	09/06/2026	2,127,563
2027A0-JT-7	COMMONWEALTH BANK OF AUSTRALIA		1.D FE	12,054,501	10,946,000	10,844,410	11,267,487		(183,773)			3.150	1.412	MS	97,693	344,799	08/10/2021	09/19/2027	11,063,549
2027A0-JT-7	COMMONWEALTH BANK OF AUSTRALIA	0	1.D FE	1,101,270	1,000,000	990,719	1,029,370		(16,789)			3.150	1.412	MS	8,925	31,500	08/10/2021	09/19/2027	11,063,549
2027A0-JZ-3	COMMONWEALTH BANK OF AUSTRALIA		1.D FE	1,598,816	1,600,000	1,603,080	1,600,000		107			3.900	3.900	MS	18,200	62,400	03/12/2018	03/16/2028	1,835,100
2027A0-JZ-3	COMMONWEALTH BANK OF AUSTRALIA	0	1.D FE	199,852	200,000	200,385	200,000		13			3.900	3.900	MS	2,275	7,800	03/12/2018	03/16/2028	1,835,100
2027A0-KF-5	COMMONWEALTH BANK OF AUSTRALIA		1.D FE	6,041,623	6,100,000	5,430,029	6,065,294		5,692			1.875	1.981	MS	33,677	114,375	09/08/2021	09/15/2031	5,955,313
2027A0-KF-5	COMMONWEALTH BANK OF AUSTRALIA	0	1.D FE	297,129	300,000	267,051	298,293		280			1.875	1.981	MS	1,656	5,625	09/08/2021	09/15/2031	5,955,313
20338Q-AA-1	COMMSCOPE LLC		5.C FE	543,990	548,000	553,022	547,082	22,270	719			8.250	8.348	MS	15,070	45,210	06/14/2019	03/01/2027	570,605
20369E-AC-6	COMMUNITY HEALTH NETWORK		1.F FE	5,975,289	6,175,000	5,164,533	5,983,854		2,908			4.790	4.993	MN	49,297	295,783	11/29/2022	05/01/2053	6,450,885
20369E-AC-6	COMMUNITY HEALTH NETWORK	0	1.F FE	175,000	175,000	146,363	175,000					4.790	4.790	MN	1,397	8,383	02/13/2018	05/01/2053	6,450,885
20369E-AE-2	COMMUNITY HEALTH NETWORK INC		1.F FE	7,926,953	11,836,000	7,537,750	8,056,712		72,786			3.099	5.493	MN	61,133	366,798	11/15/2024	05/01/2050	33,552,970
20369E-AE-2	COMMUNITY HEALTH NETWORK INC	0	1.F FE	14,729,816	22,030,000	14,029,793	14,967,683		135,780			3.099	5.506	MN	113,785	682,710	11/15/2024	05/01/2050	33,552,970
20377@-AA-9	COMMUNITY EDUCATION BUILDING CORP		1.C Z	30,565,825	30,565,825	29,170,064	30,565,825					4.820	4.820	JD	122,773	1,473,273	12/01/2022	12/01/2052	1,802,244
20402C-A*-6	COMMUNITY PRESERVATION CORPORATION		1.D Z	36,000,000	36,000,000	38,188,847	36,000,000					5.730	5.730	AO	515,700	1,902,360	10/29/2024	10/01/2034	37,031,400
204429-AA-2	COMPANIA CERVECERIAS UNIDAS SA		2.B FE	13,910,786	14,600,000	13,244,431	14,045,820		47,199			3.350	4.051	JJ	220,095	379,890	10/03/2025	01/19/2032	14,936,058
204429-AA-2	COMPANIA CERVECERIAS UNIDAS SA	0	2.B FE	848,929	850,000	771,080	849,363		125			3.350	3.364	JJ	12,814	28,475	01/13/2022	01/19/2032	14,936,058
204448-AB-0	COMPANIA DE MINAS BUENAVENTURA SAA		3.C FE	5,181,274	5,240,000	5,450,281	5,187,838		6,564			6.800	7.003	FA	145,497	178,160	01/31/2025	02/04/2032	5,211,360
205768-AS-3	COMSTOCK RESOURCES INC 144A		4.C FE	303,900	300,000	300,665	300,896		(702)			6.750	6.476	MS	6,750	20,250	03/03/2021	03/01/2029	310,125
205887-AF-9	CONAGRA BRANDS INC		2.C FE	11,304,900	11,376,000	11,614,837	11,372,884		5,710			7.125	7.163	AO	202,635	810,540	09/30/1996	10/01/2026	11,781,270
205887-CC-4	CONAGRA BRANDS INC		2.C FE	50,149,458	49,898,000	50,502,545	50,114,313		(34,941)			4.850	4.672	MN	403,342	1,638,112	07/25/2025	11/01/2028	50,570,295
205887-CD-2	CONAGRA BRANDS INC		2.C FE	4,886,986	5,050,000	4,836,119	4,889,651		2,665			5.300	5.651	MN	44,608	133,825	09/19/2025	11/01/2038	5,183,825
205887-CF-7	CONAGRA BRANDS INC		2.C FE	2,173,974	2,200,000	2,090,455	2,192,970		3,768			1.375	1.553	MN	5,042	30,250	10/07/2020	11/01/2027	2,315,813
205887-CF-7	CONAGRA BRANDS INC	LS	2.C FE	98,817	100,000	95,021	99,680		171			1.375	1.553	MN	229	1,375	10/07/2020	11/01/2027	2,315,813
205887-CF-7	CONAGRA BRANDS INC	0	2.C FE	988,170	1,000,000	950,207	996,804		1,713			1.375	1.553	MN	2,292	13,750	10/07/2020	11/01/2027	2,315,813
205887-CL-4	CONAGRA BRANDS INC	0	2.C FE	3,497,025	3,500,000	3,582,485	3,497,183		158			5.750	5.761	FA	88,885		07/15/2025	08/01/2035	3,600,625
20600D-AA-1	CONCENTRA ESCROW ISSUER CORPORATIO		4.B FE	5,400,824	5,360,000	5,605,241	5,390,499		(7,398)			6.875	6.691	JJ	169,919	372,594	06/27/2024	07/15/2032	8,647,375
20600D-AA-1	CONCENTRA ESCROW ISSUER CORPORATIO	LS	4.B FE	3,045,376	3,040,000	3,179,092	3,044,017		(974)			6.875	6.832	JJ	96,372	211,322	06/27/2024	07/15/2032	8,647,375
20758#-AA-6	CONNECTICUT GROWTH FUND SERIES A		1.B	100,000	39,768	37,300	45,114		(6,845)			0.000	(13.950)	N/A			11/02/2011	11/15/2026	1,591
20758#-AB-4	CONNECTICUT GROWTH FUND SERIES B		1.B	100,000	47,725	44,762	53,081		(6,779)			0.000	(11.831)	N/A			11/02/2011	11/15/2026	1,909
207597-DS-1	CONNECTICUT LIGHT & PWR		1.F FE	992,750	1,000,000	1,059,525	996,599		293			5.750	5.800	MS	16,931	57,500	10/07/2004	09/15/2034	1,028,750
207597-DU-6	CONNECTICUT LIGHT & PWR		1.F FE	16,798,429	16,855,000	17,427,509	16,820,708		4,753			5.625	5.653	AO	237,023	948,094	11/29/2022	04/01/2035	16,300,922
207597-DV-4	CONNECTICUT LIGHT & PWR		1.F FE	3,926,401	3,883,000	4,259,199	3,919,731		(2,509)			6.350	6.223	JD	20,548	246,571	11/29/2022	06/01/2036	2,974,535
207597-DX-0	CONNECTICUT LIGHT & PWR		1.F FE	3,096,435	3,130,000	3,237,263	3,112,148		1,132			5.750	5.820	MS	59,992	179,975	11/29/2022	03/01/2037	3,219,988
207597-EA-9	CONNECTICUT LIGHT & PWR		1.F FE	1,523,745	1,500,000	1,587,624	1,514,942		(849)			6.375	6.253	MS	31,875	95,625	02/06/2009	09/01/2037	1,547,813
207597-EG-6	CONNECTICUT LIGHT AND POWER CO		1.F FE	1,000,000	1,000,000	858,716	1,000,000					4.300	4.300	AO	9,078	43,000	04/14/2014	04/15/2044	6,129,000
207597-EG-6	CONNECTICUT LIGHT AND POWER CO	0	1.F FE	4,948,050	5,000,000	4,293,578	4,960,354		1,393			4.300	4.363	AO	45,389	215,000	07/01/2015	04/15/2044	6,129,000
207597-EH-4	CONNECTICUT LIGHT AND POWER COMPAN		1.F FE	1,895,010	1,950,000	1,618,907	1,906,728		1,400			4.150	4.320	JD	6,744	80,925	11/13/2015	06/01/2045	1,888,388

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
207597-EJ-0	CONNECTICUT LIGHT AND POWER COMPAN		1.F FE	697,620	700,000	693,948	699,725		265			3.200	3.234	MS	6,596	22,400	03/02/2017	03/15/2027	711,200
207597-EL-5	CONNECTICUT LIGHT AND POWER COMPAN		1.F FE	14,246,079	16,780,000	13,421,500	14,294,822		51,045			4.000	5.102	AO	167,800	671,200	02/24/2025	04/01/2048	16,299,600
207597-EN-1	CONNECTICUT LIGHT AND POWER COMPAN		1.F FE	3,440,685	3,450,000	3,068,088	3,444,657		908			2.050	2.080	JJ	35,363	70,725	06/21/2021	07/01/2031	3,043,883
207597-EN-1	CONNECTICUT LIGHT AND POWER COMPAN	0	1.F FE	99,730	100,000	88,930	99,845		26			2.050	2.080	JJ	1,025	2,050	06/21/2021	07/01/2031	3,043,883
207597-EP-6	CONNECTICUT LIGHT AND POWER COMPAN		1.F FE	18,367,058	18,435,000	17,498,612	18,371,626		1,358			5.250	5.273	JJ	446,281	967,838	12/17/2024	01/15/2053	18,046,606
207597-ES-0	CONNECTICUT LIGHT AND POWER COMPAN		1.F FE	9,999,835	10,000,000	10,104,327	10,000,415		133			4.950	4.949	FA	187,000	497,750	08/06/2024	08/15/2034	10,247,500
207796-A#-0	CONNECTICUT WATER CO		1.G	7,300,000	7,300,000	4,635,305	7,300,000					3.070	3.070	JD	18,676	224,110	08/04/2021	06/01/2051	6,193,635
207796-A*-4	THE CONNECTICUT WATER COMPANY		1.G	17,500,000	17,500,000	14,788,188	17,500,000					3.530	3.530	MS	159,585	617,750	09/28/2017	09/25/2037	10,685,325
207796-A@-2	CONNECTICUT WATER CO		1.G	17,400,000	17,400,000	12,244,466	17,400,000					3.510	3.510	MS	184,919	610,740	03/12/2020	03/12/2050	17,705,370
207796-B*-3	CONNECTICUT WATER CO		1.G	9,000,000	9,000,000	5,707,777	9,000,000					3.100	3.100	JD	23,250	279,000	12/01/2021	12/01/2051	7,616,250
207796-B@-1	CONNECTICUT WATER COMPANY		1.G	18,500,000	18,500,000	15,552,487	18,500,000					4.710	4.710	JD	38,727	871,350	12/14/2022	12/15/2052	15,353,250
207796-C*-2	CONNECTICUT WATER CO		1.G	2,800,000	2,800,000	2,733,925	2,800,000					5.780	5.780	JJ	67,883	155,097	08/16/2024	07/31/2054	2,880,920
20825C-AP-9	CONOCOPHILLIPS		1.F FE	2,150,500	2,000,000	2,139,323	2,093,071		(5,183)			5.900	5.380	MN	15,078	118,000	10/08/2009	05/15/2038	2,059,000
20825C-AQ-7	CONOCOPHILLIPS		1.F FE	24,751,079	20,510,000	23,107,667	24,105,752		(150,748)			6.500	4.636	FA	555,479	556,075	09/19/2025	02/01/2039	21,176,575
20825C-AY-0	CONOCOPHILLIPS	0	1.F FE	227,028	200,000	200,866	211,031		(4,500)			4.300	1.911	FA	3,249	8,600	05/09/2022	08/15/2028	4,086,000
20825C-AY-0	CONOCOPHILLIPS		1.F FE	8,854,087	7,800,000	7,833,783	8,230,226		(175,514)			4.300	1.911	FA	126,707	335,400	05/09/2022	08/15/2028	4,086,000
20825U-AC-8	CONOCO FUNDING		1.F FE	14,850,000	15,000,000	17,082,255	14,944,867		9,820			7.250	7.329	AO	229,583	1,087,500	10/10/2001	10/15/2031	15,543,750
20826F-AV-8	CONOCOPHILLIPS CO		1.F FE	18,103,987	21,290,000	15,695,557	18,196,082		55,079	727		3.800	4.734	MS	238,211	809,020	05/17/2024	03/15/2052	21,312,714
20826F-BE-5	CONOCOPHILLIPS CO		1.F FE	64,104,542	64,527,000	60,304,292	64,137,808		11,108	1,345		5.300	5.338	MN	436,991	3,419,931	12/17/2024	05/15/2053	66,229,134
20826F-BE-5	CONOCOPHILLIPS CO	LS	1.F FE	1,988	2,000	1,869	1,990		14			5.300	5.336	MN	14	106	05/09/2023	05/15/2053	66,229,134
20826F-BG-0	CONOCOPHILLIPS CO		1.F FE	35,832,273	34,764,000	33,593,712	35,812,914		(16,510)			5.550	5.339	MS	568,102	1,929,402	09/11/2024	03/15/2054	35,529,318
20826F-BG-0	CONOCOPHILLIPS CO	LS	1.F FE	5,985	6,000	5,798	5,988					5.550	5.564	MS	98	333	08/08/2023	03/15/2054	35,529,318
20826F-BM-7	CONOCOPHILLIPS CO		1.F FE	68,711,521	71,623,000	68,725,221	68,760,605		48,822			5.500	5.784	JJ	1,816,439	1,961,981	10/03/2025	01/15/2055	79,811,063
20826F-BM-7	CONOCOPHILLIPS CO	LS	1.F FE	1,746,201	1,752,000	1,681,116	1,747,024		798			5.500	5.520	JJ	44,433	58,887	11/25/2024	01/15/2055	79,811,063
20826F-BM-7	CONOCOPHILLIPS CO	0	1.F FE	4,230,598	4,300,000	4,126,027	4,231,170		572			5.500	5.612	JJ	109,053		10/03/2025	01/15/2055	79,811,063
20826F-BV-7	CONOCOPHILLIPS CO		1.F FE	3,841,728	3,875,000	3,905,362	3,850,115		8,387			4.400	4.838	JJ	78,619	85,250	06/18/2025	07/15/2027	5,442,150
20826F-BV-7	CONOCOPHILLIPS CO	0	1.F FE	1,437,550	1,450,000	1,461,361	1,440,688		3,138			4.400	4.838	JJ	29,419	31,900	06/18/2025	07/15/2027	5,442,150
20826F-BW-5	CONOCOPHILLIPS CO	0	1.F FE	11,164,321	11,000,000	11,285,565	11,143,041		(21,281)			5.300	4.853	AO	145,750	291,500	06/18/2025	04/01/2029	11,291,500
20826F-BX-3	CONOCOPHILLIPS CO		1.F FE	11,294,027	10,395,000	11,455,327	11,235,289		(58,738)			6.800	5.256	MS	208,131	353,430	06/18/2025	03/15/2032	6,353,930
20826F-BY-1	CONOCOPHILLIPS CO		1.F FE	1,953,491	1,880,000	1,965,747	1,950,067		(3,424)			5.700	5.127	AO	26,790	53,580	06/18/2025	04/01/2034	1,933,580
20826F-CA-2	CONOCOPHILLIPS CO		1.F FE	8,884,095	9,505,000	8,857,489	8,893,529		9,435			5.200	5.754	JD	41,188	247,130	06/18/2025	06/01/2045	9,752,130
209111-EB-5	CONS EDISON CO OF NY		1.G FE	4,473,720	4,500,000	4,816,040	4,489,528		1,562			5.875	5.915	AO	66,094	264,375	04/07/2003	04/01/2033	4,632,188
209111-ED-1	CONS EDISON CO OF NY		1.G FE	13,946,403	14,178,000	14,431,962	14,063,736		13,161			5.100	5.226	JD	32,137	723,078	11/29/2022	06/15/2033	11,884,520
209111-EF-6	CONS EDISON CO OF NY		1.G FE	6,448,915	6,429,000	6,712,232	6,462,855		(2,065)			5.700	5.615	FA	152,689	366,453	10/11/2023	02/01/2034	6,612,227
209111-EH-2	CONS EDISON CO OF NY		1.G FE	15,578,724	15,561,000	16,052,920	15,574,909		(1,094)			5.300	5.278	MS	274,911	824,733	11/29/2022	03/01/2035	11,867,367
209111-EJ-8	CONS EDISON CO OF NY		1.G FE	1,731,560	2,000,000	1,999,070	1,857,635		10,694			5.250	6.255	JJ	52,500	105,000	05/01/2006	07/01/2035	2,052,500
209111-EL-3	CONS EDISON CO OF NY		1.G FE	1,066,850	1,000,000	1,064,678	1,037,527		(2,701)			5.850	5.368	MS	17,225	58,500	10/08/2009	03/15/2036	1,029,250
209111-EQ-2	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	128,993	100,000	104,563	120,402		(1,516)			5.700	3.442	JD	475	5,700	10/25/2019	12/01/2036	102,850
209111-EU-3	CONS EDISON CO OF NY		1.G FE	2,154,440	2,000,000	2,289,428	2,098,090		(5,233)			6.750	6.173	AO	33,750	135,000	01/15/2009	04/01/2038	2,067,500
209111-EY-5	CONS EDISON CO OF NY		1.G FE	4,388,364	4,050,000	4,145,269	4,285,913		(12,091)			5.500	4.898	JD	18,562	222,750	10/25/2019	12/01/2039	4,058,625
209111-FB-4	CONS EDISON CO OF NY		1.G FE	8,096,583	8,100,000	6,945,614	8,101,050		(109)			4.200	4.198	MS	100,170	340,200	10/25/2019	03/15/2042	8,270,100
209111-FC-2	CONSOLIDATED EDISON CO OF NEW YORK		1.G FE	9,998,167	11,975,000	9,871,840	10,017,440		19,274			3.950	5.426	MS	157,671		09/19/2025	03/01/2043	12,237,000
209111-FC-2	CONSOLIDATED EDISON CO OF NEW YORK	LS	1.G FE	20,873	25,000	20,609	20,913		40			3.950	5.426	MS	329		09/19/2025	03/01/2043	12,237,000
209111-FD-0	CONSOLIDATED EDISON CO OF NEW YORK		1.G FE	2,630,666	2,625,000	2,295,135	2,629,587		(172)			4.450	4.435	MS	34,395	116,813	09/25/2015	03/15/2044	2,581,181
209111-FF-5	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	25,372,378	27,860,000	23,556,449	25,421,669		35,620			4.625	5.214	JD	107,377	1,288,525	10/09/2024	12/01/2054	28,504,263
209111-FG-3	CONSOLIDATED EDISON CO OF NEW YORK		1.G FE	3,105,891	3,109,000	2,685,405	3,106,572		74			4.500	4.506	JD	11,659	139,905	11/12/2015	12/01/2045	3,220,875

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
209111-FG-3	CONSOLIDATED EDISON CO OF NEW YORK	LS	1.G FE	40,959	41,000	35,414	40,968		1			4.500	4.506	JD	154	1,845	11/12/2015	12/01/2045	3,220,875
209111-FH-1	CONSOLIDATED EDISON CO OF NEW YORK		1.G FE	3,269,384	3,274,000	2,577,392	3,270,325		116			3.850	3.858	JD	5,602	126,049	06/14/2016	06/15/2046	3,159,675
209111-FH-1	CONSOLIDATED EDISON CO OF NEW YORK	LS	1.G FE	25,963	26,000	20,468	25,971		1			3.850	3.858	JD	44	1,001	06/14/2016	06/15/2046	3,159,675
209111-FJ-7	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	10,196,925	10,247,000	10,128,628	10,242,794		5,556			2.900	2.946	JD	24,764	297,163	11/15/2016	12/01/2026	11,092,543
209111-FJ-7	CONSOLIDATED EDISON COMPANY OF NEW	0	1.G FE	945,397	950,000	939,026	949,607		506			2.900	2.946	JD	2,296	27,550	11/15/2016	12/01/2026	11,092,543
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	25,446,502	31,409,000	24,882,348	25,519,435		68,017			4.300	5.576	JD	112,549	1,350,587	02/24/2025	12/01/2056	32,084,294
209111-FL-2	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	4,782,240	4,800,000	3,735,348	4,785,453		427			3.875	3.896	JD	8,267	186,000	06/05/2017	06/15/2047	4,791,063
209111-FL-2	CONSOLIDATED EDISON COMPANY OF NEW	0	1.G FE	199,260	200,000	155,639	199,394		18			3.875	3.896	JD	344	7,750	06/05/2017	06/15/2047	4,791,063
209111-FM-0	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	7,619,019	7,621,000	7,531,386	7,621,000		147			3.125	3.125	MN	30,431	238,156	11/13/2017	11/15/2027	8,885,703
209111-FM-0	CONSOLIDATED EDISON COMPANY OF NEW	0	1.G FE	1,299,662	1,300,000	1,284,713	1,300,000		25			3.125	3.125	MN	5,191	40,625	11/13/2017	11/15/2027	8,885,703
209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	2,890,509	2,891,000	2,884,125	2,891,000					3.800	3.799	MN	14,037	109,858	05/07/2018	05/15/2028	2,945,929
209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW	0	1.G FE	99,983	100,000	99,762	100,000					3.800	3.799	MN	486	3,800	05/07/2018	05/15/2028	2,945,929
209111-FQ-1	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	5,910,249	6,850,000	5,628,712	5,912,287		2,038			4.500	5.399	MN	39,388	154,125	10/28/2025	05/15/2058	7,004,125
209111-FS-7	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	1,755,455	1,750,000	1,755,837	1,745,181		658			4.000	4.086	JD	5,833	70,000	03/20/2025	12/01/2028	1,785,000
209111-FV-0	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	6,097,865	6,100,000	4,859,592	6,100,000					4.125	4.125	MN	32,152	251,625	05/06/2019	05/15/2049	6,225,813
209111-FW-8	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	5,252,883	5,300,000	3,712,627	5,257,011		623			3.700	3.742	MN	25,057	196,100	11/05/2019	11/15/2059	4,430,475
209111-FX-6	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	159,815	175,000	169,641	159,889		13			3.350	3.373	AO	1,466	5,863	03/26/2020	04/01/2030	671,235
209111-FX-6	CONSOLIDATED EDISON COMPANY OF NEW	0	1.G FE	498,860	500,000	484,687	499,602		129			3.350	3.370	AO	4,188	16,750	03/26/2020	04/01/2030	671,235
209111-FY-4	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	5,016,569	5,050,000	3,946,034	5,020,929		701			3.950	3.987	AO	49,869	199,475	03/26/2020	04/01/2050	4,945,788
209111-FZ-1	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	3,230,435	3,250,000	1,922,887	3,231,872		289			3.000	3.026	JD	8,125	97,500	11/09/2020	12/01/2060	3,197,250
209111-GA-5	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	13,531,359	13,565,000	12,406,548	13,547,364		3,258			2.400	2.426	JD	14,469	325,560	06/03/2021	06/15/2031	12,845,316
209111-GA-5	CONSOLIDATED EDISON COMPANY OF NEW	LS	1.G FE	84,789	85,000	77,741	84,889		20			2.400	2.426	JD	91	2,040	06/03/2021	06/15/2031	12,845,316
209111-GA-5	CONSOLIDATED EDISON COMPANY OF NEW	0	1.G FE	498,760	500,000	457,300	499,350		120			2.400	2.426	JD	533	12,000	06/03/2021	06/15/2031	12,845,316
209111-GB-3	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	4,083,559	4,100,000	2,812,415	4,084,497		213			3.600	3.619	JD	6,560	147,600	06/03/2021	06/15/2061	3,868,400
209111-GD-9	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	19,497,027	19,045,000	20,101,526	19,484,069		(7,114)			6.150	5.973	MN	149,662	1,171,268	11/03/2023	11/15/2052	19,630,634
209111-GE-7	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	5,246,942	5,250,000	5,474,976	5,248,900		370			5.200	5.204	MS	91,000	273,000	11/29/2023	03/01/2033	7,335,900
209111-GE-7	CONSOLIDATED EDISON COMPANY OF NEW	0	1.G FE	1,899,088	1,900,000	1,981,420	1,899,869		104			5.200	5.201	MS	32,933	98,800	02/21/2023	03/01/2033	7,335,900
209111-GG-2	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	12,544,012	12,200,000	12,474,961	12,538,442		(2,740)			5.900	5.696	MN	91,974	719,800	02/24/2025	11/15/2053	12,364,295
209111-GK-3	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	17,344,235	17,250,000	17,266,697	17,347,271		1,199			5.700	5.659	MN	125,638	983,250	10/25/2024	05/15/2054	17,741,625
209111-GN-7	CONSOLIDATED EDISON COMPANY OF NEW		1.G FE	1,693,846	1,700,000	1,653,822	1,693,877		31			5.500	5.525	MS	27,531	77,138	12/17/2024	03/15/2055	1,746,750
210314-AD-2	TRANSM PP 5.20000 04/11/2038		2.C FE	8,222,220	8,330,000	8,285,768	8,230,716		6,842			5.200	5.349	AO	96,258	433,160	10/25/2024	04/11/2038	850,298
21036P-AQ-1	CONSTELLATION BRANDS INC REG		2.B FE	1,195,282	1,200,000	1,197,104	1,199,578		507			3.700	3.738	JD	3,083	44,400	12/15/2016	12/06/2026	1,884,225
21036P-AQ-1	CONSTELLATION BRANDS INC REG	0	2.B FE	649,409	650,000	648,431	649,984		47			3.700	3.703	JD	1,670	24,050	11/29/2016	12/06/2026	1,884,225
21036P-BC-1	CONSTELLATION BRANDS INC		2.B FE	1,745,100	1,750,000	1,775,469	1,748,691		670			4.650	4.678	MN	10,398	81,375	10/22/2018	11/15/2028	1,432,550
21036P-BD-9	CONSTELLATION BRANDS INC		2.B FE	22,537,507	23,560,000	21,871,363	22,566,208		21,245			5.250	5.577	MN	158,048	1,236,900	02/24/2025	11/15/2048	24,178,450
21036P-BG-2	CONSTELLATION BRANDS INC		2.B FE	29,926,155	38,135,000	27,864,107	30,070,977		111,681			3.750	5.307	MN	238,344	1,187,719	10/28/2025	05/01/2050	38,850,031
21036P-BH-0	CONSTELLATION BRANDS INC		2.B FE	20,998,659	22,850,000	20,293,906	21,010,990		3,644			2.250	3.845	FA	214,219	138,375	12/29/2025	08/01/2031	12,236,125
21036P-BH-0	CONSTELLATION BRANDS INC	0	2.B FE	5,870,099	6,550,000	5,817,290	5,895,005		23,917			2.250	4.271	FA	61,406	15,750	10/08/2025	08/01/2031	12,236,125
21036P-BL-1	CONSTELLATION BRANDS INC		2.B FE	3,244,774	3,285,000	3,303,857	3,250,976		4,607			4.750	4.941	MN	22,539	156,038	02/24/2025	05/09/2032	3,926,081
21036P-BL-1	CONSTELLATION BRANDS INC	0	2.B FE	548,009	550,000	553,157	548,748		301			4.750	4.792	MN	3,774	26,125	05/02/2022	05/09/2032	3,926,081
21036P-BP-2	CONSTELLATION BRANDS INC		2.B FE	4,964,558	5,000,000	5,030,124	4,972,491		2,977			4.900	4.953	MN	40,833	245,000	04/27/2023	05/01/2033	5,110,606
21036P-BT-4	CONSTELLATION BRANDS INC		2.B FE	16,997,396	17,202,000	17,049,957	16,999,465		2,068			4.950	5.103	MN	175,030		11/25/2025	11/01/2035	18,086,838
21036P-BT-4	CONSTELLATION BRANDS INC	LS	2.B FE	442,531	448,000	444,040	442,586		55			4.950	5.107	MN	4,558		11/25/2025	11/01/2035	18,086,838
210371-AF-7	CONSTELLAT ENER		2.B FE	21,644,096	20,348,000	23,468,730	20,961,431		(76,155)			7.600	6.953	AO	386,612	1,546,448	11/29/2022	04/01/2032	21,121,224
21039C-AD-6	CONSTELLIUM SE		3.C FE	17,497,838	17,549,000	18,113,288	17,501,411		3,661			6.375	6.417	FA	422,638	1,103,414	04/15/2025	08/15/2032	18,057,813
21039C-AD-6	CONSTELLIUM SE	LS	3.C FE	201,375	201,000	207,463	201,310		(51)			6.375	6.327	FA	4,841	13,063	07/26/2024	08/15/2032	18,057,813
210518-CP-9	CONSUMERS ENERGY		1.F FE	10,512,382	10,739,000	11,391,118	10,633,692		7,384			5.800	5.923	MS	183,398	622,862	11/29/2022	09/15/2035	11,050,431

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
210518-CU-8	CONSUMERS ENERGY COMPANY		1.F FE	1,807,400	2,000,000	1,656,923	1,858,317		5,264			3.950	4.544	MN	10,094	79,000	10/10/2013	05/15/2043	6,118,500
210518-CU-8	CONSUMERS ENERGY COMPANY	0	1.F FE	3,815,400	4,000,000	3,313,845	3,861,907		5,294			3.950	4.233	MN	20,189	158,000	07/01/2015	05/15/2043	6,118,500
210518-CY-0	CONSUMERS ENERGY COMPANY		1.F FE	2,497,825	2,500,000	2,035,025	2,498,311		54			4.100	4.105	MN	13,097	102,500	11/02/2015	11/15/2045	6,939,400
210518-CY-0	CONSUMERS ENERGY COMPANY	0	1.F FE	4,795,824	4,800,000	3,907,247	4,796,758		104			4.100	4.105	MN	25,147	196,800	11/02/2015	11/15/2045	6,939,400
210518-CZ-7	CONSUMERS ENERGY COMPANY		1.E FE	3,323,937	3,350,000	2,428,069	3,329,567		683			3.250	3.291	FA	41,131	108,875	08/01/2016	08/15/2046	3,404,438
210518-D#-0	CONSUMERS ENERGY COMPANY		1.E	2,500,000	2,500,000	2,281,793	2,500,000					3.180	3.180	MS	20,538	79,500	09/28/2017	09/28/2032	1,727,030
210518-D@-2	CONSUMERS ENERGY COMPANY		1.E	23,100,000	23,100,000	20,235,370	23,100,000					4.310	4.310	JD	44,249	995,610	12/17/2012	12/15/2042	20,124,535
210518-D@-2	CONSUMERS ENERGY COMPANY	0	1.E	4,608,190	5,000,000	4,379,950	4,702,442		11,131			4.310	4.828	JD	9,578	215,500	07/01/2015	12/15/2042	20,124,535
210518-DA-1	CONSUMERS ENERGY COMPANY		1.F FE	2,638,923	2,650,000	2,122,416	2,640,857		264			3.950	3.974	JJ	48,267	104,675	02/15/2017	07/15/2047	2,498,388
210518-DB-9	CONSUMERS ENERGY COMPANY		1.E FE	6,532,086	6,600,000	5,332,634	6,542,441		1,546			4.050	4.110	MN	34,155	267,300	05/01/2018	05/15/2048	6,529,600
210518-DC-7	CONSUMERS ENERGY COMPANY		1.E FE	506,350	500,000	498,355	501,972		(697)			3.800	3.642	MN	2,428	19,000	12/07/2018	11/15/2028	509,500
210518-DH-6	CONSUMERS ENERGY COMPANY		1.F FE	16,884,553	20,615,000	14,879,713	17,002,140		67,870			3.500	4.655	FA	300,635	721,525	08/15/2024	08/01/2051	20,426,313
210518-DN-3	CONSUMERS ENERGY COMPANY		1.F FE	3,147,354	3,150,000	1,957,112	3,147,615		61			2.650	2.654	FA	31,535	83,475	08/02/2021	08/15/2052	4,103,663
210518-DN-3	CONSUMERS ENERGY COMPANY	0	1.F FE	1,149,034	1,150,000	714,501	1,149,129		22			2.650	2.654	FA	11,513	30,475	08/02/2021	08/15/2052	4,103,663
210518-DP-8	CONSUMERS ENERGY COMPANY		1.E FE	5,895,575	5,900,000	5,599,631	5,897,141		632			3.600	3.608	FA	80,240	212,400	08/01/2022	08/15/2032	4,072,000
210518-DP-8	CONSUMERS ENERGY COMPANY	0	1.E FE	499,625	500,000	474,545	499,758		54			3.600	3.608	FA	6,800	18,000	08/01/2022	08/15/2032	4,072,000
210518-DQ-6	CONSUMERS ENERGY COMPANY		1.E FE	32,229,647	36,090,000	29,105,696	32,344,358		63,600			4.200	4.889	MS	505,260	1,515,780	09/05/2024	09/01/2052	36,541,590
210518-DS-2	CONSUMERS ENERGY COMPANY		1.E FE	3,743,025	3,750,000	3,810,710	3,747,284		1,415			4.650	4.686	MS	58,125	174,375	01/03/2023	03/01/2028	3,837,188
210518-DU-7	CONSUMERS ENERGY COMPANY		1.E FE	238,682	240,000	241,188	239,085		124			4.625	4.687	MN	1,418	11,100	02/13/2023	05/15/2033	1,841,625
210518-DU-7	CONSUMERS ENERGY COMPANY	0	1.E FE	1,551,436	1,560,000	1,567,725	1,554,050		803			4.625	4.687	MN	9,219	72,150	02/13/2023	05/15/2033	1,841,625
210518-E#-9	CONSUMERS ENERGY COMPANY		1.E	3,800,000	3,800,000	3,460,008	3,800,000					3.180	3.180	MN	15,441	120,840	11/15/2017	11/15/2032	2,641,340
210518-E*-3	CONSUMERS ENERGY COMPANY		1.E	9,900,000	9,900,000	8,465,410	9,900,000					3.520	3.520	MS	90,024	348,480	09/28/2017	09/28/2037	7,632,000
210518-F*-2	CONSUMERS ENERGY COMPANY		1.E	16,800,000	16,800,000	14,340,167	16,800,000					3.520	3.520	MN	75,563	591,360	11/15/2017	11/15/2037	12,923,520
210518-G*-1	CONSUMERS ENERGY COMPANY		1.E	20,000,000	20,000,000	17,772,194	20,000,000					4.010	4.010	AO	200,500	802,000	10/01/2018	10/01/2038	20,401,000
21246#-AS-5	CONVENIENCE STORE INVESTMENTS INC		2.C PL	11,341,938	11,341,938	11,309,636	11,341,938					4.500	4.500	FMAN	52,456	510,387	04/01/2014	05/24/2034	207,618
21246#-AU-0	CONVENIENCE STORE INVESTMENTS INC		2.C PL	2,895,676	2,895,676	2,808,948	2,895,676					3.850	3.850	FMAN	11,458	111,484	09/25/2014	08/24/2034	69,258
21685W-CJ-4	COOPERATIEVE RABOBANK UA	0	1.D FE	2,191,120	2,000,000	2,013,832	2,140,020		(6,133)			5.250	4.610	MN	10,792	105,000	07/01/2015	05/24/2041	2,052,500
21688*-AA-3	COOPERATIVE ENERGY		1.F	12,000,000	12,000,000	9,979,699	12,000,000					3.150	3.150	MN	57,750	378,000	11/06/2019	11/06/2049	151,685
21871D-AD-5	CORELOGIC INC		4.C FE	4,600,488	5,180,000	5,079,463	4,835,395		131,052			4.500	7.671	MN	38,850	233,100	02/27/2024	05/01/2028	5,296,550
21871X-AH-2	COREBRIDGE FINANCIAL INC		2.A FE	8,532,812	8,544,000	8,128,432	8,536,281		1,444			3.900	3.916	AO	79,602	333,216	05/31/2023	04/05/2032	7,952,100
21871X-AH-2	COREBRIDGE FINANCIAL INC	LS	2.A FE	5,992	6,000	5,708	5,995		1			3.900	3.916	AO	56	234	05/31/2023	04/05/2032	7,952,100
21871X-AH-2	COREBRIDGE FINANCIAL INC	0	2.A FE	599,214	600,000	570,817	599,458		101			3.900	3.916	AO	5,590	23,400	05/31/2023	04/05/2032	7,952,100
21871X-AK-5	COREBRIDGE FINANCIAL INC		2.A FE	11,992,737	14,075,000	12,066,841	12,058,817		45,417			4.350	5.709	AO	146,263	429,563	09/19/2025	04/05/2042	14,363,028
21871X-AM-1	COREBRIDGE FINANCIAL INC		2.A FE	54,850,549	65,610,000	53,410,214	55,094,446		167,208			4.400	5.560	AO	689,634	2,886,840	04/01/2025	04/05/2052	65,837,240
21871X-AR-0	COREBRIDGE FINANCIAL INC	0	2.A FE	4,899,578	4,810,000	5,114,943	4,888,709		(8,185)			6.050	5.778	MS	85,685	291,005	08/16/2024	09/15/2033	4,955,503
21873#-AA-4	CORE ELECTRIC COOPERATIVE		1.D Z	18,200,000	18,200,000	18,791,325	18,200,000					5.320	5.320	MJSD	37,654		12/17/2025	12/17/2040	432,483
21873#-AA-4	CORE ELECTRIC COOPERATIVE	0	1.D Z	100,000	100,000	103,249	100,000					5.320	5.320	MJSD	207		12/17/2025	12/17/2040	432,483
219207-A#-4	CORNELL UNIVERSITY		1.C	56,000,000	56,000,000	34,821,383	56,000,000					2.850	2.850	FA	545,300	1,596,000	02/01/2022	08/28/2052	54,769,500
219207-A*-8	CORNELL UNIVERSITY		1.C	134,000,000	134,000,000	112,326,697	134,000,000					3.850	3.850	FA	1,762,658	5,159,000	08/28/2018	08/28/2048	13,629,003
219350-AW-5	CORNING INC		2.A FE	5,833,412	5,842,000	5,380,970	5,836,349		227			4.750	4.759	MS	81,707	277,495	02/15/2012	03/15/2042	5,988,938
219350-AW-5	CORNING INC	LS	2.A FE	7,988	8,000	7,369	7,992					4.750	4.759	MS	112	380	02/15/2012	03/15/2042	5,988,938
219350-AX-3	CORNING INC		2.A FE	2,746,260	2,750,000	2,681,660	2,748,252		256			4.700	4.707	MS	38,057	129,250	02/15/2012	03/15/2037	2,814,625
219350-BF-1	CORNING INC		2.A FE	31,974,255	38,965,000	31,574,734	32,079,471		77,397			4.375	5.563	MN	217,825	1,704,719	02/24/2025	11/15/2057	39,827,578
219350-BF-1	CORNING INC	LS	2.A FE	7,915	10,000	8,103	7,952		23			4.375	5.791	MN	56	438	05/17/2024	11/15/2057	39,827,578
219350-BK-0	CORNING INC		2.A FE	17,101,948	17,600,000	17,105,207	17,133,536		10,592			5.350	5.552	MN	120,316	836,606	10/28/2025	11/15/2048	16,992,713
219350-BP-9	CORNING INC		2.A FE	8,924,393	13,030,000	10,073,178	9,070,426		69,079			3.900	6.401	MN	64,933	508,170	10/26/2023	11/15/2049	13,284,085
21987B-AK-4	CODELCO INC		2.A FE	7,607,943	7,750,000	7,926,336	7,677,429		6,234			5.625	5.752	MS	121,094	435,938	09/16/2005	09/21/2035	6,939,844

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
21987B-AL-2	CODELCO INC		2.A FE	4,865,504	4,900,000	5,220,460	4,880,207		1,254			6.150	6.202	AO	56,085	301,350	10/19/2006	10/24/2036	5,050,675
21987B-AT-5	CORPORACION NACIONAL DEL COBRE DE		2.A FE	1,663,528	1,300,000	1,262,361	1,598,825		(11,534)			5.625	3.831	AO	14,828	73,125	10/25/2019	10/18/2043	1,336,563
21987B-AW-8	CORPORACION NACIONAL DEL COBRE DE		2.A FE	2,652,399	2,700,000	2,672,720	2,691,347		5,325			3.625	3.836	FA	40,781	97,875	07/25/2017	08/01/2027	2,138,063
21987B-AW-8	CORPORACION NACIONAL DEL COBRE DE	0	2.A FE	196,474	200,000	197,979	199,359		394			3.625	3.836	FA	3,021	7,250	07/25/2017	08/01/2027	2,138,063
21987B-AZ-1	CORPORACION NACIONAL DEL COBRE DE		2.A FE	449,307	450,000	427,031	449,741		90			3.000	3.016	MS	3,413	13,500	09/23/2019	09/30/2029	812,000
21987B-AZ-1	CORPORACION NACIONAL DEL COBRE DE	0	2.A FE	349,461	350,000	332,135	349,799		70			3.000	3.016	MS	2,654	10,500	09/23/2019	09/30/2029	812,000
21987B-BA-5	CORPORACION NACIONAL DEL COBRE DE		2.A FE	3,665,475	3,750,000	2,678,625	3,673,200		1,914			3.700	3.831	JJ	58,198	138,750	10/19/2021	01/30/2050	3,004,575
21987B-BC-1	CORPORACION NACIONAL DEL COBRE DE		2.A FE	299,448	300,000	288,046	299,743		65			3.750	3.769	JJ	5,188	11,250	04/29/2020	01/15/2031	305,625
21987B-BF-4	CORP NACIONAL DEL COBRE DE CHILE 144A		2.A FE	1,206,692	1,210,000	1,216,050	1,206,985		285			5.125	5.161	FA	25,666	62,013	08/03/2023	02/02/2033	1,035,881
21987B-BL-1	CORP NACIONAL DEL COBRE DE CHILE 144A		2.B FE	6,618,030	6,500,000	6,912,750	6,616,942		(1,088)			6.330	6.057	JJ	192,010	142,425	09/29/2025	01/13/2035	3,352,863
21989D-AB-8	CORPORACION INMOBILIARIA VESTA SAB		2.C FE	9,135,440	9,085,000	9,172,352	9,133,832		(1,608)			5.500	5.406	JJ	126,307		11/13/2025	01/30/2033	6,766,088
22160K-AM-7	COSTCO WHOLESALE CORPORATION		1.C FE	1,006,950	1,000,000	992,849	1,000,950		(792)			3.000	2.916	MN	3,583	30,000	06/13/2017	05/18/2027	1,015,000
22160N-AA-7	COSTAR GROUP INC		2.C FE	28,100,344	28,015,000	25,726,110	28,058,435		(9,136)			2.800	2.759	JJ	361,705	784,420	07/01/2021	07/15/2030	28,559,310
22160N-AA-7	COSTAR GROUP INC	0	2.C FE	1,455,097	1,450,000	1,331,532	1,452,590		(554)			2.800	2.753	JJ	18,721	40,600	07/01/2021	07/15/2030	28,559,310
221625-AT-3	IVORY COAST 7.625% 01/30/2033 PVT 144A P		3.B FE	1,981,847	1,990,000	2,152,304	1,984,253		735			7.625	7.684	JJ	63,645	151,738	10/25/2024	01/30/2033	929,122
22170Q-AA-8	COTTAGE HEALTH OBLIGATED GROUP		1.D FE	27,062,737	36,031,000	25,422,377	27,456,530		179,065			3.304	5.008	MN	198,411	1,190,464	11/13/2024	11/01/2049	36,804,123
22170Q-AA-8	COTTAGE HEALTH OBLIGATED GROUP	0	1.D FE	509,543	680,000	479,787	518,883		3,373			3.304	4.999	MN	3,745	22,467	10/03/2023	11/01/2049	36,804,123
22208W-AA-1	COUGAR JV SUBSIDIARY LLC		4.A FE	4,052,825	4,020,000	4,297,653	4,043,842		(5,505)			8.000	7.796	MN	41,093	321,600	05/08/2024	05/15/2032	4,149,600
22303X-AA-3	COVANTA HOLDING CORP		4.C FE	14,726,775	14,520,000	13,956,708	14,562,732		(44,700)			4.875	4.543	JD	58,988	707,850	01/05/2022	12/01/2029	13,716,381
22303X-AA-3	COVANTA HOLDING CORP	LS	4.C FE	583,700	580,000	557,499	580,755		(790)			4.875	4.727	JD	2,356	28,275	01/04/2022	12/01/2029	13,716,381
223611-B@-2	COWBOYS STADIUM LP		1.G PL	2,153,532	2,153,532	2,283,339	2,153,532					5.940	5.940	MS	32,335	77,818	02/21/2025	03/31/2040	109,446
224044-BV-8	COX COMMUNICATIONS INC.		2.B FE	5,757,268	3,900,000	4,559,380	5,330,951		(77,465)			8.375	4.623	MS	108,875	326,625	10/25/2019	03/01/2039	4,063,313
224044-BY-2	COX COMMUNICATIONS INC		2.B FE	1,749,668	1,750,000	1,393,616	1,749,859		5			4.700	4.701	JD	3,656	82,250	11/26/2012	12/15/2042	1,279,375
224044-CC-9	COX COMMUNICATIONS INC		2.B FE	998,750	1,000,000	772,348	999,204		29			4.500	4.507	JD	125	45,000	04/24/2013	06/30/2043	1,022,500
224044-CG-0	COX COMMUNICATIONS INC		2.B FE	13,302,481	13,325,000	13,255,196	13,324,217		2,415			3.350	3.359	MS	131,436	446,388	09/12/2016	09/15/2026	17,742,288
224044-CG-0	COX COMMUNICATIONS INC	0	2.B FE	4,317,691	4,325,000	4,302,343	4,324,737		774			3.350	3.359	MS	42,661	144,888	09/12/2016	09/15/2026	17,742,288
224044-CM-7	COX COMMUNICATIONS INC		2.B FE	7,637,630	7,700,000	4,301,949	7,645,059		1,481			2.950	2.991	AO	56,788	227,150	09/10/2020	10/01/2050	7,509,150
224044-CN-5	COX COMMUNICATIONS INC		2.B FE	13,149,048	13,200,000	11,765,001	13,170,766		4,919			2.600	2.644	JD	15,253	343,200	05/18/2021	06/15/2031	11,750,800
22404Q-AG-3	COX COMMUN INC		2.B FE	4,790,750	5,000,000	5,209,618	4,966,739		15,271			6.950	7.307	JJ	160,236	347,500	11/15/2002	01/15/2028	5,173,750
224050-AE-4	COX ENTERPRISES	0	2.B FE	9,210,100	10,000,000	10,388,662	9,898,076		59,894			7.375	8.093	JJ	340,069	737,500	01/31/2000	07/15/2027	10,368,750
225313-AM-7	CREDIT AGRICOLE SA	0	2.A FE	1,391,488	1,400,000	1,332,399	1,396,240		857			3.250	3.322	JJ	21,107	45,500	01/08/2020	01/14/2030	1,422,750
2253I3-AN-5	CREDIT AGRICOLE SA		2.A FE	7,860,984	8,150,000	5,752,322	7,915,386		11,944			2.811	3.048	JJ	108,184	229,097	02/26/2021	01/11/2041	7,453,304
225313-AQ-8	CREDIT AGRICOLE SA		2.A FE	9,351,288	9,250,000	9,837,184	9,344,019		(7,269)			6.251	6.088	JJ	274,653	461,011	02/24/2025	01/10/2035	9,539,109
22534P-AB-9	CREDIT AGRICOLE SA	0	1.E FE	4,000,000	4,000,000	3,922,499	4,000,000					2.015	2.015	JJ	38,061	80,600	01/04/2022	01/11/2027	4,040,300
22534P-AF-0	CREDIT AGRICOLE SA		1.E FE	7,500,000	7,500,000	7,537,836	7,500,000					3.870	3.870	JAJO	72,358	433,941	06/27/2023	07/05/2026	7,569,563
22535W-AH-0	CREDIT AGRICOLE SA		1.G FE	7,137,120	7,226,000	7,210,878	7,208,412		16,883			1.247	1.477	JJ	38,797	90,108	08/10/2021	01/26/2027	7,774,172
22535W-AH-0	CREDIT AGRICOLE SA	0	1.G FE	740,775	750,000	748,430	748,147		1,724			1.247	1.481	JJ	4,027	9,353	08/10/2021	01/26/2027	7,774,172
22535W-AJ-6	CREDIT AGRICOLE SA		1.G FE	73,440,195	72,330,000	76,258,907	73,309,861		(139,669)			6.316	5.754	AO	1,116,711	3,816,759	07/25/2025	10/03/2029	74,614,181
22535W-AL-1	CREDIT AGRICOLE SA		1.G FE	6,000,000	6,000,000	6,046,573	6,000,000					4.631	4.631	MS	84,902	277,860	09/04/2024	09/11/2028	6,138,930
22535W-AN-7	CREDIT AGRICOLE SA		1.G FE	7,752,426	7,590,000	8,020,385	7,743,675		(8,751)			5.862	5.573	JJ	212,576	222,463	02/24/2025	01/09/2036	7,812,463
225401-BE-7	UBS GROUP AG		1.F FE	36,979,445	35,760,000	37,665,897	36,807,083		(158,063)			6.246	5.075	MS	614,232	1,487,173	07/25/2025	09/22/2029	36,876,785
225401-BG-2	UBS GROUP AG		1.F FE	7,161,428	6,800,000	7,429,875	7,132,663		(28,765)			6.301	5.514	MS	117,829	428,468	02/24/2025	09/22/2034	7,014,234
225401-BK-3	UBS GROUP AG (FXD-TO-FLT)		1.F FE	4,952,772	4,950,000	4,947,182	4,952,772					4.151	4.131	MS	55,935		12/29/2025	12/23/2029	4,950,000
225401-BM-9	UBS GROUP AG		1.F FE	11,988,480	12,000,000	11,952,999	11,988,627		147			4.398	4.416	MS	143,668		12/18/2025	09/23/2031	12,263,880
226373-AQ-1	ENERGY TRANSFER LP		2.B FE	1,679,750	1,678,000	1,677,863	1,678,000		(139)			5.625	5.579	MN	15,731	94,388	04/11/2019	05/01/2027	1,727,250
226373-AQ-1	ENERGY TRANSFER LP	LS	2.B FE	2,000	2,000	2,000	2,000					5.625	5.625	MN	19	113	04/11/2019	05/01/2027	1,727,250
226373-AR-9	ENERGY TRANSFER LP		2.B FE	909,600	960,000	970,474	932,420		7,755			6.000	7.053	FA	24,000	57,600	11/15/2022	02/01/2029	988,800

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
226373-AT-5	ENERGY TRANSFER LP		2.B FE	3,212,450	3,200,000	3,324,741	3,206,393		(2,341)			7.375	7.270	FA	98,333	236,000	01/18/2023	02/01/2031	3,338,738
226373-AT-5	ENERGY TRANSFER LP	LS	2.B FE	20,000	20,000	20,780	20,000					7.375	7.375	FA	615	1,475	01/17/2023	02/01/2031	3,338,738
227047-A@-6	CRODA INTERNATIONAL PLC		1.G PL	12,848,375	13,506,181	13,421,362	13,506,181				1,597,931	1.430	1.430	JD	2,146	193,109	06/27/2016	06/27/2026	13,011,326
227047-B#-3	CRODA INTERNATIONAL PLC		1.G PL	13,539,006	14,093,406	13,770,879	14,093,406				1,667,406	1.180	1.180	JD	11,549	163,587	06/06/2019	06/06/2027	14,176,558
227047-B*-7	CRODA INTERNATIONAL PLC		1.G PL	8,286,900	7,734,035	7,669,340	7,734,035				532,736	2.800	2.800	JD	2,406	219,290	06/27/2016	06/27/2026	7,501,342
227047-B@-5	CRODA INTERNATIONAL PLC		1.G PL	12,713,006	13,450,496	13,092,955	13,450,496				926,497	2.460	2.460	JD	22,978	331,300	06/06/2019	06/06/2027	13,615,937
228180-AB-1	CROWN AMERICAS LLC		3.B FE	21,863,149	23,238,000	23,739,755	22,344,750		175,079			5.250	6.271	AO	304,999	1,219,995	11/29/2023	04/01/2030	23,983,463
228180-AB-1	CROWN AMERICAS LLC	LS	3.B FE	463,433	462,000	471,976	462,860		(233)			5.250	5.185	AO	6,064	24,255	01/17/2023	04/01/2030	23,983,463
228180-AB-1	CROWN AMERICAS LLC	0	3.B FE	722,111	790,000	807,058	746,273		8,616			5.250	6.771	AO	10,369	41,475	01/17/2023	04/01/2030	23,983,463
22822V-AM-3	CROWN CASTLE INC		2.B FE	4,701,927	5,155,000	4,664,196	4,709,626		7,699			5.200	5.889	FA	101,267	134,030	02/24/2025	02/15/2049	5,289,030
22822V-AQ-4	CROWN CASTLE INTERNATIONAL CORP		2.B FE	3,648,528	4,680,000	3,653,047	3,664,515		15,987			4.150	5.824	JJ	97,110	97,110	02/24/2025	07/01/2050	4,777,110
22822V-BF-7	CROWN CASTLE INC		2.B FE	4,946,250	5,000,000	5,081,074	4,956,376		10,126			4.900	5.164	MS	81,667	257,931	01/24/2025	09/01/2029	5,122,500
231021-AV-8	CUMMINS INC	0	1.F FE	2,295,676	2,300,000	2,362,152	2,297,645		1,135			4.900	4.936	FA	41,010	112,700	02/14/2024	02/20/2029	2,356,350
231021-AW-6	CUMMINS INC		1.F FE	8,222,918	8,220,000	8,523,374	8,223,730		367			5.150	5.142	FA	154,045	423,330	02/15/2024	02/20/2034	8,431,665
23157#-AE-9	CURTISS WRIGHT CORP		2.A PL	31,500,000	31,500,000	31,499,436	31,500,000					4.240	4.240	JD	111,300	1,335,600	12/08/2011	12/01/2026	32,167,800
23157#-AH-2	CURTISS-WRIGHT CORPORATION		2.A PL	2,025,000	2,025,000	2,017,992	2,025,000					4.050	4.050	FA	28,477	82,013	02/26/2013	02/26/2028	2,066,006
23157#-AJ-8	CURTISS-WRIGHT CORPORATION		2.A PL	42,300,000	42,300,000	42,145,102	42,300,000					4.110	4.110	MS	458,779	1,738,530	09/26/2013	09/26/2028	40,413,780
23157#-AM-1	CURTISS-WRIGHT CORPORATION		2.A PL	2,500,000	2,500,000	2,458,967	2,500,000					4.490	4.490	AO	19,956	112,250	10/27/2022	10/27/2032	3,834,188
23157#-AM-1	CURTISS-WRIGHT CORPORATION	0	2.A PL	1,250,000	1,250,000	1,229,483	1,250,000					4.490	4.490	AO	9,978	56,125	10/27/2022	10/27/2032	3,834,188
23157#-AN-9	CURTISS-WRIGHT CORPORATION		2.A PL	2,500,000	2,500,000	2,413,308	2,500,000					4.640	4.640	AO	20,622	116,000	10/27/2022	10/27/2034	3,837,000
23157#-AN-9	CURTISS-WRIGHT CORPORATION	0	2.A PL	1,250,000	1,250,000	1,206,654	1,250,000					4.640	4.640	AO	10,311	58,000	10/27/2022	10/27/2034	3,837,000
23166M-AC-7	CUSHMAN & WAKEFIELD US BORROWER LL		3.C FE	18,768,791	18,760,000	20,038,344	18,668,299		(67,603)			8.875	8.523	MS	554,983	1,664,950	04/03/2024	09/01/2031	19,362,713
232806-A#-6	CYPRESS SEMICONDUCTOR CORPORATION		2.A FE	3,915,015	4,000,000	3,687,968	3,936,157		9,666			3.100	3.393	JD	5,167	124,000	09/11/2023	06/16/2031	11,678,250
232806-A#-6	CYPRESS SEMICONDUCTOR CORPORATION	0	2.A FE	7,405,105	8,000,000	7,375,935	7,553,101		67,663			3.100	4.186	JD	10,333	248,000	09/11/2023	06/16/2031	11,678,250
232806-A@-8	CYPRESS SEMICONDUCTOR CORPORATION		2.A FE	22,471,770	23,500,000	22,242,573	22,838,621		167,801			2.830	3.643	JD	27,710	665,050	09/11/2023	06/16/2029	23,832,525
232806-A@-8	CYPRESS SEMICONDUCTOR CORPORATION	0	2.A FE	1,000,000	1,000,000	946,492	1,000,000					2.830	2.830	JD	1,179	28,300	06/16/2021	06/16/2029	23,832,525
232806-B*-9	CYPRESS SEMICONDUCTOR CORPORATION		2.A FE	5,500,000	5,500,000	4,885,780	5,500,000					3.270	3.270	JD	7,494	179,850	06/16/2021	06/16/2033	5,589,925
23291K-AH-8	DH EUROPE FINANCE II SARL		1.G FE	2,714,365	2,717,000	2,577,241	2,716,138		286			2.600	2.609	MN	9,026	70,642	10/29/2019	11/15/2029	3,306,432
23291K-AH-8	DH EUROPE FINANCE II SARL	0	1.G FE	598,374	650,000	616,565	620,920		6,839			2.600	3.842	MN	2,159	16,900	07/14/2022	11/15/2029	3,306,432
23291K-AK-1	DH EUROPE FINANCE II SARL		1.G FE	10,075,356	10,100,000	7,311,126	10,078,910		565			3.400	3.413	MN	43,879	343,400	10/29/2019	11/15/2049	8,441,100
23302J-AC-9	DAE SUKUK DIFC LTD 144A		2.B FE	4,975,250	5,000,000	4,950,000	4,976,179		929			4.500	4.612	AO	46,875		10/08/2025	10/16/2030	2,556,250
23311V-AJ-6	DCP MIDSTREAM OPERATING LP		2.B FE	4,050,000	4,050,000	4,127,068	4,050,000					5.625	5.625	JJ	105,047	227,813	06/17/2020	07/15/2027	4,163,906
233293-AQ-2	DPL INC		3.A FE	2,994,442	2,999,000	2,958,103	2,997,318		520			4.350	4.369	AO	27,541	130,457	04/08/2019	04/15/2029	4,035,913
233293-AQ-2	DPL INC	LS	3.A FE	998	1,000	986	999					4.350	4.369	AO	9	44	04/08/2019	04/15/2029	4,035,913
233293-AQ-2	DPL INC	0	3.A FE	948,556	950,000	937,045	949,467		165			4.350	4.369	AO	8,724	41,325	04/08/2019	04/15/2029	4,035,913
23331A-BQ-1	DR HORTON INC		1.G FE	8,167,678	8,206,000	8,038,946	8,200,038		7,545			1.300	1.393	AO	22,521	106,678	08/10/2021	10/15/2026	8,221,092
23331A-BQ-1	DR HORTON INC	LS	1.G FE	2,986	3,000	2,939	2,998		3			1.300	1.393	AO	8	39	08/10/2021	10/15/2026	8,221,092
23331A-BQ-1	DR HORTON INC	0	1.G FE	746,498	750,000	734,732	749,455		690			1.300	1.393	AO	2,058	9,750	08/10/2021	10/15/2026	8,221,092
233331-BC-0	DTE ENERGY COMPANY		2.B FE	3,138,597	3,150,000	3,064,139	3,145,812		1,370			3.400	3.441	JD	4,760	107,100	06/10/2019	06/15/2029	3,661,200
233331-BC-0	DTE ENERGY COMPANY	0	2.B FE	448,371	450,000	437,734	449,402		196			3.400	3.441	JD	680	15,300	06/10/2019	06/15/2029	3,661,200
233331-BF-3	DTE ENERGY COMPANY		2.B FE	748,366	850,000	805,651	790,448		12,687			2.950	4.827	MS	8,358	25,075	06/22/2022	03/01/2030	1,369,913
233331-BF-3	DTE ENERGY COMPANY	0	2.B FE	440,215	500,000	473,912	464,970		7,463			2.950	4.827	MS	4,917	14,750	06/22/2022	03/01/2030	1,369,913
233331-BJ-5	DTE ENERGY COMPANY		2.B FE	379,802	380,000	386,701	379,960		40			4.875	4.880	JD	1,544	18,525	05/08/2023	06/01/2028	389,263
233331-BK-2	DTE ENERGY COMPANY		2.B FE	1,147,493	1,150,000	1,179,378	1,148,774		621			5.100	5.137	MS	19,550	58,650	02/12/2024	03/01/2029	7,824,565
233331-BK-2	DTE ENERGY COMPANY	0	2.B FE	6,465,874	6,480,000	6,645,538	6,473,092		3,500			5.100	5.137	MS	110,160	330,480	02/12/2024	03/01/2029	7,824,565
233331-BL-0	DTE ENERGY COMPANY		2.B FE	2,746,830	2,748,000	2,935,441	2,747,156		76			5.850	5.855	JD	13,397	160,758	04/29/2024	06/01/2034	2,830,438
233331-BL-0	DTE ENERGY COMPANY	LS	2.B FE	1,999	2,000	2,136	1,999					5.850	5.859	JD	10	117	04/29/2024	06/01/2034	2,830,438
233331-BN-6	DTE ENERGY COMPANY	0	2.B FE	6,176,700	6,000,000	6,194,657	6,163,781		(12,919)			5.200	4.475	AO	78,000	190,667	08/14/2025	04/01/2030	6,156,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
233331-BP-1	DTE ENERGY COMPANY		2.B FE	4,985,650	5,000,000	5,001,252	4,986,129		479			5.050	5.086	AO	76,451		09/19/2025	10/01/2035	5,126,250
23338V-AA-4	DTE ELECTRIC CO		1.F FE	949,530	1,000,000	835,316	962,151		1,454			4.000	4.313	AO	10,000	40,000	07/01/2015	04/01/2043	1,020,000
23338V-AD-8	DTE ELECTRIC CO	0	1.E FE	2,973,741	3,000,000	2,563,518	2,979,779		700			4.300	4.353	JJ	64,500	129,000	07/01/2015	07/01/2044	3,064,500
23338V-AH-9	DTE ELECTRIC COMPANY		1.E FE	3,337,443	4,160,000	3,391,244	3,365,746		17,606			4.050	5.551	MN	21,528	168,480	05/09/2024	05/15/2048	4,244,240
23338V-AK-2	DTE ELECTRIC COMPANY		1.E FE	5,014,177	5,020,000	4,670,428	5,017,693		682			2.250	2.262	MS	37,650	112,950	02/11/2020	03/01/2030	5,056,250
23338V-AK-2	DTE ELECTRIC COMPANY	LS	1.E FE	129,849	130,000	120,947	129,940		18			2.250	2.262	MS	975	2,925	02/11/2020	03/01/2030	5,056,250
23338V-AK-2	DTE ELECTRIC COMPANY	0	1.E FE	399,536	400,000	372,146	399,816		54			2.250	2.262	MS	3,000	9,000	02/11/2020	03/01/2030	5,056,250
23338V-AP-1	DTE ELECTRIC COMPANY		1.E FE	1,993,570	2,805,000	1,928,517	2,011,100		14,786			3.250	5.295	AO	22,791	91,163	10/22/2024	04/01/2051	2,850,581
23338V-AR-7	DTE ELECTRIC COMPANY		1.E FE	15,807,761	18,941,000	13,992,335	15,832,467		22,323			3.650	4.712	MS	230,449	471,598	08/07/2025	03/01/2052	18,981,198
23338V-AS-5	DTE ELECTRIC COMPANY		1.E FE	74,844	75,000	78,073	74,899		17			5.200	5.223	AO	975	3,900	02/27/2023	04/01/2033	143,640
23338V-AS-5	DTE ELECTRIC COMPANY	LS	1.E FE	64,865	65,000	67,664	64,912		15			5.200	5.223	AO	845	3,380	02/27/2023	04/01/2033	143,640
23338V-AT-3	DTE ELECTRIC COMPANY		1.E FE	49,321,258	48,705,000	47,413,375	49,317,133		(5,110)			5.400	5.309	AO	657,518	2,630,070	03/05/2025	04/01/2053	50,122,735
23338V-AT-3	DTE ELECTRIC COMPANY	LS	1.E FE	99,615	100,000	97,348	99,683		18			5.400	5.422	AO	1,350	5,400	02/21/2024	04/01/2053	50,122,735
23338V-AV-8	DTE ELECTRIC COMPANY		1.E FE	4,664,502	4,660,000	4,817,000	4,664,387		(205)			5.200	5.186	MS	80,773	242,320	02/20/2024	03/01/2034	4,781,160
23341C-AE-3	DNB BANK ASA		1.D FE	930,000	930,000	949,089	930,000					4.853	4.853	MN	7,021	45,133	10/28/2024	11/05/2030	24,449,206
23341C-AE-3	DNB BANK ASA	0	1.D FE	22,808,651	22,940,000	23,410,873	22,829,802		21,090			4.853	4.966	MN	173,177	1,113,278	12/30/2024	11/05/2030	24,449,206
23344X-A*-5	DP WORLD CANADA INVESTMENT INC		1.F FE	25,673,993	23,308,408	21,336,586	23,308,408				1,093,139	3.536	3.536	MN	121,338	811,346	11/08/2021	11/08/2041	1,222,775
23345M-AA-5	DT MIDSTREAM INC		2.C FE	5,720,000	5,720,000	5,647,752	5,720,000					4.125	4.125	JD	10,487	235,950	05/25/2021	06/15/2029	5,460,344
23345M-AB-3	DT MIDSTREAM INC		2.C FE	17,314,975	18,315,000	17,948,320	17,632,567		105,376			4.375	5.145	JD	35,613	801,281	01/23/2023	06/15/2031	18,327,328
23357*-AC-5	DTE GAS COMPANY		1.F	6,700,000	6,700,000	6,671,506	6,700,000					3.940	3.940	JD	11,732	263,980	12/12/2013	12/15/2028	5,302,440
23357*-AD-3	DTE GAS COMPANY		1.F	26,200,000	26,200,000	22,662,001	26,200,000					4.350	4.350	JD	50,653	1,139,700	12/16/2014	12/15/2044	26,258,975
23357*-AG-6	DTE GAS COMPANY		1.F	10,500,000	10,500,000	8,561,661	10,500,000					4.070	4.070	JD	18,993	427,350	12/15/2016	12/15/2046	6,836,345
23357*-AJ-0	DTE GAS CO		1.F	18,800,000	18,800,000	14,454,304	18,800,000					3.750	3.750	AO	176,250	705,000	09/20/2017	10/01/2047	14,568,125
23357*-AK-7	DTE GAS CO		1.F	20,000,000	20,000,000	19,865,448	20,000,000					3.810	3.810	MS	254,000	762,000	08/23/2018	09/01/2028	20,381,000
23357*-AN-1	DTE GAS CO		1.F	3,500,000	3,500,000	2,615,562	3,500,000					3.720	3.720	AO	32,550	130,200	10/03/2019	10/01/2049	2,444,640
23357*-AP-6	DTE GAS CO		1.F	4,400,000	4,400,000	4,024,981	4,400,000					2.350	2.350	MS	34,467	103,400	08/26/2020	09/01/2030	4,047,000
23357*-AP-6	DTE GAS CO	0	1.F	100,000	100,000	91,477	100,000					2.350	2.350	MS	783	2,350	08/26/2020	09/01/2030	4,047,000
23357*-AQ-4	DTE GAS CO		1.F	12,800,000	12,800,000	8,589,072	12,800,000					3.200	3.200	MS	136,533	409,600	08/26/2020	09/01/2050	10,972,800
23357*-AR-2	DTE GAS COMPANY		1.F	1,800,000	1,800,000	1,564,941	1,800,000					2.070	2.070	JD	3,105	37,260	11/16/2021	12/01/2031	1,818,630
23357*-AR-2	DTE GAS COMPANY	0	1.F	100,000	100,000	86,941	100,000					2.070	2.070	JD	173	2,070	11/16/2021	12/01/2031	1,818,630
23357*-AS-0	DTE GAS COMPANY		1.F	2,800,000	2,800,000	1,714,828	2,800,000					2.850	2.850	JD	6,650	79,800	11/16/2021	12/01/2051	2,028,500
23357*-AW-1	DTE GAS COMPANY		1.F	6,300,000	6,300,000	6,599,374	6,300,000					5.730	5.730	AO	90,248	360,990	10/05/2023	10/01/2035	6,480,495
233835-AQ-0	DAIMLERCHRYS NA		1.F FE	15,951,813	15,123,000	17,925,374	15,708,214		(98,916)			8.500	7.475	JJ	582,025	1,285,455	11/29/2022	01/18/2031	15,765,728
233851-CU-6	DAIMLER FINANCE NORTH AMERICA LLC		1.F FE	4,481,910	4,500,000	4,477,884	4,498,295		1,968			3.450	3.488	JJ	75,469	155,250	01/03/2017	01/06/2027	4,577,625
233851-DF-8	DAIMLER FINANCE NORTH AMERICA LLC		1.F FE	1,850,000	1,850,000	1,839,060	1,850,000					3.750	3.750	FA	24,859	69,375	02/15/2018	02/22/2028	2,088,438
233851-DF-8	DAIMLER FINANCE NORTH AMERICA LLC	0	1.F FE	200,000	200,000	198,817	200,000					3.750	3.750	FA	2,688	7,500	02/15/2018	02/22/2028	2,088,438
233851-DW-1	DAIMLER FINANCE NORTH AMERICA LLC		1.F FE	2,390,784	2,400,000	2,308,063	2,396,534		1,075			3.100	3.143	FA	28,107	74,400	08/12/2019	08/15/2029	3,148,050
233851-DW-1	DAIMLER FINANCE NORTH AMERICA LLC	0	1.F FE	697,312	700,000	673,185	698,989		314			3.100	3.143	FA	8,198	21,700	08/12/2019	08/15/2029	3,148,050
233851-EA-8	DAIMLER FINANCE NORTH AMERICA LLC		1.F FE	16,165,563	15,750,000	14,755,326	15,948,332		(44,407)			2.625	2.303	MS	127,477	413,438	10/28/2020	03/10/2030	15,551,469
233851-EA-8	DAIMLER FINANCE NORTH AMERICA LLC	0	1.F FE	199,162	200,000	187,369	199,651		86			2.625	2.669	MS	1,619	5,250	03/05/2020	03/10/2030	15,551,469
233851-ED-2	DAIMLER FINANCE NORTH AMERICA LLC		1.F FE	362,873	363,000	330,280	362,934		12			2.450	2.454	MS	2,940	8,894	02/25/2021	03/02/2031	3,694,713
233851-ED-2	DAIMLER FINANCE NORTH AMERICA LLC	LS	1.F FE	3,960,613	3,962,000	3,604,877	3,961,283		129			2.450	2.454	MS	32,087	97,069	02/25/2021	03/02/2031	3,694,713
233851-ED-2	DAIMLER FINANCE NORTH AMERICA LLC	0	1.F FE	224,921	225,000	204,719	224,959		7			2.450	2.454	MS	1,822	5,513	02/25/2021	03/02/2031	3,694,713
233852-AE-2	DAIMLER TRUCK FINANCE CANADA INC	SD	1.G FE	3,461,088	3,209,922	3,200,645	3,214,416		(4,971)		151,299	2.460	2.310	JD	3,678	79,080	12/30/2021	12/15/2026	3,249,404
233853-AF-7	DAIMLER TRUCKS FINANCE NORTH AMERI	0	1.G FE	4,156,839	4,175,000	4,100,935	4,171,415		3,687			2.000	2.092	JD	3,943	83,500	12/02/2021	12/14/2026	4,216,750
233853-AH-3	DAIMLER TRUCKS FINANCE NORTH AMERI		1.G FE	8,531,741	8,595,000	7,673,587	8,555,533		6,204			2.500	2.584	JD	10,147	214,875	12/02/2021	12/14/2031	10,175,625
233853-AH-3	DAIMLER TRUCKS FINANCE NORTH AMERI	LS	1.G FE	54,595	55,000	49,104	54,747		40			2.500	2.584	JD	65	1,375	12/02/2021	12/14/2031	10,175,625
233853-AH-3	DAIMLER TRUCKS FINANCE NORTH AMERI	0	1.G FE	1,389,696	1,400,000	1,249,915	1,393,571		1,010			2.500	2.584	JD	1,653	35,000	12/02/2021	12/14/2031	10,175,625

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
233853-AM-2	DAIMLER TRUCKS FINANCE NORTH AMERI		1.G FE	2,321,724	2,420,000	2,408,263	2,391,619		21,301			3.650	4.615	AO	20,610	88,330	07/15/2022	04/07/2027	2,464,165
233853-AP-5	DAIMLER TRUCK FINANCE NORTH AMERIC		1.G FE	3,357,984	3,360,000	3,361,106	3,359,981		457			5.150	5.164	JJ	79,310	173,040	01/11/2023	01/16/2026	3,446,520
233853-AT-7	DAIMLER TRUCK FINANCE NORTH AMERIC		1.G FE	8,001,750	8,010,000	8,261,980	8,007,386		870			5.400	5.413	MS	121,352	432,540	08/02/2023	09/20/2028	8,226,270
233853-AU-4	DAIMLER TRUCK FINANCE NORTH AMERIC		1.G FE	22,406,926	22,420,000	23,077,110	22,420,745		3,681			5.500	5.499	MS	345,953	1,233,100	02/09/2024	09/20/2033	23,036,550
233853-AZ-3	DAIMLER TRUCK FINANCE NORTH AMERIC		1.G FE	16,945	17,000	17,452	16,959		10			5.125	5.196	MS	232	871	06/17/2024	09/25/2029	9,528,056
233853-AZ-3	DAIMLER TRUCK FINANCE NORTH AMERIC	LS	1.G FE	182,407	183,000	187,869	182,563		103			5.125	5.196	MS	2,501	9,379	06/17/2024	09/25/2029	9,528,056
233853-AZ-3	DAIMLER TRUCK FINANCE NORTH AMERIC	0	1.G FE	9,019,825	9,090,000	9,331,843	9,038,104		12,271			5.125	5.296	MS	124,230	465,863	07/02/2024	09/25/2029	9,528,056
233853-BA-7	DAIMLER TRUCK FINANCE NORTH AMERIC		1.G FE	3,868,527	3,890,000	3,975,729	3,870,361		1,834			5.375	5.450	JD	3,485	209,088	03/05/2025	06/25/2034	3,994,544
233853-BF-6	DAIMLER TRUCK FINANCE NORTH AMERIC		1.G FE	24,761,857	24,190,000	25,091,063	24,750,747		(11,110)			5.625	5.290	JJ	634,988	278,156	09/24/2025	01/13/2035	24,870,344
233853-BH-2	DAIMLER TRUCK FINANCE NORTH AMERIC		1.G FE	9,905,213	9,919,000	9,997,940	9,905,588		375			4.650	4.682	AO	101,215	76,872	08/05/2025	10/12/2030	10,232,500
233853-BH-2	DAIMLER TRUCK FINANCE NORTH AMERIC	LS	1.G FE	80,887	81,000	81,645	80,890		3			4.650	4.682	AO	827	628	08/05/2025	10/12/2030	10,232,500
23386#-AJ-1	DAIRY FARMERS OF AMERICA		2.B	10,000,000	10,000,000	9,942,279	10,000,000					3.960	3.960	JD	15,400	396,000	12/17/2012	12/17/2027	10,198,000
23386#-AL-6	DAIRY FARMERS OF AMERICA		2.B	2,200,000	2,200,000	2,189,506	2,200,000					3.790	3.790	JJ	40,532	83,380	01/06/2015	01/06/2027	2,241,690
23386#-AM-4	DAIRY FARMERS OF AMERICA INC		2.B	10,200,000	10,200,000	9,935,311	10,200,000					3.400	3.400	JJ	168,583	346,800	01/04/2017	01/06/2029	11,187,000
23386#-AM-4	DAIRY FARMERS OF AMERICA INC	0	2.B	800,000	800,000	779,240	800,000					3.400	3.400	JJ	13,222	27,200	01/04/2017	01/06/2029	11,187,000
23386#-AN-2	DAIRY FARMERS OF AMERICA INC		2.B	2,700,000	2,700,000	2,521,783	2,700,000					3.550	3.550	JJ	46,594	95,850	01/04/2017	01/06/2032	1,831,950
23386#-AU-6	DAIRY FARMERS OF AMERICA INC		2.B FE	17,900,000	17,900,000	18,129,290	17,900,000					4.930	4.930	JJ	428,978	882,470	01/03/2019	01/03/2031	14,550,030
23386#-AU-6	DAIRY FARMERS OF AMERICA INC	0	2.B FE	1,800,000	1,800,000	1,823,057	1,800,000					4.930	4.930	JJ	43,138	88,740	01/03/2019	01/03/2031	14,550,030
23386#-AV-4	DAIRY FARMERS OF AMERICA INC		2.B FE	19,300,000	19,300,000	19,137,139	19,300,000					5.030	5.030	JJ	471,912	970,790	01/03/2019	01/03/2034	19,375,335
233898-AA-9	DAIRYLAND POWER COOPERATIVE		1.G	6,267,502	6,267,502	5,543,965	6,267,502					3.420	3.420	MJSD	595	214,349	03/12/2013	03/30/2043	49,295
235825-AG-1	DANA INC		3.C FE	7,785,150	7,740,000	7,727,587	7,740,000		(4,742)			5.625	5.487	JD	19,350	435,375	06/18/2020	06/15/2028	7,772,625
235825-AH-9	DANA INC		3.C FE	11,064,285	11,238,000	10,880,887	11,080,797		25,577			4.250	4.544	MS	159,205	477,615	07/30/2024	09/01/2030	7,710,438
235825-AH-9	DANA INC	LS	3.C FE	201,340	202,000	195,581	201,220		106			4.250	4.319	MS	2,862	8,585	07/30/2024	09/01/2030	7,710,438
235825-AJ-5	DANA INC		3.C FE	8,718,000	8,718,000	8,369,283	8,718,000					4.500	4.500	FA	148,206	392,310	11/15/2021	02/15/2032	8,854,850
235825-AJ-5	DANA INC	LS	3.C FE	202,000	202,000	193,920	202,000					4.500	4.500	FA	3,434	9,090	11/15/2021	02/15/2032	8,854,850
235851-AR-3	DANAHER CORP		1.F FE	27,971,776	26,522,000	23,222,818	27,680,425		(39,123)			4.375	4.044	MS	341,655	1,160,338	04/27/2018	09/15/2045	25,927,013
235851-AR-3	DANAHER CORP	0	1.F FE	109,332	100,000	87,561	107,428		(257)			4.375	3.825	MS	1,288	4,375	06/08/2017	09/15/2045	25,927,013
235851-AV-4	DANAHER CORPORATION		1.F FE	10,243,395	10,350,000	6,340,204	10,256,594		2,642			2.600	2.650	AO	67,275	269,100	09/29/2020	10/01/2050	10,028,700
235851-AW-2	DANAHER CORPORATION		1.F FE	15,022,088	23,895,000	15,116,730	15,357,966		148,906			2.800	5.365	JD	39,029	669,060	10/13/2023	12/10/2051	24,229,530
23636A-BC-4	DANSKE BANK A/S		1.G FE	17,708,601	18,655,000	18,698,081	18,136,050		211,051			4.298	5.620	AO	200,448	801,792	12/17/2024	04/01/2028	19,055,896
23636A-BG-5	DANSKE BANK A/S		1.E FE	12,845,288	12,830,000	13,030,345	12,838,551		(5,925)			5.427	5.365	MS	232,095	696,284	01/22/2025	03/01/2028	13,178,142
23636A-BH-3	DANSKE BANK A/S		1.G FE	440,296	440,000	457,476	440,239		(25)			5.705	5.685	MS	8,367	25,102	02/26/2024	03/01/2030	452,551
23636A-BL-4	DANSKE BANK A/S		1.G FE	6,017,231	6,020,000	5,992,014	6,017,427		196			4.420	4.428	MS	80,564		10/17/2025	09/12/2031	6,153,042
237266-AJ-0	DARLING INGREDIENTS INC		3.A FE	15,263,684	15,084,000	15,331,860	15,141,025		(38,108)			6.000	5.707	JD	40,224	905,040	08/06/2024	06/15/2030	21,279,800
237266-AJ-0	DARLING INGREDIENTS INC	LS	3.A FE	6,382,091	6,316,000	6,419,785	6,337,694		(13,761)			6.000	5.748	JD	16,843	378,960	08/06/2024	06/15/2030	21,279,800
23745Q-AB-0	DARTMOUTH-HITCHCOCK HEALTH		1.C FE	4,423,430	5,500,000	4,245,155	4,474,276		22,066			4.178	5.650	FA	95,746	229,790	08/09/2023	08/01/2048	5,614,895
23918K-AS-7	DAVITA INC 144A		3.C FE	9,764,607	9,715,000	9,445,320	9,733,650		(6,898)			4.625	4.539	JD	37,443	449,319	10/05/2021	06/01/2030	17,336,853
23918K-AS-7	DAVITA INC 144A	0	3.C FE	7,800,975	7,770,000	7,554,312	7,781,631		(4,300)			4.625	4.558	JD	29,947	359,363	02/24/2021	06/01/2030	17,336,853
23918K-AT-5	DAVITA INC 144A		3.C FE	12,462,625	12,470,000	11,523,147	12,465,786		735			3.750	3.757	FA	176,658	467,625	05/20/2021	02/15/2031	12,031,438
23918K-AT-5	DAVITA INC 144A	LS	3.C FE	100,000	100,000	92,407	100,000					3.750	3.750	FA	1,417	3,750	08/06/2020	02/15/2031	12,031,438
23918K-AY-4	DAVITA INC		3.C FE	2,800,000	2,800,000	2,903,300	2,800,000					6.750	6.750	JJ	114,450		05/21/2025	07/15/2033	1,426,575
240019-BV-0	DAYTON POWER AND LIGHT CO		2.A FE	17,857,492	19,527,000	14,604,487	17,978,845		35,078			3.950	4.475	JD	34,281	771,317	07/19/2022	06/15/2049	19,510,456
240019-BW-8	DAYTON POWER AND LIGHT CO	0	2.A FE	2,697,516	2,700,000	2,688,042	2,697,670		154			4.550	4.571	FA	45,045		08/14/2025	08/15/2030	2,761,425
244199-AW-5	DEERE & CO		1.F FE	9,862,475	10,000,000	10,557,891	9,978,928		7,836			6.550	6.622	AO	163,750	655,000	06/03/2008	10/01/2028	10,327,500
244199-BF-1	DEERE & CO		1.F FE	19,385,590	19,200,000	16,570,294	19,323,775		(5,761)			3.900	3.844	JD	45,760	748,800	07/09/2018	06/09/2042	18,962,700
244199-BG-9	DEERE & CO		1.E FE	16,588,368	15,950,000	10,734,376	16,517,442		(17,708)			2.875	2.667	MS	145,211	458,563	12/17/2021	09/07/2049	16,179,281
244199-BJ-3	DEERE & CO		1.E FE	1,538,376	1,400,000	1,349,808	1,460,624		(14,276)			3.100	1.979	AO	9,162	43,400	04/14/2020	04/15/2030	1,421,700

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
244199-BK-0	DEERE & CO		1.E FE	3,286,239	3,552,000	2,792,094	3,306,218		5,731			3.750	4.208	AO	28,120	133,200	05/23/2022	04/15/2050	3,618,600
244199-BM-6	DEERE & CO		1.E FE	22,281,358	22,300,000	23,169,292	22,281,717		360			5.700	5.706	JJ	571,995	646,143	01/13/2025	01/19/2055	22,935,550
24422E-TH-2	JOHN DEERE CAPITAL CORP	0	1.F FE	399,932	400,000	398,013	400,000					2.650	2.647	JD	618	10,600	06/07/2016	06/10/2026	9,447,543
24422E-TH-2	JOHN DEERE CAPITAL CORP		1.F FE	9,765,340	9,767,000	9,718,470	9,767,000					2.650	2.647	JD	15,098	258,826	06/07/2016	06/10/2026	9,447,543
24422E-UU-1	JOHN DEERE CAPITAL CORP		1.E FE	1,204,255	1,208,000	1,191,452	1,206,816		408			3.450	3.483	MS	13,197	41,676	03/04/2019	03/07/2029	1,991,776
24422E-UU-1	JOHN DEERE CAPITAL CORP	0	1.E FE	747,675	750,000	739,726	749,265		253			3.450	3.483	MS	8,194	25,875	03/04/2019	03/07/2029	1,991,776
24422E-VS-5	JOHN DEERE CAPITAL CORP		1.E FE	6,939,992	6,950,000	6,213,970	6,944,259		906			2.000	2.016	JD	5,406	139,000	06/14/2021	06/17/2031	6,712,460
24422E-VS-5	JOHN DEERE CAPITAL CORP	0	1.E FE	199,712	200,000	178,819	199,837		28			2.000	2.016	JD	156	4,000	06/14/2021	06/17/2031	6,712,460
24422E-WH-8	JOHN DEERE CAPITAL CORP		1.E FE	399,016	400,000	392,442	399,341		107			3.900	3.929	JD	1,040	15,600	06/01/2022	06/07/2032	637,188
24422E-WH-8	JOHN DEERE CAPITAL CORP	0	1.E FE	224,447	225,000	220,748	224,629		60			3.900	3.929	JD	585	8,775	06/01/2022	06/07/2032	637,188
24422E-XU-8	JOHN DEERE CAPITAL CORP		1.E FE	5,102,700	5,000,000	5,166,535	5,091,017		(8,562)			5.050	4.785	JD	13,326	252,500	08/01/2024	06/12/2034	5,126,250
24605#-AA-3	DELAWARE ELECTRIC COOPERATIVE		1.E	7,666,667	7,666,667	5,858,600	7,666,667					2.400	2.400	MJSD	8,178	184,000	12/30/2020	12/15/2050	58,683
24605#-AB-1	DELAWARE ELECTRIC COOPERATIVE INC.		1.E	9,258,667	9,258,667	7,484,019	9,258,667					2.550	2.550	MJSD	10,493	236,095	08/25/2021	08/15/2046	146,975
24605#-AC-9	DELAWARE ELECTRIC COOPERATIVE INC.		1.E	17,976,000	17,976,000	14,894,276	17,976,000					2.850	2.850	MJSD	22,770	512,316	01/19/2022	12/14/2046	341,778
24605#-AD-7	DELAWARE ELECTRIC COOPERATIVE INC.		1.E Z	15,521,000	15,521,000	16,123,383	15,521,000					5.670	5.670	FMAN	141,784		11/03/2025	11/03/2055	131,175
24618#-BC-3	DELAWARE NORTH COMPANIES INC.		2.C IF	34,800,000	34,800,000	35,025,242	34,800,000					5.980	5.980	MS	630,093		09/12/2025	09/12/2035	35,325,570
24618#-BC-3	DELAWARE NORTH COMPANIES INC.	0	2.C IF	100,000	100,000	100,647	100,000					5.980	5.980	MS	1,811		09/12/2025	09/12/2035	35,325,570
246688-AF-2	DELHAIZE AMERICA INC		2.A FE	42,762,834	37,636,000	44,498,951	39,960,830		(354,468)			9.000	7.534	AO	715,084	3,387,240	11/29/2022	04/15/2031	31,492,120
24702R-AF-8	DELL INC		2.C FE	474,192	445,000	478,728	472,980		(1,212)			6.500	5.778	AO	6,106	28,925	03/05/2025	04/15/2038	459,463
24703D-BF-7	DELL INTERNATIONAL LLC		2.B FE	1,392,244	1,900,000	1,448,721	1,420,927		17,831			3.375	5.823	JD	2,850	64,125	05/09/2024	12/15/2041	2,033,750
24703D-BF-7	DELL INTERNATIONAL LLC	LS	2.B FE	73,276	100,000	76,249	74,786		938			3.375	5.823	JD	150	3,375	05/09/2024	12/15/2041	2,033,750
24703D-BH-3	DELL INTERNATIONAL LLC		2.B FE	23,798,861	33,045,000	22,594,468	23,946,073		120,396			3.450	5.442	JD	50,669	995,584	11/04/2025	12/15/2051	33,615,026
24703D-BL-4	DELL INTERNATIONAL LLC/EMC CORP	0	2.B FE	1,148,206	1,150,000	1,213,549	1,148,991		112			5.750	5.765	FA	27,552	66,125	01/09/2023	02/01/2033	1,183,063
24703D-BP-5	DELL INTERNATIONAL LLC	0	2.B FE	8,704,144	8,950,000	8,963,420	8,750,198		44,521			4.350	4.961	FA	162,219	316,867	12/17/2024	02/01/2030	9,144,663
24703D-BQ-3	DELL INTERNATIONAL LLC		2.B FE	8,541,035	8,950,000	8,850,853	8,569,691		28,657			4.850	5.449	FA	180,865	267,656	03/05/2025	02/01/2035	9,269,463
24703D-BQ-3	DELL INTERNATIONAL LLC	LS	2.B FE	96,024	100,000	98,892	96,297		273			4.850	5.371	FA	2,021	2,425	02/24/2025	02/01/2035	9,269,463
24703D-BT-7	DELL INTERNATIONAL LLC		2.B FE	10,010,800	10,000,000	10,001,029	10,010,800					4.750	4.730	AO	112,153		12/18/2025	10/06/2032	10,237,500
24703T-AD-8	DELL INTERNATIONAL LLC/EMC CORP		2.B FE	4,129,183	4,080,000	4,097,862	4,091,399		(36,428)			6.020	4.645	JD	10,916	245,616	04/30/2025	06/15/2026	4,202,808
24703T-AE-6	DELL INTERNATIONAL LLC	0	2.B FE	139,028	140,000	140,657	139,789		270			4.900	5.108	AO	1,715	6,860	02/08/2023	10/01/2026	143,430
247109-BR-1	DELMARVA PWR & LIGHT CO		1.F FE	6,975,325	6,557,000	5,516,227	6,837,726		(12,827)			4.000	3.643	JD	21,857	262,280	01/15/2013	06/01/2042	6,650,400
247109-BR-1	DELMARVA PWR & LIGHT CO	LS	1.F FE	174,148	163,000	137,128	170,456		(341)			4.000	3.619	JD	543	6,520	07/10/2012	06/01/2042	6,650,400
247109-E#-4	DELMARVA POWER & LIGHT COMPANY		1.F	15,600,000	15,600,000	12,484,081	15,600,000					4.140	4.140	JD	34,086	645,840	12/12/2019	12/12/2049	13,473,240
247109-E@-6	DELMARVA POWER & LIGHT COMPANY		1.F	11,000,000	11,000,000	9,112,511	11,000,000					4.270	4.270	JD	20,876	469,700	06/21/2018	06/15/2048	11,234,850
247109-F@-5	DELMARVA POWER & LIGHT COMPANY		1.F	5,700,000	5,700,000	3,823,577	5,700,000					3.240	3.240	MS	46,683	184,680	03/30/2021	03/30/2051	5,182,620
247109-H#-1	DELMARVA POWER & LIGHT COMPANY		1.F	17,000,000	17,000,000	17,286,507	17,000,000					5.240	5.240	MS	249,919	890,800	03/20/2024	03/20/2034	17,445,400
247109-H@-3	DELMARVA POWER & LIGHT COMPANY		1.F	6,400,000	6,400,000	6,322,504	6,400,000					5.720	5.720	MN	53,895	366,080	11/08/2023	11/08/2053	6,583,040
24820R-AG-3	STATOIL		1.D FE	6,344,105	6,750,000	7,223,416	6,665,977		26,648			6.500	6.978	JD	36,563	438,750	11/05/2001	12/01/2028	6,969,375
24879@-AA-4	DENTON COUNTY ELECTRIC COOPERATIVE		1.D FE	22,698,152	22,254,091	21,240,526	22,533,082		(38,426)			3.750	3.534	AO	208,632	834,528	02/21/2017	10/01/2040	158,220
24879@-AA-4	DENTON COUNTY ELECTRIC COOPERATIVE	0	1.D FE	3,803,897	3,733,625	3,563,577	3,776,690		(5,909)			3.750	3.553	AO	35,003	140,011	02/21/2017	10/01/2040	158,220
24879@-AD-8	DENTON COUNTY ELECTRIC COOPERATIVE		1.D FE	26,433,333	26,433,333	20,252,944	26,433,333					2.300	2.300	FA	253,319	607,967	02/01/2021	02/01/2051	818,191
24879@-AE-6	DENTON COUNTY ELECTRIC COOPERATIVE		1.D FE	46,182,500	46,182,500	49,324,040	46,182,500					5.860	5.860	MN	345,804	2,706,295	05/15/2024	05/15/2054	1,584,522
24879@-AF-3	DENTON COUNTY ELECTRIC COOPERATIVE		1.D FE	52,050,000	52,050,000	54,008,380	52,050,000					5.690	5.690	AO	501,834		10/31/2025	10/31/2055	1,784,361
24879@-AF-3	DENTON COUNTY ELECTRIC COOPERATIVE	0	1.D FE	900,000	900,000	933,862	900,000					5.690	5.690	AO	8,677		10/31/2025	10/31/2055	1,784,361
24906P-AA-7	DENTSPLY SIRONA INC		2.C FE	13,828,841	13,170,000	12,176,829	13,428,437		(63,432)			3.250	2.684	JD	35,669	428,025	02/13/2024	06/01/2030	17,755,920
24906P-AA-7	DENTSPLY SIRONA INC	LS	2.C FE	4,267,749	4,252,000	3,931,350	4,259,642		(1,810)			3.250	3.198	JD	11,516	138,190	10/28/2020	06/01/2030	17,755,920
24906P-AA-7	DENTSPLY SIRONA INC	0	2.C FE	498,940	500,000	462,294	499,528		98			3.250	3.273	JD	1,354	16,250	05/20/2020	06/01/2030	17,755,920
24906P-C#-4	DENTSPLY SIRONA INC		2.C	7,475,860	7,868,819	7,303,696	7,868,819				930,968	1.500	1.500	AO	20,984	115,547	10/27/2016	10/27/2029	7,336,205

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
250847-DU-1	DETROIT EDISON COMPANY		1.F FE	19,865,200	20,000,000	21,820,954	19,944,992		6,295			6.350	6.401	AO	268,111	1,270,000	10/16/2002	10/15/2032	15,476,250
250847-DZ-0	DETROIT EDISON COMPANY		1.F FE	17,834,666	17,945,000	18,171,381	17,877,283		6,121			5.450	5.503	FA	369,468	978,003	11/29/2022	02/15/2035	18,434,001
250847-EA-4	DETROIT EDISON COMPANY		1.F FE	5,187,833	5,300,000	5,561,702	5,241,134		2,674			5.700	5.805	AO	75,525	302,100	10/25/2019	10/01/2037	5,451,050
250847-EB-2	DETROIT EDISON COMPANY		1.F FE	3,281,474	3,200,000	3,613,956	3,257,157		(4,522)			6.625	6.343	JD	17,667	212,000	10/25/2019	06/01/2036	1,239,750
250847-EH-9	DTE ELECTRIC CO	0	1.F FE	4,071,208	4,000,000	3,593,531	4,051,631		(2,356)			4.500	4.383	MS	60,000	180,000	07/01/2015	09/01/2041	2,045,000
250847-H#-0	DETROIT EDISON COMPANY	0	1.E	2,294,100	2,000,000	2,057,478	2,216,237		(9,180)			5.670	4.688	MS	37,800	113,400	07/01/2015	09/01/2041	2,056,700
251526-CD-9	DEUTSCHE BANK AG (NEW YORK BRANCH)		2.A FE	24,537,522	26,935,000	25,674,472	24,818,271		280,749			3.547	5.152	MS	273,346	955,384	02/24/2025	09/18/2031	27,412,692
251526-CX-5	DEUTSCHE BANK AG (NEW YORK BRANCH)		2.A FE	20,014,046	19,924,000	20,240,829	20,013,989		(57)			4.999	4.861	MS	304,334	376,775	12/29/2025	09/11/2030	15,450,775
251526-CY-3	DEUTSCHE BANK AG (NEW YORK BRANCH)		2.A FE	2,173,691	2,220,000	2,268,377	2,176,872		3,182			5.403	5.666	MS	36,650	119,947	03/05/2025	09/11/2035	2,279,973
251526-DA-4	DEUTSCHE BANK (NY BRNCH)		2.B FE	9,854,880	9,800,000	10,049,400	9,850,616		(4,264)			5.297	5.163	MN	74,982	259,553	06/17/2025	05/09/2031	10,059,553
251526-DB-2	DEUTSCHE BANK NY		2.A FE	5,000,000	5,000,000	5,054,824	5,000,000					4.950	4.950	FA	101,063		07/28/2025	08/04/2031	5,123,750
251526-DD-8	DEUTSCHE BANK AG		1.F FE	575,140	575,000	573,973	575,139		(1)			4.469	4.463	JD	1,499		12/03/2025	12/10/2031	8,255,436
251526-DD-8	DEUTSCHE BANK AG	0	1.F FE	7,501,866	7,500,000	7,486,610	7,501,846		(20)			4.469	4.463	JD	19,552		12/03/2025	12/10/2031	8,255,436
251566-AA-3	DEUTSCHE TELEKOM AG		2.A FE	34,026,043	38,770,000	28,064,571	34,119,897		93,391			3.625	4.399	JJ	624,628	1,405,413	09/11/2024	01/21/2050	38,021,878
25156P-AC-7	DEUTSCHE TEL FIN		2.A FE	62,707,021	61,767,000	72,126,816	62,563,569		(106,902)			8.750	8.389	JD	240,205	5,404,613	11/29/2022	06/15/2030	64,469,306
25156P-AD-5	DEUTSCHE TEL FIN		2.A FE	12,324,079	9,381,000	11,701,564	10,654,149		(152,657)			9.250	6.626	JD	72,312	867,743	11/29/2022	06/01/2032	10,340,089
25156P-AD-5	DEUTSCHE TEL FIN	LS	2.A FE	662,369	502,000	626,179	567,336		(7,785)			9.250	6.719	JD	3,870	46,435	07/21/2003	06/01/2032	10,340,089
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FIN		2.A FE	10,735,030	10,600,000	9,790,740	10,721,258		(5,812)			4.875	4.758	MS	165,073	516,750	10/25/2019	03/06/2042	10,858,375
25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FIN		2.A FE	4,494,375	4,500,000	4,481,172	4,499,839		528			3.600	3.603	JJ	72,900	162,000	01/09/2017	01/19/2027	5,802,600
25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FIN	0	2.A FE	1,198,500	1,200,000	1,194,979	1,199,961		145			3.600	3.603	JJ	19,440	43,200	01/09/2017	01/19/2027	5,802,600
25160P-AQ-0	DEUTSCHE BANK NY	0	2.A FE	4,980,008	4,875,000	4,976,582	4,965,112		(14,896)			5.373	4.408	JJ	124,419		08/19/2025	01/10/2029	5,005,967
251799-AA-0	DEVON ENERGY		2.B	1,492,215	1,500,000	1,750,938	1,497,107		645			7.950	7.990	AO	25,175	119,250	03/20/2002	04/15/2032	1,559,625
25179M-AL-7	DEVON ENERGY CORPORATION	0	2.B FE	2,093,900	2,000,000	1,940,378	2,069,912		(2,989)			5.600	5.261	JJ	51,644	112,000	07/01/2015	07/15/2041	2,056,000
25179M-BD-4	DEVON ENERGY CORPORATION		2.B FE	7,494,195	7,463,000	7,462,652	7,463,000		(31,195)			5.250	4.317	AO	82,715	195,904	04/28/2025	10/15/2027	7,658,904
25179M-BF-9	DEVON ENERGY CORPORATION		2.B FE	9,580,027	9,616,000	9,647,776	9,487,640		8,755			4.500	4.755	JJ	199,532	259,763	04/28/2025	01/15/2030	9,929,498
25179M-BF-9	DEVON ENERGY CORPORATION	LS	2.B FE	102,185	95,000	95,314	96,455		(749)			4.500	3.621	JJ	1,971	4,275	12/30/2021	01/15/2030	9,929,498
25179M-BG-7	DEVON ENERGY CORPORATION	0	2.B FE	3,655,889	3,855,000	3,848,489	3,665,987		10,098			5.200	5.929	MS	59,024	100,230	05/29/2025	09/15/2034	3,955,230
25179S-AD-2	DEVON ENERGY		2.B FE	12,472,500	12,500,000	14,461,197	12,491,660		3,366			7.875	7.890	MS	248,828	984,375	09/28/2001	09/30/2031	6,496,094
25243Y-AH-2	DIAGEO CAPITAL PLC		1.G FE	1,404,815	1,250,000	1,356,497	1,361,079		(8,778)			5.875	4.661	MS	18,563	73,438	10/25/2019	09/30/2036	1,286,719
25243Y-AV-1	DIAGEO CAPITAL PLC		1.G FE	10,140,920	12,000,000	9,860,386	10,280,318		58,251			3.875	5.108	AO	80,083	465,000	08/03/2023	04/29/2043	12,232,500
25243Y-AZ-2	DIAGEO CAPITAL PLC		1.G FE	3,927,068	3,936,000	3,930,891	3,934,129		939			3.875	3.895	MN	18,218	152,520	12/07/2018	05/18/2028	3,808,385
25243Y-BB-4	DIAGEO CAPITAL PLC		1.G FE	11,392,785	11,596,000	10,906,534	11,484,015		27,492			2.375	2.636	AO	51,256	275,405	09/26/2024	10/24/2029	11,803,522
25243Y-BB-4	DIAGEO CAPITAL PLC	LS	1.G FE	63,684	69,000	64,897	64,918		977			2.375	4.065	AO	305	1,639	09/26/2024	10/24/2029	11,803,522
25243Y-BD-0	DIAGEO CAPITAL PLC		1.G FE	6,718,894	6,650,000	6,085,995	6,684,414		(7,985)			2.000	1.868	AO	22,906	133,000	07/13/2021	04/29/2030	5,706,500
25243Y-BE-8	DIAGEO CAPITAL PLC		1.G FE	15,914,711	15,950,000	13,899,031	15,931,971		2,544			2.125	2.143	AO	58,373	338,938	06/18/2021	04/29/2032	14,201,746
25245B-AA-5	DIAGEO INVESTMENT CORP	LS	1.G FE	319,020	325,000	282,467	315,845		297			4.250	4.458	MN	1,918	13,813	01/25/2024	05/11/2042	13,378,375
25245B-AA-5	DIAGEO INVESTMENT CORP		1.G FE	12,591,093	13,005,000	11,303,007	12,509,354		16,913			4.250	4.547	MN	76,766	552,713	02/08/2024	05/11/2042	13,378,375
25245B-AE-7	DIAGEO INVESTMENT CORPORATION		1.G FE	43,477,527	43,685,000	46,298,132	43,488,774		11,246			5.625	5.688	AO	518,759	1,228,641	04/10/2025	04/15/2035	44,913,641
252747-AF-7	ULTRAMAR DIAMOND SHAMROCK CORP		2.B FE	8,461,883	7,520,335	7,623,368	7,560,557		(76,884)			7.650	6.502	JJ	287,653	575,306	02/13/2006	07/01/2026	7,807,988
253393-AF-9	DICKS SPORTING GOODS INC.		2.B FE	2,746,578	2,770,000	2,549,064	2,755,343		2,326			3.150	3.247	JJ	40,234	87,255	01/18/2022	01/15/2032	2,996,463
253393-AF-9	DICKS SPORTING GOODS INC.	LS	2.B FE	329,327	330,000	303,679	329,615		76			3.150	3.171	JJ	4,793	10,395	01/10/2022	01/15/2032	2,996,463
25455X-A#-1	DIPLOMA PLC		2.B	22,793,408	24,663,461	25,108,835	24,663,461				2,917,960	4.380	4.380	AO	228,055	1,056,022	03/20/2024	03/20/2036	25,203,591
25455X-A*-5	DIPLOMA PLC		2.B	8,683,203	9,395,604	9,677,794	9,395,604				1,111,604	4.180	4.180	AO	82,911	383,925	03/20/2024	03/20/2031	9,591,972
25455X-A@-3	DIPLOMA PLC		2.B	13,567,505	14,680,632	14,957,952	14,680,632				1,736,881	4.270	4.270	AO	132,338	612,798	03/20/2024	03/20/2034	14,994,063
25455X-B*-4	DIPLOMA PLC		2.B	20,000,000	20,000,000	20,475,056	20,000,000					5.390	5.390	AO	227,578	1,078,000	08/28/2024	08/27/2032	20,539,000
25466A-AE-1	CAPITAL ONE NA		2.A FE	5,724,913	5,430,000	5,431,561	5,436,496		(31,733)			4.250	3.641	MS	69,233	230,775	03/16/2015	03/13/2026	5,034,762
25466A-AJ-0	CAPITAL ONE NA		2.A FE	14,899,738	15,158,000	15,112,461	15,135,307		38,243			3.450	3.704	JJ	223,707	522,951	09/26/2024	07/27/2026	15,173,645

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
25466A-AJ-0	CAPITAL ONE NA	0	2.A FE	874,885	900,000	897,296	898,005		3,414			3.450	3.835	JJ	13,282	31,050	01/28/2019	07/27/2026	15,173,645
25466A-AP-6	CAPITAL ONE NA		2.A FE	4,093,850	4,100,000	4,161,885	4,098,528		890			4.650	4.664	MS	57,195	190,650	09/10/2018	09/13/2028	4,604,625
25466A-AP-6	CAPITAL ONE NA	0	2.A FE	399,400	400,000	406,038	399,856		87			4.650	4.664	MS	5,580	18,600	09/10/2018	09/13/2028	4,604,625
254687-DV-5	WALT DISNEY CO		1.F FE	282,857	200,000	226,172	248,420		(5,981)			6.550	2.814	MS	3,857	13,100	10/25/2019	03/15/2033	206,550
254687-DX-1	WALT DISNEY COMPANY		1.F FE	10,000,000	10,000,000	12,512,642	10,000,000					8.450	8.450	FA	352,083	845,000	03/20/2019	08/01/2034	10,422,500
254687-ED-4	WALT DISNEY COMPANY		1.F FE	20,829,953	18,917,000	24,138,675	20,449,556		(95,656)			8.150	7.035	AO	316,912	1,541,736	11/29/2022	10/17/2036	19,687,868
254687-EK-8	WALT DISNEY CO		1.F FE	2,709,511	2,380,000	2,754,389	2,678,050		(17,093)			6.750	5.326	JJ	76,755	160,650	02/08/2024	01/09/2038	2,460,325
254687-ER-3	WALT DISNEY COMPANY		1.F FE	6,955,876	5,400,000	5,888,027	6,606,414		(61,191)			6.150	4.032	FA	125,460	332,100	10/25/2019	02/15/2041	5,566,050
254687-EV-4	WALT DISNEY COMPANY		1.F FE	4,925,144	5,000,000	4,575,520	4,931,887		2,216			4.750	4.859	MS	69,931	237,500	11/29/2022	09/15/2044	5,118,750
254687-FF-8	WALT DISNEY COMPANY		1.F FE	2,908,108	2,975,000	4,089,015	2,908,987		222			8.250	8.438	AO	50,451	245,438	03/20/2019	10/17/2096	3,097,719
254687-FL-5	WALT DISNEY CO		1.F FE	12,101,828	12,284,000	11,494,798	12,213,189		18,365			2.000	2.164	MS	81,893	245,680	09/03/2019	09/01/2029	12,928,000
254687-FL-5	WALT DISNEY CO	LS	1.F FE	212,797	216,000	202,123	214,756		323			2.000	2.164	MS	1,440	4,320	09/03/2019	09/01/2029	12,928,000
254687-FL-5	WALT DISNEY CO	0	1.F FE	295,551	300,000	280,726	298,261		451			2.000	2.165	MS	2,000	6,000	09/03/2019	09/01/2029	12,928,000
254687-FM-3	WALT DISNEY CO		1.F FE	32,598,640	45,895,000	29,260,464	32,924,230		260,464			2.750	4.674	MS	420,704	1,262,113	01/23/2025	09/01/2049	46,526,056
254687-FU-5	WALT DISNEY CO	SD	1.F FE	2,551,900	2,188,583	2,193,245	2,216,758		(24,431)		107,258	3.057	2.002	MS	17,047	65,039	06/24/2021	03/30/2027	2,222,035
254687-FY-7	WALT DISNEY CO		1.F FE	9,840,522	11,650,000	9,788,541	9,864,440		23,918			3.500	5.009	MN	54,367	203,875	09/19/2025	05/13/2040	11,853,875
254687-FZ-4	WALT DISNEY CO		1.F FE	85,724,396	107,424,000	80,136,359	86,533,169		421,168			3.600	4.957	JJ	1,804,723	3,867,264	09/18/2024	01/13/2051	108,902,777
254687-FZ-4	WALT DISNEY CO	LS	1.F FE	779	1,000	746	787		4			3.600	5.115	JJ	17	36	01/25/2024	01/13/2051	108,902,777
25468P-BW-5	WALT DISNEY COMPANY		1.F FE	18,340,909	16,200,000	18,469,569	17,014,885		(103,675)			7.000	6.007	MS	378,000	1,134,000	10/19/2004	03/01/2032	16,767,000
25468P-CP-9	WALT DISNEY COMPANY		1.F FE	3,726,762	3,500,000	3,147,463	3,663,243		(7,641)			4.375	3.963	FA	57,422	153,125	10/25/2019	08/16/2041	4,598,438
25468P-CP-9	WALT DISNEY COMPANY	0	1.F FE	1,012,700	1,000,000	899,275	1,009,271		(409)			4.375	4.293	FA	16,406	43,750	07/01/2015	08/16/2041	4,598,438
25468P-CR-5	WALT DISNEY COMPANY		1.F FE	4,073,740	4,000,000	3,499,914	4,050,201		(2,216)			4.125	4.018	JD	13,750	165,000	04/10/2012	12/01/2041	9,185,625
25468P-CR-5	WALT DISNEY COMPANY	0	1.F FE	4,910,250	5,000,000	4,374,892	4,935,056		2,810			4.125	4.238	JD	17,188	206,250	07/01/2015	12/01/2041	9,185,625
25468P-DK-9	WALT DISNEY CO		1.F FE	510,948	513,000	512,367	512,977		205			3.000	3.040	FA	5,900	15,390	01/05/2016	02/13/2026	1,196,685
25468P-DK-9	WALT DISNEY CO	LS	1.F FE	695,208	698,000	697,139	697,968		280			3.000	3.040	FA	8,027	20,940	01/05/2016	02/13/2026	1,196,685
25468P-DM-5	WALT DISNEY CO		1.F FE	2,239,906	2,298,000	2,272,690	2,294,267		6,367			1.850	2.129	JJ	17,832	42,513	12/16/2016	07/30/2026	1,957,945
25468P-DM-5	WALT DISNEY CO	0	1.F FE	293,691	300,000	296,696	299,603		680			1.850	2.081	JJ	2,328	5,550	07/07/2016	07/30/2026	1,957,945
25468P-DN-3	WALT DISNEY CO		1.F FE	3,374,000	3,500,000	2,427,662	3,401,764		3,334			3.000	3.187	JJ	44,042	105,000	07/08/2016	07/30/2046	3,552,500
25468P-DV-5	WALT DISNEY CO		1.F FE	3,254,092	3,220,000	3,187,286	3,229,781		(6,454)			2.950	2.718	JD	4,222	94,990	07/28/2021	06/15/2027	3,735,295
25468P-DV-5	WALT DISNEY CO	0	1.F FE	547,960	550,000	544,412	549,702		234			2.950	2.988	JD	721	16,225	06/01/2017	06/15/2027	3,735,295
254709-AS-7	DISCOVER FINANCIAL SERVICES		2.B FE	10,269,564	10,250,000	11,359,545	10,270,552		(2,555)			6.700	6.660	MN	61,044	686,750	02/13/2024	11/29/2032	11,781,900
254709-AS-7	DISCOVER FINANCIAL SERVICES	0	2.B FE	1,145,469	1,150,000	1,274,486	1,146,823		350			6.700	6.751	MN	6,849	77,050	11/21/2022	11/29/2032	11,781,900
25470D-BS-7	WARNER MEDIA (DISCOVERY)		3.B FE	1,541,413	1,604,000	1,575,545	1,552,483		11,071			3.950	5.508	MS	17,775	31,640	06/30/2025	03/20/2028	1,635,679
25470D-CA-5	WARNER MEDIA (DISCOVERY)		3.B FE	3,697,316	3,700,000	3,575,643	3,697,770		454			4.125	4.144	MN	19,502	76,313	06/30/2025	05/15/2029	4,286,625
25470D-CA-5	WARNER MEDIA (DISCOVERY)	0	3.B FE	599,565	600,000	579,834	599,638		74			4.125	4.144	MN	3,163	12,375	06/30/2025	05/15/2029	4,286,625
25601B-2E-4	DNB BANK ASA		1.F FE	14,901,937	14,900,000	14,856,835	14,901,937					4.384	4.380	MN	103,426		12/29/2025	11/04/2031	14,900,000
256677-AG-0	DOLLAR GENERAL CORPORATION		2.B FE	7,211,878	6,550,000	6,340,632	6,877,324		(77,718)			3.500	2.190	AO	56,039	229,250	07/01/2021	04/03/2030	6,660,555
256677-AG-0	DOLLAR GENERAL CORPORATION	0	2.B FE	440,420	400,000	387,214	420,011		(4,724)			3.500	2.189	AO	3,422	14,000	07/01/2021	04/03/2030	6,660,555
256677-AP-0	DOLLAR GENERAL CORPORATION		2.B FE	2,100,814	2,110,000	2,191,044	2,102,905		846			5.450	5.505	JJ	56,220	114,995	06/27/2023	07/05/2033	2,167,498
256746-AJ-7	DOLLAR TREE INC		2.B FE	3,559,497	3,759,000	3,395,437	3,626,588		19,240			2.650	3.275	JD	8,301	99,614	04/27/2022	12/01/2031	5,446,219
256746-AJ-7	DOLLAR TREE INC	LS	2.B FE	115,687	116,000	104,781	115,806		30			2.650	2.681	JD	256	3,074	11/29/2021	12/01/2031	5,446,219
256746-AJ-7	DOLLAR TREE INC	0	2.B FE	1,495,950	1,500,000	1,354,923	1,497,494		386			2.650	2.681	JD	3,313	39,750	11/29/2021	12/01/2031	5,446,219
25731V-AB-0	DOMINION ENERGY SOUTH CAROLINA INC		1.F FE	19,522,506	18,705,000	20,191,590	19,514,169		(7,066)			6.250	5.926	AO	246,802	953,438	06/12/2025	10/15/2053	19,289,531
257469-AJ-5	DOMINION RESOURC		2.B FE	8,348,975	8,492,000	8,718,902	8,406,099		9,269			5.250	5.413	FA	185,763	445,830	11/29/2022	08/01/2033	8,714,915
25746U-BD-0	DOMINION RESOURCES INC		2.B FE	4,816,920	4,794,000	5,431,560	4,814,962		(1,104)			7.000	6.945	JD	14,915	335,580	11/29/2022	06/15/2038	4,444,290
25746U-BM-0	DOMINION RESOURCES INC		2.B FE	2,501,352	2,600,000	2,403,401	2,517,657		3,222			4.900	5.192	FA	53,083	127,400	11/29/2022	08/01/2041	2,253,900
25746U-CZ-0	DOMINION ENERGY INC		2.B FE	6,196,204	7,600,000	6,350,168	6,211,834		15,630			4.600	6.079	MS	102,938	174,800	06/12/2025	03/15/2049	7,774,800

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
25746U-DK-2	DOMINION ENERGY INC		2.B FE	5,894,808	5,900,000	4,491,197	5,895,786		209			3.300	3.306	AO	41,103	194,700	03/24/2021	04/15/2041	5,641,575
25746U-DL-0	DOMINION ENERGY INC		2.B FE	3,494,995	3,500,000	3,119,086	3,497,087		478			2.250	2.266	FA	29,750	78,750	08/10/2021	08/15/2031	3,511,060
25746U-DL-0	DOMINION ENERGY INC	0	2.B FE	199,714	200,000	178,233	199,834		27			2.250	2.266	FA	1,700	4,500	08/10/2021	08/15/2031	3,511,060
25746U-DP-1	DOMINION ENERGY INC		2.B FE	3,476,235	3,500,000	3,436,822	3,483,308		2,291			4.350	4.434	FA	57,517	152,250	08/09/2022	08/15/2032	4,087,000
25746U-DP-1	DOMINION ENERGY INC	0	2.B FE	496,605	500,000	490,975	497,615		327			4.350	4.434	FA	8,217	21,750	08/09/2022	08/15/2032	4,087,000
25746U-DQ-9	DOMINION ENERGY INC		2.B FE	9,870,800	10,000,000	8,619,111	9,877,698		2,187			4.850	4.933	FA	183,222	485,000	08/09/2022	08/15/2052	9,935,225
25746U-DX-4	DOMINION ENERGY INC		2.B FE	14,987,338	14,600,000	14,992,274	14,979,185		(8,153)			5.450	5.086	MS	234,289		09/24/2025	03/15/2035	14,997,850
25746U-EA-3	DOMINION ENERGY INC		2.C FE	13,875,000	13,875,000	13,912,860	13,875,000					6.200	6.200	FA	346,490		08/04/2025	02/15/2056	14,305,125
25755*-AA-2	DOMINION UTILITY PRIVATIZATION		1.D	32,100,000	32,100,000	33,281,794	32,100,000					5.350	5.350	MJSD	4,770	1,717,350	02/15/2024	02/15/2034	32,529,338
25755*-AB-0	DOMINION UTILITY PRIVATIZATION		1.D	40,200,000	40,200,000	41,523,729	40,200,000					5.780	5.780	MJSD	6,454	2,323,560	02/15/2024	02/15/2054	2,135,474
260003-AC-2	DOVER CORP		2.A FE	11,469,620	11,000,000	11,595,702	11,079,832		(28,454)			6.650	6.321	JD	60,958	731,500	10/19/1998	06/01/2028	16,532,000
260003-AC-2	DOVER CORP	0	2.A FE	5,313,550	5,000,000	5,270,774	5,203,155		(77,104)			6.650	4.847	JD	27,708	332,500	07/18/2024	06/01/2028	16,532,000
260003-AF-5	DOVER CORP		2.A FE	4,913,720	5,000,000	5,235,605	4,957,056		4,496			5.375	5.490	AO	56,736	268,750	10/12/2005	10/15/2035	5,134,375
260003-AP-3	DOVER CORP		2.A FE	724,935	728,000	696,108	726,760		356			2.950	2.997	MN	3,400	21,476	10/28/2019	11/04/2029	867,611
260003-AP-3	DOVER CORP	0	2.A FE	149,369	150,000	143,429	149,744		73			2.950	2.997	MN	701	4,425	10/28/2019	11/04/2029	867,611
260543-CG-6	DOW CHEMICAL COMPANY (THE)		2.B FE	1,904,727	1,650,000	1,308,679	1,857,394		(9,360)			4.375	3.370	MN	9,224	72,188	07/15/2020	11/15/2042	1,481,719
260543-CR-2	DOW CHEMICAL COMPANY (THE)		2.B FE	14,626,922	14,961,000	13,184,799	14,649,016		7,669			5.550	5.713	MN	71,501	830,336	07/13/2023	11/30/2048	14,990,762
260543-CV-3	DOW CHEMICAL COMPANY (THE)		2.B FE	24,265,983	27,795,000	21,889,415	24,330,318		56,217			4.800	5.765	MN	170,476	1,118,160	05/15/2025	05/15/2049	28,462,080
260543-CY-7	DOW CHEMICAL COMPANY (THE)		2.B FE	1,149,703	1,150,000	1,167,062	1,150,268		49			4.800	4.791	MN	4,753	55,200	11/29/2018	11/30/2028	1,177,600
260543-DC-4	DOW CHEMICAL COMPANY (THE)		2.B FE	23,543,677	23,726,000	21,020,836	23,609,478		21,080			2.100	2.197	MN	63,665	498,246	04/20/2023	11/15/2030	25,084,652
260543-DC-4	DOW CHEMICAL COMPANY (THE)	LS	2.B FE	331,067	332,000	294,146	331,505		97			2.100	2.132	MN	891	6,972	07/13/2021	11/15/2030	25,084,652
260543-DC-4	DOW CHEMICAL COMPANY (THE)	0	2.B FE	1,467,184	1,520,000	1,346,694	1,485,367		6,254			2.100	2.564	MN	4,079	31,920	04/20/2023	11/15/2030	25,084,652
260543-DD-2	DOW CHEMICAL COMPANY (THE)		2.B FE	44,730,721	54,350,000	35,190,171	45,042,443		164,309			3.600	4.718	MN	250,010	1,956,600	01/23/2025	11/15/2050	54,412,100
260543-DG-5	DOW CHEMICAL COMPANY (THE)		2.B FE	11,069	10,000	10,547	10,807		(94)			6.300	4.917	MS	186	630	02/03/2023	03/15/2033	1,980,480
260543-DG-5	DOW CHEMICAL COMPANY (THE)	0	2.B FE	2,063,860	1,910,000	2,014,435	2,026,225		(13,365)			6.300	5.242	MS	35,431	120,330	02/03/2023	03/15/2033	1,980,480
260543-DH-3	DOW CHEMICAL COMPANY (THE)		2.B FE	27,705,578	26,527,000	27,292,433	27,697,188		(10,661)			6.900	6.543	MN	233,880	1,718,583	05/21/2025	05/15/2053	26,897,000
260543-DH-3	DOW CHEMICAL COMPANY (THE)	LS	2.B FE	77,579	73,000	75,106	77,527		(56)			6.900	6.405	MN	644	5,037	12/17/2024	05/15/2053	26,897,000
260543-DJ-9	DOW CHEMICAL COMPANY (THE)		2.B FE	9,326,414	9,328,000	9,274,653	9,327,701		29			5.150	5.150	FA	181,481	480,392	02/07/2024	02/15/2034	10,319,045
260543-DJ-9	DOW CHEMICAL COMPANY (THE)	LS	2.B FE	731,876	732,000	727,814	731,977		2			5.150	5.150	FA	14,241	37,698	02/07/2024	02/15/2034	10,319,045
260543-DK-6	DOW CHEMICAL COMPANY (THE)		2.B FE	16,424,330	16,540,000	14,426,426	16,428,673		1,575			5.600	5.648	FA	349,913	926,240	06/28/2024	02/15/2054	17,131,620
260543-DK-6	DOW CHEMICAL COMPANY (THE)	LS	2.B FE	124,566	125,000	109,027	124,591		6			5.600	5.623	FA	2,644	7,000	02/07/2024	02/15/2054	17,131,620
260543-DM-2	DOW CHEMICAL CO		2.B FE	59,958	61,000	55,674	59,968		11			5.950	6.074	MS	1,069	1,855	03/05/2025	03/15/2055	1,245,998
260543-DM-2	DOW CHEMICAL CO	LS	2.B FE	1,129,364	1,149,000	1,048,685	1,129,568		205			5.950	6.074	MS	20,130	34,942	03/05/2025	03/15/2055	1,245,998
26078J-AE-0	DUPONT DE NEMOURS INC		2.A FE	1,016,976	846,000	849,717	972,673		(7,895)			5.319	3.791	MN	5,750	44,999	10/25/2019	11/15/2038	868,499
26078J-AF-7	DOWDUPONT INC		2.A FE	1,904,721	1,939,000	1,851,104	1,906,960		700			5.419	5.547	MN	13,426	105,074	11/29/2022	11/15/2048	1,947,372
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC		2.B FE	6,078,892	6,140,000	6,075,234	6,135,451		6,575			2.550	2.655	MS	46,101	156,570	11/09/2016	09/15/2026	6,218,285
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC	0	2.B FE	298,218	300,000	296,836	299,874		187			2.550	2.610	MS	2,253	7,650	09/09/2016	09/15/2026	6,218,285
26138E-AX-7	DR PEPPER SNAPPLE GROUP INC		2.B FE	741,674	742,000	735,557	742,000		12			3.430	3.429	JD	1,131	25,451	12/05/2016	06/15/2027	754,725
26186R-AA-9	DREXEL UNIVERSITY		1.E FE	42,321,737	42,005,000	29,460,430	42,276,487		(9,623)			3.215	3.171	MN	225,077	1,350,461	11/30/2020	05/01/2050	5,426,057
26186R-AA-9	DREXEL UNIVERSITY	0	1.E FE	480,000	480,000	336,651	480,000					3.215	3.215	MN	2,572	15,432	07/15/2020	05/01/2050	5,426,057
263534-CP-2	E I DU PONT DE NEMOURS AND CO		1.G FE	19,155,746	18,900,000	17,497,405	19,032,665		(28,859)			2.300	2.128	JJ	200,445	434,700	07/13/2021	07/15/2030	18,304,104
263534-CP-2	E I DU PONT DE NEMOURS AND CO	0	1.G FE	1,664,911	1,650,000	1,527,551	1,657,798		(1,700)			2.300	2.183	JJ	17,499	37,950	07/13/2021	07/15/2030	18,304,104
263534-CR-8	EIDP INC		1.G FE	1,076,101	1,080,000	1,080,625	1,077,392		473			4.800	4.839	MN	6,624	51,840	05/11/2023	05/15/2033	1,105,920
263901-AB-6	DUKE ENERGY INDIANA INC		1.F FE	77,282	75,000	83,192	77,282					6.450	5.272	AO	1,209	4,838	04/24/2023	04/01/2039	79,700
26439X-AC-7	DCP MIDSTREAM OPERATING LP		2.B FE	47,560,837	47,100,000	54,485,947	47,252,669		(27,004)			8.125	8.033	FA	1,435,078	3,826,875	01/03/2001	08/16/2030	49,013,438
26439X-AH-6	DCP MIDSTREAM OPERATING LP		2.B FE	999,590	1,000,000	1,062,135	999,846		86			6.450	6.452	MN	10,392	64,500	10/24/2006	11/03/2036	1,032,250
26441C-AX-3	DUKE ENERGY CORP		2.B FE	3,786,330	3,797,000	3,750,254	3,795,259		1,130			3.150	3.179	FA	45,184	119,606	08/07/2017	08/15/2027	4,009,165

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
26441C-AX-3	DUKE ENERGY CORP	0	2.B FE	199,438	200,000	197,538	199,908		60			3.150	3.179	FA	2,380	6,300	08/07/2017	08/15/2027	4,009,165
26441C-BF-1	DUKE ENERGY CORP		2.B FE	9,942,476	12,850,000	10,154,547	9,980,080		37,604			4.200	5.984	JD	23,987	539,700	06/12/2025	06/15/2049	13,119,850
26441C-BM-6	DUKE ENERGY CORP		2.B FE	2,304,778	3,160,000	2,443,999	2,355,340		31,438			3.300	5.821	JD	4,635	104,280	05/09/2024	06/15/2041	3,212,140
26441C-BU-8	DUKE ENERGY CORP		2.B FE	18,105,929	19,050,000	16,883,480	18,116,538		6,012			5.000	5.343	FA	359,833	460,000	09/18/2025	08/15/2052	18,911,250
26441C-CA-1	DUKE ENERGY CORP		2.B FE	10,515,371	10,415,000	10,822,912	10,515,010		(522)			6.100	6.027	MS	187,065	635,315	02/24/2025	09/15/2053	10,732,658
26442C-AA-2	DUKE ENERGY CAROLINAS		2.A FE	9,711,412	9,605,000	10,361,332	9,696,725		(4,694)			6.100	5.981	JD	48,825	585,905	11/29/2022	06/01/2037	9,897,953
26442C-AB-0	DUKE ENERGY CAROLINAS		1.F FE	7,305,424	6,632,000	7,156,502	7,089,203		(27,746)			6.000	5.197	JJ	183,485	397,920	11/29/2022	01/15/2038	6,830,960
26442C-AE-4	DUKE ENERGY CAROLINAS		1.F FE	5,020,428	4,704,000	5,093,073	4,909,077		(11,506)			6.050	5.549	AO	60,081	284,592	11/29/2022	04/15/2038	5,031,741
26442C-AE-4	DUKE ENERGY CAROLINAS	LS	1.F FE	197,521	180,000	194,888	190,808		(608)			6.050	5.376	AO	2,299	10,890	11/20/2009	04/15/2038	5,031,741
26442C-AH-7	DUKE ENERGY CAROLINAS		1.F FE	2,774,042	2,800,000	2,837,198	2,792,312		(266)			5.300	5.288	FA	56,062	148,400	10/25/2019	02/15/2040	2,874,200
26442C-AM-6	DUKE ENERGY CAROLINAS LLC		1.F FE	800,744	700,000	617,064	778,873		(3,853)			4.250	3.313	JD	1,322	29,750	10/25/2019	12/15/2041	714,875
26442C-AU-8	DUKE ENERGY CAROLINAS LLC		1.F FE	1,552,140	2,000,000	1,589,424	1,567,602		9,549			3.950	5.675	MS	23,261	79,000	05/09/2024	03/15/2048	2,039,500
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC		1.F FE	4,636,524	4,600,000	3,154,010	4,631,587		(916)			3.200	3.158	FA	55,609	147,200	01/06/2020	08/15/2049	4,673,600
26442C-BC-7	DUKE ENERGY CAROLINAS LLC		1.F FE	10,860,075	15,500,000	11,031,357	10,905,732		45,657			3.450	5.671	AO	112,892	267,375	06/12/2025	04/15/2051	15,767,375
26442C-BG-8	DUKE ENERGY CAROLINAS LLC	0	1.F FE	6,995,730	7,000,000	6,419,786	6,997,570		353			2.850	2.856	MS	58,742	199,500	03/01/2022	03/15/2032	7,099,750
26442C-BH-6	DUKE ENERGY CAROLINAS LLC		1.F FE	4,834,820	4,850,000	3,494,432	4,836,027		318			3.550	3.567	MS	50,696	172,175	03/01/2022	03/15/2052	4,732,538
26442C-BL-7	DUKE ENERGY CAROLINAS LLC		1.F FE	27,038,577	27,245,000	26,483,374	27,044,227		3,775			5.400	5.451	JJ	678,401	1,331,100	02/24/2025	01/15/2054	27,703,325
26442E-AE-0	DUKE ENERGY OHIO INC		1.F FE	2,570,205	2,750,000	2,100,436	2,604,146		4,492			3.700	4.085	JD	4,522	101,750	03/22/2017	06/15/2046	2,597,175
26442E-AJ-9	DUKE ENERGY OHIO INC		1.F FE	29,983	30,000	31,121	29,995		3			5.250	5.253	AO	394	1,575	03/20/2023	04/01/2033	30,788
26442E-AK-6	DUKE ENERGY OHIO INC		1.F FE	6,636,387	6,390,000	6,335,398	6,632,714		(3,223)			5.650	5.379	AO	90,259	361,035	09/05/2024	04/01/2053	6,570,518
26442E-AL-4	DUKE ENERGY OHIO INC		1.F FE	21,244,958	21,230,000	20,814,739	21,246,530		653			5.550	5.544	MS	346,934	1,178,265	02/24/2025	03/15/2054	21,819,133
26442E-AM-2	DUKE ENERGY OHIO INC		1.F FE	498,933	500,000	516,295	498,990		56			5.300	5.327	JD	1,178	13,986	06/02/2025	06/15/2035	513,250
26442T-AF-4	DUKE UNIVERSITY		1.B FE	13,500,000	13,500,000	9,849,449	13,500,000					2.682	2.682	AO	90,518	362,070	05/12/2020	10/01/2044	1,183,791
26442U-AH-7	DUKE ENERGY PROGRESS LLC		1.F FE	515,866	518,000	510,184	517,332		249			3.450	3.493	MS	5,262	17,871	03/04/2019	03/15/2029	526,936
26442U-AH-7	DUKE ENERGY PROGRESS LLC	0	1.F FE	298,764	300,000	295,473	299,613		144			3.450	3.493	MS	3,048	10,350	03/04/2019	03/15/2029	526,936
26442U-AK-0	DUKE ENERGY PROGRESS LLC		1.F FE	4,574,010	4,600,000	2,692,283	4,577,338		657			2.500	2.527	FA	43,444	115,000	08/17/2020	08/15/2050	4,657,500
26442U-AP-9	DUKE ENERGY PROGRESS LLC		1.F FE	4,911,289	4,950,000	3,851,434	4,914,146		751			4.000	4.045	AO	49,500	198,000	04/06/2022	04/01/2052	4,845,000
26442U-AR-5	DUKE ENERGY PROGRESS LLC		1.F FE	19,455,497	20,055,000	19,205,669	19,472,633		8,974			5.350	5.558	MS	315,922	1,072,943	04/04/2024	03/15/2053	20,591,471
26442U-AU-8	DUKE ENERGY PROGRESS LLC		1.F FE	2,253,724	2,270,000	2,312,322	2,255,103		1,378			5.050	5.140	MS	33,754	60,183	03/05/2025	03/15/2035	2,327,318
26442U-AV-6	DUKE ENERGY PROGRESS LLC		1.F FE	9,908,922	9,925,000	9,823,086	9,909,290		368			5.550	5.561	MS	162,191	289,190	03/03/2025	03/15/2055	10,200,419
26444H-AC-5	DUKE ENERGY FLORIDA LLC		1.F FE	3,098,140	3,100,000	3,082,944	3,100,000		215			3.200	3.200	JJ	45,742	99,200	01/03/2017	01/15/2027	3,149,600
26444H-AH-4	DUKE ENERGY FLORIDA LLC		1.F FE	3,159,325	3,161,000	2,985,720	3,160,446		230			2.500	2.505	JD	6,585	79,025	11/21/2019	12/01/2029	3,156,975
26444H-AN-1	DUKE ENERGY FLORIDA LLC		1.F FE	7,768,675	7,325,000	7,590,150	7,767,655		(1,020)			5.950	5.513	MN	55,690	217,919	11/04/2025	11/15/2052	7,542,919
26444H-AR-2	DUKE ENERGY FLORIDA LLC		1.F FE	12,287,514	11,845,000	12,714,795	12,283,699		(4,597)			6.200	5.922	MN	93,839	734,390	02/24/2025	11/15/2053	12,212,195
26444H-AT-8	DUKE ENERGY FLORIDA LLC		1.F FE	124,966	125,000	125,180	124,967		1			4.200	4.206	JD	510		11/24/2025	12/01/2030	127,625
26444H-AU-5	DUKE ENERGY FLORIDA LLC		1.F FE	4,921,520	4,891,000	4,879,930	4,921,294		(225)			4.850	4.770	JD	23,062		11/25/2025	12/01/2035	5,121,250
26444H-AU-5	DUKE ENERGY FLORIDA LLC	LS	1.F FE	109,680	109,000	108,753	109,675		(5)			4.850	4.770	JD	514		11/25/2025	12/01/2035	5,121,250
26614N-AC-6	DUPONT DE NEMOURS INC		2.A FE	425,558	425,000	430,527	425,512		(46)			4.725	4.675	MN	2,566	10,041	10/02/2025	11/15/2028	872,129
26614N-AC-6	DUPONT DE NEMOURS INC	LS	2.A FE	17,861	17,000	17,221	17,790		(71)			4.725	2.874	MN	103	402	10/02/2025	11/15/2028	872,129
26614N-AC-6	DUPONT DE NEMOURS INC	0	2.A FE	410,000	410,000	415,332	410,000					4.725	4.725	MN	2,475	9,686	10/02/2025	11/15/2028	872,129
266228-C#-0	DUQUESNE LIGHT COMPANY		1.F YE	6,000,000	6,000,000	5,660,464	6,000,000					4.970	4.970	MN	38,932	298,200	11/14/2013	11/14/2043	6,149,100
266228-C@-2	DUQUESNE LIGHT COMPANY SERIES S	0	1.F	1,989,640	2,000,000	1,861,606	1,992,345		310			4.760	4.794	FA	39,667	95,200	07/01/2015	02/03/2042	2,047,600
266228-D*-3	DUQUESNE LIGHT COMPANY		1.F Z	15,800,000	15,800,000	14,976,496	15,800,000					5.020	5.020	FA	323,874	793,160	02/04/2014	02/04/2044	16,196,580
266228-E*-2	DUQUESNE LIGHT COMPANY		1.F	11,300,000	11,300,000	8,277,702	11,300,000					3.930	3.930	MS	146,796	444,090	03/02/2015	03/02/2055	11,012,220
266228-E@-0	DUQUESNE LIGHT COMPANY		1.F	18,000,000	18,000,000	14,592,607	18,000,000					3.930	3.930	JJ	326,190	707,400	07/15/2015	07/15/2045	17,537,980
266228-F#-7	DUQUESNE LIGHT COMPANY		1.F	4,200,000	4,200,000	2,781,811	4,200,000					3.110	3.110	MN	20,319	130,620	05/05/2020	05/05/2050	3,655,980

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
266228-F*-1	DUQUESNE LIGHT COMPANY		1.F	4,300,000	4,300,000	3,368,928	4,300,000					3.890	3.890	FA	69,696	167,270	02/01/2018	02/01/2048	3,058,350
266228-F@-9	DUQUESNE LIGHT COMPANY		1.F	11,000,000	11,000,000	8,005,653	11,000,000					4.040	4.040	FA	185,167	444,400	02/01/2018	02/01/2058	8,467,660
266228-G#-6	DUQUESNE LIGHT COMPANY		1.F FE	5,500,000	5,500,000	5,187,224	5,500,000					5.770	5.770	MS	96,087	317,350	03/12/2024	03/12/2064	5,658,675
266228-G@-8	DUQUESNE LIGHT COMPANY		1.F FE	8,200,000	8,200,000	8,030,590	8,200,000					5.670	5.670	MS	140,774	464,940	03/12/2024	03/12/2054	8,021,130
266233-AB-1	DUQUESNE LIGHT HOLDINGS		2.C FE	4,553,176	4,589,000	4,688,088	4,564,103		1,810			6.250	6.326	FA	108,351	286,813	11/29/2022	08/15/2035	4,732,406
267475-AD-3	DYCOM INDUSTRIES INC		3.C FE	22,249,050	22,908,000	22,628,506	22,530,940		86,288			4.500	4.959	AO	217,626	1,030,860	06/28/2022	04/15/2029	22,861,055
268317-AC-8	ELECTRICITE DE FRANCE		2.A FE	14,475,560	14,589,000	16,292,354	14,512,699		3,455			6.950	7.011	JJ	436,556	1,013,936	11/29/2022	01/26/2039	13,026,468
268317-AE-4	ELECTRICITE DE FRANCE		2.A FE	5,824,690	5,750,000	5,771,379	5,800,266		(1,915)			5.600	5.507	JJ	137,744	322,000	07/15/2010	01/27/2040	5,911,000
268317-AK-0	ELECTRICITE DE FRANCE SA		2.A FE	11,462,031	11,850,000	10,592,872	11,553,492		9,833			4.875	5.088	JJ	255,145	577,688	01/13/2014	01/22/2044	11,729,094
268317-AU-8	ELECTRICITE DE FRANCE SA		2.A FE	2,420,306	2,450,000	2,469,295	2,441,060		3,357			4.500	4.644	MS	30,625	110,250	09/18/2018	09/21/2028	2,505,125
268317-AU-8	ELECTRICITE DE FRANCE SA	0	2.A FE	296,364	300,000	302,363	298,905		411			4.500	4.644	MS	3,750	13,500	09/18/2018	09/21/2028	2,505,125
268733-AA-0	ENN CLEAN ENERGY INTERN 3.375% 12 MAY 20		2.C FE	2,902,257	2,830,000	2,816,954	2,835,833		(15,760)			3.375	2.801	MN	13,000	95,513	08/16/2021	05/12/2026	2,877,756
26873C-AB-8	EMRLD BORROWER LP		3.C FE	3,359,000	3,359,000	3,540,077	3,359,000					6.750	6.750	JJ	104,549	231,141	06/18/2024	07/15/2031	3,463,063
26873C-AB-8	EMRLD BORROWER LP	LS	3.C FE	11,000	11,000	11,593	11,000					6.750	6.750	JJ	342	757	06/18/2024	07/15/2031	3,463,063
26874R-AC-2	ENI SPA 144A		1.G FE	6,993,577	6,950,000	6,927,058	6,991,575		(1,597)			5.700	5.639	AO	99,038	396,150	10/02/2024	10/01/2040	7,148,075
26874R-AE-8	ENI SPA		1.G FE	2,678,373	2,700,000	2,744,099	2,693,531		2,336			4.750	4.846	MS	38,831	128,250	09/05/2018	09/12/2028	2,764,125
26874R-AE-8	ENI SPA	0	1.G FE	297,597	300,000	304,900	299,281		260			4.750	4.846	MS	4,315	14,250	09/05/2018	09/12/2028	2,764,125
26874R-AJ-7	ENI SPA		1.G FE	847,807	850,000	850,439	849,299		292			4.250	4.277	MN	5,218	36,125	05/02/2019	05/09/2029	1,582,938
26874R-AJ-7	ENI SPA	0	1.G FE	897,678	900,000	900,465	899,258		309			4.250	4.277	MN	5,525	38,250	05/02/2019	05/09/2029	1,582,938
26874R-AP-3	ENI SPA		1.G FE	103,979,634	103,950,000	103,386,737	103,993,246		12,357			5.950	5.943	MN	790,309	5,539,450	06/12/2025	05/15/2054	106,630,613
26874R-AP-3	ENI SPA	LS	1.G FE	98,828	100,000	99,458	98,899		44			5.950	6.032	MN	760	5,950	05/08/2024	05/15/2054	106,630,613
26875P-AY-7	EOG RESOURCES INC		1.G FE	299,376	300,000	307,740	299,420		44			5.000	5.035	JJ	7,500		06/16/2025	07/15/2032	307,500
26875P-AZ-4	EOG RESOURCES INC	0	1.G FE	7,069,128	7,075,000	7,286,263	7,069,522		394			5.350	5.360	JJ	189,256		06/16/2025	01/15/2036	7,264,256
268789-AB-0	E.ON INTL FINANCE BV		2.A FE	15,415,359	15,820,000	17,814,821	15,539,598		13,676			6.650	6.858	AO	178,261	1,052,030	11/29/2022	04/30/2038	15,844,889
268789-AB-0	E.ON INTL FINANCE BV	LS	2.A FE	263,866	265,000	298,415	264,305		36			6.650	6.682	AO	2,986	17,623	04/15/2008	04/30/2038	15,844,889
26882P-AR-3	ERAC USA FINANCE COMPANY		1.G FE	527,270	500,000	561,181	513,268		(1,165)			6.700	6.289	JD	2,792	33,500	10/07/2004	06/01/2034	516,750
26884L-AX-7	EQT CORP		2.C FE	13,263,190	13,655,000	13,693,444	13,298,486		35,297			4.500	5.443	JJ	283,341		09/08/2025	01/15/2029	13,655,488
26884L-AZ-2	EQT CORP		2.C FE	2,639,586	2,590,000	2,680,719	2,633,964		(5,622)			6.375	5.561	AO	41,278	82,556	09/08/2025	04/01/2029	2,672,556
26884L-BB-4	EQT CORP		2.C FE	1,683,084	1,570,000	1,728,278	1,674,780		(8,304)			7.500	5.579	JD	9,813	58,875	09/08/2025	06/01/2030	1,608,125
26884L-BD-0	EQT CORP		2.C FE	9,321,214	9,670,000	9,742,556	9,340,561		19,346			4.750	5.534	JJ	211,800		09/08/2025	01/15/2031	9,807,525
26884T-AN-2	ERAC USA FINANCE LLC		1.G FE	2,224,080	2,250,000	1,967,190	2,229,891		647			4.500	4.571	FA	38,250	101,250	02/10/2015	02/15/2045	2,198,375
26884T-AS-1	ERAC USA FINANCE LLC		1.G FE	1,389,332	1,400,000	1,165,060	1,391,340		255			4.200	4.245	MN	9,800	58,800	10/11/2016	11/01/2046	1,276,250
26884T-AV-4	ERAC USA FINANCE LLC		1.G FE	13,379,638	13,430,000	13,611,487	13,406,065		9,498			4.600	4.682	MN	102,963	617,780	04/26/2023	05/01/2028	13,708,200
26884T-AW-2	ERAC USA FINANCE LLC		1.G FE	12,005,204	12,040,000	12,239,972	12,013,393		3,497			4.900	4.936	MN	98,327	589,960	04/26/2023	05/01/2033	11,873,955
26884T-AZ-5	ERAC USA FINANCE LLC		1.G FE	11,738,543	11,749,000	12,081,175	11,739,171		628			5.200	5.212	AO	103,522	610,948	02/05/2024	10/30/2034	12,332,520
26884T-AZ-5	ERAC USA FINANCE LLC	LS	1.G FE	270,759	271,000	278,662	270,773		14			5.200	5.212	AO	2,388	14,092	02/05/2024	10/30/2034	12,332,520
26969P-AB-4	EAGLE MATERIALS INC		2.B FE	16,755,564	16,884,000	15,347,524	16,809,617		12,429			2.500	2.586	JJ	211,050	422,100	06/18/2021	07/01/2031	16,013,700
26969P-AB-4	EAGLE MATERIALS INC	LS	2.B FE	214,183	216,000	196,344	214,947		176			2.500	2.596	JJ	2,700	5,400	06/17/2021	07/01/2031	16,013,700
26969P-AB-4	EAGLE MATERIALS INC	0	2.B FE	595,347	600,000	545,399	597,305		450			2.500	2.588	JJ	7,500	15,000	06/18/2021	07/01/2031	16,013,700
27409L-AE-3	THE EAST OHIO GAS COMPANY		1.G FE	18,475,322	25,355,000	16,169,088	18,554,733		70,154			3.000	4.804	JD	33,807	626,775	11/04/2025	06/15/2050	25,329,325
27556*-AB-7	EAST TENNESSEE NATURAL GAS LLC		2.A	13,000,000	13,000,000	13,336,618	13,000,000					5.720	5.720	JD	55,770	743,600	12/04/2024	12/04/2034	5,143,000
27636A-AA-0	EASTERN ENERGY GAS HOLDINGS LLC		2.A FE	43,498,347	44,000,000	42,713,447	43,509,869		11,276			5.650	5.728	AO	524,822	2,381,475	06/12/2025	10/15/2054	45,243,000
27636A-AB-8	EASTERN ENERGY GAS HOLDINGS LLC		2.A FE	14,877,261	14,912,000	15,772,006	14,879,802		2,541			5.800	5.831	JJ	398,813	432,448	01/13/2025	01/15/2035	15,435,000
27636A-AB-8	EASTERN ENERGY GAS HOLDINGS LLC	LS	2.A FE	87,749	88,000	93,075	87,768		18			5.800	5.838	JJ	2,354	2,552	01/13/2025	01/15/2035	15,435,000
27636A-AC-6	EASTERN ENERGY GAS HOLDINGS LLC		2.A FE	14,769,959	14,305,000	14,841,936	14,769,274		(684)			6.200	5.961	JJ	408,964	260,555	11/04/2025	01/15/2055	14,748,455
276480-A*-1	EASTERN GAS TRANSMISSION AND STORA		1.G FE	6,400,000	6,400,000	6,380,226	6,400,000					5.020	5.020	JD	14,279	325,742	12/10/2024	12/15/2034	4,510,440
277432-AP-5	EASTMAN CHEMICAL CO		2.B FE	14,710,545	16,325,000	13,891,381	14,776,286		37,172			4.650	5.457	AO	160,257	759,113	04/02/2025	10/15/2044	15,783,631

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
277432-AW-0	EASTMAN CHEMICAL COMPANY		2.B FE	10,160,415	10,250,000	10,330,470	10,221,617		10,136			4.500	4.603	JD	38,438	461,250	10/30/2018	12/01/2028	10,480,625
277432-AW-0	EASTMAN CHEMICAL COMPANY	0	2.B FE	793,008	800,000	806,281	797,785		791			4.500	4.603	JD	3,000	36,000	10/30/2018	12/01/2028	10,480,625
277432-AX-8	EASTMAN CHEMICAL COMPANY		2.B FE	9,026,466	9,140,000	9,595,043	9,051,484		10,580			5.750	5.917	MS	164,964	525,550	08/02/2023	03/08/2033	9,454,213
277432-AX-8	EASTMAN CHEMICAL COMPANY	LS	2.B FE	49,993	50,000	52,489	50,000					5.750	5.748	MS	902	2,875	02/22/2023	03/08/2033	9,454,213
278058-AW-2	EATON CORP		1.G FE	1,294,300	1,000,000	1,121,451	1,075,702		(17,125)			7.650	5.454	MN	9,775	76,500	05/06/2005	11/15/2029	1,038,250
278058-DB-5	EATON CORP		1.G FE	252,845	200,000	211,699	237,798		(2,675)			5.800	3.722	MS	3,416	11,600	10/25/2019	03/15/2037	205,800
278062-AD-6	EATON CORP		1.G FE	454,022	400,000	392,077	430,784		(4,034)			4.000	2.757	MN	2,622	16,000	10/25/2019	11/02/2032	408,000
278062-AE-4	EATON CORP		1.G FE	10,357,732	10,455,000	9,081,195	10,362,143		2,174			4.150	4.212	MN	71,109	433,883	10/04/2018	11/02/2042	10,008,454
278062-AF-1	EATON CORPORATION		1.G FE	9,612,973	9,120,000	7,320,664	9,559,135		(14,362)			3.915	3.579	MS	105,131	357,048	01/21/2022	09/15/2047	8,890,694
278062-AF-1	EATON CORPORATION	0	1.G FE	200,000	200,000	160,541	200,000					3.915	3.915	MS	2,306	7,830	09/06/2017	09/15/2047	8,890,694
278062-AG-9	EATON CORPORATION		1.G FE	6,215,000	6,215,000	6,149,384	6,215,000					3.103	3.103	MS	56,784	192,851	09/06/2017	09/15/2027	7,580,819
278062-AG-9	EATON CORPORATION	0	1.G FE	1,250,000	1,250,000	1,236,803	1,250,000					3.103	3.103	MS	11,421	38,788	09/06/2017	09/15/2027	7,580,819
278062-AH-7	EATON CORPORATION		1.G FE	3,547,480	3,550,000	3,498,530	3,548,366		332			4.150	4.157	MS	43,379	147,325	08/16/2022	03/15/2033	4,134,038
278062-AH-7	EATON CORPORATION	0	1.G FE	499,645	500,000	492,751	499,770		47			4.150	4.157	MS	6,110	20,750	08/16/2022	03/15/2033	4,134,038
278062-AJ-3	EATON CORPORATION		1.G FE	38,028,354	38,810,000	34,670,090	38,059,425		12,841			4.700	4.827	FA	648,558	1,824,070	08/23/2023	08/23/2052	39,015,820
278062-AJ-3	EATON CORPORATION	LS	1.G FE	208,862	210,000	187,599	208,931		20			4.700	4.734	FA	3,509	9,870	08/16/2022	08/23/2052	39,015,820
278062-AK-0	EATON CORPORATION		1.G FE	559,574	560,000	566,355	559,859		95			4.350	4.361	MN	2,910	24,360	05/15/2023	05/18/2028	572,180
27806K-AC-8	EATON CORP		1.G FE	4,477,815	4,500,000	4,556,190	4,489,230		859			5.250	5.282	JD	10,500	236,250	06/15/2005	06/15/2035	4,618,125
278865-AM-2	ECOLAB INC.		1.G FE	7,676,221	7,112,000	7,288,940	7,541,164		(17,592)			5.500	4.942	JD	24,991	391,160	11/29/2022	12/08/2041	7,102,080
278865-AV-2	ECOLAB INC		1.G FE	8,623,461	8,896,000	8,815,857	8,864,754		36,684			2.700	3.111	MN	40,032	240,192	10/31/2018	11/01/2026	9,782,302
278865-AV-2	ECOLAB INC	0	1.G FE	1,126,513	1,150,000	1,139,640	1,147,355		3,104			2.700	2.967	MN	5,175	31,050	10/31/2018	11/01/2026	9,782,302
278865-AW-0	ECOLAB INC		1.G FE	2,728,373	2,900,000	2,204,982	2,759,531		4,148			3.700	4.042	MN	17,883	107,300	03/29/2017	11/01/2046	6,722,100
278865-AW-0	ECOLAB INC	0	1.G FE	5,125,422	5,400,000	4,105,828	5,175,346		6,639			3.700	3.991	MN	33,300	199,800	03/29/2017	11/01/2046	6,722,100
278865-BA-7	ECOLAB INC		1.G FE	15,121,549	15,573,000	12,590,602	15,191,580		11,220			3.950	4.120	JD	51,261	615,134	08/07/2018	12/01/2047	15,778,592
278865-BD-1	ECOLAB INC		1.G FE	5,457,254	5,208,000	5,167,425	5,266,464		(33,683)			3.250	2.554	JD	14,105	169,260	12/19/2019	12/01/2027	5,731,650
278865-BD-1	ECOLAB INC	0	1.G FE	498,475	500,000	496,105	499,724		175			3.250	3.280	JD	1,354	16,250	11/16/2017	12/01/2027	5,731,650
278865-BE-9	ECOLAB INC	0	1.G FE	509,310	500,000	513,112	504,305		(951)			4.800	4.548	MS	6,467	24,000	03/27/2020	03/24/2030	512,000
278865-BF-6	ECOLAB INC		1.G FE	10,461,645	11,100,000	9,656,678	10,751,275		64,728			1.300	1.951	JJ	60,526	144,300	07/13/2021	01/30/2031	10,513,899
278865-BF-6	ECOLAB INC	0	1.G FE	705,513	750,000	652,478	725,735		4,501			1.300	1.971	JJ	4,090	9,750	07/13/2021	01/30/2031	10,513,899
278865-BG-4	ECOLAB INC		1.G FE	11,922,908	16,510,000	9,209,922	12,253,499		98,802			2.125	3.686	FA	132,539	350,838	09/19/2022	08/15/2050	16,129,575
278865-BJ-8	ECOLAB INC		1.G FE	8,742,451	8,850,000	5,345,813	8,750,908		2,122			2.750	2.806	FA	89,914	243,375	12/10/2021	08/18/2055	8,363,438
278865-BM-1	ECOLAB INC	0	1.G FE	2,399,088	2,400,000	2,118,803	2,399,523		73			2.125	2.128	FA	21,250	51,000	12/06/2021	02/01/2032	14,603,531
278865-BM-1	ECOLAB INC		1.G FE	10,925,045	12,050,000	10,638,158	11,172,890		121,142			2.125	3.383	FA	106,693	256,063	11/29/2023	02/01/2032	14,603,531
278865-BN-9	ECOLAB INC		1.G FE	6,883,095	6,900,000	4,278,238	6,884,660		403			2.700	2.712	JD	8,280	186,300	12/06/2021	12/15/2051	6,587,750
278865-BS-8	ECOLAB INC		1.G FE	2,998,800	3,000,000	3,064,084	2,998,846		46			5.000	5.005	MS	51,667		08/18/2025	09/01/2035	3,075,000
279158-AE-9	ECOPETROL SA		3.B FE	1,417,505	1,425,000	1,305,299	1,419,023		159			7.375	7.418	MS	30,068	105,094	09/11/2013	09/18/2043	1,477,547
279158-AJ-8	ECOPETROL SA		3.B FE	4,887,153	5,170,000	3,839,345	4,897,783		4,350			5.875	6.288	MN	27,843	303,738	05/01/2023	05/28/2045	4,127,794
279158-AN-9	ECOPETROL SA		3.B FE	5,533,283	5,620,000	5,694,465	5,560,118		13,407			6.875	7.092	AO	66,542	358,875	10/07/2025	04/29/2030	4,752,953
279158-AP-4	ECOPETROL SA 4.625% 02 NOV 2031-31		3.B FE	1,654,200	2,140,000	1,906,205	1,783,448		46,227			4.625	8.283	MN	16,221	98,975	02/01/2023	11/02/2031	2,189,488
279158-AS-8	ECOPET 8.87500 01/13/2033		3.B FE	14,985,379	14,300,000	15,215,200	14,915,861		(54,070)			8.875	8.037	JJ	592,258	1,105,825	10/01/2025	01/13/2033	14,746,575
279158-AT-6	ECOPETROL SA		3.B FE	7,758,640	7,320,000	7,851,798	7,652,009		(76,306)			8.625	6.904	JJ	284,108	536,475	10/30/2025	01/19/2029	7,573,088
279158-AV-1	ECOPETROL SA		3.B FE	2,205,377	2,200,000	2,256,320	2,204,806		(304)			8.375	8.342	JJ	82,913	184,250	01/10/2024	01/19/2036	1,146,063
280350-AA-0	EDGEWELL PERSONAL CARE CO		3.C FE	12,607,225	12,490,000	12,503,115	12,490,000		(13,120)			5.500	5.240	JD	57,246	686,950	02/16/2022	06/01/2028	11,497,725
280350-AB-8	EDGEWELL PERSONAL CARE CO		3.C FE	15,600,450	15,735,000	15,033,896	15,665,021		17,857			4.125	4.255	AO	162,267	649,069	02/14/2022	04/01/2029	15,049,116
283677-AW-2	EL PASO ELCTRIC COMPANY		2.B FE	23,829,139	23,972,000	24,970,367	23,895,158		5,943			6.000	6.045	MN	183,785	1,438,320	11/29/2022	05/15/2035	24,691,160
283677-AZ-5	EL PASO ELECTRIC CO		2.B FE	5,215,142	5,150,000	4,580,291	5,201,831		(1,763)			5.000	4.914	JD	21,458	257,500	03/21/2016	12/01/2044	5,278,750
283677-F@-6	EL PASO ELECTRIC COMPANY		2.B YE	24,400,000	24,400,000	21,593,043	24,400,000					2.910	2.910	FA	268,237	710,040	09/01/2022	09/01/2032	26,175,390

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
283677-F@-6	EL PASO ELECTRIC COMPANY	0	2.B YE	1,900,000	1,900,000	1,681,425	1,900,000					2.910	2.910	FA	20,887	55,290	09/01/2022	09/01/2032	26,175,390
283677-G#-3	EL PASO ELECTRIC COMPANY		2.B IF	9,600,000	9,600,000	10,022,269	9,600,000					6.410	6.410	MS	258,109		07/30/2025	07/30/2055	9,907,680
283677-H*-6	EL PASO ELECTRIC COMPANY		2.B IF	18,000,000	18,000,000	18,777,305	18,000,000					6.410	6.410	AO	243,580		10/15/2025	10/15/2055	18,576,900
28368E-AE-6	KINDER MORGAN INC		2.B FE	2,245,720	2,000,000	2,323,036	2,197,167		(26,580)			7.750	5.792	JJ	71,472	155,000	02/13/2024	01/15/2032	2,077,500
283695-BQ-6	EL PASO NATURAL GAS CO LLC		2.B FE	7,613,090	7,600,000	7,072,571	7,608,744		(1,263)			3.500	3.479	FA	100,489	266,000	02/09/2022	02/15/2032	8,190,875
283695-BQ-6	EL PASO NATURAL GAS CO LLC	0	2.B FE	601,026	600,000	558,361	600,685		(99)			3.500	3.479	FA	7,933	21,000	02/09/2022	02/15/2032	8,190,875
283837-AC-6	EL PUERTO DE LIVERPOOL SAB DE CV		2.B FE	3,519,000	3,519,000	3,749,952	3,519,000					6.255	6.255	JJ	97,217	110,057	01/16/2025	01/22/2032	3,422,802
283837-AD-4	EL PUERTO DE LIVERPOOL SAB DE CV 144A		2.B FE	6,771,750	6,668,000	7,167,433	6,768,571		(3,179)			6.658	6.461	JJ	196,080	221,978	06/16/2025	01/22/2037	3,444,989
28473#-AA-3	ELDRIDGE INDUSTRIES LLC		2.C PL	31,200,000	31,200,000	30,797,706	31,200,000					3.920	3.920	FA	475,627	1,223,040	02/11/2022	02/11/2027	33,646,800
28473#-AA-3	ELDRIDGE INDUSTRIES LLC	0	2.C PL	2,400,000	2,400,000	2,369,054	2,400,000					3.920	3.920	FA	36,587	94,080	02/11/2022	02/11/2027	33,646,800
28473#-AE-5	ELDRIDGE INDUSTRIES LLC		2.C PL	19,000,000	19,000,000	19,917,916	19,000,000					7.060	7.060	FA	521,656	1,326,496	08/15/2024	08/11/2029	19,670,700
28473#-AF-2	ELDRIDGE INDUSTRIES LLC		2.C PL	16,200,000	16,200,000	17,380,669	16,200,000					7.180	7.180	FA	452,340	1,150,236	08/15/2024	08/11/2031	16,781,580
28501*-AQ-8	ELECTRIC TRANSMISSION TEXAS LLC SE	0	2.B	1,945,360	2,000,000	1,967,034	1,973,628		3,332			4.650	4.887	JJ	40,300	93,000	07/01/2015	07/25/2032	2,046,500
28501*-AR-6	ELECTRIC TRANSMISSION TEXAS LLC SE	0	2.B	2,775,060	3,000,000	2,713,198	2,828,070		6,372			4.750	5.273	JJ	61,750	142,500	07/01/2015	07/25/2042	3,071,250
28501*-AU-9	ELECTRIC TRANSMISSION TEXAS LLC		2.B	700,000	700,000	625,744	700,000					4.710	4.710	JD	1,649	32,970	06/13/2013	06/13/2043	716,485
28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC		2.B	14,300,000	14,300,000	14,260,227	14,300,000					3.270	3.270	MS	135,087	467,610	03/17/2016	03/17/2026	14,025,630
28501*-AW-5	ELECTRIC TRANSMISSION TEXAS LLC	0	2.B	1,200,000	1,200,000	1,196,662	1,200,000					3.270	3.270	MS	11,336	39,240	03/17/2016	03/17/2026	14,025,630
28501*-AZ-8	ELECTRIC TRANSMISSION TEXAS LLC		2.B	12,700,000	12,700,000	10,576,105	12,700,000					4.370	4.370	MN	53,957	554,990	05/26/2016	05/26/2046	12,160,015
28501*-BB-0	ELECTRIC TRANSMISSION TEXAS LLC		2.B	18,300,000	18,300,000	17,638,615	18,300,000					3.550	3.550	JD	34,287	649,650	06/12/2019	06/12/2029	23,713,575
28501*-BB-0	ELECTRIC TRANSMISSION TEXAS LLC	0	2.B	5,000,000	5,000,000	4,819,294	5,000,000					3.550	3.550	JD	9,368	177,500	06/12/2019	06/12/2029	23,713,575
28501*-BD-6	ELECTRIC TRANSMISSION TEXAS LLC		2.B	16,900,000	16,900,000	15,116,231	16,900,000					2.280	2.280	MS	113,455	385,320	09/15/2020	09/15/2030	16,384,680
28501*-BD-6	ELECTRIC TRANSMISSION TEXAS LLC	0	2.B	500,000	500,000	447,226	500,000					2.280	2.280	MS	3,357	11,400	09/15/2020	09/15/2030	16,384,680
285295-B@-9	RS GROUP PLC		2.B	5,250,000	5,250,000	5,202,380	5,250,000					3.370	3.370	JD	10,321	176,925	12/10/2019	12/10/2026	4,067,400
285295-C*-0	RS GROUP PLC		2.B	3,500,000	3,500,000	3,360,555	3,500,000					3.580	3.580	MS	38,634	125,300	03/10/2020	03/10/2030	2,544,750
285295-C@-8	RS GROUP PLC		2.B	3,750,000	3,750,000	3,517,765	3,750,000					3.630	3.630	AO	30,628	136,125	10/10/2019	10/10/2031	2,545,375
285512-AE-9	ELECTRONIC ARTS INC		2.A FE	13,482,015	13,852,000	13,330,910	13,647,294		37,527			1.850	2.153	FA	96,810	256,262	06/25/2021	02/15/2031	13,622,857
285512-AE-9	ELECTRONIC ARTS INC	0	2.A FE	929,653	950,000	914,263	938,734		2,072			1.850	2.093	FA	6,639	17,575	06/25/2021	02/15/2031	13,622,857
286181-AK-8	ELEMENT FLEET MANAGEMENT CORP		2.A FE	14,393,807	13,740,000	14,496,369	14,365,968		(27,839)			6.319	4.587	JD	65,117	274,245	12/29/2025	12/04/2028	5,715,036
286181-AK-8	ELEMENT FLEET MANAGEMENT CORP	0	2.A FE	1,200,000	1,200,000	1,266,058	1,200,000					6.319	6.319	JD	5,687	75,828	11/27/2023	12/04/2028	5,715,036
286181-AM-4	ELEMENT FLEET MANAGEMENT CORP		2.B FE	19,071,989	18,957,000	19,281,510	19,041,267		(30,722)			5.643	5.227	MS	320,923	864,141	07/23/2025	03/13/2027	19,491,872
286181-AP-7	ELEMENT FLEET MANAGEMENT CORP		2.A FE	7,474,888	7,400,000	7,570,220	7,469,135		(5,754)			5.037	4.787	MS	99,397	186,369	07/30/2025	03/25/2030	7,586,369
286181-AR-3	ELEMENT FLEET MANAGEMENT CORP		2.A FE	4,912,714	4,910,000	4,928,065	4,912,695		(19)			4.641	4.628	MN	23,420		12/08/2025	11/24/2030	5,463,915
286181-AR-3	ELEMENT FLEET MANAGEMENT CORP	0	2.A FE	565,316	565,000	567,079	565,314		(2)			4.641	4.628	MN	2,695		12/08/2025	11/24/2030	5,463,915
28622H-AB-7	ELEVANCE HEALTH INC		2.A FE	1,671,685	1,676,000	1,683,520	1,673,207		722			4.750	4.777	FA	30,075	79,610	11/03/2023	02/15/2033	7,909,493
28622H-AB-7	ELEVANCE HEALTH INC	0	2.A FE	5,940,463	6,100,000	6,127,370	5,972,494		16,076			4.750	5.103	FA	109,461	289,750	11/29/2023	02/15/2033	7,909,493
28622H-AC-5	ELEVANCE HEALTH INC		2.A FE	56,916,793	59,310,000	53,728,730	56,991,640		36,748			5.125	5.400	FA	1,148,308	3,039,638	09/05/2024	02/15/2053	60,552,900
28622H-AC-5	ELEVANCE HEALTH INC	0	2.A FE	149,451	150,000	135,885	149,524		8			5.125	5.147	FA	2,904	7,688	01/30/2023	02/15/2053	60,552,900
286857-G*-2	ELIZABETHTOWN GAS CO		1.F FE	15,100,000	15,100,000	15,364,362	15,100,000					5.210	5.210	JD	65,559	786,710	05/18/2023	06/01/2033	14,262,095
286857-H#-7	ELIZABETHTOWN GAS CO		1.F	10,000,000	10,000,000	10,438,742	10,000,000					5.700	5.700	JJ	262,833	622,250	06/12/2024	07/15/2039	10,285,000
286857-J#-5	ELIZABETHTOWN GAS COMPANY		1.F IF	9,800,000	9,800,000	10,017,688	9,800,000					5.390	5.390	FA	201,017		08/14/2025	08/15/2035	10,064,110
286857-J*-9	ELIZABETHTOWN GAS CO		1.F FE	25,000,000	25,000,000	25,065,457	25,000,000					5.850	5.850	JJ	674,375	1,596,563	06/12/2024	07/15/2054	25,731,250
286857-J@-7	ELIZABETHTOWN GAS CO		1.F	15,000,000	15,000,000	15,029,395	15,000,000					5.850	5.850	MS	292,500	923,813	08/12/2024	09/01/2054	15,438,750
286857-K@-5	ELIZABETHTOWN GAS COMPANY		1.F IF	3,100,000	3,100,000	3,198,054	3,100,000					6.100	6.100	AO	39,921		10/15/2025	10/15/2055	3,194,550
29081P-AF-2	EMBOTELLADORA ANDINA SA		2.A FE	2,478,700	2,500,000	1,962,275	2,481,179		459			3.950	3.999	JJ	43,889	98,750	01/15/2020	01/21/2050	2,243,450
291011-BB-9	EMERSON ELECTRIC CO		1.F FE	3,792,960	3,700,000	4,017,278	3,760,627		(2,996)			6.125	5.941	AO	47,843	226,625	07/09/2009	04/15/2039	3,813,313
291011-BD-5	EMERSON ELECTRIC CO		1.F FE	20,972,213	19,550,000	19,992,206	20,639,445		(54,664)			5.250	4.687	MN	131,148	1,026,375	11/16/2018	11/15/2039	20,063,188
291011-BL-7	EMERSON ELECTRIC CO		1.F FE	355,396	400,000	387,089	382,423		9,282			1.800	4.383	AO	1,520	7,200	12/16/2022	10/15/2027	403,600

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
291011-BM-5	EMERSON ELECTRIC CO		1.F FE	9,924,817	11,015,000	7,039,860	9,992,388		20,581			2.750	3.250	AO	63,948	302,913	05/03/2023	10/15/2050	11,166,456
291011-BN-3	EMERSON ELECTRIC CO		1.F FE	1,282,813	1,250,000	1,136,029	1,265,528		(3,265)			1.950	1.665	AO	5,146	24,375	06/29/2020	10/15/2030	1,262,188
291011-BR-4	EMERSON ELECTRIC CO		1.F FE	9,968,800	10,000,000	8,931,714	9,980,634		3,107			2.200	2.235	JD	6,111	220,000	12/07/2021	12/21/2031	16,176,000
291011-BR-4	EMERSON ELECTRIC CO	0	1.F FE	5,981,280	6,000,000	5,359,029	5,988,380		1,864			2.200	2.235	JD	3,667	132,000	12/07/2021	12/21/2031	16,176,000
291011-BS-2	EMERSON ELECTRIC CO		1.F FE	44,216,152	56,507,000	36,072,336	44,763,002		214,900			2.800	4.023	JD	43,950	1,582,196	11/16/2023	12/21/2051	59,959,848
291011-BS-2	EMERSON ELECTRIC CO	0	1.F FE	3,206,398	3,875,000	2,473,681	3,256,103		13,852			2.800	3.770	JD	3,014	108,500	04/07/2022	12/21/2051	59,959,848
29103C-AA-6	EMRLD BORROWER LP		3.C FE	23,123,475	23,150,000	24,129,796	23,132,091		3,066			6.625	6.643	JD	68,164	1,533,688	11/29/2023	12/15/2030	23,885,850
29103D-AJ-5	EMERA US FINANCE LP		2.C FE	4,308,120	4,320,000	4,306,106	4,319,654		1,243			3.550	3.568	JD	6,816	153,360	06/09/2016	06/15/2026	3,786,030
29103D-AJ-5	EMERA US FINANCE LP	0	2.C FE	598,350	600,000	598,070	599,952		173			3.550	3.568	JD	947	21,300	06/09/2016	06/15/2026	3,786,030
29103D-AM-8	EMERA US FINANCE LP		2.C FE	3,241,463	3,250,000	2,784,161	3,244,707		348			4.750	4.762	JD	6,861	154,375	06/10/2016	06/15/2046	3,122,438
29103D-AT-3	EMERA US FINANCE LP		2.C FE	7,850,000	7,850,000	7,099,606	7,850,000					2.639	2.639	JD	9,207	207,162	12/02/2021	06/15/2031	7,801,602
29103D-AT-3	EMERA US FINANCE LP	0	2.C FE	700,000	700,000	633,086	700,000					2.639	2.639	JD	821	18,473	12/02/2021	06/15/2031	7,801,602
29157T-AE-6	EMORY UNIVERSITY		1.C FE	14,800,000	14,800,000	9,677,508	14,800,000					2.969	2.969	MS	146,471	439,412	05/13/2020	09/01/2050	15,603,242
29157T-AE-6	EMORY UNIVERSITY	0	1.C FE	575,000	575,000	375,984	575,000					2.969	2.969	MS	5,691	17,072	05/13/2020	09/01/2050	15,603,242
291641-AZ-1	EMPIRE DISTRICT ELEC CO		2.B FE	9,447,750	9,500,000	9,828,924	9,473,823		2,012			5.800	5.838	JJ	275,500	551,000	06/22/2005	07/01/2035	8,232,000
291641-B*-8	THE EMPIRE DISTRICT ELECTRIC COMPA	0	1.G	2,571,750	3,000,000	2,583,914	2,666,590		11,425			4.320	5.306	MN	11,160	129,600	07/01/2015	05/30/2043	3,064,800
291641-BE-7	EMPIRE DISTRICT ELEC CO		1.G FE	5,782,426	5,800,000	5,319,528	5,788,517		511			5.200	5.219	MS	100,533	301,600	08/18/2010	09/01/2040	5,950,800
29206#-AK-3	EMPIRE SOUTHWEST LLC		2.C	45,000,000	45,000,000	46,381,675	45,000,000					5.550	5.550	MS	666,000	1,234,875	03/27/2025	03/27/2030	46,248,750
29244T-AA-9	EMPRESA NACIONAL ELECTRIC	0	2.B FE	8,775,200	10,000,000	10,394,000	9,876,796		103,810			7.875	9.097	FA	328,125	787,500	01/20/2000	02/01/2027	10,393,750
29245V-AE-5	EMPRESA NACIONAL DE TELECOMUNICACI		2.C FE	11,877,291	12,770,000	11,358,021	12,084,155		79,769			3.050	3.979	MS	115,764	358,375	10/01/2025	09/14/2032	5,868,145
29246B-AF-5	EMPRESAS PUBLICAS DE MEDELLIN ESP		3.B FE	7,817,208	7,900,000	7,206,213	7,855,565		7,556			4.375	4.499	FA	130,569	345,625	07/08/2020	02/15/2031	7,868,438
29246B-AF-5	EMPRESAS PUBLICAS DE MEDELLIN ESP	0	3.B FE	247,380	250,000	228,045	248,594		239			4.375	4.499	FA	4,132	10,938	07/08/2020	02/15/2031	7,868,438
29248O-AK-6	ENERGY TRANSFER LP		2.B FE	240,303	320,000	321,013	302,371		13,244			4.400	9.335	MS	4,146	14,080	04/30/2020	03/15/2027	327,040
29248O-AL-4	ENERGY TRANSFER LP		2.B FE	141,050	190,000	193,128	171,766		6,602			4.950	9.567	MN	1,202	9,405	04/27/2020	05/15/2028	194,703
29248H-AA-1	EMPOWER FINANCE 2020 LP		1.F FE	4,700,000	4,700,000	4,501,246	4,700,000					1.357	1.357	MS	18,425	63,779	09/14/2020	09/17/2027	4,882,907
29248H-AA-1	EMPOWER FINANCE 2020 LP	0	1.F FE	150,000	150,000	143,657	150,000					1.357	1.357	MS	588	2,036	09/14/2020	09/17/2027	4,882,907
29248H-AC-7	EMPOWER FINANCE 2020 LP		1.F FE	20,076,711	25,600,000	16,566,677	20,116,140		41,059			3.075	4.390	MS	227,413	453,563	10/28/2025	09/17/2051	25,130,531
292505-AD-6	ENCANA CORP		2.C FE	8,455,182	7,426,000	7,989,902	7,975,459		(48,567)			6.500	5.408	FA	182,350	482,690	10/25/2019	08/15/2034	6,600,773
292505-AG-9	OVINTIV INC		2.C FE	8,268,260	7,700,000	8,085,580	8,230,670		(29,693)			6.500	5.703	FA	208,542	500,500	09/13/2024	02/01/2038	7,950,250
29250N-AZ-8	ENBRIDGE INC		2.A FE	2,646,052	2,662,000	2,550,966	2,650,530		2,893			3.125	3.241	MN	10,630	83,188	09/26/2024	11/15/2029	2,570,547
29250N-BA-2	ENBRIDGE INC		2.A FE	10,890,697	13,170,000	10,119,703	10,975,256		43,338			4.000	5.209	MN	67,313	526,800	01/25/2024	11/15/2049	12,892,800
29250N-BE-4	ENBRIDGE INC		2.A FE	10,289,922	11,700,000	8,022,196	10,342,702		23,324			3.400	4.073	FA	165,750	397,800	07/13/2023	08/01/2051	11,187,000
29250N-BF-1	ENBRIDGE INC		2.A FE	9,609,856	9,650,000	8,298,988	9,623,522		3,129			2.500	2.540	FA	100,521	241,250	06/24/2021	08/01/2033	9,891,113
29250N-BF-1	ENBRIDGE INC	LS	2.A FE	99,584	100,000	86,000	99,726		32			2.500	2.540	FA	1,042	2,500	06/24/2021	08/01/2033	9,891,113
29250N-BF-1	ENBRIDGE INC	0	2.A FE	647,296	650,000	558,999	648,216		211			2.500	2.540	FA	6,771	16,250	06/24/2021	08/01/2033	9,891,113
29250N-BR-5	ENBRIDGE INC		2.A FE	2,017,440	2,000,000	2,109,868	2,014,502		(1,649)			5.700	5.574	MS	35,783	114,000	02/13/2024	03/08/2033	2,057,000
29250N-BZ-7	ENBRIDGE INC		2.A FE	15,535,520	15,055,000	16,583,546	15,532,659		(3,207)			6.700	6.448	MN	128,888	1,008,685	02/24/2025	11/15/2053	15,559,343
29250N-CB-9	ENBRIDGE INC		2.A FE	9,866,678	9,550,000	9,851,220	9,866,424		(254)			5.300	4.175	AO	120,914		12/29/2025	04/05/2029	9,550,000
29250N-CC-7	ENBRIDGE INC		2.A FE	20,834,060	20,254,000	21,175,935	20,813,647		(20,413)			5.625	5.198	AO	272,163	877,022	09/24/2025	04/05/2034	20,840,094
29250N-CC-7	ENBRIDGE INC	LS	2.A FE	16,219	16,000	16,728	16,206		(13)			5.625	5.426	AO	215	900	02/24/2025	04/05/2034	20,840,094
29250N-CK-9	ENBRIDGE INC		2.A FE	9,829,270	9,500,000	9,846,752	9,826,628		(2,642)			5.550	5.079	JD	16,110	263,625	11/20/2025	06/20/2035	15,416,250
29250N-CK-9	ENBRIDGE INC	0	2.A FE	5,489,990	5,500,000	5,700,751	5,490,806		816			5.550	5.573	JD	9,327	152,625	06/16/2025	06/20/2035	15,416,250
29250R-AD-8	ENBRIDGE ENERGY PARTNERS		2.A FE	21,102,130	21,944,000	23,052,269	21,549,309		38,842			5.950	6.248	JD	108,806	1,305,668	11/29/2022	06/01/2033	17,356,436
29250R-AG-1	ENBRIDGE ENERGY PARTNERS		2.A FE	2,659,458	2,625,000	2,808,989	2,642,465		(1,438)			6.300	6.200	JD	7,350	165,375	01/07/2005	12/15/2034	4,254,938
29250R-AG-1	ENBRIDGE ENERGY PARTNERS	0	2.A FE	1,576,245	1,500,000	1,605,136	1,545,745		(3,791)			6.300	5.858	JD	4,200	94,500	07/01/2015	12/15/2034	4,254,938
29250R-AX-4	ENBRIDGE ENERGY PARTNERS LP		2.A FE	878,004	600,000	697,106	835,507		(7,672)			7.375	4.348	AO	9,342	44,250	10/25/2019	10/15/2045	622,125
29251Z-CD-7	ENBRIDGE INC	SD	2.A FE	2,152,893	2,122,925	2,175,510	2,154,571		(1,618)		3,296	4.730	4.520	FA	36,018	49,117	05/27/2025	08/22/2034	2,173,133

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
29251Z-CE-5	ENBRIDGE INC	SD	2.A FE	2,131,507	2,206,821	2,226,396	2,163,290		596		31,186	5.320	5.457	FA	42,112	57,427	04/15/2025	08/22/2054	2,265,523
29261A-AA-8	ENCOMPASS HEALTH CORP		3.C FE	684,500	686,000	684,792	685,557		208			4.500	4.533	FA	12,863	30,870	05/12/2020	02/01/2028	766,875
29261A-AA-8	ENCOMPASS HEALTH CORP	LS	3.C FE	104,000	104,000	103,817	104,000					4.500	4.500	FA	1,950	4,680	09/09/2019	02/01/2028	766,875
29261A-AB-6	ENCOMPASS HEALTH CORP		3.C FE	9,358,355	9,256,000	9,224,278	9,286,042		(13,152)			4.750	4.580	FA	183,192	439,660	05/12/2020	02/01/2030	9,131,850
29261A-AB-6	ENCOMPASS HEALTH CORP	LS	3.C FE	134,520	134,000	133,541	134,156		(63)			4.750	4.690	FA	2,652	6,365	09/10/2019	02/01/2030	9,131,850
29261A-AE-0	ENCOMPASS HEALTH CORP		3.C FE	12,631,800	13,391,000	13,114,468	12,850,655		76,218			4.625	5.391	AO	154,834	619,334	11/29/2022	04/01/2031	14,067,969
29261A-AE-0	ENCOMPASS HEALTH CORP	LS	3.C FE	892,094	969,000	948,990	916,279		7,799			4.625	5.731	AO	11,204	44,816	07/11/2022	04/01/2031	14,067,969
29266M-AE-9	ENERGY EAST CORP		2.A FE	37,859,681	37,278,000	41,084,134	37,687,704		(40,822)			6.750	6.561	MS	740,900	2,516,265	11/29/2022	09/15/2033	35,951,758
29272W-AD-1	ENERGIZER HOLDINGS INC		4.B FE	8,944,575	9,013,000	8,611,972	8,980,064		9,140			4.375	4.495	MS	99,675	394,319	10/22/2021	03/31/2029	10,760,344
29272W-AD-1	ENERGIZER HOLDINGS INC	LS	4.B FE	1,737,725	1,747,000	1,669,268	1,742,535		1,239			4.375	4.459	MS	19,320	76,431	10/22/2021	03/31/2029	10,760,344
29273R-AF-6	ENERGY TRANSFER LP		2.B FE	3,535,533	3,553,000	3,863,073	3,542,439		652			6.625	6.664	AO	49,693	235,386	11/29/2022	10/15/2036	2,430,943
29273R-AR-0	ENERGY TRANSFER LP		2.B FE	2,078,700	2,000,000	2,112,961	2,074,460		(2,794)			6.500	6.126	FA	54,167	130,000	05/09/2024	02/01/2042	2,065,000
29273R-BL-2	ENERGY TRANSFER PARTNERS LP		2.B FE	4,012,925	4,985,000	4,434,895	4,052,476		18,634			5.300	7.004	AO	55,777	264,205	10/12/2023	04/15/2047	5,117,103
29273V-AQ-3	ENERGY TRANSFER LP		2.B FE	3,382,807	3,380,000	3,551,988	3,383,021		(721)			5.750	5.705	FA	73,421	194,350	12/05/2022	02/15/2033	5,066,475
29273V-AQ-3	ENERGY TRANSFER LP	0	2.B FE	1,654,117	1,650,000	1,733,959	1,654,230		(368)			5.750	5.705	FA	35,842	94,875	12/05/2022	02/15/2033	5,066,475
29273V-AW-0	ENERGY TRANSFER LP		2.B FE	42,254,973	43,050,000	40,981,871	42,267,231		12,712			5.950	6.084	MN	327,300	2,246,125	06/12/2025	05/15/2054	44,330,738
29273V-BB-5	ENERGY TRANSFER LP		2.B FE	36,315,855	35,790,000	34,522,129	36,310,816		(5,021)			6.050	5.942	MS	721,765	2,165,295	02/24/2025	09/01/2054	36,599,631
29273V-BB-5	ENERGY TRANSFER LP	LS	2.B FE	144,218	145,000	139,863	144,257		19			6.050	6.088	MS	2,924	8,773	06/06/2024	09/01/2054	36,599,631
29273V-BE-9	ENERGY TRANSFER LP		2.B FE	3,134,992	3,103,000	3,217,754	3,133,686		(1,306)			5.700	5.560	AO	44,218	101,701	02/24/2025	04/01/2035	3,805,450
29273V-BE-9	ENERGY TRANSFER LP	LS	2.B FE	603,155	597,000	619,078	602,904		(251)			5.700	5.560	AO	8,507	19,567	02/24/2025	04/01/2035	3,805,450
29273V-BF-6	ENERGY TRANSFER LP		2.B FE	9,976,174	10,100,000	9,933,263	9,978,684		2,510			6.200	6.290	AO	156,550	360,065	03/28/2025	04/01/2055	10,413,100
29274F-AF-1	ENERSIS AMERICAS SA		2.B FE	3,737,133	3,829,000	3,818,321	3,807,978		24,579			4.000	4.690	AO	28,079	153,160	04/09/2024	10/25/2026	4,140,180
29274F-AF-1	ENERSIS AMERICAS SA	LS	2.B FE	153,448	156,000	155,565	155,756		289			4.000	4.198	AO	1,144	6,240	10/20/2016	10/25/2026	4,140,180
29274F-AF-1	ENERSIS AMERICAS SA	0	2.B FE	245,910	250,000	249,303	249,608		463			4.000	4.198	AO	1,833	10,000	10/20/2016	10/25/2026	4,140,180
29275Y-AC-6	ENERSYS		3.C FE	12,762,000	12,750,000	12,663,931	12,753,566		(1,724)			4.375	4.359	JD	24,792	557,813	01/14/2020	12/15/2027	12,507,750
29275Y-AF-9	ENERSYS		3.C FE	13,794,625	13,750,000	14,307,136	13,779,828		(8,131)			6.625	6.545	JJ	420,043	910,938	01/11/2024	01/15/2032	14,329,444
29275Y-AF-9	ENERSYS	LS	3.C FE	130,000	130,000	135,267	130,000					6.625	6.625	JJ	3,971	8,613	01/04/2024	01/15/2032	14,329,444
29277R-AB-1	ENERGUATE TRUST		3.B FE	3,801,388	3,800,000	3,787,118	3,801,362		(26)			6.350	6.345	MS	64,347		09/18/2025	09/15/2035	3,714,300
29278D-AA-3	ENEL CHILE SA		2.B FE	4,496,492	4,550,000	4,613,705	4,535,782		6,388			4.875	5.012	JD	11,707	221,813	06/07/2018	06/12/2028	4,763,344
29278D-AA-3	ENEL CHILE SA	0	2.B FE	98,824	100,000	101,400	99,688		140			4.875	5.012	JD	257	4,875	06/07/2018	06/12/2028	4,763,344
29278G-AN-8	ENEL FINANCE INTERNATIONAL NV		2.A FE	5,826,366	5,850,000	5,562,531	5,841,460		3,324			2.125	2.185	JJ	58,358	124,313	07/07/2021	07/12/2028	6,417,469
29278G-AN-8	ENEL FINANCE INTERNATIONAL NV	0	2.A FE	497,980	500,000	475,430	499,270		284			2.125	2.185	JJ	4,988	10,625	07/07/2021	07/12/2028	6,417,469
29278G-AP-3	ENEL FINANCE INTERNATIONAL NV		2.A FE	9,885,130	9,947,000	8,956,148	9,911,687		5,967			2.500	2.569	JJ	116,739	248,675	07/07/2021	07/12/2031	10,580,625
29278G-AP-3	ENEL FINANCE INTERNATIONAL NV	LS	2.A FE	2,981	3,000	2,701	2,989		2			2.500	2.569	JJ	35	75	07/07/2021	07/12/2031	10,580,625
29278G-AP-3	ENEL FINANCE INTERNATIONAL NV	0	2.A FE	894,402	900,000	810,348	896,805		540			2.500	2.569	JJ	10,563	22,500	07/07/2021	07/12/2031	10,580,625
29278G-AW-8	ENEL FINANCE INTERNATIONAL NV		2.A FE	7,484,100	7,500,000	7,552,110	7,494,988		3,254			4.625	4.673	JD	15,417	346,875	06/08/2022	06/15/2027	7,673,438
29278G-AX-6	ENEL FINANCE INTERNATIONAL NV		2.A FE	3,384,135	3,500,000	3,567,715	3,408,534		11,892			5.000	5.484	JD	7,778	175,000	02/13/2024	06/15/2032	4,202,500
29278G-AX-6	ENEL FINANCE INTERNATIONAL NV	0	2.A FE	592,206	600,000	611,608	594,629		753			5.000	5.165	JD	1,333	30,000	06/08/2022	06/15/2032	4,202,500
29278G-BA-5	ENEL FINANCE INTERNATIONAL NV		2.A FE	2,054,407	1,850,000	2,134,876	2,017,121		(20,457)			7.500	5.820	AO	29,677	138,750	02/13/2024	10/14/2032	2,075,000
29278G-BA-5	ENEL FINANCE INTERNATIONAL NV	LS	2.A FE	166,574	150,000	173,098	163,550		(1,659)			7.500	5.820	AO	2,406	11,250	02/13/2024	10/14/2032	2,075,000
29278N-AD-5	ENERGY TRANSFER PARTNERS LP	0	2.B FE	4,847,623	5,040,000	5,144,771	4,866,026		9,044			5.800	6.202	JD	12,992	292,320	11/29/2023	06/15/2038	5,186,160
29278N-AE-3	ENERGY TRANSFER PARTNERS LP		2.B FE	16,269,017	15,980,000	15,547,646	16,263,080		(6,422)			6.000	5.854	JD	42,613	958,800	09/05/2024	06/15/2048	16,665,400
29278N-AE-3	ENERGY TRANSFER PARTNERS LP	LS	2.B FE	203,904	200,000	194,589	203,813		(84)			6.000	5.845	JD	533	12,000	08/15/2024	06/15/2048	16,665,400
29278N-AF-0	ENERGY TRANSFER LP		2.B FE	2,196,018	2,200,000	2,237,034	2,199,557		615			4.950	4.959	JD	4,840	108,900	06/05/2018	06/15/2028	2,356,925
29278N-AF-0	ENERGY TRANSFER LP	0	2.B FE	99,819	100,000	101,683	99,979		28			4.950	4.959	JD	220	4,950	06/05/2018	06/15/2028	2,356,925
29278N-AG-8	ENERGY TRANSFER LP	0	2.B FE	349,262	350,000	359,858	349,754		86			5.250	5.274	AO	3,879	18,375	01/08/2019	04/15/2029	359,188
29278N-AQ-6	ENERGY TRANSFER LP		2.B FE	3,045,212	3,050,000	2,971,222	3,047,791		457			3.750	3.768	MN	14,615	114,375	01/07/2020	05/15/2030	3,107,188
29278N-AR-4	ENERGY TRANSFER LP		2.B FE	10,016,433	11,250,000	9,446,729	10,057,043		19,554			5.000	5.792	MN	71,875	562,500	08/15/2024	05/15/2050	11,517,088

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
29279F-AA-7	ENERGY TRANSFER LP		2.B FE	3,687,460	3,693,000	3,666,317	3,689,802		491			6.250	6.257	AO	48,727	230,813	01/08/2019	04/15/2049	3,815,625
29279F-AA-7	ENERGY TRANSFER LP	LS	2.B FE	6,990	7,000	6,949	6,994		1			6.250	6.257	AO	92	438	01/08/2019	04/15/2049	3,815,625
29281R-AA-7	ENDO FINANCE HOLDINGS INC		3.C FE	11,108,250	11,020,000	11,647,699	11,084,390		(15,110)			8.500	8.293	AO	197,748	936,700	04/17/2024	04/15/2031	11,373,675
29290W-AA-5	ENERGEAN ISRAEL FINANCE LTD 144A		3.C FE	2,402,557	2,455,000	2,624,548	2,409,427		3,923			8.500	8.834	MS	52,748	208,675	08/09/2024	09/30/2033	1,291,658
29364D-AT-7	ENTERGY ARKANSAS LLC		1.F FE	6,950,160	7,000,000	6,514,344	6,961,194		1,207			4.950	4.996	JD	15,400	346,500	12/03/2014	12/15/2044	7,173,250
29364D-AU-4	ENTERGY ARKANSAS LLC		1.F FE	2,843,700	2,796,000	2,792,751	2,795,974		(6,622)			3.500	3.256	AO	24,465	97,860	05/09/2017	04/01/2026	3,235,650
29364D-AU-4	ENTERGY ARKANSAS LLC	0	1.F FE	408,832	400,000	399,535	400,000		(1,216)			3.500	3.190	AO	3,500	14,000	05/09/2017	04/01/2026	3,235,650
29364D-AV-2	ENTERGY ARKANSAS LLC		1.F FE	1,620,504	1,550,000	1,552,402	1,570,932		(9,168)			4.000	3.325	JD	5,167	62,000	03/13/2020	06/01/2028	1,989,000
29364D-AV-2	ENTERGY ARKANSAS LLC	0	1.F FE	487,858	450,000	450,697	461,166		(4,919)			4.000	2.803	JD	1,500	18,000	03/13/2020	06/01/2028	1,989,000
29364G-AJ-2	ENTERGY CORPORATION		2.B FE	1,676,649	1,762,000	1,748,924	1,755,130		10,085			2.950	3.548	MS	17,326	51,979	05/09/2017	09/01/2026	2,011,235
29364G-AJ-2	ENTERGY CORPORATION	0	2.B FE	208,822	220,000	218,367	218,915		1,583			2.950	3.705	MS	2,163	6,490	02/22/2023	09/01/2026	2,011,235
29364G-AK-9	ENTERGY CORPORATION		2.B FE	5,510,718	6,410,000	4,670,276	5,556,338		16,728			3.750	4.635	JD	10,683	240,375	04/28/2023	06/15/2050	6,326,438
29364G-AL-7	ENTERGY CORPORATION		2.B FE	1,488,255	1,500,000	1,405,728	1,494,460		1,215			2.800	2.889	JD	1,867	42,000	05/13/2020	06/15/2030	1,571,700
29364G-AL-7	ENTERGY CORPORATION	0	2.B FE	297,651	300,000	281,146	298,892		243			2.800	2.889	JD	373	8,400	05/13/2020	06/15/2030	1,571,700
29364G-AP-8	ENTERGY CORPORATION		2.B FE	6,629,082	6,650,000	5,979,069	6,638,892		1,943			2.400	2.431	JD	7,093	159,600	07/28/2021	06/15/2031	6,325,000
29364G-AP-8	ENTERGY CORPORATION	0	2.B FE	396,944	400,000	359,643	398,301		294			2.400	2.484	JD	427	9,600	03/02/2021	06/15/2031	6,325,000
29364G-AS-2	ENTERGY CORP		2.C FE	19,750,000	19,750,000	19,756,555	19,750,000					6.100	6.100	JD	180,713		11/04/2025	06/15/2056	20,352,375
29364N-AU-2	ENTERGY MISSISSIPPI INC		1.F FE	3,573,772	3,586,000	3,525,547	3,583,738		1,489			3.250	3.284	JD	9,712	116,545	11/09/2017	12/01/2027	4,056,870
29364N-AU-2	ENTERGY MISSISSIPPI INC	0	1.F FE	448,466	450,000	442,414	449,716		187			3.250	3.284	JD	1,219	14,625	11/09/2017	12/01/2027	4,056,870
29364P-AP-8	ENTERGY NEW ORLEANS INC		2.B FE	6,129,746	6,131,000	6,117,603	6,130,696		750			4.000	4.008	JD	20,437	245,240	09/26/2024	06/01/2026	6,032,280
29364P-AP-8	ENTERGY NEW ORLEANS INC	0	2.B FE	200,000	200,000	199,563	200,000					4.000	4.000	JD	667	8,000	05/18/2016	06/01/2026	6,032,280
29364W-AM-0	ENTERGY LOUISIANA LLC		1.F FE	5,702,949	5,650,000	5,650,496	5,650,000		(4,658)			4.440	4.306	JJ	115,674	250,860	08/05/2011	01/15/2026	5,775,430
29364W-AT-5	ENTERGY LOUISIANA LLC		1.F FE	7,800,000	7,800,000	7,075,834	7,800,000					5.000	5.000	JJ	179,833	390,000	06/17/2014	07/15/2044	7,995,000
29364W-AV-0	ENTERGY LOUISIANA LLC		1.F FE	1,018,563	1,050,000	962,450	1,024,714		768			4.950	5.150	JJ	23,966	51,975	03/07/2016	01/15/2045	922,275
29364W-BA-5	ENTERGY LOUISIANA LLC		1.F FE	3,020,281	3,025,000	2,921,777	3,022,897		513			4.000	4.011	MS	35,628	121,000	03/20/2018	03/15/2033	8,338,500
29364W-BA-5	ENTERGY LOUISIANA LLC	0	1.F FE	4,860,540	5,400,000	5,215,734	4,960,578		49,545			4.000	5.377	MS	63,600	216,000	11/29/2023	03/15/2033	8,338,500
29364W-BC-1	ENTERGY LOUISIANA LLC		1.F FE	5,858,287	5,900,000	4,725,784	5,865,247		809			4.200	4.239	AO	61,950	247,800	03/06/2019	04/01/2050	6,023,900
29364W-BC-1	ENTERGY LOUISIANA LLC	LS	1.F FE	99,293	100,000	80,098	99,411		14			4.200	4.239	AO	1,050	4,200	03/06/2019	04/01/2050	6,023,900
29364W-BD-9	ENTERGY LOUISIANA LLC		1.F FE	2,593,630	2,600,000	1,635,792	2,594,446		148			2.900	2.912	MS	22,201	75,400	03/03/2020	03/15/2051	2,536,250
29364W-BL-1	ENTERGY LOUISIANA LLC		1.F FE	10,744,353	10,750,000	9,382,154	10,746,117		49			4.750	4.752	MS	150,351	510,625	08/18/2022	09/15/2052	10,083,938
29364W-BN-7	ENTERGY LOUISIANA LLC		1.F FE	15,169,344	15,175,000	15,127,301	15,170,676		317			5.700	5.702	MS	254,687	864,975	06/28/2024	03/15/2054	15,607,488
29364W-BP-2	ENTERGY LOUISIANA LLC		1.F FE	239,086	240,000	245,899	239,242		103			5.150	5.196	MS	3,639	13,596	08/06/2024	09/15/2034	246,180
29364W-BQ-0	ENTERGY LOUISIANA LLC		1.F FE	4,976,112	4,800,000	4,842,585	4,975,423		(689)			5.800	5.544	MS	81,973		09/18/2025	03/15/2055	4,939,200
29365B-AB-9	ENTEGRIS INC		3.B FE	20,472,059	21,650,000	22,083,227	20,909,927		136,656			5.950	6.843	JD	57,252	1,288,175	01/19/2023	06/15/2030	19,575,548
29365T-AD-6	ENTERGY TEXAS INC		1.G FE	13,083,113	14,080,000	13,374,336	13,133,473		25,810			5.150	5.726	JD	60,427	725,120	01/18/2024	06/01/2045	14,237,410
29365T-AH-7	ENTERGY TEXAS INC		1.G FE	4,268,377	4,200,000	3,906,806	4,250,944		(2,976)			4.500	4.364	MS	47,775	189,000	10/25/2019	03/30/2039	4,294,500
29365T-AJ-3	ENTERGY TEXAS INC		1.G FE	14,236,228	19,400,000	13,888,474	14,340,272		94,889			3.550	5.535	MS	174,088	688,700	02/24/2025	09/30/2049	19,744,350
29365T-AM-6	ENTERGY TEXAS INC		1.G FE	6,553,703	6,650,000	5,924,396	6,559,700		2,284			5.000	5.092	MS	97,903	332,500	11/29/2022	09/15/2052	6,303,750
29365T-AN-4	ENTERGY TEXAS INC		1.G FE	42,390,852	42,040,000	42,075,540	42,390,441		(693)			5.800	5.738	MS	812,773	2,133,820	06/12/2025	09/01/2053	43,053,360
29365T-AP-9	ENTERGY TEXAS INC		1.G FE	25,993,633	26,175,000	25,490,396	26,001,650		5,772			5.550	5.596	MS	427,743	1,573,772	12/27/2024	09/15/2054	26,479,979
29366M-AA-6	ENTERGY ARKANSAS LLC		1.F FE	3,950,740	4,775,000	3,867,749	3,953,557		2,818			4.200	5.523	AO	50,138		11/04/2025	04/01/2049	7,938,275
29366M-AA-6	ENTERGY ARKANSAS LLC	0	1.F FE	3,176,250	3,000,000	2,429,999	3,160,613		(4,273)			4.200	3.845	AO	31,500	126,000	03/02/2022	04/01/2049	7,938,275
29366M-AB-4	ENTERGY ARKANSAS LLC		1.F FE	5,876,695	5,900,000	3,522,616	5,879,375		560			2.650	2.669	JD	6,949	156,350	09/08/2020	06/15/2051	5,826,188
29366M-AD-0	ENTERGY ARKANSAS LLC		1.F FE	206,953	215,000	222,616	206,953					5.150	5.156	JJ	5,106	11,073	01/03/2023	01/15/2033	1,289,526
29366M-AD-0	ENTERGY ARKANSAS LLC	0	1.F FE	1,049,263	1,050,000	1,087,195	1,049,842		115			5.150	5.152	JJ	24,935	54,075	01/03/2023	01/15/2033	1,289,526
29366M-AE-8	ENTERGY ARKANSAS LLC		1.F FE	8,830,183	8,880,000	9,262,268	8,841,209		4,557			5.300	5.370	MS	138,577	470,640	08/14/2023	09/15/2033	9,115,320
29366M-AG-3	ENTERGY ARKANSAS LLC		1.F FE	29,347,468	28,665,000	28,983,566	29,342,222		(5,849)			5.750	5.580	JD	137,353	1,648,238	02/24/2025	06/01/2054	29,489,119

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
29366W-AA-4	ENTERGY MISSISSIPPI LLC		1.F FE	2,754,255	2,550,000	1,951,822	2,726,650		(5,017)			3.850	3.412	JD	8,181	98,175	11/13/2019	06/01/2049	2,140,425
29366W-AB-2	ENTERGY MISSISSIPPI LLC		1.F FE	3,351,788	3,400,000	2,373,356	3,357,106		1,022			3.500	3.576	JD	9,917	119,000	05/19/2020	06/01/2051	3,256,000
29366W-AD-8	ENTERGY MISSISSIPPI LLC		1.F FE	2,613,509	2,615,000	2,663,281	2,614,390		584			5.000	5.004	MS	43,583	130,750	05/09/2023	09/01/2033	2,695,750
29366W-AD-8	ENTERGY MISSISSIPPI LLC	LS	1.F FE	14,991	15,000	15,277	14,997		3			5.000	5.004	MS	250	750	05/09/2023	09/01/2033	2,695,750
29366W-AE-6	ENTERGY MISSISSIPPI LLC		1.F FE	9,031,460	9,025,000	9,118,895	9,031,642		(73)			5.850	5.845	JD	43,997	527,963	05/13/2024	06/01/2054	9,288,981
29366W-AG-1	ENTERGY MISSISSIPPI LLC		1.F FE	27,191,818	27,100,000	27,327,683	27,196,372		4,554			5.800	5.774	AO	331,824	794,117	11/04/2025	04/15/2055	27,885,900
29375E-A#-2	ENTERPRISE COMMUNITY LOAN FUND INC		1.D	10,000,000	10,000,000	7,620,108	10,000,000					2.410	2.410	AO	60,250	241,000	04/01/2022	04/01/2037	8,096,400
29375E-A*-6	ENTERPRISE COMMUNITY LOAN FUND INC		1.D	4,000,000	4,000,000	3,084,377	4,000,000					2.410	2.410	AO	24,100	96,400	10/01/2021	10/01/2036	4,048,200
29375E-A@-4	ENTERPRISE COMMUNITY LOAN FUND INC		1.D	10,000,000	10,000,000	7,664,561	10,000,000					2.410	2.410	AO	60,250	241,000	01/03/2022	01/03/2037	8,096,400
293791-AF-6	ENTERPRISE PRODU		1.G FE	4,597,691	4,589,000	5,205,510	4,611,499		(2,597)			6.875	6.779	MS	105,165	315,494	11/29/2022	03/01/2033	2,677,997
293791-AP-4	ENTERPRISE PROD PARTNERS		1.G FE	5,616,183	5,589,000	6,305,885	5,615,549		(1,758)			6.650	6.575	AO	78,463	371,669	11/29/2022	10/15/2034	4,741,584
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LP		1.G FE	1,064,393	900,000	948,794	1,010,284		(9,718)			5.750	4.130	MS	17,250	51,750	10/25/2019	03/01/2035	925,875
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	5,238,217	4,620,000	4,984,077	5,131,851		(24,683)			6.125	4.967	AO	59,739	282,975	02/24/2025	10/15/2039	4,761,488
29379V-AM-5	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	1,002,747	700,000	843,856	925,798		(13,823)			7.550	4.169	AO	11,157	52,850	10/25/2019	04/15/2038	726,425
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	662,419	500,000	557,976	627,682		(6,236)			6.450	4.114	MS	10,750	32,250	10/25/2019	09/01/2040	516,125
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	507,248	400,000	422,732	484,861		(4,013)			5.950	4.056	FA	9,917	23,800	10/25/2019	02/01/2041	411,900
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	8,990,796	8,990,000	9,189,441	8,993,826		(168)			5.700	5.696	FA	193,585	512,430	05/09/2024	02/15/2042	11,663,190
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING LLC	0	1.G FE	3,192,900	3,000,000	3,066,554	3,146,442		(5,665)			5.700	5.248	FA	64,600	171,000	07/01/2015	02/15/2042	11,663,190
29379V-AW-3	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	228,321	200,000	185,594	222,739		(998)			4.850	3.894	FA	3,664	9,700	10/25/2019	08/15/2042	2,253,350
29379V-AW-3	ENTERPRISE PRODUCTS OPERATING LLC	0	1.G FE	1,900,592	2,000,000	1,855,935	1,924,322		2,813			4.850	5.193	FA	36,644	97,000	07/01/2015	08/15/2042	2,253,350
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	14,339,903	15,575,000	13,726,983	14,358,957		12,817			4.450	5.133	FA	261,833	198,025	09/19/2025	02/15/2043	15,921,544
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	3,480,365	3,500,000	3,205,046	3,485,414		488			4.850	4.885	MS	49,982	169,750	07/23/2013	03/15/2044	3,584,875
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	233,201	200,000	187,998	227,764		(985)			5.100	4.033	FA	3,853	10,200	10/25/2019	02/15/2045	205,100
29379V-BF-9	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	4,035,009	4,325,000	3,850,305	4,035,777		769			4.950	5.411	AO	45,196		10/28/2025	10/15/2054	4,432,044
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	4,615,587	4,672,000	4,668,865	4,668,927		24,695			3.700	4.245	FA	65,304	172,864	02/13/2024	02/15/2026	4,735,007
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	5,989,279	6,027,000	4,967,732	5,995,371		842			4.250	4.287	FA	96,767	256,148	02/02/2018	02/15/2048	5,616,875
29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING LLC	LS	1.G FE	72,901	73,000	60,170	72,920		2			4.250	4.258	FA	1,172	3,103	02/01/2018	02/15/2048	5,616,875
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	4,158,164	4,168,000	4,194,294	4,165,981		1,369			4.150	4.169	AO	36,036	172,972	10/03/2018	10/16/2028	3,386,849
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	30,481,642	33,440,000	29,559,490	30,559,313		45,489			4.800	5.455	FA	668,800	1,055,520	08/12/2025	02/01/2049	33,998,105
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	4,497,975	4,500,000	4,366,581	4,499,646		540			3.125	3.127	JJ	58,984	140,625	06/24/2019	07/31/2029	5,078,125
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC	0	1.G FE	499,775	500,000	485,176	499,961		60			3.125	3.127	JJ	6,554	15,625	06/24/2019	07/31/2029	5,078,125
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	9,934,959	11,870,000	9,559,081	9,966,931		31,525			4.200	5.383	JJ	209,110	289,170	02/24/2025	01/31/2050	11,098,270
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	3,106,532	2,900,000	2,756,950	2,990,521		(22,496)			2.800	1.951	JJ	34,059	81,200	08/26/2020	01/31/2030	2,940,600
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC	0	1.G FE	268,028	250,000	237,668	257,880		(1,959)			2.800	1.943	JJ	2,936	7,000	07/30/2020	01/31/2030	2,940,600
29379V-BY-8	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	7,091,184	8,000,000	5,890,313	7,108,609		14,715			3.700	4.393	JJ	124,156	236,800	01/30/2025	01/31/2051	8,148,000
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	6,094,990	8,375,000	5,571,903	6,131,834		35,390			3.200	4.978	FA	101,244	268,000	01/09/2025	02/15/2052	8,153,400
29379V-CB-7	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	25,088,855	34,853,000	23,375,154	25,277,237		153,122			3.300	5.177	FA	434,501	1,150,149	01/09/2025	02/15/2053	35,123,125
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	4,860,308	4,789,000	5,009,899	4,848,035		(6,381)			5.350	5.135	JJ	107,466	256,212	11/29/2023	01/31/2033	6,581,468
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC	LS	1.G FE	1,015	1,000	1,046	1,012		(1)			5.350	5.135	JJ	22	54	11/29/2023	01/31/2033	6,581,468
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC	0	1.G FE	1,636,136	1,620,000	1,694,725	1,633,099		(1,377)			5.350	5.205	JJ	36,353	86,670	02/03/2023	01/31/2033	6,581,468
29379V-CG-6	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	9,940,000	10,000,000	10,137,507	9,947,114		5,276			4.950	5.023	FA	187,000	504,625	08/01/2024	02/15/2035	10,247,500
29379V-CH-4	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	48,215,635	46,825,000	45,533,746	48,195,188		(18,405)			5.550	5.348	FA	974,545	2,656,538	12/17/2024	02/16/2055	47,697,878
29379V-CL-5	ENTERPRISE PRODUCTS OPERATING LLC		1.G FE	14,760,130	14,500,000	14,785,953	14,758,857		(1,273)			5.200	4.968	JJ	400,039		11/20/2025	01/15/2036	14,877,000
294105-A@-0	EPCOR UTILITIES INC SER B	0	1.G	3,094,110	3,000,000	2,834,360	3,070,052		(2,871)			5.000	4.789	JD	6,667	150,000	07/01/2015	12/15/2041	3,075,000
294429-AG-0	EQUIFAX INC		2.B FE	7,030,898	6,123,000	6,904,270	6,922,571		(19,713)			7.000	5.459	JJ	214,305	147,000	10/16/2025	07/01/2037	6,285,555
294429-AG-0	EQUIFAX INC	0	2.B FE	115,214	100,000	112,760	110,390		(604)			7.000	5.752	JJ	3,500	7,000	01/21/2016	07/01/2037	6,285,555
294429-AL-9	EQUIFAX INC.		2.B FE	20,515,091	20,542,000	20,447,010	20,541,013		2,381			3.250	3.257	JD	55,635	667,615	12/16/2016	06/01/2026	20,509,854

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
294429-AL-9	EQUIFAX INC.	0	2.B FE	749,730	750,000	746,532	750,000					3.250	3.246	JD	2,031	24,375	05/05/2016	06/01/2026	20,509,854
294429-AS-4	EQUIFAX INC		2.B FE	14,523,632	13,686,000	12,963,078	14,077,366		(89,975)			3.100	2.352	MN	54,212	424,266	10/28/2020	05/15/2030	14,188,566
294429-AS-4	EQUIFAX INC	LS	2.B FE	185,647	186,000	176,175	185,845		38			3.100	3.121	MN	737	5,766	04/22/2020	05/15/2030	14,188,566
294429-AS-4	EQUIFAX INC	0	2.B FE	99,810	100,000	94,718	99,917		20			3.100	3.121	MN	396	3,100	04/22/2020	05/15/2030	14,188,566
294429-AT-2	EQUIFAX INC		2.B FE	29,396,111	29,495,000	26,262,710	29,437,286		9,687			2.350	2.387	MS	204,089	693,133	09/30/2021	09/15/2031	30,310,007
294429-AT-2	EQUIFAX INC	LS	2.B FE	4,987	5,000	4,452	4,992		1			2.350	2.379	MS	35	118	08/11/2021	09/15/2031	30,310,007
294429-AT-2	EQUIFAX INC	0	2.B FE	3,091,661	3,100,000	2,760,278	3,095,182		820			2.350	2.379	MS	21,450	72,850	08/11/2021	09/15/2031	30,310,007
294429-AV-7	EQUIFAX INC		2.B FE	139,817	140,000	142,674	139,962		23			5.100	5.115	JD	317	7,140	02/17/2023	12/15/2027	1,046,010
294429-AV-7	EQUIFAX INC	0	2.B FE	878,847	880,000	896,810	879,759		143			5.100	5.115	JD	1,995	44,880	02/17/2023	12/15/2027	1,046,010
294429-AW-5	EQUIFAX INC		2.B FE	299,109	300,000	306,607	299,625		203			5.100	5.156	JD	1,275	15,300	05/05/2023	06/01/2028	4,573,730
294429-AW-5	EQUIFAX INC	0	2.B FE	4,147,645	4,160,000	4,251,618	4,154,798		2,817			5.100	5.156	JD	17,680	212,160	05/05/2023	06/01/2028	4,573,730
29446M-AB-8	EQUINOR ASA		1.D FE	5,011,667	5,020,000	5,007,687	5,017,914		868			3.625	3.641	MS	56,109	181,975	09/05/2018	09/10/2028	5,263,706
29446M-AB-8	EQUINOR ASA	LS	1.D FE	149,751	150,000	149,632	149,938		26			3.625	3.641	MS	1,677	5,438	09/05/2018	09/10/2028	5,263,706
29446M-AC-6	EQUINOR ASA		1.D FE	36,846,922	49,003,000	34,306,378	37,212,896		243,447			3.250	4.956	MN	190,227	1,592,598	01/09/2025	11/18/2049	48,681,424
29446M-AF-9	EQUINOR ASA	0	1.D FE	279,669	300,000	289,251	288,033		2,536			3.125	4.156	AO	2,214	9,375	07/13/2022	04/06/2030	304,688
29446M-AG-7	EQUINOR ASA		1.D FE	6,314,488	7,410,000	6,283,028	6,455,742		45,779			3.625	4.889	AO	63,422	268,613	11/29/2022	04/06/2040	7,340,681
29446M-AH-5	EQUINOR ASA		1.D FE	58,902,841	75,195,000	57,203,642	59,368,789		297,021			3.700	5.240	AO	656,912	2,597,215	05/15/2025	04/06/2050	76,382,408
29446M-AK-8	EQUINOR ASA		1.D FE	3,503,610	3,600,000	3,354,010	3,544,770		11,517			2.375	2.730	MN	9,263	85,500	07/13/2022	05/22/2030	4,705,219
29446M-AK-8	EQUINOR ASA	0	1.D FE	1,150,872	1,250,000	1,164,587	1,191,165		12,111			2.375	3.514	MN	3,216	29,688	07/13/2022	05/22/2030	4,705,219
29446M-AN-2	EQUINOR ASA	0	1.D FE	4,998,050	5,000,000	5,148,228	4,998,138		88			5.125	5.130	JD	19,931	128,125	05/27/2025	06/03/2035	5,128,125
29446Q-2B-8	EQUITABLE FINANCIAL LIFE GLOBAL FU		1.E FE	30,633,255	30,375,000	30,955,799	30,615,690		(17,565)			4.950	4.750	JD	91,884	751,781	07/30/2025	06/09/2030	31,126,781
29449W-AD-9	EQUITABLE FINANCIAL LIFE GLOBAL FU		1.E FE	3,319,198	3,970,000	3,497,449	3,404,691		85,493			1.750	5.087	MN	8,877	69,475	02/24/2025	11/15/2030	4,004,738
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBAL FU		1.E FE	4,756,504	4,690,000	4,812,757	4,736,544		(19,327)			5.450	4.962	MS	83,782	255,605	12/17/2024	03/03/2028	14,194,541
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBAL FU	0	1.E FE	9,117,750	9,128,000	9,366,918	9,124,259		2,097			5.450	5.470	MS	163,062	497,476	12/17/2024	03/03/2028	14,194,541
29449W-AT-4	EQUITABLE FINANCIAL LIFE GLOBAL FU		1.E FE	15,113,324	14,935,000	15,278,945	15,091,771		(21,553)			5.000	4.724	MS	194,985	373,375	04/28/2025	03/27/2030	15,308,375
29452E-AC-5	EQUITABLE HOLDINGS INC		2.A FE	10,286	10,000	10,453	10,216		(26)			5.594	5.212	JJ	264	559	02/03/2023	01/11/2033	2,230,695
29452E-AC-5	EQUITABLE HOLDINGS INC	0	2.A FE	2,174,596	2,160,000	2,257,954	2,171,041		(1,322)			5.594	5.502	JJ	57,059	120,830	02/03/2023	01/11/2033	2,230,695
29481#-AG-8	ERGON INC		2.C PL	25,000,000	25,000,000	25,258,570	25,000,000					5.110	5.110	FMAN	180,979	1,277,500	08/10/2022	02/10/2028	12,659,688
29481#-AJ-2	ERGON INC		2.C PL	41,600,000	41,600,000	43,270,829	41,600,000					6.190	6.190	MJSD	71,529	2,575,040	12/21/2023	12/21/2028	21,121,880
29481#-AM-5	ERGON INC		2.C PL	13,500,000	13,500,000	14,001,875	13,500,000					6.100	6.100	MJSD	11,438	823,500	03/26/2024	09/26/2030	6,852,938
29670G-AG-7	ESSENTIAL UTILITIES INC		2.B FE	22,153,655	22,700,000	21,294,811	22,179,053		8,425			5.300	5.464	MN	200,517	1,203,100	11/29/2022	05/01/2052	22,018,425
29736R-AA-8	ESTEE LAUDER COS INC		1.G FE	23,671,159	23,123,000	23,987,703	23,490,503		(36,203)			5.750	5.490	AO	280,688	1,329,573	11/29/2022	10/15/2033	23,787,786
29736R-AC-4	ESTEE LAUDER ACE TRST I		1.G FE	10,507,016	9,978,000	10,767,471	10,347,244		(23,398)			6.000	5.543	MN	76,498	598,680	11/29/2022	05/15/2037	10,148,590
29736R-AF-7	ESTEE LAUDER CO INC		1.G FE	3,297,096	3,300,000	2,542,459	3,297,959		87			3.700	3.705	FA	46,127	122,100	05/09/2016	08/15/2042	3,361,050
29736R-AJ-9	ESTEE LAUDER COMPANIES INC. (THE)		1.G FE	5,878,074	5,900,000	5,850,667	5,897,320		2,194			3.150	3.188	MS	54,723	185,850	03/14/2017	03/15/2027	5,992,925
29736R-AK-6	ESTEE LAUDER COMPANIES INC. (THE)		1.G FE	4,334,084	4,654,000	3,752,470	4,361,035		8,006			4.150	4.619	MS	56,869	193,141	06/17/2022	03/15/2047	4,750,571
29736R-AM-2	ESTEE LAUDER COMPANIES INC. (THE)		1.G FE	16,079,153	19,577,000	13,024,027	16,160,147		71,599			3.125	4.239	JD	50,982	611,781	09/05/2024	12/01/2049	19,222,734
29736R-AP-5	ESTEE LAUDER COMPANIES INC. (THE)		1.G FE	2,894,124	2,922,000	2,737,471	2,910,540		3,006			2.375	2.481	JD	5,783	69,398	11/19/2019	12/01/2029	3,016,399
29736R-AP-5	ESTEE LAUDER COMPANIES INC. (THE)	LS	1.G FE	99,046	100,000	93,685	99,608		103			2.375	2.481	JD	198	2,375	11/19/2019	12/01/2029	3,016,399
29736R-AR-1	ESTEE LAUDER COMPANIES INC. (THE)		1.G FE	3,255,372	3,277,000	2,925,996	3,265,109		1,992			1.950	2.023	MS	18,815	63,902	03/01/2021	03/15/2031	4,291,438
29736R-AR-1	ESTEE LAUDER COMPANIES INC. (THE)	LS	1.G FE	1,214,928	1,223,000	1,092,003	1,218,611		792			1.950	2.023	MS	7,022	23,849	03/01/2021	03/15/2031	4,291,438
29736R-AR-1	ESTEE LAUDER COMPANIES INC. (THE)	0	1.G FE	347,690	350,000	312,511	348,744		227			1.950	2.023	MS	2,010	6,825	03/01/2021	03/15/2031	4,291,438
29736R-AS-9	ESTEE LAUDER COMPANIES INC. (THE)		1.G FE	129,866	130,000	131,291	129,962		31			4.375	4.388	MN	727	5,688	05/09/2023	05/15/2028	2,166,375
29736R-AS-9	ESTEE LAUDER COMPANIES INC. (THE)	0	1.G FE	1,987,950	1,990,000	2,009,758	1,989,426		477			4.375	4.388	MN	11,125	87,063	05/09/2023	05/15/2028	2,166,375
29736R-AU-4	ESTEE LAUDER COMPANIES INC. (THE)		1.G FE	20,891,740	20,995,000	19,508,699	20,898,847		1,569			5.150	5.181	MN	138,159	1,081,243	08/14/2024	05/15/2053	21,535,621
29736R-AV-2	ESTEE LAUDER COMPANIES INC. (THE)		1.G FE	8,060,779	8,100,000	8,233,417	8,068,539		4,370			5.000	5.059	FA	154,125	405,000	02/13/2024	02/14/2034	8,302,500
29977L-AA-9	SK INVICTUS INTERMEDIATE SARL		4.B FE	3,576,275	3,575,000	3,540,671	3,575,251		(280)			5.000	4.991	AO	30,288	178,750	10/12/2021	10/30/2029	3,290,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC		2.A FE	17,050,590	17,250,000	12,042,604	17,072,154		4,408			3.500	3.563	AO	127,458	603,750	10/05/2020	10/15/2050	16,788,750
299808-AJ-4	EVEREST REINSURANCE HOLDINGS INC		2.A FE	6,557,558	6,700,000	4,261,137	6,569,781		3,019			3.125	3.234	AO	44,201	209,375	09/29/2021	10/15/2052	6,093,750
30034W-AB-2	EVERGY INC		2.B FE	5,240,918	5,250,000	5,006,605	5,246,777		1,192			2.900	2.918	MS	44,829	152,250	09/05/2019	09/15/2029	5,478,300
30034W-AB-2	EVERGY INC	0	2.B FE	149,741	150,000	143,046	149,908		34			2.900	2.918	MS	1,281	4,350	09/05/2019	09/15/2029	5,478,300
30036F-AA-9	EVERGY KANSAS CENTRAL INC		1.F FE	13,787,049	16,895,000	11,935,658	13,871,145		61,466			3.450	4.654	AO	123,052	582,878	09/11/2024	04/15/2050	17,186,439
30036F-AB-7	EVERGY KANSAS CENTRAL INC		1.F FE	45,728,299	45,034,000	44,724,352	45,720,779		(12,202)			5.700	5.586	MS	755,821	2,566,938	09/11/2024	03/15/2053	46,317,469
30037D-AB-1	EVERGY METRO INC		1.F FE	3,345,038	3,340,000	3,400,596	3,344,479		(74)			4.950	4.927	AO	34,903	165,330	04/03/2023	04/15/2033	3,422,665
30037D-AE-5	EVERGY METRO INC		1.F FE	5,749,194	5,750,000	5,824,149	5,749,218		24			5.125	5.127	FA	111,326		08/11/2025	08/15/2035	5,897,344
30037E-AA-1	EVERGY MISSOURI WEST INC		2.A FE	8,197,591	8,450,000	7,818,419	8,268,986		24,189			3.750	4.127	MS	93,302	316,875	11/29/2022	03/15/2032	9,015,938
30037E-AA-1	EVERGY MISSOURI WEST INC	0	2.A FE	499,545	500,000	462,628	499,697		43			3.750	3.761	MS	5,521	18,750	03/10/2022	03/15/2032	9,015,938
30040W-AB-4	EVERSOURCE ENERGY		2.B FE	2,637,956	2,646,000	2,640,986	2,645,858		828			3.350	3.376	MS	26,100	88,641	03/07/2016	03/15/2026	2,960,776
30040W-AB-4	EVERSOURCE ENERGY	0	2.B FE	299,088	300,000	299,432	299,984		94			3.350	3.376	MS	2,959	10,050	03/07/2016	03/15/2026	2,960,776
30040W-AH-1	EVERSOURCE ENERGY		2.B FE	7,100,833	8,170,000	5,813,916	7,119,160		17,426			3.450	4.251	JJ	129,971	220,283	02/24/2025	01/15/2050	8,310,933
30040W-AL-2	EVERSOURCE ENERGY		2.B FE	4,482,630	4,500,000	4,073,593	4,490,486		1,768			2.550	2.594	MS	33,787	114,750	03/08/2021	03/15/2031	4,152,275
30040W-AL-2	EVERSOURCE ENERGY	0	2.B FE	348,649	350,000	316,835	349,260		137			2.550	2.594	MS	2,628	8,925	03/08/2021	03/15/2031	4,152,275
30040W-AP-3	EVERSOURCE ENERGY		2.B FE	4,440,967	4,450,000	4,120,322	4,444,182		930			3.375	3.399	MS	50,063	150,188	02/22/2022	03/01/2032	7,931,625
30040W-AP-3	EVERSOURCE ENERGY	0	2.B FE	4,540,764	4,550,000	4,212,913	4,544,051		951			3.375	3.399	MS	51,188	153,563	02/22/2022	03/01/2032	7,931,625
30040W-AU-2	EVERSOURCE ENERGY		2.B FE	808,736	810,000	819,494	809,231		244			5.125	5.141	MN	5,304	41,513	05/08/2023	05/15/2033	830,756
30040W-AX-6	EVERSOURCE ENERGY		2.B FE	5,825,723	5,850,000	6,022,832	5,829,570		1,980			5.500	5.555	JJ	160,875	321,750	02/09/2024	01/01/2034	6,010,875
30040W-BB-3	EVERSOURCE ENERGY	0	2.B FE	997,710	1,000,000	995,531	997,821		111			4.450	4.498	JD	9,147		10/15/2025	12/15/2030	1,022,250
30042*-AC-1	EVERSOURCE GAS COMPANY OF MASSACHU		1.G	11,000,000	11,000,000	9,270,854	11,000,000					4.700	4.700	JD	43,083	517,000	06/08/2022	06/01/2052	9,723,250
30161N-AU-5	EXELON CORPORATION		2.B FE	7,808,239	7,684,000	7,669,061	7,684,592		(15,040)			3.400	3.197	AO	55,154	261,256	06/22/2016	04/15/2026	8,440,083
30161N-AU-5	EXELON CORPORATION	0	2.B FE	854,803	850,000	848,347	850,025		(642)			3.400	3.318	AO	6,101	28,900	06/22/2016	04/15/2026	8,440,083
30161N-AY-7	EXELON CORPORATION		2.B FE	3,196,352	3,200,000	2,747,208	3,196,784		70			4.700	4.707	AO	31,751	150,400	03/30/2020	04/15/2050	3,275,200
30161N-BE-0	EXELON CORP		2.B FE	5,560,751	5,617,000	5,257,203	5,569,565		6,505			3.350	3.498	MS	55,405	188,170	09/26/2024	03/15/2032	5,107,135
30161N-BE-0	EXELON CORP	0	2.B FE	506,683	507,000	474,524	506,787		30			3.350	3.358	MS	5,001	16,985	01/12/2023	03/15/2032	5,107,135
30161N-BH-3	EXELON CORPORATION		2.B FE	5,923,515	5,850,000	4,530,902	5,919,734		(1,540)			4.100	4.025	MS	70,622	239,850	01/12/2023	03/15/2052	8,725,275
30161N-BH-3	EXELON CORPORATION	0	2.B FE	3,065,121	3,000,000	2,323,540	3,061,552		(1,358)			4.100	3.972	MS	36,217	123,000	01/12/2023	03/15/2052	8,725,275
30161N-BK-6	EXELON CORPORATION		2.B FE	1,928,418	1,940,000	2,019,004	1,931,819		1,168			5.300	5.370	MS	30,275	102,820	03/28/2023	03/15/2033	3,695,400
30161N-BK-6	EXELON CORPORATION	0	2.B FE	1,658,257	1,660,000	1,727,601	1,659,285		312			5.300	5.307	MS	25,905	87,980	02/16/2023	03/15/2033	3,695,400
30161N-BL-4	EXELON CORPORATION		2.B FE	8,394,243	8,580,000	8,342,625	8,400,901		3,342			5.600	5.753	MS	141,475	480,480	02/22/2024	03/15/2053	8,820,240
30161N-BN-0	EXELON CORPORATION		2.B FE	6,860,799	6,870,000	7,154,533	6,863,510		1,106			5.450	5.464	MS	110,244	374,415	02/22/2024	03/15/2034	7,159,933
30161N-BN-0	EXELON CORPORATION	LS	2.B FE	99,835	100,000	104,142	99,879		19			5.450	5.469	MS	1,605	5,450	02/22/2024	03/15/2034	7,159,933
30161N-BS-9	EXELON CORPORATION		2.B FE	8,795,069	8,900,000	8,943,033	8,797,266		2,197			5.875	5.959	MS	153,958	296,296	06/12/2025	03/15/2055	9,161,438
302154-DV-8	EXPORT-IMPORT BANK OF KOREA		1.C FE	3,906,319	3,920,000	4,011,179	3,914,036		2,726			5.000	5.080	JJ	92,556	196,000	01/04/2023	01/11/2028	4,018,000
30217A-AB-9	EXPERIAN FINANCE PLC		1.G FE	1,199,932	1,200,000	1,203,400	1,200,241		122			4.250	4.243	FA	21,250	51,000	01/24/2019	02/01/2029	1,021,250
30217A-AC-7	EXPERIAN FINANCE PLC		1.G FE	7,477,327	7,150,000	6,719,003	7,310,987		(38,646)			2.750	2.151	MS	61,718	196,625	07/13/2021	03/08/2030	6,640,063
30231G-AN-2	EXXON MOBIL CORP		1.D FE	2,699,370	3,000,000	2,356,802	2,767,393		7,804			3.567	4.158	MS	34,184	107,010	07/10/2015	03/06/2045	3,053,505
30231G-AT-9	EXXON MOBIL CORP		1.D FE	1,862,105	1,878,000	1,875,551	1,877,610		2,305			3.043	3.167	MS	19,049	57,148	12/07/2018	03/01/2026	1,897,437
30231G-AW-2	EXXON MOBIL CORP		1.D FE	3,100,000	3,100,000	2,600,108	3,100,000					4.114	4.114	MS	42,511	127,534	02/29/2016	03/01/2046	3,163,767
30231G-AZ-5	EXXON MOBIL CORP		1.D FE	13,353,061	19,660,000	13,473,816	13,503,165		120,570			3.095	5.471	FA	228,179	608,477	01/23/2025	08/16/2049	19,669,751
30231G-BE-1	EXXON MOBIL CORP	0	1.D FE	500,000	500,000	477,720	500,000					2.440	2.440	FA	4,575	12,200	08/13/2019	08/16/2029	506,100
30231G-BF-8	EXXON MOBIL CORP		1.D FE	5,986,825	6,500,000	5,977,388	5,993,588		6,763			4.227	4.999	MS	77,847		09/19/2025	03/19/2040	6,637,378
30231G-BG-6	EXXON MOBIL CORP		1.D FE	82,748,913	94,862,000	79,774,384	83,195,441		247,368	22		4.327	5.225	MS	1,162,992	4,104,679	08/14/2024	03/19/2050	96,893,058
30231G-BM-3	EXXON MOBIL CORP		1.D FE	67,561,267	89,860,000	64,684,853	68,083,141		392,423			3.452	5.174	AO	654,860	3,101,967	03/05/2025	04/15/2051	91,410,984
302445-AE-1	TELEDYNE FLIR LLC		2.B FE	25,350,461	24,771,000	22,930,997	25,048,468		(60,186)			2.500	2.225	FA	258,031	619,275	10/28/2020	08/01/2030	25,688,138
302445-AE-1	TELEDYNE FLIR LLC	0	2.B FE	1,868,628	2,000,000	1,851,439	1,912,216		16,314			2.500	3.445	FA	20,833	50,000	12/22/2022	08/01/2030	25,688,138

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
302491-AT-2	FMC CORPORATION		3.A FE	9,262,391	9,330,000	9,235,109	9,241,291		66,247			3.200	4.412	AO	74,640	167,680	04/30/2025	10/01/2026	9,123,680
302491-AT-2	FMC CORPORATION	0	3.A FE	552,725	500,000	494,915	505,469		(9,279)			3.200	1.312	AO	4,000	16,000	10/02/2020	10/01/2026	9,123,680
302491-AU-9	FMC CORPORATION		3.A FE	8,160,335	8,145,000	7,233,855	8,151,264		(1,637)			3.450	3.426	AO	70,251	281,003	09/18/2019	10/01/2029	7,247,906
302491-AU-9	FMC CORPORATION	LS	3.A FE	204,998	205,000	182,068	205,000					3.450	3.450	AO	1,768	7,073	09/17/2019	10/01/2029	7,247,906
302491-AU-9	FMC CORPORATION	0	3.A FE	300,653	300,000	266,440	300,267		(70)			3.450	3.423	AO	2,588	10,350	09/18/2019	10/01/2029	7,247,906
302491-AV-7	FMC CORPORATION		3.A FE	6,496,685	6,500,000	4,143,667	6,497,158		66			4.500	4.503	AO	73,125	292,500	09/17/2019	10/01/2049	6,032,750
302491-AX-3	FMC CORPORATION		3.A FE	4,667,300	4,668,000	4,098,720	4,667,930		7			5.650	5.650	MN	31,503	263,742	05/15/2023	05/18/2033	10,611,540
302491-AX-3	FMC CORPORATION	LS	3.A FE	5,651,152	5,652,000	4,962,717	5,651,916		9			5.650	5.650	MN	38,143	319,338	05/15/2023	05/18/2033	10,611,540
302491-AY-1	FMC CORPORATION		3.A FE	3,928,802	4,092,000	3,049,681	3,934,985		1,964			6.375	6.682	MN	31,159	260,865	08/23/2023	05/18/2053	11,206,163
302491-AY-1	FMC CORPORATION	LS	3.A FE	6,652,208	6,768,000	5,044,047	6,658,468		1,376			6.375	6.501	MN	51,536	431,460	08/23/2023	05/18/2053	11,206,163
30251B-AD-0	FMR LLC		1.E FE	5,011,400	5,100,000	5,140,728	5,032,920		8,084			4.950	5.167	FA	105,188	252,450	11/29/2022	02/01/2033	4,713,850
30251B-AE-8	FMR LLC		1.E FE	6,839,814	7,050,000	6,717,778	6,851,718		6,309			5.150	5.393	FA	151,281	363,075	11/29/2022	02/01/2043	6,975,100
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LT		3.A FE	5,660,000	5,660,000	5,472,593	5,660,000					4.375	4.375	AO	61,906	247,625	03/18/2021	04/01/2031	5,702,063
30303M-8H-8	META PLATFORM INC		1.D FE	2,620,470	2,621,000	2,545,741	2,621,000					3.850	3.849	FA	38,121	100,909	12/28/2022	08/15/2032	4,077,000
30303M-8H-8	META PLATFORM INC	LS	1.D FE	128,974	129,000	125,296	129,000					3.850	3.849	FA	1,876	4,967	12/28/2022	08/15/2032	4,077,000
30303M-8H-8	META PLATFORM INC	0	1.D FE	1,249,747	1,250,000	1,214,108	1,250,000					3.850	3.849	FA	18,181	48,125	12/28/2022	08/15/2032	4,077,000
30303M-8J-4	META PLATFORMS INC		1.D FE	13,644,026	16,795,000	13,709,665	13,746,653		50,524			4.450	5.787	FA	282,343	747,378	08/15/2024	08/15/2052	17,393,584
30303M-8J-4	META PLATFORMS INC	LS	1.D FE	198,675	220,000	179,585	199,224		408			4.450	5.102	FA	3,698	9,790	08/15/2024	08/15/2052	17,393,584
30303M-8N-5	META PLATFORMS INC		1.D FE	909,554	910,000	938,303	909,839		85			4.950	4.953	MN	5,756	45,045	05/01/2023	05/15/2033	932,523
30303M-8Q-8	META PLATFORMS INC		1.D FE	5,776,649	5,500,000	5,283,124	5,771,669		(3,686)			5.600	5.253	MN	39,356	308,000	01/30/2025	05/15/2053	5,654,000
30303M-8S-4	META PLATFORMS INC		1.D FE	999,250	1,000,000	1,012,654	999,403		153			4.300	4.318	FA	16,244	21,500	05/12/2025	08/15/2029	1,021,500
30303M-8U-9	META PLATFORMS INC		1.D FE	14,939,872	14,962,000	15,120,228	14,942,491		1,825			4.750	4.769	FA	268,485	722,540	08/07/2024	08/15/2034	15,356,250
30303M-8U-9	META PLATFORMS INC	LS	1.D FE	37,928	38,000	38,402	37,936		6			4.750	4.774	FA	682	1,835	08/07/2024	08/15/2034	15,356,250
30303M-8V-7	META PLATFORMS INC		1.D FE	36,112,929	35,285,000	32,930,777	36,101,150		(11,539)			5.400	5.240	FA	719,814	1,937,147	12/13/2024	08/15/2054	36,237,695
30303M-8W-5	META PLATFORMS INC		1.D FE	5,835,553	5,865,000	5,459,262	5,837,485		1,957	7,131		5.550	5.572	FA	122,970	166,338	02/24/2025	08/15/2064	6,020,118
30303M-AC-6	META PLATFORMS INC		1.D FE	451,107	450,000	454,225	451,087		(20)			4.600	4.558	MN	3,335		10/30/2025	11/15/2032	404,085
30303M-AD-4	META PLATFORMS INC		1.D FE	1,049,811	1,050,000	1,050,358	1,049,820		9			4.875	4.877	MN	8,247		10/30/2025	11/15/2035	5,813,328
30303M-AD-4	META PLATFORMS INC	0	1.D FE	4,624,168	4,625,000	4,626,575	4,624,205		38			4.875	4.877	MN	36,326		10/30/2025	11/15/2035	5,813,328
303075-AB-1	FACTSET RESEARCH SYSTEMS INC.		2.C FE	8,949,599	8,985,000	8,359,650	8,962,039		3,283			3.450	3.496	MS	103,328	309,983	02/15/2022	03/01/2032	8,697,488
303075-AB-1	FACTSET RESEARCH SYSTEMS INC.	LS	2.C FE	14,941	15,000	13,956	14,962		5			3.450	3.496	MS	173	518	02/15/2022	03/01/2032	8,697,488
303075-AB-1	FACTSET RESEARCH SYSTEMS INC.	0	2.C FE	1,045,863	1,050,000	976,921	1,047,317		384			3.450	3.496	MS	12,075	36,225	02/15/2022	03/01/2032	8,697,488
30315X-AC-8	FS LUXEMBOURG SARL		3.C FE	3,720,727	3,625,000	3,782,470	3,709,466		(11,261)			8.875	8.196	FA	124,219	160,859	07/28/2025	02/12/2031	3,368,109
303250-AE-4	FAIR ISAAC CORP		3.A FE	939,000	939,000	940,177	939,000					5.250	5.250	MN	6,299	49,298	05/01/2018	05/15/2026	930,809
30340G-AB-6	FFF ENTERPRISES INC.		4.B	12,370,050	12,622,500	12,832,248	12,437,109		67,453			9.984	10.473	MON	60,065	1,370,605	12/20/2024	12/31/2030	12,729,895
30571#-AA-0	FAIRVIEW HEALTH SERVICES		2.A	10,542,237	10,542,237	9,843,142	10,542,237					4.160	4.160	MN	56,038	438,557	09/02/2015	11/15/2043	660,610
305734-AB-1	FAIRVIEW HEALTH SERVICES		2.A FE	7,000,000	7,000,000	5,890,074	7,000,000					2.558	2.558	MN	22,880	179,060	10/06/2021	11/15/2031	5,165,229
305734-AB-1	FAIRVIEW HEALTH SERVICES	0	2.A FE	1,200,000	1,200,000	1,009,727	1,200,000					2.558	2.558	MN	3,922	30,696	10/06/2021	11/15/2031	5,165,229
311900-B#-0	FASTENAL COMPANY		1.F	37,000,000	37,000,000	34,343,333	37,000,000					2.500	2.500	JAJO	182,431	925,000	06/24/2020	06/24/2030	29,684,375
311900-B#-0	FASTENAL COMPANY	0	1.F	1,000,000	1,000,000	928,198	1,000,000					2.500	2.500	JAJO	4,931	25,000	06/24/2020	06/24/2030	29,684,375
311900-B@-2	FASTENAL COMPANY		1.F	35,000,000	35,000,000	34,430,760	35,000,000					2.720	2.720	JAJO	187,756	952,000	05/15/2020	05/15/2027	29,398,560
311900-B@-2	FASTENAL COMPANY	0	1.F	1,000,000	1,000,000	983,736	1,000,000					2.720	2.720	JAJO	5,364	27,200	05/15/2020	05/15/2027	29,398,560
314211-A*-4	FEDERATED HERMES INC		1.G PL	26,000,000	26,000,000	23,900,304	26,000,000					3.290	3.290	MS	247,116	855,400	03/17/2022	03/17/2032	27,952,375
314211-A*-4	FEDERATED HERMES INC	0	1.G PL	2,000,000	2,000,000	1,838,485	2,000,000					3.290	3.290	MS	19,009	65,800	03/17/2022	03/17/2032	27,952,375
31428X-BF-2	FEDEX CORP		2.B FE	1,372,588	1,378,000	1,374,803	1,377,896		575			3.250	3.280	AO	11,196	44,785	12/16/2016	04/01/2026	1,822,136
31428X-BF-2	FEDEX CORP	0	2.B FE	449,082	450,000	448,956	449,992		83			3.250	3.257	AO	3,656	14,625	03/21/2016	04/01/2026	1,822,136
31428X-DF-0	FEDEX CORP		2.B FE	649,121	650,000	625,180	649,191		70			3.100	3.136	FA	8,172		10/08/2025	08/05/2029	863,175
31428X-DF-0	FEDEX CORP	0	2.B FE	199,730	200,000	192,363	199,751		21			3.100	3.137	FA	2,514		10/08/2025	08/05/2029	863,175
31428X-DH-6	FEDEX CORP		2.B FE	20,958,305	20,850,000	18,938,232	20,954,066		(4,239)			2.400	2.295	MN	63,940	250,200	10/08/2025	05/15/2031	20,691,352

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
31428X-DH-6	FEDEX CORP	0	2.B FE	1,004,480	1,000,000	908,309	1,004,306		(174)			2.400	2.309	MN	3,067	12,000	10/08/2025	05/15/2031	20,691,352
31428X-DL-7	FEDEX CORP		2.B FE	15,753,271	16,990,000	12,805,900	15,765,317		12,046			3.250	3.825	MN	70,556	276,088	10/08/2025	05/15/2041	16,270,163
31428X-DL-7	FEDEX CORP	LS	2.B FE	19,935	20,000	15,075	19,936		1			3.250	3.277	MN	83	325	10/08/2025	05/15/2041	16,270,163
31428X-DM-5	FEDEX CORP		2.B FE	11,864,103	12,000,000	9,531,765	11,865,911		1,808			3.875	3.968	FA	193,750		10/01/2025	08/01/2042	9,174,375
31428X-DN-3	FEDEX CORP		2.B FE	2,871,560	3,000,000	2,421,687	2,872,719		1,159			4.100	4.455	AO	25,967	61,500	10/08/2025	04/15/2043	3,010,475
31428X-DP-8	FEDEX CORP		2.B FE	5,593,395	5,600,000	5,104,607	5,593,825		430			5.100	5.109	JJ	131,693		10/08/2025	01/15/2044	5,383,875
31428X-DT-0	FEDEX CORP		2.B FE	7,959,476	8,248,000	6,734,596	7,961,632		2,156			4.400	4.653	JJ	167,343		10/08/2025	01/15/2047	6,896,456
31428X-DU-7	FEDEX CORP		2.B FE	16,272,990	20,430,000	15,674,667	16,295,413		22,423			4.050	5.663	FA	312,579		10/08/2025	02/15/2048	20,843,708
31428X-DW-3	FEDEX CORP		2.B FE	1,707,286	1,805,000	1,665,862	1,707,825		540			5.250	5.660	MN	12,109	47,381	10/08/2025	05/15/2050	1,852,381
314890-AD-6	FERGUSON FINANCE PLC		2.A FE	25,672,871	26,385,000	26,312,888	25,867,568		67,461			4.650	5.012	AO	241,972	1,226,903	01/24/2023	04/20/2032	25,258,926
31575K-AA-3	FIDEICOMISO IRREVOCABLE NO F/1721		2.B FE	7,499,159	7,526,000	7,551,400	7,499,366		207			5.500	5.547	MN	40,243		12/04/2025	11/26/2035	6,910,965
31620M-AU-0	FIDELITY NATIONAL INFORMATION SERV		2.B FE	1,995,158	2,300,000	1,917,415	1,996,618		1,460			4.500	5.585	FA	39,100		10/28/2025	08/15/2046	2,351,750
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERV		2.B FE	5,059,224	5,084,000	5,057,300	5,075,756		4,616			4.250	4.323	MN	27,609	216,070	09/26/2024	05/15/2028	5,157,313
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERV	0	2.B FE	199,231	200,000	198,950	199,844		115			4.250	4.285	MN	1,086	8,500	05/15/2018	05/15/2028	5,157,313
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERV		2.B FE	399,304	400,000	391,701	399,776		78			3.750	3.768	MN	1,667	15,000	05/14/2019	05/21/2029	713,125
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERV	0	2.B FE	299,478	300,000	293,776	299,832		58			3.750	3.768	MN	1,250	11,250	05/14/2019	05/21/2029	713,125
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERV		2.B FE	4,764,281	4,785,000	4,761,816	4,784,227		4,614			1.150	1.248	MS	18,342	55,028	08/10/2021	03/01/2026	5,531,625
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERV	LS	2.B FE	214,069	215,000	213,958	214,965		207			1.150	1.248	MS	824	2,473	08/10/2021	03/01/2026	5,531,625
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERV	0	2.B FE	497,835	500,000	497,577	499,919		482			1.150	1.248	MS	1,917	5,750	08/10/2021	03/01/2026	5,531,625
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERV		2.B FE	14,655,532	15,049,000	13,459,235	14,757,483		48,547			2.250	2.619	MS	112,868	338,603	02/13/2024	03/01/2031	18,451,268
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERV	LS	2.B FE	4,093,937	4,101,000	3,667,773	4,097,329		680			2.250	2.267	MS	30,758	92,273	07/13/2021	03/01/2031	18,451,268
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERV	0	2.B FE	1,098,009	1,100,000	983,797	1,098,963		192			2.250	2.268	MS	8,250	24,750	07/13/2021	03/01/2031	18,451,268
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERV		2.B FE	24,614,624	27,075,000	20,143,555	24,651,699		49,006			3.100	3.804	MS	279,775	635,500	09/19/2025	03/01/2041	26,529,938
31620M-BY-1	FIDELITY NATIONAL INFORMATION SERV		2.B FE	1,948,986	1,950,000	1,994,873	1,949,598		51			5.100	5.104	JJ	45,858	99,450	07/06/2022	07/15/2032	2,922,675
31620M-BY-1	FIDELITY NATIONAL INFORMATION SERV	0	2.B FE	899,532	900,000	920,711	899,814		23			5.100	5.104	JJ	21,165	45,900	07/06/2022	07/15/2032	2,922,675
31620M-BZ-8	FIDELITY NATIONAL INFORMATION SERV		2.B FE	18,080,262	18,760,000	18,213,558	18,102,748		10,423			5.625	5.886	JJ	486,588	898,734	02/24/2025	07/15/2052	19,107,703
316502-AB-9	FIDUS RE LTD 144A FLT		1.B FE	63,500,000	63,500,000	63,658,750	63,500,000					2.950	2.950	MON	88,459	4,519,969	02/11/2021	01/11/2033	54,633,979
316502-AB-9	FIDUS RE LTD 144A FLT	0	1.B FE	1,500,000	1,500,000	1,503,750	1,500,000					2.950	2.950	MON	2,090	106,771	02/11/2021	01/11/2033	54,633,979
316502-AC-7	FIDUS RE LTD 144A FLT		1.C FE	46,000,000	46,000,000	47,265,000	46,000,000					3.900	3.900	MON	84,717	3,716,288	10/28/2022	01/11/2035	38,123,500
316773-CV-0	FIFTH THIRD BANCORP		2.A FE	1,962,312	1,900,000	1,897,047	1,921,534		(9,705)			3.950	3.336	MS	22,307	75,050	07/28/2021	03/14/2028	1,937,525
316773-DA-5	FIFTH THIRD BANCORP		2.A FE	4,990,150	5,000,000	4,906,011	4,997,990		1,452			2.550	2.581	MN	19,833	127,500	04/30/2020	05/05/2027	5,063,750
316773-DF-4	FIFTH THIRD BANCORP		2.A FE	274,000	274,000	268,258	274,000					4.337	4.337	AO	2,179	11,883	04/20/2022	04/25/2033	4,699,751
316773-DF-4	FIFTH THIRD BANCORP	LS	2.A FE	3,876,000	3,876,000	3,794,769	3,876,000					4.337	4.337	AO	30,819	168,102	04/20/2022	04/25/2033	4,699,751
316773-DF-4	FIFTH THIRD BANCORP	0	2.A FE	550,000	550,000	538,473	550,000					4.337	4.337	AO	4,373	23,854	04/20/2022	04/25/2033	4,699,751
316773-DG-2	FIFTH THIRD BANCORP		2.A FE	2,600,000	2,600,000	2,632,868	2,600,000					4.772	4.772	JJ	52,731	124,072	07/25/2022	07/28/2030	3,890,668
316773-DG-2	FIFTH THIRD BANCORP	0	2.A FE	1,200,000	1,200,000	1,215,170	1,200,000					4.772	4.772	JJ	24,337	57,264	07/25/2022	07/28/2030	3,890,668
316773-DJ-6	FIFTH THIRD BANCORP		2.A FE	179,077	180,000	187,286	179,077					6.361	4.978	AO	2,036	11,450	01/24/2023	10/27/2028	184,802
316773-DK-3	FIFTH THIRD BANCORP		2.A FE	4,805,433	4,675,000	4,924,627	4,756,505		(27,679)			6.339	5.602	JJ	126,771	296,348	02/29/2024	07/27/2029	8,712,664
316773-DK-3	FIFTH THIRD BANCORP	0	2.A FE	3,783,869	3,770,000	3,971,304	3,779,231		(2,307)			6.339	6.234	JJ	102,230	238,980	08/17/2023	07/27/2029	8,712,664
316773-DL-1	FIFTH THIRD BANCORP	0	2.A FE	2,895,902	2,890,000	3,035,636	2,894,873		(503)			5.631	5.592	JJ	68,711	162,736	01/22/2024	01/29/2032	2,971,368
316773-DM-9	FIFTH THIRD BANCORP		2.A FE	19,902,803	19,797,000	20,126,154	19,900,586		(1,728)			4.895	4.737	MS	309,562	731,656	12/29/2025	09/06/2030	15,367,125
316773-DM-9	FIFTH THIRD BANCORP	LS	2.A FE	53,000	53,000	53,881	53,000					4.895	4.895	MS	829	2,594	09/03/2024	09/06/2030	15,367,125
31677A-AB-0	FIFTH THIRD BANK		2.A FE	6,366,373	6,396,000	6,390,995	6,395,012		5,046			3.850	3.925	MS	72,506	246,246	09/26/2024	03/15/2026	6,633,474
31677A-AB-0	FIFTH THIRD BANK	LS	2.A FE	29,970	30,000	29,977	30,000					3.850	3.848	MS	340	1,155	03/10/2016	03/15/2026	6,633,474
31677A-AB-0	FIFTH THIRD BANK	0	2.A FE	599,406	600,000	599,530	600,000					3.850	3.848	MS	6,802	23,100	03/10/2016	03/15/2026	6,633,474
31677Q-BR-9	FIFTH THIRD BANK		1.G FE	3,147,764	3,150,000	3,094,983	3,149,637		327			2.250	2.261	FA	29,531	70,875	01/28/2020	02/01/2027	4,398,938
31677Q-BR-9	FIFTH THIRD BANK	LS	1.G FE	49,965	50,000	49,127	49,994		5			2.250	2.261	FA	469	1,125	01/28/2020	02/01/2027	4,398,938
31677Q-BR-9	FIFTH THIRD BANK	0	1.G FE	1,149,184	1,150,000	1,129,914	1,149,868		120			2.250	2.261	FA	10,781	25,875	01/28/2020	02/01/2027	4,398,938

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
31677Q-BU-2	FIFTH THIRD BANK NA		1.G FE	411,246	411,000	414,904	411,150		(96)			4.967	4.932	JJ	8,676	10,207	01/23/2025	01/28/2028	6,692,173
31677Q-BU-2	FIFTH THIRD BANK NA	LS	1.G FE	139,000	139,000	140,320	139,000					4.967	4.967	JJ	2,934	3,452	01/23/2025	01/28/2028	6,692,173
31677Q-BU-2	FIFTH THIRD BANK NA	0	1.G FE	5,983,034	5,980,000	6,036,797	5,981,849		(1,185)			4.967	4.937	JJ	126,236	148,513	01/23/2025	01/28/2028	6,692,173
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP		2.C FE	16,064,168	14,927,000	14,447,101	15,464,132		(121,753)			4.000	3.029	MN	76,294	597,080	10/28/2020	05/15/2030	16,092,540
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP	0	2.C FE	846,532	850,000	822,673	848,428		401			4.000	4.047	MN	4,344	34,000	05/08/2020	05/15/2030	16,092,540
31847R-AH-5	FIRST AMERICAN FINANCIAL CORP		2.C FE	9,151,804	9,185,000	8,023,858	9,165,514		3,217			2.400	2.440	FA	83,277	220,440	02/09/2023	08/15/2031	10,120,000
31847R-AH-5	FIRST AMERICAN FINANCIAL CORP	0	2.C FE	1,099,027	1,285,000	1,122,554	1,152,511		19,444			2.400	4.369	FA	11,651	30,840	02/09/2023	08/15/2031	10,120,000
320844-PD-9	HUNTINGTON NATIONAL BANK (THE)	0	2.A FE	2,012,268	2,000,000	1,997,336	2,001,232		(1,317)			4.270	4.199	MN	8,540	85,400	07/01/2015	11/25/2026	2,042,700
337358-BD-6	WELLS FARGO & COMPANY		2.B FE	5,646,864	5,480,000	6,056,211	5,572,157		(5,963)			6.550	6.317	AO	75,776	358,940	04/10/2006	10/15/2035	5,659,470
33767E-A@-2	FIRSTSERVICE CORP		2.B PL	8,000,000	8,000,000	7,797,405	8,000,000					4.530	4.530	MS	92,613	362,400	09/29/2022	09/29/2032	13,294,450
33767E-A@-2	FIRSTSERVICE CORP	0	2.B PL	5,000,000	5,000,000	4,873,378	5,000,000					4.530	4.530	MS	57,883	226,500	09/29/2022	09/29/2032	13,294,450
33767E-B*-3	FIRSTSERVICE CORP		2.B PL	11,100,000	11,100,000	11,398,586	11,100,000					5.480	5.480	JJ	255,140	608,280	01/30/2024	01/30/2029	11,404,140
33767E-B@-1	FIRSTSERVICE CORP		2.B PL	5,300,000	5,300,000	5,489,379	5,300,000					5.600	5.600	JJ	124,491	296,800	01/30/2024	01/30/2031	5,448,400
337738-AR-9	FISERV INC		2.B FE	4,603,053	4,613,000	4,602,682	4,611,682		826			4.200	4.211	AO	48,437	193,746	12/10/2018	10/01/2028	3,944,123
337738-AT-5	FISERV INC		2.B FE	5,889,917	5,475,000	5,451,440	5,505,246		(89,835)			3.200	1.524	JJ	87,600	175,200	08/10/2021	07/01/2026	6,299,200
337738-AT-5	FISERV INC	0	2.B FE	766,479	725,000	721,880	728,025		(8,984)			3.200	1.912	JJ	11,600	23,200	08/10/2021	07/01/2026	6,299,200
337738-AU-2	FISERV INC		2.B FE	3,100,934	3,037,000	2,947,127	3,061,226		(6,824)			3.500	3.232	JJ	53,148	106,295	10/10/2019	07/01/2029	3,563,285
337738-AU-2	FISERV INC	LS	2.B FE	3,993	4,000	3,882	3,998		1			3.500	3.516	JJ	70	140	06/10/2019	07/01/2029	3,563,285
337738-AU-2	FISERV INC	0	2.B FE	499,160	500,000	485,204	499,742		108			3.500	3.516	JJ	8,750	17,500	06/10/2019	07/01/2029	3,563,285
337738-AV-0	FISERV INC		2.B FE	27,898,146	34,000,000	26,773,213	28,089,807		112,080			4.400	5.742	JJ	748,000	1,395,900	02/24/2025	07/01/2049	34,748,000
337738-BC-1	FISERV INC		2.B FE	13,279,815	13,550,000	12,499,709	13,378,648		36,089			2.650	2.951	JD	29,923	359,075	09/26/2024	06/01/2030	15,249,413
337738-BC-1	FISERV INC	0	2.B FE	2,023,817	2,050,000	1,891,100	2,035,633		3,120			2.650	2.818	JD	4,527	54,325	02/04/2022	06/01/2030	15,249,413
337738-BD-9	FISERV INC		2.B FE	29,961	30,000	30,729	29,988		10			5.450	5.469	MS	540	1,635	02/27/2023	03/02/2028	30,818
337738-BE-7	FISERV INC		2.B FE	89,809	90,000	93,019	89,868		23			5.600	5.625	MS	1,666	5,040	02/27/2023	03/02/2033	92,520
337738-BH-0	FISERV INC		2.B FE	13,190,003	13,310,000	13,745,126	13,213,925		9,775			5.625	5.743	FA	270,359	748,688	08/15/2023	08/21/2033	13,684,344
337738-BL-1	FISERV INC		2.B FE	2,559,272	2,530,000	2,568,805	2,557,294		(1,978)			5.450	5.283	MS	40,599	137,885	02/24/2025	03/15/2034	2,598,943
337738-BN-7	FISERV INC		2.B FE	4,990,700	5,000,000	4,972,447	4,992,573		1,594			5.150	5.172	FA	99,424	257,500	08/01/2024	08/12/2034	5,128,750
337738-BP-2	FISERV INC		2.B FE	5,488,932	5,510,000	5,457,490	5,490,345		1,380	6,452		4.550	4.603	FA	97,496		09/19/2025	02/15/2031	5,645,976
337738-BP-2	FISERV INC	LS	2.B FE	14,951	15,000	14,857	14,955		4			4.550	4.616	FA	265		08/04/2025	02/15/2031	5,645,976
337738-BQ-0	FISERV INC		2.B FE	14,808,273	14,823,000	14,817,078	14,808,715		442			5.250	5.263	FA	302,636		08/04/2025	08/11/2035	15,393,750
337738-BQ-0	FISERV INC	LS	2.B FE	176,727	177,000	176,929	176,736		8			5.250	5.270	FA	3,614		08/04/2025	08/11/2035	15,393,750
337932-AH-0	FIRSTENERGY CORPORATION		2.C FE	7,653,731	7,975,000	7,944,530	7,811,742		100,698			3.900	5.297	JJ	143,417	311,025	05/13/2024	07/15/2027	8,436,363
337932-AH-0	FIRSTENERGY CORPORATION	0	2.C FE	299,001	300,000	298,854	299,829		142			3.900	3.939	JJ	5,395	11,700	06/19/2017	07/15/2027	8,436,363
337932-AJ-6	FIRSTENERGY CORPORATION		2.C FE	7,942,891	8,725,000	7,708,855	7,946,710		3,819			4.850	5.566	JJ	195,125		10/28/2025	07/15/2047	8,936,581
337932-AM-9	FIRSTENERGY CORPORATION		2.B FE	16,018,265	22,205,000	15,373,237	16,176,449		118,682			3.400	5.431	MS	251,657	754,970	09/05/2024	03/01/2050	22,582,485
33834D-AA-2	FIVE CORNERS FUNDING TRUST		1.G FE	5,995,000	5,995,000	5,648,275	5,995,000					2.850	2.850	MN	21,832	170,858	05/19/2020	05/15/2030	5,984,075
33834D-AA-2	FIVE CORNERS FUNDING TRUST	LS	1.G FE	105,000	105,000	98,927	105,000					2.850	2.850	MN	382	2,993	05/19/2020	05/15/2030	5,984,075
33834D-AA-2	FIVE CORNERS FUNDING TRUST	0	1.G FE	200,000	200,000	188,433	200,000					2.850	2.850	MN	728	5,700	05/19/2020	05/15/2030	5,984,075
33835P-AA-4	FIVE CORNERS FUNDING TRUST IV		1.G FE	27,081,554	26,648,000	27,383,759	27,080,524		(1,029)			5.997	5.875	FA	603,719	925,247	11/04/2025	02/15/2053	27,552,099
33835P-AA-4	FIVE CORNERS FUNDING TRUST IV	LS	1.G FE	102,018	102,000	104,816	102,018					5.997	5.996	FA	2,311	6,087	08/12/2025	02/15/2053	27,552,099
338915-AH-4	FLEET FINL GROUP		2.A FE	4,364,545	4,432,000	4,661,845	4,422,323		4,494			6.875	6.992	JJ	140,501	304,700	01/13/1998	01/15/2028	4,584,350
33938X-AA-3	FLEX LTD		2.C FE	3,741,722	3,600,000	3,651,582	3,663,679		(18,632)			4.875	4.228	JD	7,800	175,500	06/25/2021	06/15/2029	8,399,875
33938X-AA-3	FLEX LTD	0	2.C FE	5,045,821	4,950,000	5,020,925	5,013,890		(10,456)			4.875	4.426	JD	10,725	143,813	08/26/2025	06/15/2029	8,399,875
33938X-AB-1	FLEX LTD		2.C FE	14,664,917	12,639,000	12,833,456	13,608,768		(218,786)			4.875	2.884	MN	83,865	616,151	06/28/2021	05/12/2030	13,872,086
33938X-AB-1	FLEX LTD	LS	2.C FE	118,309	103,000	104,585	110,191		(1,614)			4.875	3.057	MN	683	5,021	08/13/2020	05/12/2030	13,872,086
33938X-AB-1	FLEX LTD	0	2.C FE	1,210,570	1,050,000	1,066,155	1,127,544		(17,462)			4.875	2.956	MN	6,967	51,188	06/28/2021	05/12/2030	13,872,086
33938X-AE-5	FLEX LTD	0	2.C FE	846,342	830,000	856,972	837,401		(3,331)			6.000	5.515	JJ	22,963	49,800	02/17/2023	01/15/2028	12,957,400
33938X-AE-5	FLEX LTD		2.C FE	11,642,475	11,750,000	12,131,834	11,707,300		21,496			6.000	6.192	JJ	325,083	705,000	02/17/2023	01/15/2028	12,957,400

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
33938X-AF-2	FLEX LTD		2.C FE	5,182,823	5,095,000	5,199,572	5,181,420		(1,402)			5.250	4.915	JJ	123,341		11/10/2025	01/15/2032	7,589,119
33938X-AF-2	FLEX LTD	0	2.C FE	2,517,700	2,475,000	2,525,798	2,517,018		(682)			5.250	4.914	JJ	59,916		11/10/2025	01/15/2032	7,589,119
34056R-AB-8	RAYS BASEBALL CLUB LLC		2.B Z	19,950,000	20,000,000	20,324,920	20,000,000		50,000			5.680	5.816	MON	3,156	242,044	10/16/2025	09/30/2030	20,094,667
341081-EP-8	FLORIDA POWER & LIGHT		1.E FE	18,717,646	18,500,000	19,645,500	18,588,241		(9,850)			5.850	5.767	FA	450,938	1,082,250	12/11/2002	02/01/2033	16,982,625
341081-EQ-6	FLORIDA POWER & LIGHT		1.E FE	33,821,509	33,827,000	36,020,592	33,832,512		3,270			5.625	5.622	AO	475,692	1,902,769	04/05/2005	04/01/2034	34,778,384
341081-ER-4	FLORIDA POWER & LIGHT		1.E FE	1,067,550	1,000,000	1,090,832	1,029,061		(2,939)			5.950	5.485	AO	14,875	59,500	01/15/2004	10/01/2033	514,875
341081-ES-2	FLORIDA POWER & LIGHT		1.E FE	15,536,978	15,472,000	16,284,800	15,522,398		(3,429)			5.650	5.603	FA	364,237	874,168	11/29/2022	02/01/2035	15,909,084
341081-ET-0	FLORIDA POWER & LIGHT		1.E FE	6,705,065	6,990,000	7,105,920	6,840,805		11,645			4.950	5.225	JD	28,834	346,005	04/07/2009	06/01/2035	7,173,250
341081-ET-0	FLORIDA POWER & LIGHT	LS	1.E FE	8,635	10,000	10,166	9,282		55			4.950	5.958	JD	41	495	05/31/2007	06/01/2035	7,173,250
341081-EU-7	FLORIDA POWER & LIGHT		1.E FE	12,287,108	13,000,000	13,507,682	12,610,986		30,147			5.400	5.797	MS	234,000	702,000	11/29/2022	09/01/2035	11,297,000
341081-EV-5	FLORIDA POWER & LIGHT		1.E FE	7,015,475	7,309,000	7,827,515	7,137,529		10,489			5.650	5.935	FA	172,066	412,959	11/29/2022	02/01/2037	7,515,479
341081-EY-9	FLORIDA POWER & LIGHT		1.E FE	3,184,564	3,190,000	3,379,265	3,192,830		(192)			5.850	5.838	MN	31,103	186,615	11/29/2022	05/01/2037	3,283,308
341081-FA-0	FLORIDA POWER & LIGHT		1.E FE	1,190,862	1,000,000	1,087,995	1,138,463		(9,306)			5.950	4.332	FA	24,792	59,500	10/25/2019	02/01/2038	5,828,385
341081-FA-0	FLORIDA POWER & LIGHT	0	1.E FE	4,880,511	4,660,000	5,070,055	4,858,008		(11,318)			5.950	5.465	FA	115,529	277,270	11/29/2023	02/01/2038	5,828,385
341081-FB-8	FLORIDA POWER AND LIGHT CO		1.E FE	139,271	100,000	108,137	129,310		(1,748)			5.960	3.224	AO	1,490	5,960	10/25/2019	04/01/2039	102,980
341081-FF-9	FLORIDA POWER & LIGHT		1.E FE	917,305	800,000	697,143	891,744		(4,485)			4.125	3.186	FA	13,750	33,000	10/25/2019	02/01/2042	5,919,625
341081-FF-9	FLORIDA POWER & LIGHT	0	1.E FE	4,937,315	5,000,000	4,357,147	4,954,601		1,942			4.125	4.203	FA	85,938	206,250	07/01/2015	02/01/2042	5,919,625
341081-FG-7	FLORIDA POWER & LIGHT		1.E FE	2,895,940	2,900,000	2,483,385	2,897,417		109			4.050	4.057	JD	9,788	117,450	05/10/2012	06/01/2042	2,397,588
341081-FH-5	FLORIDA POWER AND LIGHT CO		1.E FE	2,712,378	3,204,000	2,639,315	2,751,716		16,553			3.800	5.049	JD	5,411	121,752	07/13/2023	12/15/2042	3,264,876
341081-FQ-5	FLORIDA POWER & LIGHT CO		1.D FE	19,010,449	21,880,000	17,537,652	19,101,941		66,852			3.950	4.887	MS	288,087	864,260	09/05/2024	03/01/2048	22,006,205
341081-FR-3	FLORIDA POWER & LIGHT CO		1.D FE	3,712,693	3,716,000	3,039,200	3,713,391		70			4.125	4.130	JD	12,774	153,285	05/03/2018	06/01/2048	3,419,094
341081-FR-3	FLORIDA POWER & LIGHT CO	LS	1.D FE	133,881	134,000	109,594	133,906		3			4.125	4.130	JD	461	5,528	05/03/2018	06/01/2048	3,419,094
341081-FU-6	FLORIDA POWER & LIGHT CO		1.D FE	5,996,820	6,000,000	4,778,917	5,997,283		70			3.990	3.993	MS	79,800	239,400	02/21/2019	03/01/2049	6,017,705
341081-FX-0	FLORIDA POWER & LIGHT CO		1.D FE	4,968,150	5,000,000	3,434,580	4,972,638		762			3.150	3.183	AO	39,375	157,500	09/10/2019	10/01/2049	5,078,750
341081-GE-1	FLORIDA POWER & LIGHT CO		1.D FE	6,897,171	6,900,000	4,415,474	6,897,492		64			2.875	2.877	JD	14,878	198,375	11/16/2021	12/04/2051	6,593,438
341081-GG-6	FLORIDA POWER & LIGHT CO		1.D FE	12,960,777	13,041,000	11,784,825	12,990,044		7,638			2.450	2.519	FA	131,352	319,505	01/28/2022	02/03/2032	13,451,790
341081-GG-6	FLORIDA POWER & LIGHT CO	LS	1.D FE	47,423	48,000	43,376	47,632		55			2.450	2.587	FA	483	1,176	01/28/2022	02/03/2032	13,451,790
341081-GG-6	FLORIDA POWER & LIGHT CO	0	1.D FE	642,181	650,000	587,389	645,017		746			2.450	2.587	FA	6,547	15,925	01/28/2022	02/03/2032	13,451,790
341081-GK-7	FLORIDA POWER & LIGHT CO		1.D FE	189,982	190,000	194,868	190,049		10			5.050	5.038	AO	2,399	9,595	02/28/2023	04/01/2028	194,798
341081-GM-3	FLORIDA POWER & LIGHT CO		1.E FE	20,926,265	20,627,000	19,831,784	20,914,650		(6,608)			5.300	5.198	AO	273,308	910,381	06/12/2025	04/01/2053	21,173,616
341081-GQ-4	FLORIDA POWER & LIGHT CO		1.D FE	1,069,668	1,070,000	1,092,345	1,070,000		94			4.800	4.800	MN	6,563	51,360	05/15/2023	05/15/2033	1,095,680
341081-GV-3	FLORIDA POWER & LIGHT CO		1.D FE	32,604,912	32,650,000	32,881,653	32,609,949		3,904			5.600	5.609	JD	81,262	1,828,400	01/30/2025	06/15/2054	33,564,200
341081-GZ-4	FLORIDA POWER & LIGHT CO		1.D FE	8,386,927	8,195,000	8,364,122	8,386,326		(601)			5.800	5.651	MS	139,952	269,342	02/24/2025	03/15/2065	8,432,655
341099-CB-3	FLORIDA PWR CORP		1.F FE	22,898,809	22,978,000	24,517,193	22,979,491		920			5.900	5.896	MS	451,901	1,355,702	11/29/2022	03/01/2033	12,331,351
341099-CH-0	FLORIDA POWER CORP		1.F FE	3,128,190	3,000,000	3,337,305	3,078,308		(4,498)			6.350	6.036	MS	56,092	190,500	04/10/2008	09/15/2037	3,095,250
341099-CL-1	FLORIDA POWER CORP		1.F FE	3,957,230	3,974,000	4,438,288	3,963,764		672			6.400	6.430	JD	11,304	254,336	06/11/2008	06/15/2038	4,128,000
341099-CL-1	FLORIDA POWER CORP	LS	1.F FE	25,890	26,000	29,038	25,933		4			6.400	6.430	JD	74	1,664	06/11/2008	06/15/2038	4,128,000
341099-CN-7	FLORIDA POWER CORP		1.F FE	3,156,260	3,000,000	3,125,419	3,102,009		(4,935)			5.650	5.289	AO	42,375	169,500	10/13/2010	04/01/2040	3,084,750
34355J-AB-4	FLOWSERVE CORPORATION		2.C FE	9,616,804	9,650,000	8,644,687	9,629,262		3,106			2.800	2.839	JJ	124,592	270,200	09/09/2021	01/15/2032	7,554,300
34355J-AB-4	FLOWSERVE CORPORATION	0	2.C FE	1,395,184	1,400,000	1,254,152	1,396,991		451			2.800	2.839	JJ	18,076	39,200	09/09/2021	01/15/2032	7,554,300
344045-AA-7	FLUTTER TREASURY DAC		2.C FE	13,266,325	13,250,000	13,679,048	13,260,295		(3,822)			6.375	6.338	AO	178,323	844,688	04/18/2024	04/29/2029	13,249,275
34417V-AA-5	FOCUS FINANCIAL PARTNERS LLC		4.B FE	7,730,000	7,730,000	7,959,232	7,730,000					6.750	6.750	MS	153,634	518,876	09/10/2024	09/15/2031	7,970,213
34432#-AA-1	FOLEY INDUSTRIES INC		2.C IF	1,930,000	1,930,000	1,973,673	1,930,000					5.300	5.300	MJSD	25,857	40,064	05/09/2025	05/09/2030	1,955,573
34432#-AB-9	FOLEY INDUSTRIES INC.		2.C IF	5,300,000	5,300,000	5,506,388	5,300,000					5.920	5.920	MJSD	79,312	122,889	05/09/2025	05/09/2035	4,972,520
344419-AC-0	FOMENTO ECONOMICO MEXICANO S. 3.5% 16 JA		2.A FE	1,540,520	1,520,000	1,108,551	1,538,411		(502)			3.500	3.425	JJ	24,383	53,200	05/25/2021	01/16/2050	1,546,600
344593-AF-5	FONDO MIVIVIE SA 144A		2.B FE	2,291,996	2,300,000	2,306,348	2,297,772		1,652			4.625	4.704	AO	23,343	106,375	04/07/2022	04/12/2027	1,176,594

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
34490*-AB-2	FOOTBALL CLUB TERM NOTES 2025-XIX		1.F FE	18,300,000	18,300,000	18,760,763	18,300,000					5.250	5.250	OCT	232,181	197,488	07/24/2025	10/05/2034	19,155,500
34490*-AB-2	FOOTBALL CLUB TERM NOTES 2025-XIX	0	1.F FE	100,000	100,000	102,518	100,000					5.250	5.250	OCT	1,269	1,079	07/24/2025	10/05/2034	19,155,500
34490*-AE-6	FOOTBALL CLUB TERM NOTES 2025-XIX		1.F FE	27,800,000	27,800,000	28,515,002	27,800,000					5.250	5.250	OCT	352,713		10/02/2025	10/05/2034	29,259,500
34502#-AA-6	FOOTBALL CLUB TERM NTS 2025-XVIII		1.F FE	26,200,000	26,200,000	27,454,720	26,200,000					5.400	5.400	OCT	341,910	868,530	02/27/2025	10/05/2032	27,509,400
345277-AE-7	FORD HOLDINGS INC		3.A FE	566,830	575,000	652,556	569,922	996				9.300	9.539	MS	17,825	53,475	05/06/2020	03/01/2030	601,738
34531X-AA-2	FORD FOUNDATION		1.A FE	9,726,096	9,218,000	7,596,863	9,633,472	(13,206)				3.859	3.552	JD	29,644	355,723	01/11/2018	06/01/2047	12,231,540
34531X-AA-2	FORD FOUNDATION	LS	1.A FE	2,935,344	2,782,000	2,292,739	2,907,390	(3,986)				3.859	3.552	JD	8,946	107,357	01/11/2018	06/01/2047	12,231,540
34531X-AB-0	FORD FOUNDATION		1.A FE	5,100,000	5,100,000	3,048,634	5,100,000					2.415	2.415	JD	10,264	123,165	06/19/2020	06/01/2050	4,857,960
345370-BY-5	FORD MOTOR COMPANY		3.A FE	2,538,038	2,422,000	2,564,559	2,508,681	(28,377)				6.625	5.210	AO	40,114	160,458	12/17/2024	10/01/2028	2,516,693
345370-BY-5	FORD MOTOR COMPANY	0	3.A FE	14,671	14,000	14,824	14,501	(164)				6.625	5.211	AO	232	928	12/17/2024	10/01/2028	2,516,693
345370-CA-6	FORD MOTOR COMPANY		3.A FE	625,575	742,000	821,010	671,855	7,631				7.450	8.932	JJ	25,336	55,279	11/04/2010	07/16/2031	769,640
345370-CQ-1	FORD MOTOR CO		3.A FE	6,047,768	7,270,000	5,772,940	6,099,212	37,525				4.750	6.306	JJ	159,233	345,325	08/14/2024	01/15/2043	7,442,663
345370-CR-9	FORD MOTOR COMPANY		3.A FE	4,791,000	4,791,000	4,785,966	4,791,000					4.346	4.344	JD	13,303	208,217	12/05/2016	12/08/2026	4,834,826
345370-CS-7	FORD MOTOR COMPANY		3.A FE	9,414,950	10,245,000	8,545,573	9,440,474	18,985				5.291	5.952	JD	34,632	542,063	09/11/2024	12/08/2046	10,516,031
345370-DB-3	FORD MOTOR CO		3.A FE	5,557,064	5,686,000	5,867,240	5,594,464	12,321				6.100	6.401	FA	127,177	346,846	09/14/2022	08/19/2032	7,522,650
345370-DB-3	FORD MOTOR CO	LS	3.A FE	1,593,311	1,614,000	1,665,446	1,599,703	2,103				6.100	6.265	FA	36,100	98,454	09/14/2022	08/19/2032	7,522,650
345370-DB-3	FORD MOTOR CO	0	3.A FE	97,938	100,000	103,187	98,540	198				6.100	6.373	FA	2,237	6,100	09/14/2022	08/19/2032	7,522,650
345397-A4-5	FORD MOTOR CREDIT CO LLC		2.C FE	4,838,837	5,150,000	5,123,638	5,040,874	100,153				4.271	6.447	JJ	105,090	219,957	11/29/2023	01/09/2027	5,259,978
345397-B3-6	FORD MOTOR CREDIT CO LLC		2.C FE	411,328	400,000	377,815	405,922	(1,154)				4.000	3.649	MN	2,133	16,000	12/07/2020	11/13/2030	408,000
345397-D4-2	FORD MOTOR CREDIT CO LLC		2.C FE	1,583,820	1,500,000	1,608,520	1,561,611	(12,236)				7.200	6.096	JD	6,300	108,000	02/13/2024	06/10/2030	1,554,000
345397-E2-5	FORD MOTOR CREDIT COMPANY LLC		2.C FE	14,959,350	15,000,000	15,433,196	14,967,803	5,147				6.050	6.099	MS	292,417	907,500	01/02/2024	03/05/2031	15,453,750
345397-E5-8	FORD MOTOR CREDIT COMPANY LLC	0	2.C FE	9,412,747	9,420,000	9,630,473	9,415,758	1,180				5.800	5.816	MS	171,496	546,360	03/05/2024	03/08/2029	9,693,180
345397-E7-4	FORD MOTOR CREDIT COMPANY LLC		2.C FE	9,578,588	9,590,000	9,736,918	9,584,517	3,718				5.850	5.894	MN	68,569	561,015	05/14/2024	05/17/2027	9,870,508
345397-G3-1	FORD MOTOR CREDIT COMPANY LLC		2.C FE	392,314	400,000	410,196	392,751	551	702			6.054	6.387	MN	3,767	18,162	05/20/2025	11/05/2031	409,708
345397-H4-8	FORD MOTOR CREDIT COMPANY LLC		2.C FE	125,000	125,000	127,066	125,000					5.730	5.730	MS	2,308		09/02/2025	09/05/2030	128,581
345409-AC-0	FORD OTOMOTIV SANAYI AS 144A		3.C FE	2,933,202	2,930,000	3,039,875	2,932,424	(678)				7.125	7.095	AO	38,273	208,763	11/05/2024	04/25/2029	2,413,006
34959J-AG-3	FORTIVE CORP		2.B FE	21,485,913	22,029,000	21,940,815	21,994,703	75,558				3.150	3.479	JD	30,841	693,914	01/23/2019	06/15/2026	22,522,507
34959J-AG-3	FORTIVE CORP	0	2.B FE	690,285	700,000	697,198	699,397	1,343				3.150	3.329	JD	980	22,050	01/23/2019	06/15/2026	22,522,507
34959J-AH-1	FORTIVE CORP		2.B FE	3,389,304	3,350,000	2,770,906	3,381,675	(819)				4.300	4.229	JD	6,402	144,050	06/09/2016	06/15/2046	3,192,188
34960P-AF-8	FORTRESS TRANSPORTATION AND INFRAS		3.B FE	11,432,725	11,380,000	11,979,237	11,418,260	(9,907)				7.000	6.885	MN	132,767	796,600	04/10/2024	05/01/2031	11,633,400
34960P-AG-6	FORTRESS TRANSPORTATION AND INFRAS		3.B FE	6,397,000	6,370,000	6,696,864	6,392,345	(4,655)				7.000	6.883	JD	19,818	445,900	02/21/2025	06/15/2032	6,572,250
34964C-AE-6	FORTUNE BRANDS HOME & SECURITY INC		2.B FE	1,019,360	1,023,000	983,867	1,021,716	483				3.250	3.286	MS	9,790	33,248	09/18/2019	09/15/2029	1,371,938
34964C-AE-6	FORTUNE BRANDS HOME & SECURITY INC	LS	2.B FE	26,954	27,000	25,967	26,987	8				3.250	3.264	MS	258	878	09/09/2019	09/15/2029	1,371,938
34964C-AE-6	FORTUNE BRANDS HOME & SECURITY INC	0	2.B FE	299,490	300,000	288,524	299,852	84				3.250	3.264	MS	2,871	9,750	09/09/2019	09/15/2029	1,371,938
34964C-AF-3	FORTUNE BRANDS HOME & SECURITY INC		2.B FE	9,840,347	9,850,000	9,451,013	9,844,340	1,644				4.000	4.011	MS	105,067	394,000	03/22/2022	03/25/2032	10,098,000
34964C-AF-3	FORTUNE BRANDS HOME & SECURITY INC	0	2.B FE	649,363	650,000	623,671	649,626	109				4.000	4.011	MS	6,933	26,000	03/22/2022	03/25/2032	10,098,000
34964C-AG-1	FORTUNE BRANDS HOME & SECURITY INC		2.B FE	23,839,818	28,080,000	22,671,437	23,941,424	59,854				4.500	5.548	MS	336,960	1,159,538	04/02/2025	03/25/2052	27,944,925
34964C-AH-9	FORTUNE BRANDS INNOVATIONS INC		2.B FE	2,932,383	3,015,000	3,190,145	2,947,031	6,855				5.875	6.252	JD	14,761	177,131	10/24/2023	06/01/2033	3,103,566
34965K-AA-5	FORTREA HOLDINGS INC		4.C FE	16,840,481	16,641,000	17,010,497	16,759,582	(38,316)				7.500	7.183	JJ	624,038	1,248,075	11/28/2023	07/01/2030	17,244,288
35137L-AH-8	FOX CORP		2.B FE	602,365	582,000	589,730	589,007	(2,223)				4.709	4.243	JJ	11,876	27,406	04/04/2019	01/25/2029	1,261,007
35137L-AH-8	FOX CORP	0	2.B FE	670,541	650,000	658,634	657,077	(2,242)				4.709	4.286	JJ	13,264	30,609	04/04/2019	01/25/2029	1,261,007
35137L-AK-1	FOX CORP		2.B FE	12,449,012	11,953,000	11,540,255	12,415,805	(9,886)				5.576	5.278	JJ	288,816	666,499	04/21/2022	01/25/2049	11,589,347
35137L-AK-1	FOX CORP	LS	2.B FE	339,813	322,000	310,881	338,620	(355)				5.576	5.184	JJ	7,780	17,955	04/21/2022	01/25/2049	11,589,347
35137L-AL-9	FOX CORP		2.B FE	11,910,237	10,800,000	10,492,153	11,345,758	(129,133)				3.500	2.178	AO	87,150	378,000	07/09/2021	04/08/2030	10,961,528
35137L-AL-9	FOX CORP	0	2.B FE	610,192	550,000	534,323	579,860	(7,041)				3.500	2.085	AO	4,438	19,250	07/09/2021	04/08/2030	10,961,528
35137L-AN-5	FOX CORP		2.B FE	4,299,194	4,017,000	4,437,237	4,277,634	(21,560)				6.500	5.440	AO	56,573	261,105	03/05/2025	10/13/2033	4,191,950
35137L-AN-5	FOX CORP	LS	2.B FE	46,021	43,000	47,498	45,790	(231)				6.500	5.440	AO	606	2,795	03/05/2025	10/13/2033	4,191,950

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
35177P-AL-1	FRANCE TELECOM		2.A FE	62,552,283	59,494,000	71,667,608	61,110,561		(234,513)			9.000	8.257	MS	1,784,820	5,354,460	11/29/2022	03/01/2031	53,811,230
35177P-AX-5	FRANCE TELECOM		2.A FE	28,401,523	27,914,000	27,422,374	28,280,709		(17,029)			5.375	5.238	JJ	700,176	1,500,378	11/29/2022	01/13/2042	28,495,781
35177P-AX-5	FRANCE TELECOM	LS	2.A FE	39,462	36,000	35,366	38,757		(113)			5.375	4.690	JJ	903	1,935	06/07/2018	01/13/2042	28,495,781
351837-AB-5	FRANCISCAN HEALTH SYS		1.E FE	33,467,081	33,290,000	25,014,974	33,343,990		(7,818)			3.914	3.876	JJ	651,485	1,302,971	01/18/2024	07/01/2049	32,870,937
351837-AB-5	FRANCISCAN HEALTH SYS	0	1.E FE	118,328	150,000	112,714	119,531		639			3.914	5.458	JJ	2,936	5,871	01/18/2024	07/01/2049	32,870,937
351837-AC-3	FRANCISCAN MISSIONARIES OF OUR LADY HE		1.C FE	5,815,288	5,050,000	3,794,702	5,778,298		(21,617)			3.914	3.038	JJ	98,829	197,657	04/03/2024	07/01/2049	4,562,576
353514-E#-5	FRANKLIN ELECTRIC CO. INC.		2.A Z	11,700,000	11,700,000	11,863,001	11,700,000					5.010	5.010	MS	154,684		09/26/2025	09/26/2032	11,993,085
353514-E#-5	FRANKLIN ELECTRIC CO. INC.	0	2.A Z	100,000	100,000	101,393	100,000					5.010	5.010	MS	1,322		09/26/2025	09/26/2032	11,993,085
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC		2.B FE	1,443,388	1,450,000	1,408,085	1,445,152		210			5.450	5.480	MS	23,268	79,025	02/28/2013	03/15/2043	1,489,513
35805B-AA-6	FRESENIUS MEDICAL CARE US FIN III		2.C FE	3,692,288	3,750,000	3,660,123	3,727,551		6,095			3.750	3.937	JD	6,250	140,625	06/13/2019	06/15/2029	5,195,625
35805B-AA-6	FRESENIUS MEDICAL CARE US FIN III	0	2.C FE	1,329,224	1,350,000	1,317,644	1,341,918		2,194			3.750	3.937	JD	2,250	50,625	06/13/2019	06/15/2029	5,195,625
35805B-AB-4	FRESENIUS MEDICAL CARE US FINANCE		2.C FE	18,177,557	18,277,000	16,249,351	18,225,750		9,675			2.375	2.433	FA	162,780	434,079	02/08/2021	02/16/2031	17,785,727
35805B-AB-4	FRESENIUS MEDICAL CARE US FINANCE	0	2.C FE	620,131	625,000	555,663	622,430		478			2.375	2.461	FA	5,566	14,844	02/08/2021	02/16/2031	17,785,727
35805B-AE-8	FRESENIUS MEDICAL CARE US FINANCE		2.C FE	8,034,795	8,100,000	7,309,499	8,060,859		5,942			3.000	3.090	JD	20,250	243,000	05/12/2021	12/01/2031	8,576,750
35805B-AE-8	FRESENIUS MEDICAL CARE US FINANCE	0	2.C FE	644,768	650,000	586,565	646,859		477			3.000	3.090	JD	1,625	19,500	05/12/2021	12/01/2031	8,576,750
35906A-BE-7	FRONTIER COMMUNICATIONS CORP		4.B FE	5,368,850	5,330,000	5,347,212	5,330,000		(7,153)			5.875	5.681	AO	66,107	313,138	10/05/2020	10/15/2027	5,342,456
359694-AB-2	HB FULLER CO		3.C FE	10,671,636	10,636,000	10,622,360	10,639,563		(4,344)			4.000	3.954	FA	160,722	425,440	08/07/2017	02/15/2027	9,781,800
359694-AB-2	HB FULLER CO	LS	3.C FE	103,533	104,000	103,867	103,939		54			4.000	4.054	FA	1,572	4,160	02/09/2017	02/15/2027	9,781,800
359694-AB-2	HB FULLER CO	0	3.C FE	309,161	300,000	299,615	301,008		(1,100)			4.000	3.610	FA	4,533	12,000	08/07/2017	02/15/2027	9,781,800
36143L-2Q-7	GA GLOBAL FUNDING TRUST	0	1.F FE	9,982,600	10,000,000	10,159,680	9,984,852		2,125			5.200	5.230	JD	31,778	520,000	12/04/2024	12/09/2031	10,260,000
36143L-2R-5	GA GLOBAL FUNDING TRUST		1.F FE	12,042,076	12,060,000	12,370,211	12,045,178		3,103			5.400	5.434	JJ	303,912	325,620	01/07/2025	01/13/2030	12,385,620
36143L-2S-3	GA GLOBAL FUNDING TRUST		1.F FE	10,450,396	10,495,000	10,758,728	10,456,679		6,282			5.900	5.953	JJ	288,962	309,603	01/07/2025	01/13/2035	10,804,603
361448-AY-9	GATX CORPORATION		2.B FE	9,756,355	9,834,000	9,782,944	9,823,321		14,677			3.250	3.407	MS	94,106	319,605	09/26/2024	09/15/2026	10,146,240
361448-AY-9	GATX CORPORATION	0	2.B FE	446,918	450,000	447,664	449,750		345			3.250	3.330	MS	4,306	14,625	09/08/2016	09/15/2026	10,146,240
361448-C#-8	GATX CORPORATION		2.B	50,000,000	50,000,000	51,463,000	50,000,000					5.905	5.905	MJSD	123,014	3,267,440	09/15/2022	09/15/2029	50,738,086
36164Q-NA-2	GE CAPITAL INTL FUNDING		1.G FE	14,087,068	14,821,000	14,492,020	14,384,862		35,611			4.418	4.796	MN	83,668	654,792	10/26/2015	11/15/2035	20,555,252
36164Q-NA-2	GE CAPITAL INTL FUNDING	0	1.G FE	4,959,481	5,290,000	5,172,578	5,004,831		22,422			4.418	5.121	MN	29,863	233,712	11/29/2023	11/15/2035	20,555,252
36165R-AC-9	GRUPO CEMENTOS DE CHIHUAHUA SAB DE		2.C FE	14,245,874	15,102,000	14,148,034	14,437,364		75,834			3.614	4.384	AO	107,641	524,644	10/14/2025	04/20/2032	15,629,411
36165R-AC-9	GRUPO CEMENTOS DE CHIHUAHUA SAB DE	0	2.C FE	1,247,148	1,250,000	1,171,040	1,248,287		244			3.614	3.638	AO	8,910	45,175	01/27/2022	04/20/2032	15,629,411
36166T-AB-6	GCI LLC		4.C FE	9,894,362	9,891,000	9,644,062	9,891,000		(627)			4.750	4.742	AO	99,185	469,823	09/25/2020	10/15/2028	9,868,950
36166T-AB-6	GCI LLC	LS	4.C FE	49,000	49,000	47,777	49,000					4.750	4.750	AO	491	2,328	09/23/2020	10/15/2028	9,868,950
36168Q-AL-8	GFL ENVIRONMENTAL INC		3.C FE	3,180,000	3,180,000	3,136,750	3,180,000					4.000	4.000	FA	53,000	127,200	09/21/2021	08/01/2028	3,243,600
36168Q-AM-6	GFL ENVIRONMENTAL INC		2.C FE	15,872,923	16,784,000	16,504,375	16,342,583		150,539			3.500	4.491	MS	195,813	587,440	10/03/2022	09/01/2028	16,688,018
36168Q-AM-6	GFL ENVIRONMENTAL INC	LS	2.C FE	424,030	427,000	419,886	425,902		423			3.500	3.602	MS	4,982	14,945	02/24/2021	09/01/2028	16,688,018
36168Q-AP-9	GFL ENVIRONMENTAL INC		3.C FE	1,352,700	1,620,000	1,592,778	1,466,390		35,768			4.375	7.409	FA	26,775	70,875	07/12/2022	08/15/2029	1,655,438
36168Q-AQ-7	GFL ENVIRONMENTAL INC		3.C FE	8,000,000	8,000,000	8,393,312	8,000,000					6.750	6.750	JJ	249,000	540,000	11/29/2023	01/15/2031	8,270,000
36170J-AC-0	GGAM FINANCE LTD		3.B FE	6,031,240	6,000,000	6,136,320	6,006,914		(12,557)			8.000	7.769	JD	21,333	480,000	11/27/2023	02/15/2027	6,240,000
36170J-AD-8	GGAM FINANCE LTD		3.B FE	2,030,931	2,029,000	2,104,258	2,030,200		(421)			6.875	6.847	AO	29,449	139,494	03/27/2024	04/15/2029	2,098,747
36170J-AE-6	GGAM FINANCE LIMITED		3.B FE	6,710,000	6,710,000	6,809,241	6,710,000					5.875	5.875	MS	116,074	388,737	09/12/2024	03/15/2030	6,886,519
361841-AK-5	GLP CAPITAL LP		2.C FE	26,433,724	25,725,000	26,397,400	26,390,191		(43,532)			5.750	4.490	JD	123,266	739,594	11/05/2025	06/01/2028	26,464,594
361841-AL-3	GLP CAPITAL LP / GLP FINANCING II INC		2.C FE	156,459	145,000	147,663	149,302		(1,418)			5.300	4.159	JJ	3,544	7,685	08/25/2020	01/15/2029	3,125,693
361841-AL-3	GLP CAPITAL LP / GLP FINANCING II INC	0	2.C FE	2,953,128	2,900,000	2,953,256	2,952,279		(849)			5.300	4.606	JJ	70,873		12/11/2025	01/15/2029	3,125,693
361841-AP-4	GLP CAPITAL LP		2.C FE	1,346,639	1,350,000	1,312,390	1,348,503		335			4.000	4.030	JJ	24,900	54,000	08/15/2019	01/15/2030	1,887,000
361841-AP-4	GLP CAPITAL LP	0	2.C FE	498,755	500,000	486,070	499,446		124			4.000	4.030	JJ	9,222	20,000	08/15/2019	01/15/2030	1,887,000
361841-AR-0	GLP CAPITAL LP / GLP FINANCING II		2.C FE	2,931,592	2,950,000	2,669,527	2,938,308		1,721			3.250	3.323	JJ	44,209	95,875	12/07/2021	01/15/2032	4,827,188
361841-AR-0	GLP CAPITAL LP / GLP FINANCING II	0	2.C FE	1,788,768	1,800,000	1,628,864	1,792,866		1,050			3.250	3.323	JJ	26,975	58,500	12/07/2021	01/15/2032	4,827,188
361841-AT-6	GLP CAPITAL LP / GLP FINANCING II		2.C FE	4,756,626	4,780,000	4,849,541	4,758,497		1,871			5.625	5.691	MS	79,169	298,003	02/24/2025	09/15/2034	4,914,438

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
36190C-AA-5	GNL QUINTERO SA		2.A FE	2,968,217	2,801,260	2,803,025	2,897,995		(40,243)			4.634	2.823	JJ	54,448	122,599	07/26/2023	07/31/2029	162,931
36264F-AM-3	HALEON US CAPITAL LLC		2.A FE	12,222,451	12,635,000	12,039,951	12,271,857		46,793			3.625	4.137	MS	123,411	458,019	01/23/2025	03/24/2032	12,864,009
36264F-AN-1	HALEON US CAPITAL LLC		2.A FE	57,963,271	70,766,000	55,820,240	58,281,216		207,423			4.000	5.231	MS	762,700	2,633,640	11/04/2025	03/24/2052	70,574,820
36266G-AB-3	GE HEALTHCARE TECHNOLOGIES INC		2.B FE	4,855,593	4,750,000	4,841,475	4,855,548		(44)			4.800	4.297	JJ	127,933		12/29/2025	01/15/2031	3,983,360
36266G-AB-3	GE HEALTHCARE TECHNOLOGIES INC	0	2.B FE	3,957,919	3,890,000	3,964,914	3,954,524		(3,395)			4.800	4.424	JJ	104,771		08/27/2025	01/15/2031	3,983,360
36266G-AD-9	GE HEALTHCARE TECHNOLOGIES INC		2.B FE	1,598,493	1,595,000	1,600,147	1,598,478		(15)			4.150	4.069	JD	2,942		12/24/2025	12/15/2028	6,731,846
36266G-AD-9	GE HEALTHCARE TECHNOLOGIES INC	0	2.B FE	5,000,000	5,000,000	5,016,136	5,000,000					4.150	4.150	JD	9,222		12/01/2025	12/15/2028	6,731,846
36267V-AF-0	GE HEALTHCARE TECHNOLOGIES INC		2.B FE	1,643,998	1,650,000	1,698,920	1,647,540		1,266			5.650	5.735	MN	11,912	93,225	06/08/2023	11/15/2027	1,696,613
36267V-AH-6	GE HEALTHCARE TECHNOLOGIES INC	0	2.B FE	1,294,298	1,220,000	1,291,063	1,268,446		(10,554)			5.857	4.766	MS	21,040	71,455	06/09/2023	03/15/2030	1,255,728
36267V-AK-9	GE HEALTHCARE TECHNOLOGIES INC		2.B FE	1,630,238	1,545,000	1,666,334	1,622,640		(7,598)			5.905	5.007	MN	9,884	91,232	03/05/2025	11/22/2032	1,868,588
36267V-AK-9	GE HEALTHCARE TECHNOLOGIES INC	LS	2.B FE	284,896	270,000	291,204	283,568		(1,328)			5.905	5.007	MN	1,727	15,944	03/05/2025	11/22/2032	1,868,588
36267V-AM-5	GE HEALTHCARE TECH INC		2.B FE	85,456,150	78,475,000	85,952,569	85,343,035		(85,762)			6.377	5.724	MN	542,138	4,723,763	11/04/2025	11/22/2052	80,600,537
36267V-AM-5	GE HEALTHCARE TECH INC	LS	2.B FE	10,000	10,000	10,953	10,000					6.377	6.377	MN	69	638	06/09/2023	11/22/2052	80,600,537
36267Y-AB-3	GA GLOBAL FUNDING TRUST	SD	1.F FE	2,648,393	2,604,414	2,652,569	2,655,228		(24)		6,859	4.858	4.550	JJ	56,041		12/23/2025	07/22/2033	2,667,675
36268N-AA-8	WORLDPAY INC		3.B FE	27,340,875	27,110,000	28,812,644	27,271,376		(46,907)			7.500	7.273	JJ	937,554	2,033,250	04/10/2024	01/15/2031	27,711,625
364760-AP-3	GAP INC		3.C FE	640,000	640,000	606,931	640,000					3.625	3.625	AO	5,800	23,200	09/13/2021	10/01/2029	600,694
364760-AQ-1	GAP INC		3.C FE	7,702,000	7,600,000	7,024,820	7,651,580		(12,615)			3.875	3.679	AO	73,625	294,500	09/20/2021	10/01/2031	7,115,238
366651-AC-1	GARTNER INC		2.C FE	1,687,875	1,680,000	1,675,227	1,680,000		(928)			4.500	4.350	JJ	37,800	75,600	06/18/2020	07/01/2028	1,595,100
366651-AE-7	GARTNER INC		2.C FE	5,644,313	5,810,000	5,503,463	5,702,560		18,810			3.750	4.131	AO	54,469	217,875	06/29/2022	10/01/2030	5,990,250
366651-AE-7	GARTNER INC	LS	2.C FE	86,438	100,000	94,724	91,403		1,543			3.750	5.816	AO	938	3,750	06/29/2022	10/01/2030	5,990,250
367398-AA-2	GATES CORP		4.B FE	11,635,370	11,544,000	11,988,214	11,604,636		(21,038)			6.875	6.643	JJ	396,825	853,174	05/23/2024	07/01/2029	11,837,388
36830B-AB-1	GC TREASURY CENTER COMPA 2.98% 18 MAR 20		2.C FE	6,691,110	6,510,000	5,912,903	6,611,487		(18,866)			2.980	2.643	MS	55,505	193,998	08/16/2021	03/18/2031	6,606,999
36830D-AB-7	GC TREASURY CENTER COMPA 2.98% 18 MAR 20		2.C FE	2,662,105	2,780,000	2,525,018	2,693,251		13,696			2.980	3.575	MS	23,703	82,844	05/03/2023	03/18/2031	2,821,422
36830D-AD-3	GC TREASURY CENTER CO LTD		2.C FE	1,850,205	2,010,000	1,933,218	1,864,621		14,416			4.400	5.797	MS	22,356	88,440	03/27/2025	03/30/2032	2,054,220
368710-AC-3	GENENTECH INC		1.E FE	15,960,680	17,343,000	17,169,183	16,646,152		55,871			5.250	5.786	JJ	419,845	910,508	11/29/2022	07/15/2035	17,285,129
369550-AT-5	GENERAL DYNAMICS CORP		1.F FE	19,305,514	20,822,000	16,921,914	19,664,207		46,761			3.600	4.056	MN	95,781	749,592	11/16/2018	11/15/2042	21,196,796
369550-AX-6	GENERAL DYNAMICS CORPORATION		1.F FE	3,622,469	3,708,000	3,669,594	3,701,546		10,175			2.125	2.398	FA	29,767	78,795	05/08/2018	08/15/2026	4,583,184
369550-AX-6	GENERAL DYNAMICS CORPORATION	0	1.F FE	887,160	900,000	890,678	899,123		1,393			2.125	2.284	FA	7,225	19,125	09/21/2016	08/15/2026	4,583,184
369550-AZ-1	GENERAL DYNAMICS CORPORATION		1.F FE	4,009,114	4,098,000	4,027,303	4,080,054		9,451			2.625	2.867	MN	13,745	107,573	09/11/2017	11/15/2027	5,240,896
369550-AZ-1	GENERAL DYNAMICS CORPORATION	0	1.F FE	1,125,057	1,150,000	1,130,161	1,144,964		2,652			2.625	2.867	MN	3,857	30,188	09/11/2017	11/15/2027	5,240,896
369550-BC-1	GENERAL DYNAMICS CORPORATION		1.F FE	696,168	696,000	697,364	696,173		(6)			3.750	3.737	MN	3,335	26,100	12/07/2018	05/15/2028	709,050
369550-BC-1	GENERAL DYNAMICS CORPORATION	0	1.F FE	99,438	100,000	100,196	99,866		64			3.750	3.810	MN	479	3,750	05/08/2018	05/15/2028	709,050
369550-BJ-6	GENERAL DYNAMICS CORPORATION		1.F FE	48,113,607	53,230,000	45,104,098	48,255,716		93,393			4.250	4.897	AO	565,569	2,071,025	04/02/2025	04/01/2050	53,922,000
369550-BM-9	GENERAL DYNAMICS CORPORATION		1.F FE	148,421	150,000	147,354	149,279		170			3.625	3.748	AO	1,359	5,438	03/23/2020	04/01/2030	1,679,906
369550-BM-9	GENERAL DYNAMICS CORPORATION	0	1.F FE	1,484,205	1,500,000	1,473,536	1,492,795		1,702			3.625	3.748	AO	13,594	54,375	03/23/2020	04/01/2030	1,679,906
369550-BP-2	GENERAL DYNAMICS CORPORATION		1.F FE	7,137,798	7,100,000	6,463,708	7,121,218		(3,923)			2.250	2.186	JD	13,313	159,750	07/28/2021	06/01/2031	6,927,063
369550-BP-2	GENERAL DYNAMICS CORPORATION	0	1.F FE	299,730	300,000	273,114	299,852		25			2.250	2.260	JD	563	6,750	05/03/2021	06/01/2031	6,927,063
369550-BQ-0	GENERAL DYNAMICS CORPORATION		1.F FE	11,958,000	12,000,000	9,072,933	11,965,830		1,740			2.850	2.873	JD	28,500	342,000	05/03/2021	06/01/2041	10,953,900
369604-BF-9	GENERAL ELECTRIC CO		1.G FE	4,279,754	4,303,000	3,651,386	4,287,388		633			4.125	4.155	AO	40,430	177,499	10/25/2019	10/09/2042	4,391,749
369604-CA-9	GENERAL ELECTRIC CO		1.G FE	248,985	250,000	254,359	249,017		32			4.900	4.950	JJ	5,172		07/22/2025	01/29/2036	256,125
36962G-3P-7	GENERAL ELECTRIC CO		1.G FE	6,297,782	6,200,000	6,736,838	6,267,829		(3,714)			5.875	5.743	JJ	168,972	364,250	10/25/2019	01/14/2038	6,382,125
36962G-XZ-2	GENERAL ELEC CAP CORP		1.G	2,396,750	2,500,000	2,835,805	2,460,891		5,540			6.750	7.066	MS	49,688	168,750	03/21/2002	03/15/2032	2,584,375
370334-BJ-2	GENERAL MILLS INC		2.B FE	9,698,132	9,300,000	9,352,095	9,561,209		(11,887)			5.400	5.119	JD	22,320	502,200	11/29/2022	06/15/2040	10,064,600
370334-BJ-2	GENERAL MILLS INC	0	2.B FE	542,310	500,000	502,801	530,319		(1,413)			5.400	4.813	JD	1,200	27,000	07/01/2015	06/15/2040	10,064,600
370334-BP-8	GENERAL MILLS INC		2.B FE	4,873,723	4,750,000	3,981,142	4,842,352		(4,102)			4.150	3.981	FA	74,469	197,125	08/25/2016	02/15/2043	4,440,263
370334-BZ-6	GENERAL MILLS INC		2.B FE	8,215,350	8,250,000	8,180,618	8,246,152		3,701			3.200	3.243	FA	103,400	264,000	01/09/2017	02/10/2027	7,620,000
370334-CG-7	GENERAL MILLS INC		2.B FE	1,796,364	1,800,000	1,806,253	1,799,547		431			4.200	4.212	AO	15,540	75,600	04/03/2018	04/17/2028	1,837,800

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
370334-CJ-1	GENERAL MILLS INC		2.B FE	8,377,170	9,470,000	8,326,751	8,390,752		13,581			4.700	5.601	AO	91,491	235,940	11/04/2025	04/17/2048	9,692,545
370334-CL-6	GENERAL MILLS INC		2.B FE	7,075,372	6,781,000	6,417,733	6,917,461		(33,721)			2.875	2.303	AO	41,157	194,954	06/30/2022	04/15/2030	8,060,224
370334-CL-6	GENERAL MILLS INC	LS	2.B FE	73,646	69,000	65,304	71,309		(542)			2.875	2.008	AO	419	1,984	07/13/2021	04/15/2030	8,060,224
370334-CL-6	GENERAL MILLS INC	0	2.B FE	1,402,691	1,500,000	1,419,643	1,439,605		12,150			2.875	3.823	AO	9,104	43,125	06/30/2022	04/15/2030	8,060,224
370334-CP-7	GENERAL MILLS INC		2.B FE	41,613,323	59,218,000	38,437,549	42,087,366		314,285			3.000	5.002	FA	740,225	1,706,715	02/24/2025	02/01/2051	60,035,220
370334-CQ-5	GENERAL MILLS INC		2.B FE	2,997,600	3,000,000	2,665,494	2,998,690		256			2.250	2.258	AO	14,438	67,500	10/05/2021	10/14/2031	1,668,563
370334-CQ-5	GENERAL MILLS INC	0	2.B FE	849,320	850,000	755,223	849,629		73			2.250	2.258	AO	4,091	19,125	10/05/2021	10/14/2031	1,668,563
370334-CT-9	GENERAL MILLS INC		2.B FE	12,787,849	13,310,000	13,523,624	12,892,973		45,791			4.950	5.480	MS	168,372	658,845	08/17/2023	03/29/2033	13,639,423
37045V-AF-7	GENERAL MOTORS CO		2.B FE	2,994,150	3,000,000	3,049,460	2,994,661		161			6.250	6.267	AO	46,354	187,500	05/09/2024	10/02/2043	3,093,750
37045V-AK-6	GENERAL MOTORS CO		2.B FE	4,396,480	4,400,000	4,796,661	4,398,038		125			6.600	6.606	AO	72,600	290,400	02/18/2016	04/01/2036	4,648,500
37045V-AK-6	GENERAL MOTORS CO	0	2.B FE	199,840	200,000	218,030	199,911		6			6.600	6.606	AO	3,300	13,200	02/18/2016	04/01/2036	4,648,500
37045V-AN-0	GENERAL MOTORS CO		2.B FE	7,507,872	7,519,000	7,530,114	7,517,879		605			4.200	4.209	AO	78,950	315,798	08/02/2017	10/01/2027	8,015,871
37045V-AN-0	GENERAL MOTORS CO	0	2.B FE	649,038	650,000	650,961	649,903		52			4.200	4.209	AO	6,825	27,300	08/02/2017	10/01/2027	8,015,871
37045V-AP-5	GENERAL MOTORS CO		2.B FE	4,755,425	5,140,000	4,957,456	4,772,732		17,306			5.150	5.981	AO	66,178	264,710	02/24/2025	04/01/2038	5,272,355
37045V-AQ-3	GENERAL MOTORS CO		2.B FE	36,987,541	39,660,000	36,119,815	37,069,528		54,216			5.400	5.931	AO	535,410	1,797,390	10/28/2025	04/01/2048	40,730,820
37045V-AT-7	GENERAL MOTORS CO		2.B FE	4,142,250	4,375,000	4,259,458	4,146,642		4,392			5.950	6.384	AO	65,078	260,313	02/24/2025	04/01/2049	5,262,023
37045V-AT-7	GENERAL MOTORS CO	LS	2.B FE	695,898	735,000	715,589	696,636		738			5.950	6.384	AO	10,933	43,733	02/24/2025	04/01/2049	5,262,023
37045V-AY-6	GENERAL MOTORS CO		2.B FE	2,657,553	2,660,000	2,756,842	2,659,060		454			5.400	5.410	AO	30,324	143,640	07/28/2022	10/15/2029	3,142,620
37045V-AY-6	GENERAL MOTORS CO	0	2.B FE	399,632	400,000	414,563	399,859		68			5.400	5.410	AO	4,560	21,600	07/28/2022	10/15/2029	3,142,620
37045X-BG-0	GENERAL MOTORS FINANCIAL CO INC		2.B FE	199,278	200,000	200,156	199,994		35			5.250	5.268	MS	3,500	10,500	02/25/2016	03/01/2026	307,875
37045X-BG-0	GENERAL MOTORS FINANCIAL CO INC	0	2.B FE	199,278	200,000	200,156	199,994		35			5.250	5.268	MS	3,500	10,500	02/25/2016	03/01/2026	307,875
37045X-BQ-8	GENERAL MOTORS FINANCIAL CO INC		2.B FE	304,123	300,000	299,883	300,362		(678)			4.000	3.765	AO	2,833	12,000	10/25/2019	10/06/2026	306,000
37045X-CY-0	GENERAL MOTORS FINANCIAL COMPANY I		2.B FE	3,855,760	4,000,000	3,855,763	3,856,742		982			3.600	4.493	JD	4,000	72,000	12/18/2025	06/21/2030	4,072,000
37045X-DE-3	GENERAL MOTORS FINANCIAL CO INC		2.B FE	2,500,000	2,500,000	2,248,430	2,500,000					2.350	2.350	JJ	28,233	58,750	01/05/2021	01/08/2031	5,969,325
37045X-DE-3	GENERAL MOTORS FINANCIAL CO INC	0	2.B FE	3,500,000	3,500,000	3,147,802	3,500,000					2.350	2.350	JJ	39,526	82,250	01/05/2021	01/08/2031	5,969,325
37045X-DR-4	GENERAL MOTORS FINANCIAL COMPANY I		2.B FE	2,583,512	2,650,000	2,596,976	2,595,138		11,626			2.350	4.209	FA	21,623		09/30/2025	02/26/2027	2,681,138
37045X-DS-2	GENERAL MOTORS FINANCIAL CO INC		2.B FE	8,623,979	9,050,000	8,260,249	8,710,419		45,941			3.100	3.752	JJ	131,703	280,550	02/13/2024	01/12/2032	9,190,275
37045X-EG-7	GENERAL MOTORS FINANCIAL CO INC		2.B FE	2,814,416	2,820,000	2,964,740	2,816,544		694			5.850	5.883	AO	38,951	164,970	04/03/2023	04/06/2030	4,075,830
37045X-EG-7	GENERAL MOTORS FINANCIAL CO INC	0	2.B FE	1,137,743	1,140,000	1,198,512	1,138,603		281			5.850	5.883	AO	15,746	66,690	04/03/2023	04/06/2030	4,075,830
37045X-EH-5	GENERAL MOTORS FINANCIAL CO INC		2.B FE	2,213,310	2,158,000	2,236,845	2,197,868		(14,925)			5.800	4.974	JD	2,781	125,164	12/17/2024	06/23/2028	2,233,959
37045X-EH-5	GENERAL MOTORS FINANCIAL CO INC	0	2.B FE	13,333	13,000	13,475	13,240		(90)			5.800	4.974	JD	17	754	12/17/2024	06/23/2028	2,233,959
37045X-EN-2	GENERAL MOTORS FINANCIAL CO INC	0	2.B FE	24,979,500	25,000,000	26,076,395	24,992,846		2,448			5.800	5.810	JJ	700,833	1,450,000	12/04/2023	01/07/2029	25,725,000
37045X-EP-7	GENERAL MOTORS FINANCIAL CO INC		2.B FE	9,653,422	9,510,000	10,099,215	9,632,862		(12,064)			6.100	5.891	JJ	280,387	580,110	02/13/2024	01/07/2034	10,459,575
37045X-EP-7	GENERAL MOTORS FINANCIAL CO INC	0	2.B FE	650,682	640,000	679,653	649,135		(898)			6.100	5.870	JJ	18,869	39,040	02/05/2024	01/07/2034	10,459,575
37045X-EQ-5	GENERAL MOTORS FINANCIAL CO INC		2.B FE	799,028	789,000	802,006	794,872		(4,015)			5.400	4.825	MN	6,273	42,606	12/17/2024	05/08/2027	814,411
37045X-EQ-5	GENERAL MOTORS FINANCIAL CO INC	0	2.B FE	4,051	4,000	4,066	4,030		(20)			5.400	4.825	MN	32	216	12/17/2024	05/08/2027	814,411
37045X-ER-3	GENERAL MOTORS FINANCIAL CO INC		2.B FE	1,005,820	1,000,000	1,053,092	1,004,630		(666)			5.750	5.643	FA	22,840	57,500	03/07/2024	02/08/2031	1,028,750
37045X-FA-9	GENERAL MOTORS FINANCIAL CO INC		2.B FE	14,914,278	14,949,000	15,192,725	14,919,373		4,247			5.450	5.479	MS	260,258	814,721	09/03/2024	09/06/2034	15,408,750
37045X-FA-9	GENERAL MOTORS FINANCIAL CO INC	LS	2.B FE	50,822	51,000	51,832	50,845		19			5.450	5.494	MS	888	2,780	09/03/2024	09/06/2034	15,408,750
37045X-FB-7	GENERAL MOTORS FINANCIAL CO INC		2.B FE	15,588,612	15,400,000	15,914,404	15,573,849		(14,763)			5.350	5.031	JJ	398,218	9,363	09/17/2025	01/07/2030	15,811,950
37045X-FK-7	GENERAL MOTORS FINANCIAL COMPANY I	0	2.B FE	2,499,650	2,500,000	2,639,114	2,499,981		331			6.150	6.150	JJ	90,115		05/27/2025	07/15/2035	2,576,875
37045X-FL-5	GENERAL MOTORS FINANCIAL COMPANY I		2.B FE	9,922,176	9,900,000	9,917,758	9,922,159		(17)			4.200	4.113	AO	73,920		12/29/2025	10/27/2028	9,900,000
37045Y-AL-8	GENERAL MOTORS FINANCIAL OF CANADA	SD	2.B FE	2,837,710	2,808,681	2,920,692	2,858,358		(14,775)		134,560	5.000	4.370	FA	55,334	137,230	11/05/2024	02/09/2029	2,878,898
37045Y-AM-6	GENERAL MOTORS FINANCIAL OF CANADA	SD	2.B FE	2,218,699	2,188,583	2,275,251	2,209,384		(7,546)		103,966	5.100	4.697	JJ	52,292	130,118	06/05/2024	07/14/2028	2,244,392
371559-AB-1	GENESEE & WYOMING INC.		3.C FE	11,277,405	11,329,000	11,683,066	11,287,545		5,220			6.250	6.321	AO	149,480	708,063	05/28/2024	04/15/2032	11,745,938
371559-AB-1	GENESEE & WYOMING INC.	LS	3.C FE	100,495	101,000	104,157	100,594		51			6.250	6.329	AO	1,333	6,313	04/30/2024	04/15/2032	11,745,938
37185L-AL-6	GENESIS ENERGY LP / GENESIS ENERGY FIN		4.B FE	296,750	300,000	301,235	298,564		303			7.750	7.865	FA	9,688	23,250	05/28/2021	02/01/2028	311,625
37185L-AN-2	GENESIS ENERGY LP/ GENESIS ENERGY		4.B FE	8,610,563	8,570,000	9,007,379	8,592,998		(8,737)			8.875	8.743	AO	160,568	760,588	01/19/2023	04/15/2030	6,443,794

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
37185L-AN-2	GENESIS ENERGY LP/ GENESIS ENERGY	0	4.B FE	662,888	660,000	693,684	661,637		(622)			8.875	8.753	AO	12,366	58,575	01/19/2023	04/15/2030	6,443,794
37185L-AP-7	GENESIS ENERGY LP/ GENESIS ENERGY		4.B FE	4,956,330	5,000,000	5,219,705	4,975,119		8,696			8.250	8.439	JJ	190,208	412,500	12/01/2023	01/15/2029	5,206,250
37185L-AQ-5	GENESIS ENERGY LP/ GENESIS ENERGY		4.B FE	6,008,006	5,979,000	6,231,965	5,999,723		(5,204)			7.875	7.756	MN	60,164	470,846	05/07/2024	05/15/2032	6,943,025
37185L-AQ-5	GENESIS ENERGY LP/ GENESIS ENERGY	LS	4.B FE	741,394	741,000	772,351	741,281		(71)			7.875	7.862	MN	7,456	58,354	05/07/2024	05/15/2032	6,943,025
37185L-AR-3	GENESIS ENERGY LP/ GENESIS ENERGY		4.B FE	3,007,250	3,005,000	3,119,214	3,006,889		(341)			8.000	7.983	MN	30,718	217,696	12/06/2024	05/15/2033	2,121,600
37185L-AR-3	GENESIS ENERGY LP/ GENESIS ENERGY	LS	4.B FE	155,000	155,000	160,891	155,000					8.000	8.000	MN	1,584	11,229	12/05/2024	05/15/2033	2,121,600
372460-C@-2	GENUINE PARTS COMPANY		2.B	139,800,000	139,800,000	138,393,908	139,800,000					3.240	3.240	MN	390,042	4,529,520	11/30/2016	11/30/2026	139,422,640
372460-C@-2	GENUINE PARTS COMPANY	0	2.B	12,800,000	12,800,000	12,671,259	12,800,000					3.240	3.240	MN	35,712	414,720	11/30/2016	11/30/2026	139,422,640
372546-AS-0	GEORGE WASHINGTON UNIVERSITY		1.E FE	13,495,638	12,255,000	10,529,184	13,282,384		(43,224)			4.363	3.682	MS	157,435	534,686	09/30/2020	09/15/2043	11,909,254
372546-AT-8	GEORGE WASHINGTON UNIVERSITY		1.E FE	23,700,000	23,700,000	20,207,931	23,700,000					4.300	4.300	MS	300,068	1,019,100	07/29/2014	09/15/2044	24,209,550
372546-AU-5	GEORGE WASHINGTON UNIVERSITY		1.E FE	18,359,620	19,750,000	18,171,068	18,464,921		35,393			4.868	5.406	MS	283,088	961,430	11/29/2022	09/15/2045	19,718,545
372546-AV-3	GEORGE WASHINGTON UNIVERSITY		1.E FE	27,645,681	25,831,000	19,486,728	27,358,136		(52,391)			3.545	3.150	MS	269,625	915,709	02/07/2020	09/15/2046	26,288,855
372546-AW-1	GEORGE WASHINGTON UNIVERSITY		1.E FE	169,607,390	167,727,000	137,375,018	169,366,741		(53,592)			4.126	4.052	MS	2,037,678	6,920,416	12/10/2020	09/15/2048	170,600,346
37256E-AA-0	GENPACT UK FINCO PLC / GENPACT USA		2.C FE	2,206,427	2,215,000	2,216,186	2,206,610		183			4.950	5.039	MN	13,096		11/13/2025	11/18/2030	2,269,821
37310P-AC-5	GEORGETOWN UNIVERSITY		1.G FE	17,992,646	15,675,000	13,020,003	17,681,655		(61,725)			4.315	3.457	AO	169,094	676,376	12/10/2020	04/01/2049	16,013,188
37310P-AD-3	GEORGETOWN UNIVERSITY		1.G FE	47,977,216	46,580,000	30,055,411	47,766,726		(36,833)			2.943	2.788	AO	342,712	1,370,849	03/08/2021	04/01/2050	47,265,425
373298-BR-8	GEORGIA-PACIFIC CORP	0	1.G FE	9,557,100	10,000,000	11,288,342	9,870,985		27,343			7.750	8.145	MN	99,028	775,000	02/23/2000	11/15/2029	10,387,500
37331N-AT-8	GEORGIA-PACIFIC LLC		1.G FE	209,545	210,000	216,014	209,618		73			4.950	4.983	JD	29	6,006	05/28/2025	06/30/2032	256,188
37331N-AT-8	GEORGIA-PACIFIC LLC	LS	1.G FE	39,821	40,000	41,146	39,842		20			4.950	5.022	JD	6	1,144	05/28/2025	06/30/2032	256,188
373334-GC-9	GEORGIA POWER COMPANY		1.G FE	3,036,190	3,000,000	3,074,344	3,019,872		(1,442)			5.650	5.553	MS	56,500	169,500	01/15/2009	03/01/2037	3,084,750
373334-JN-2	GEORGIA POWER COMPANY		1.G FE	2,743,700	2,500,000	2,658,138	2,654,281		(8,009)			5.950	5.290	FA	61,979	148,750	10/08/2009	02/01/2039	2,574,375
373334-JS-1	GEORGIA POWER COMPANY		1.G FE	1,825,880	2,000,000	1,900,765	1,881,907		5,202			4.750	5.336	MS	31,667	95,000	01/18/2011	09/01/2040	2,047,500
373334-JW-2	GEORGIA POWER COMPANY		1.G FE	2,213,318	2,596,000	2,277,939	2,234,417		12,928			4.300	5.589	MS	32,868	111,628	05/09/2024	03/15/2042	2,638,563
373334-KN-0	GEORGIA POWER COMPANY		1.G FE	7,218,073	8,505,000	6,378,635	7,240,413		21,159			3.700	4.697	JJ	131,993	221,168	02/24/2025	01/30/2050	8,662,343
373334-KP-5	GEORGIA POWER COMPANY		1.F FE	4,081,137	5,680,000	3,884,999	4,121,351		29,377			3.250	5.220	MS	54,354	184,600	08/15/2024	03/15/2051	5,772,300
373334-KR-1	GEORGIA POWER COMPANY		1.F FE	3,524,590	3,590,000	3,351,968	3,526,459		1,098			5.125	5.250	MN	23,510	183,988	08/15/2024	05/15/2052	4,302,497
373334-KR-1	GEORGIA POWER COMPANY	LS	1.F FE	593,977	605,000	564,886	594,292		185			5.125	5.250	MN	3,962	31,006	08/15/2024	05/15/2052	4,302,497
373334-KS-9	GEORGIA POWER COMPANY		1.F FE	259,672	260,000	264,143	259,859		61			4.650	4.674	MN	1,511	12,090	05/01/2023	05/16/2028	3,284,633
373334-KS-9	GEORGIA POWER COMPANY	0	1.F FE	2,946,283	2,950,000	2,997,013	2,948,404		689			4.650	4.674	MN	17,147	137,175	05/01/2023	05/16/2028	3,284,633
373334-KT-7	GEORGIA POWER COMPANY		1.F FE	3,061,498	3,080,000	3,144,457	3,063,714		515			4.950	4.966	MN	18,634	152,460	05/01/2023	05/17/2033	3,142,704
373628-AA-0	GEORGIA TRANSMISSION CORPORATION		1.E	6,320,053	5,950,000	6,129,368	6,025,489		(32,289)			5.590	4.829	MJSD	924	332,605	07/07/2010	06/30/2030	44,052
373628-AA-0	GEORGIA TRANSMISSION CORPORATION	0	1.E	1,416,667	1,416,667	1,459,373	1,416,667					5.590	5.590	MJSD	220	98,990	06/25/2009	06/30/2030	44,052
373628-AB-8	GEORGIA TRANSMISSION CORPORATION		1.E	13,749,333	13,749,333	13,681,420	13,749,333					4.810	4.810	MJSD	1,837	661,343	11/01/2010	12/30/2039	228,475
373628-AC-6	GEORGIA TRANSMISSION CORPORATION		1.E	9,482,488	9,482,488	8,000,098	9,482,488					3.300	3.300	MJSD	869	312,922	09/12/2019	12/31/2050	64,504
373628-AD-4	GEORGIA TRANSMISSION CORP		1.E	12,025,000	12,025,000	12,477,835	12,025,000					5.640	5.640	MJSD	1,884	681,225	09/06/2023	09/30/2053	98,494
37363J-AL-5	GEORGIA TECH FOUNDATION INC		1.B FE	42,350,000	42,350,000	27,436,609	42,350,000					2.886	2.886	MN	203,704	1,222,221	11/18/2021	11/01/2051	16,636,652
37363J-AL-5	GEORGIA TECH FOUNDATION INC	0	1.B FE	150,000	150,000	97,178	150,000					2.886	2.886	MN	722	4,329	11/18/2021	11/01/2051	16,636,652
37373W-AE-0	GERDAU TRADE INC		2.B FE	2,457,350	2,380,000	2,457,053	2,456,611		(739)			5.750	5.304	JD	8,363	68,425	11/13/2025	06/09/2035	2,448,425
37441Q-AA-9	WRANGLER HOLDCO CORP		3.C FE	6,699,913	6,710,000	7,032,832	6,701,225		1,099			6.625	6.651	AO	111,134	444,538	06/07/2024	04/01/2032	6,911,606
375558-BF-9	GILEAD SCIENCES INC		1.G FE	2,401,207	2,392,000	2,390,953	2,392,000		(1,287)			3.650	3.581	MS	29,103	87,308	10/21/2015	03/01/2026	2,472,311
375558-BF-9	GILEAD SCIENCES INC	0	1.G FE	251,447	250,000	249,891	250,000		(176)			3.650	3.546	MS	3,042	9,125	10/21/2015	03/01/2026	2,472,311
375558-BJ-1	GILEAD SCIENCES INC		1.G FE	3,571,856	3,975,000	3,706,606	3,594,415		22,560			4.000	5.180	MS	53,000	159,000	02/24/2025	09/01/2036	4,054,500
375558-BK-8	GILEAD SCIENCES INC	LS	1.G FE	393,685	476,000	396,630	398,160		1,918			4.150	5.463	MS	6,585	19,754	08/03/2023	03/01/2047	23,518,080
375558-BK-8	GILEAD SCIENCES INC		1.G FE	18,665,786	22,564,000	18,801,598	18,858,255		91,252			4.150	5.469	MS	312,135	936,406	04/04/2024	03/01/2047	23,518,080
375558-BT-9	GILEAD SCIENCES INC		1.G FE	35,177,414	53,011,000	33,689,151	35,671,049		340,684			2.800	5.153	AO	371,077	1,484,308	09/05/2024	10/01/2050	53,753,154
375558-BY-8	GILEAD SCIENCES INC		1.G FE	262,442	335,000	300,193	262,442					1.650	4.369	AO	1,382	5,528	04/13/2023	10/01/2030	265,206
375558-CA-9	GILEAD SCIENCES INC		1.G FE	59,187,458	58,510,000	58,398,345	59,174,739		(9,543)			5.550	5.467	AO	685,542	2,764,455	06/12/2025	10/15/2053	59,732,830

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
375558-CC-5	GILEAD SCIENCES INC		1.G FE	7,762,696	7,770,000	7,980,898	7,764,160		1,464			5.100	5.110	JD	17,612	423,789	02/24/2025	06/15/2035	7,968,135
375558-CD-3	GILEAD SCIENCES INC		1.G FE	42,659,823	42,730,000	42,331,925	42,669,718		9,800			5.500	5.509	MN	300,297	1,894,410	10/28/2025	11/15/2054	43,524,900
375558-CD-3	GILEAD SCIENCES INC	LS	1.G FE	44,206	45,000	44,581	44,229		23			5.500	5.621	MN	316	2,441	12/27/2024	11/15/2054	43,524,900
375558-CE-1	GILEAD SCIENCES INC		1.G FE	10,824,718	10,590,000	10,572,916	10,825,445		726			5.600	5.460	MN	75,777	430,998	10/28/2025	11/15/2064	10,886,520
377320-AA-4	MAGNERA (GLATFELTER)		4.A FE	14,652,463	14,385,000	13,295,259	14,385,000					4.750	4.011	MN	87,309	683,288	02/07/2022	11/15/2029	12,627,956
377372-AB-3	GLAXOSMITHKLINE CAP INC		1.F FE	33,130,951	34,206,000	36,202,736	33,774,491		47,218			5.375	5.553	AO	388,143	1,838,573	11/29/2022	04/15/2034	33,966,971
377372-AB-3	GLAXOSMITHKLINE CAP INC	LS	1.F FE	49,136	50,000	52,919	49,628		47			5.375	5.488	AO	567	2,688	03/30/2004	04/15/2034	33,966,971
377372-AE-7	GLAXOSMITHKLINE CAPITAL		1.F FE	8,975,211	7,200,000	8,091,250	8,481,725		(82,024)			6.375	4.367	MN	58,650	459,000	10/25/2019	05/15/2038	7,429,500
377372-AJ-6	GLAXOSMITHKLINE CAPITAL INC		1.F FE	23,098,898	24,755,000	21,713,894	23,164,080		58,195			4.200	4.748	MS	297,473	1,039,710	09/11/2024	03/18/2043	25,274,855
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC		1.F FE	932,990	925,000	925,955	927,563		(933)			3.875	3.747	MN	4,580	35,844	12/16/2019	05/15/2028	942,922
377373-AH-8	GLAXOSMITHKLINE CAPITAL INC		1.F FE	1,933,424	1,954,000	1,918,175	1,946,616		2,231			3.375	3.493	JD	5,496	65,948	03/18/2019	06/01/2029	1,986,974
37940@-AB-9	GLOBAL RENTAL CO INC		2.B	13,000,000	13,000,000	12,812,370	13,000,000					3.940	3.940	AO	103,863	512,200	04/18/2019	04/18/2029	16,723,080
37940@-AB-9	GLOBAL RENTAL CO INC	0	2.B	3,900,000	3,900,000	3,843,711	3,900,000					3.940	3.940	AO	31,159	153,660	04/18/2019	04/18/2029	16,723,080
37940@-AC-7	GLOBAL RENTAL CO INC		2.B	40,000,000	40,000,000	42,327,362	40,000,000					5.820	5.820	JJ	1,073,467	2,929,400	04/12/2024	07/15/2031	41,164,000
37940@-AD-5	GLOBAL RENTAL CO INC		2.B	40,000,000	40,000,000	42,380,352	40,000,000					5.910	5.910	JJ	1,090,067	2,974,700	04/12/2024	07/15/2033	41,182,000
37940@-AE-3	GLOBAL RENTAL CO. INC.		2.A IF	4,100,000	4,100,000	4,260,299	4,100,000					5.630	5.630	JJ	110,927		07/08/2025	07/06/2035	4,215,415
37940@-AF-0	GLOBAL RENTAL CO. INC.		2.A IF	41,700,000	41,700,000	44,547,233	41,700,000					5.990	5.990	JJ	1,200,346		07/08/2025	07/08/2037	42,742,925
37940@-AF-0	GLOBAL RENTAL CO. INC.	0	2.A IF	100,000	100,000	106,828	100,000					5.990	5.990	JJ	2,879		07/08/2025	07/08/2037	42,742,925
37940X-AB-8	GLOBAL PAYMENTS INC		2.C FE	6,502,518	6,523,000	6,224,664	6,514,873		2,153			3.200	3.237	FA	78,856	208,736	08/07/2019	08/15/2029	9,398,000
37940X-AB-8	GLOBAL PAYMENTS INC	LS	2.C FE	226,287	227,000	216,618	226,717		75			3.200	3.237	FA	2,744	7,264	08/07/2019	08/15/2029	9,398,000
37940X-AB-8	GLOBAL PAYMENTS INC	0	2.C FE	2,492,150	2,500,000	2,385,660	2,496,885		825			3.200	3.237	FA	30,222	80,000	08/07/2019	08/15/2029	9,398,000
37940X-AC-6	GLOBAL PAYMENTS INC		2.C FE	16,263,573	21,192,000	15,814,102	16,355,536		71,406			4.150	5.963	FA	332,243	550,830	10/28/2025	08/15/2049	23,722,230
37940X-AC-6	GLOBAL PAYMENTS INC	LS	2.C FE	1,783,023	2,308,000	1,722,298	1,799,118		9,821			4.150	5.890	FA	36,184	93,666	02/24/2025	08/15/2049	23,722,230
37940X-AD-4	GLOBAL PAYMENTS INC		2.C FE	7,990,550	7,600,000	7,052,501	7,793,502		(44,184)			2.900	2.250	MN	28,162	220,400	07/13/2021	05/15/2030	13,340,675
37940X-AD-4	GLOBAL PAYMENTS INC	0	2.C FE	6,070,185	6,450,000	5,985,346	6,077,228		25,551			2.900	4.337	MN	23,901	107,300	08/14/2025	05/15/2030	13,340,675
37940X-AH-5	GLOBAL PAYMENTS INC		2.C FE	10,219,148	10,250,000	9,196,922	10,230,749		2,963			2.900	2.935	MN	37,982	297,250	11/16/2021	11/15/2031	17,195,775
37940X-AH-5	GLOBAL PAYMENTS INC	0	2.C FE	6,679,833	6,700,000	6,011,646	6,687,417		1,937			2.900	2.935	MN	24,827	194,300	11/16/2021	11/15/2031	17,195,775
37940X-AP-7	GLOBAL PAYMENTS INC		2.C FE	5,271,759	5,254,000	5,311,465	5,265,429		(6,169)			4.950	4.804	FA	98,250	260,073	12/17/2024	08/15/2027	5,384,037
37940X-AQ-5	GLOBAL PAYMENTS INC		2.C FE	8,365,500	8,450,000	8,608,374	8,383,878		8,042			5.400	5.542	FA	172,380	456,300	11/29/2023	08/15/2032	9,191,650
37940X-AQ-5	GLOBAL PAYMENTS INC	0	2.C FE	499,165	500,000	509,371	499,465		66			5.400	5.419	FA	10,200	27,000	08/08/2022	08/15/2032	9,191,650
37940X-AR-3	GLOBAL PAYMENTS INC		2.C FE	15,402,334	15,689,000	15,040,500	15,415,601		4,073			5.950	6.083	FA	352,654	933,496	12/13/2024	08/15/2052	16,980,578
37940X-AR-3	GLOBAL PAYMENTS INC	LS	2.C FE	1,293,053	1,301,000	1,247,224	1,293,571		134			5.950	5.993	FA	29,244	77,410	12/13/2024	08/15/2052	16,980,578
37940X-AV-4	GLOBAL PAYMENTS INC		2.C FE	21,187,704	21,200,000	21,248,065	21,188,216		512			4.500	4.521	MN	124,550		11/06/2025	11/15/2028	21,677,000
37954F-AK-0	GLOBAL PARTNERS LP/GLP FINANCE COR		4.A FE	12,859,000	12,691,000	13,367,164	12,810,444		(30,602)			8.250	7.894	JJ	482,787	997,508	03/10/2025	01/15/2032	13,110,379
37959E-AA-0	GLOBE LIFE INC		2.A FE	12,432,429	12,450,000	11,267,253	12,441,445		1,728			2.150	2.166	FA	101,122	267,675	08/26/2020	08/15/2030	14,150,500
37959E-AA-0	GLOBE LIFE INC	0	2.A FE	1,696,974	1,700,000	1,538,500	1,698,529		299			2.150	2.170	FA	13,808	36,550	08/18/2020	08/15/2030	14,150,500
37959E-AB-8	GLOBE LIFE INC		1.G FE	498,360	500,000	504,349	498,936		204			4.800	4.839	JD	1,067	24,000	05/16/2022	06/15/2032	819,200
37959E-AB-8	GLOBE LIFE INC	0	1.G FE	299,016	300,000	302,609	299,362		123			4.800	4.839	JD	640	14,400	05/16/2022	06/15/2032	819,200
37959G-AD-9	GLOBAL ATLANTIC (FIN) COMPANY		2.B FE	11,748,783	12,010,000	13,737,215	11,796,694		20,010			7.950	8.274	JD	42,435	954,795	06/12/2023	06/15/2033	12,487,398
37959G-AF-4	GLOBAL ATLANTIC (FIN) COMPANY		2.B FE	38,603,120	38,180,000	39,149,586	38,611,677		6,319			6.750	6.658	MS	758,828	2,281,838	05/15/2025	03/15/2054	39,468,575
37960B-AD-7	GLOBAL MEDICAL RESPONSE INC		4.B FE	2,297,000	2,297,000	2,387,442	2,297,000					7.375	7.375	AO	47,998		09/10/2025	10/01/2032	2,342,301
38016L-AA-3	GO DADDY OPERATING COMPANY LLC		3.C FE	16,712,513	16,800,000	16,843,243	16,727,135		27,281			5.250	5.372	JD	73,500	882,000	10/27/2022	12/01/2027	14,449,600
38016L-AC-9	GO DADDY OPERATING COMPANY LLC/GD		3.C FE	9,300,975	9,660,000	9,261,829	9,457,749		52,722			3.500	4.114	MS	112,700	338,100	09/21/2022	03/01/2029	9,259,250
38021M-AA-4	GOAT HOLDCO LLC		4.B FE	4,581,588	4,574,000	4,688,261	4,580,788		(785)			6.750	6.707	FA	128,644	186,105	02/24/2025	02/01/2032	4,228,038
38021M-AA-4	GOAT HOLDCO LLC	LS	4.B FE	166,000	166,000	170,147	166,000					6.750	6.750	FA	4,669	6,754	12/10/2024	02/01/2032	4,228,038
38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE		1.D	7,256,832	7,256,832	7,306,023	7,256,832					4.350	4.350	FA	124,539	315,672	08/11/2011	08/10/2031	246,871
381210-AD-4	GOLDEN STATE WATER CO		1.E	13,500,000	13,500,000	10,274,265	13,500,000					2.900	2.900	JJ	188,138	391,500	07/08/2020	07/08/2040	11,869,650

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
38141G-A5-3	GOLDMAN SACHS GROUP INC/THE		2.A FE	25,721	25,000	27,897	25,611		(57)			6.561	6.162	AO	305	1,640	11/03/2023	10/24/2034	7,110,862
38141G-A5-3	GOLDMAN SACHS GROUP INC/THE	0	2.A FE	6,838,932	6,860,000	7,654,860	6,843,824		1,749			6.561	6.597	AO	83,766	450,085	10/19/2023	10/24/2034	7,110,862
38141G-A9-5	GOLDMAN SACHS GROUP INC/THE		2.A FE	5,464,222	5,460,000	5,813,877	5,464,078		(7)			5.851	5.840	AO	58,569	319,465	04/18/2024	04/25/2035	5,619,732
38141G-B3-7	GOLDMAN SACHS GP		1.F FE	12,902,549	12,810,000	13,184,724	12,893,127		(6,377)			5.330	5.234	JJ	299,661	474,637	03/05/2025	07/23/2035	13,151,387
38141G-B6-0	GOLDMAN SACHS GROUP INC/THE		1.F FE	3,343,259	3,380,000	3,428,303	3,349,641		6,163			4.692	4.904	AO	29,956	158,590	12/17/2024	10/23/2030	18,821,429
38141G-B6-0	GOLDMAN SACHS GROUP INC/THE	0	1.F FE	14,882,495	15,010,000	15,224,507	14,904,641		21,389			4.692	4.857	AO	133,029	704,269	12/17/2024	10/23/2030	18,821,429
38141G-B7-8	GOLDMAN SACHS GROUP INC/THE		1.F FE	12,493,923	12,475,000	12,563,336	12,497,319		3,396			5.016	4.983	AO	118,196	382,470	09/19/2025	10/23/2035	12,787,873
38141G-B8-6	GOLDMAN SACHS GROUP INC/THE		1.F FE	5,266,910	5,500,000	5,521,343	5,270,908		3,998			5.561	5.920	MN	35,683	305,855	05/15/2025	11/19/2045	5,652,928
38141G-C3-6	GOLDMAN SACHS GROUP INC/THE		1.F FE	12,734,059	12,610,000	13,030,615	12,716,487		(17,572)			5.207	4.975	JJ	279,056	328,301	03/05/2025	01/28/2031	18,468,630
38141G-C3-6	GOLDMAN SACHS GROUP INC/THE	0	1.F FE	5,389,708	5,390,000	5,569,787	5,389,991		283			5.207	5.207	JJ	119,279	140,329	01/21/2025	01/28/2031	18,468,630
38141G-C4-4	GOLDMAN SACHS GROUP INC/THE		1.F FE	5,966,096	5,964,000	6,204,900	5,965,979		(117)			5.536	5.531	JJ	140,321	165,084	04/23/2025	01/28/2036	12,028,994
38141G-C4-4	GOLDMAN SACHS GROUP INC/THE	LS	1.F FE	5,788,838	5,741,000	5,972,892	5,786,109		(2,729)			5.536	5.425	JJ	135,074	158,911	02/24/2025	01/28/2036	12,028,994
38141G-C5-1	GOLDMAN SACHS GROUP INC/THE		1.F FE	28,655,687	28,805,000	29,254,251	28,658,083		2,396	507		5.734	5.770	JJ	701,963	825,839	05/15/2025	01/28/2056	29,630,332
38141G-D3-5	GOLDMAN SACHS GROUP INC/THE		1.F FE	485,000	485,000	484,392	485,000					4.369	4.369	AO	4,120		10/14/2025	10/21/2031	495,595
38141G-FD-1	GOLDMAN SACHS GROUP INC		2.B FE	17,714,024	15,830,000	17,715,049	17,677,378		(36,646)			6.750	5.395	AO	267,131	631,463	09/24/2025	10/01/2037	16,364,263
38141G-WB-6	GOLDMAN SACHS GROUP INC/THE		2.A FE	575,520	575,000	574,544	575,000		(156)			3.850	3.816	JJ	9,531	22,138	02/13/2017	01/26/2027	586,069
38141G-WL-4	GOLDMAN SACHS GROUP INC/THE		2.A FE	15,033,858	15,278,000	15,198,039	15,084,641		50,784			3.691	4.245	JD	40,727	563,911	04/28/2025	06/05/2028	15,559,955
38141G-WV-2	GOLDMAN SACHS GROUP INC/THE		2.A FE	600,000	600,000	596,677	600,000					3.814	3.814	AO	4,323	22,884	01/18/2018	04/23/2029	611,442
38141G-WV-2	GOLDMAN SACHS GROUP INC/THE	0	2.A FE	200,000	200,000	198,892	200,000					3.814	3.814	AO	1,441	7,628	01/18/2018	04/23/2029	611,442
38141G-WZ-3	GOLDMAN SACHS GROUP INC/THE		2.A FE	3,650,000	3,650,000	3,658,498	3,650,000					4.223	4.223	MN	25,690	154,140	04/18/2018	05/01/2029	3,880,237
38141G-WZ-3	GOLDMAN SACHS GROUP INC/THE	0	2.A FE	150,000	150,000	150,349	150,000					4.223	4.223	MN	1,056	6,335	04/18/2018	05/01/2029	3,880,237
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE		1.F FE	3,173,889	3,175,000	2,985,709	3,174,775		263			2.600	2.602	FA	33,020	82,550	02/05/2020	02/07/2030	3,950,700
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE	0	1.F FE	824,711	825,000	775,814	824,941		68			2.600	2.602	FA	8,580	21,450	02/05/2020	02/07/2030	3,950,700
38141G-XR-0	GOLDMAN SACHS GROUP INC/THE		1.F FE	7,230,189	7,250,000	6,446,171	7,238,160		1,829			1.992	2.020	JJ	61,780	144,420	07/28/2021	01/27/2032	7,120,218
38141G-XR-0	GOLDMAN SACHS GROUP INC/THE	0	1.F FE	750,000	750,000	666,845	750,000					1.992	1.992	JJ	6,391	14,940	01/20/2021	01/27/2032	7,120,218
38141G-XT-6	GOLDMAN SACHS GROUP INC/THE	SD	1.F FE	2,862,700	3,082,254	3,006,523	2,946,619		39,586		136,838	2.013	3.498	FA	21,244	60,219	11/05/2024	02/28/2029	3,113,277
38141G-YB-4	GOLDMAN SACHS GROUP INC/THE		1.F FE	7,134,391	7,100,000	6,479,873	7,119,751		(3,455)			2.615	2.558	AO	35,586	185,665	07/28/2021	04/22/2032	6,939,564
38141G-YB-4	GOLDMAN SACHS GROUP INC/THE	0	1.F FE	300,000	300,000	273,797	300,000					2.615	2.615	AO	1,504	7,845	04/15/2021	04/22/2032	6,939,564
38141G-YC-2	GOLDMAN SACHS GROUP INC/THE		2.A FE	6,000,000	6,000,000	4,659,352	6,000,000					3.210	3.210	AO	36,915	192,600	04/15/2021	04/22/2042	5,486,670
38141G-YK-4	GOLDMAN SACHS GROUP INC/THE		2.A FE	6,200,138	6,305,000	4,636,679	6,200,138					2.908	2.991	JJ	81,489	183,349	05/08/2023	07/21/2042	6,038,178
38141G-ZM-9	GOLDMAN SACHS GROUP INC/THE		2.A FE	5,269,000	5,269,000	4,861,310	5,269,000					3.102	3.102	FA	57,660	163,444	01/19/2022	02/24/2033	8,428,733
38141G-ZM-9	GOLDMAN SACHS GROUP INC/THE	LS	2.A FE	31,000	31,000	28,601	31,000					3.102	3.102	FA	339	962	01/19/2022	02/24/2033	8,428,733
38141G-ZM-9	GOLDMAN SACHS GROUP INC/THE	0	2.A FE	2,910,570	3,000,000	2,767,874	2,939,039		7,509			3.102	3.425	FA	32,830	93,060	02/17/2022	02/24/2033	8,428,733
38141G-ZN-7	GOLDMAN SACHS GROUP INC/THE		2.A FE	9,150,000	9,150,000	7,188,084	9,150,000					3.436	3.436	FA	110,911	314,394	01/19/2022	02/24/2043	8,849,466
38141G-ZR-8	GOLDMAN SACHS GROUP INC/THE		1.F FE	9,235,564	9,429,000	9,377,777	9,292,752		55,462			3.615	4.308	MS	100,364	304,708	04/28/2025	03/15/2028	9,599,429
38141G-ZU-1	GOLDMAN SACHS GROUP INC/THE		1.F FE	6,376,282	6,429,000	6,474,985	6,391,014		14,182			4.482	4.722	FA	102,453	288,148	12/17/2024	08/23/2028	6,593,522
38141G-ZU-1	GOLDMAN SACHS GROUP INC/THE	0	1.F FE	19,836	20,000	20,143	19,882		44			4.482	4.722	FA	319	896	12/17/2024	08/23/2028	6,593,522
38145G-AH-3	GOLDMAN SACHS GROUP INC/THE		2.A FE	3,015,125	3,065,000	3,054,546	3,059,649		6,544			3.500	3.697	MN	13,409	107,275	12/07/2018	11/16/2026	3,272,280
38145G-AH-3	GOLDMAN SACHS GROUP INC/THE	LS	2.A FE	4,987	5,000	4,983	4,999		1			3.500	3.517	MN	22	175	11/10/2016	11/16/2026	3,272,280
38145G-AH-3	GOLDMAN SACHS GROUP INC/THE	0	2.A FE	199,482	200,000	199,318	199,971		59			3.500	3.517	MN	875	7,000	11/10/2016	11/16/2026	3,272,280
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE	0	2.A FE	4,930,217	5,900,000	5,316,019	5,023,517		46,014			4.017	5.662	AO	40,159	237,003	11/29/2023	10/31/2038	6,018,502
384311-AC-0	GRAFTECH FINANCE INC		5.B FE	12,016,000	15,020,000	11,152,350	12,519,628		492,958			4.625	9.777	JD	15,437	694,675	12/23/2024	12/23/2029	14,569,300
38431A-AB-2	GRAFTECH FINANCE INC		5.B FE	5,234,500	5,510,000	4,793,700	5,279,335		43,889			9.875	11.208	JD	12,091	544,113	12/23/2024	12/23/2029	5,456,750
384701-AA-6	GRAHAM PACKAGING CO INC		5.A FE	7,790,480	8,361,000	8,367,647	8,059,618		97,438			7.125	8.655	FA	225,050	595,721	08/17/2023	08/15/2028	8,213,542
384802-AB-0	W W GRAINGER INC		1.E FE	13,782,486	14,600,000	13,223,769	13,849,758		21,895			4.600	5.013	JD	29,849	671,600	11/29/2022	06/15/2045	14,628,900
384802-AC-8	WW GRAINGER INC		1.E FE	4,892,602	4,926,000	3,913,331	4,899,576		848			3.750	3.788	MN	23,604	184,725	05/09/2016	05/15/2046	5,042,813
384802-AC-8	WW GRAINGER INC	LS	1.E FE	23,837	24,000	19,066	23,871		4			3.750	3.788	MN	115	900	05/09/2016	05/15/2046	5,042,813
386088-AH-1	GRAND METRO INVESTMENT CORP.		1.G FE	74,125,310	62,792,000	75,413,850	69,213,951		(501,613)			7.450	5.975	AO	987,579	4,678,004	11/29/2022	04/15/2035	64,109,311

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
386088-AH-1	GRAND METRO INVESTMENT CORP.	LS	1.G FE	15,000	15,000	18,015	15,000					7.450	7.450	AO	236	1,118	04/19/1995	04/15/2035	64,109,311
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL IN		3.B FE	3,569,500	3,540,000	3,531,041	3,545,839		(4,063)			4.750	4.620	JJ	77,536	168,150	06/11/2019	07/15/2027	3,071,250
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL LL		3.B FE	12,016,250	12,000,000	11,619,906	12,004,563		(2,490)			3.500	3.477	MS	123,667	420,000	02/21/2020	03/15/2028	10,500,600
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LL 144A		3.B FE	175,000	175,000	167,411	175,000					3.500	3.500	MS	2,042	6,125	08/14/2020	03/01/2029	178,063
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL LL		3.B FE	3,343,000	3,343,000	3,160,095	3,343,000					3.750	3.750	FA	52,234	125,363	11/09/2021	02/01/2030	3,361,875
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL LL	LS	3.B FE	107,000	107,000	101,146	107,000					3.750	3.750	FA	1,672	4,013	11/09/2021	02/01/2030	3,361,875
38869A-AE-7	GRAPHIC PACKAGING INTERNATIONAL LL		3.B FE	6,401,000	6,401,000	6,520,263	6,401,000					6.375	6.375	JJ	188,163	478,341	05/09/2024	07/15/2032	10,298,113
38869A-AE-7	GRAPHIC PACKAGING INTERNATIONAL LL	LS	3.B FE	3,669,000	3,669,000	3,737,361	3,669,000					6.375	6.375	JJ	107,853	274,181	05/09/2024	07/15/2032	10,298,113
389286-AA-3	GRAY TELEVISION INC		5.B FE	5,180,000	5,180,000	3,884,328	5,180,000					5.375	5.375	MN	35,577	278,425	10/26/2021	11/15/2031	5,031,688
389375-AL-0	GRAY TELEVISION INC		5.B FE	9,101,725	9,030,000	7,004,058	9,058,601		(9,430)			4.750	4.627	AO	90,551	428,925	01/08/2021	10/15/2030	9,029,475
389375-AM-8	GRAY TELEVISION INC		4.A FE	3,032,000	3,032,000	3,260,404	3,032,000					10.500	10.500	JJ	146,799	355,502	05/23/2024	07/15/2029	3,174,340
38937L-AB-7	GRAY OAK PIPELINE LLC		2.C FE	3,449,897	3,450,000	3,410,171	3,450,000					3.450	3.449	AO	25,128	119,025	09/11/2020	10/15/2027	3,458,650
38937L-AB-7	GRAY OAK PIPELINE LLC	0	2.C FE	99,997	100,000	98,846	100,000					3.450	3.449	AO	728	3,450	09/11/2020	10/15/2027	3,458,650
389925-AA-6	GREAT CANADIAN GAMING CORP		4.B FE	9,358,475	9,350,000	9,444,897	9,356,869		(1,412)			8.750	8.727	MN	104,538	834,033	11/01/2024	11/15/2029	9,686,000
39121J-A@-9	GREAT RIVER ENERGY		1.G	5,851,852	5,851,852	5,900,558	5,851,852					6.060	6.060	JJ	177,311	354,622	09/02/2009	07/01/2026	893,209
39121J-AE-0	GREAT RIVER ENERGY		1.G FE	13,012,481	12,974,231	13,740,691	13,006,885		(6,262)			6.254	6.192	JJ	405,704	811,408	11/29/2022	07/01/2038	287,838
39121J-AH-3	GREAT RIVER ENERGY		1.G FE	3,271,000	3,271,000	3,246,554	3,271,000					4.478	4.478	JJ	73,238	146,475	10/19/2010	07/01/2030	75,245
39121J-B*-0	GREAT RIVER ENERGY		1.G	3,150,000	3,150,000	3,130,827	3,150,000					3.760	3.760	AO	29,610	118,440	02/04/2015	10/01/2028	156,895
39121J-C@-7	GREAT RIVER ENERGY		1.G	22,266,667	22,266,667	19,508,461	22,266,667					3.590	3.590	AO	168,757	799,373	08/30/2017	10/15/2045	755,545
39121J-C@-7	GREAT RIVER ENERGY	0	1.G	1,133,333	1,133,333	992,946	1,133,333					3.590	3.590	AO	8,589	40,687	08/30/2017	10/15/2045	755,545
39121J-D#-4	GREAT RIVER ENERGY		1.G	16,775,000	16,775,000	16,719,171	16,775,000					5.800	5.800	AO	318,911		09/03/2025	10/15/2050	17,206,938
39121J-D#-4	GREAT RIVER ENERGY	0	1.G	53,000	53,000	52,824	53,000					5.800	5.800	AO	1,008		09/03/2025	10/15/2050	17,206,938
391382-AB-4	GREAT-WEST LIFECO FINANCE (DELAWAR		1.F FE	20,801,266	23,175,000	18,846,483	20,924,967		44,668			4.150	4.868	JD	74,804	858,013	06/12/2025	06/03/2047	23,655,881
39138C-AF-3	GREAT-WEST LIFECO INC	SD	1.F FE	1,509,282	1,313,150	1,461,247	1,498,910		(4,664)		(5,708)	5.998	4.607	MN	10,009	38,480	07/02/2025	11/16/2039	1,352,531
39138C-AJ-5	GREAT-WEST LIFECO INC	SD	1.E FE	1,436,195	1,977,020	1,430,651	1,464,870		7,557		21,118	2.981	4.788	JJ	28,346	29,606	04/15/2025	07/08/2050	2,006,487
39138C-AK-2	GREAT-WEST LIFECO INC	SD	1.F FE	1,995,954	1,765,457	1,706,632	1,811,537		(11,624)		86,235	2.379	1.720	MN	5,523	41,194	12/10/2020	05/14/2030	1,786,457
39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP		1.F FE	10,029,373	10,050,000	10,039,721	10,045,164		2,211			4.047	4.068	MN	49,711	406,724	05/15/2018	05/17/2028	10,253,362
39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	0	1.F FE	498,993	500,000	499,489	499,764		108			4.047	4.068	MN	2,473	20,235	05/15/2018	05/17/2028	10,253,362
39265*-AP-3	GREEN BAY PACKAGING INC		2.B	74,000,000	74,000,000	66,447,680	74,000,000					2.400	2.400	MS	473,600	1,776,000	03/25/2021	03/25/2036	5,970,800
39265*-AP-3	GREEN BAY PACKAGING INC	0	2.B	2,000,000	2,000,000	1,795,883	2,000,000					2.400	2.400	MS	12,800	48,000	03/25/2021	03/25/2036	5,970,800
393154-K*-9	GREEN MOUNTAIN POWER CORPORATION	0	1.F	1,371,230	1,400,000	1,283,705	1,378,804		882			4.560	4.696	MN	7,980	63,840	07/01/2015	11/18/2041	1,431,920
393154-K@-7	GREEN MOUNTAIN POWER CORP	0	1.F	592,182	600,000	553,343	594,249		239			4.610	4.696	MN	3,458	27,660	07/01/2015	11/18/2041	613,830
393154-P#-0	GREEN MOUNTAIN POWER CORPORATION		1.E Z	6,500,000	6,500,000	5,403,186	6,500,000					4.170	4.170	AO	48,940	271,050	04/26/2017	04/26/2047	5,614,675
393154-P@-2	GREEN MOUNTAIN POWER CORPORATION		1.E Z	41,000,000	41,000,000	39,932,329	41,000,000					3.450	3.450	JD	15,717	1,414,500	06/27/2017	06/27/2029	40,181,375
393154-P@-2	GREEN MOUNTAIN POWER CORPORATION	0	1.E Z	2,500,000	2,500,000	2,434,898	2,500,000					3.450	3.450	JD	958	86,250	06/27/2017	06/27/2029	40,181,375
393154-Q#-9	GREEN MOUNTAIN POWER CORPORATION		1.F	8,500,000	8,500,000	7,795,751	8,500,000					3.790	3.790	JD	16,108	322,150	06/13/2019	06/13/2034	6,623,175
393154-Q*-3	GREEN MOUNTAIN POWER CORPORATION		1.E Z	16,000,000	16,000,000	15,638,837	16,000,000					3.840	3.840	MS	174,080	614,400	09/19/2018	09/19/2030	13,249,600
393154-Q*-3	GREEN MOUNTAIN POWER CORPORATION	0	1.E Z	1,000,000	1,000,000	977,427	1,000,000					3.840	3.840	MS	10,880	38,400	09/19/2018	09/19/2030	13,249,600
393154-Q@-1	GREEN MOUNTAIN POWER CORPORATION		1.E Z	20,000,000	20,000,000	16,452,254	20,000,000					4.200	4.200	JD	65,333	840,000	12/03/2018	12/03/2048	20,420,000
393154-S@-9	GREEN MOUNTAIN POWER CORPORATION		1.F	9,500,000	9,500,000	6,307,079	9,500,000					3.050	3.050	JD	805	289,750	12/15/2020	12/30/2049	8,122,000
393154-T*-0	GREEN MOUNTAIN POWER CORPORATION		1.E Z	25,000,000	25,000,000	22,577,760	25,000,000					5.000	5.000	AO	312,500	1,250,000	09/23/2022	10/01/2052	25,625,000
39531J-AB-0	GREENKO WIND PROJECTS (MAURITIUS)		3.C FE	6,734,514	6,711,000	6,776,013	6,732,750		(1,764)			7.250	7.110	MS	127,043	203,761	10/01/2025	09/27/2028	5,699,271
39843U-AA-0	GRIFOLS ESCROW ISSUER SAU		4.C FE	8,099,250	7,970,000	7,870,660	7,992,307		(27,275)			4.750	4.383	AO	79,921	378,575	10/06/2021	10/15/2028	5,456,588
398905-AN-9	GROUP 1 AUTOMOTIVE INC		3.B FE	20,138,550	20,270,000	19,872,096	20,165,335		15,942			4.000	4.078	FA	306,302	810,800	07/15/2022	08/15/2028	19,420,800
398905-AQ-2	GROUP 1 AUTOMOTIVE INC		3.B FE	5,044,613	5,030,000	5,177,143	5,039,995		(3,179)			6.375	6.289	JJ	147,861	307,302	07/26/2024	01/15/2030	5,128,419
400131-AH-1	GRUMA S.A.B. DE C.V.		2.A FE	2,570,000	2,570,000	2,642,294	2,570,000					5.390	5.390	JD	8,465	138,523	12/04/2024	12/09/2034	2,228,482
400131-AJ-7	GRUMA S.A.B. DE C.V.		2.A FE	990,000	990,000	991,218	990,000					5.761	5.761	JD	3,485	57,034	12/04/2024	12/09/2054	1,018,517

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
40049J-AT-4	GRUPO TELEVISA SAB		3.A FE	3,392,424	2,560,000	2,709,082	3,126,055		(79,181)			8.500	4.299	MS	66,489	217,600	06/11/2024	03/11/2032	1,819,163
40053X-AC-3	GRUPO ENERGIA BOGOTA SA ESP 144A		2.C FE	2,496,250	2,500,000	2,478,500	2,496,304		54			5.750	5.770	AO	27,552		10/17/2025	10/22/2035	1,285,938
40055C-AA-1	GRUPO NUTRESA S.A. 8% 12 MAY 2030-30 144		3.A FE	5,239,194	5,210,000	5,633,313	5,236,100		(3,094)			8.000	7.862	MN	56,731	208,400	05/07/2025	05/12/2030	5,210,400
40055C-AB-9	GRUPO NUTRESA S.A. 9% 12 MAY 2035-35 144		3.A FE	17,583,571	17,060,000	19,244,874	17,573,207		(10,363)			9.000	8.506	MN	208,985	767,700	10/09/2025	05/12/2035	16,437,850
40139L-AH-6	GUARDIAN LIFE GLOBAL FUNDING	0	1.B FE	996,330	1,000,000	964,124	999,032		628			1.400	1.465	JJ	6,806	14,000	08/10/2021	07/06/2027	10,968,244
40139L-AH-6	GUARDIAN LIFE GLOBAL FUNDING		1.B FE	10,905,828	10,946,000	10,553,298	10,935,405		6,872			1.400	1.465	JJ	74,494	153,244	08/10/2021	07/06/2027	10,968,244
40139L-BA-0	GUARDIAN LIFE GLOBAL FUNDING		1.B FE	4,225,700	5,000,000	4,765,104	4,710,563		144,200			1.250	4.492	MN	7,292	62,500	06/15/2022	11/19/2027	5,031,250
40139L-BE-2	GUARDIAN LIFE GLOBAL FUNDING		1.B FE	11,992,920	12,000,000	11,281,327	11,997,236		1,022			1.625	1.634	MS	56,875	195,000	09/13/2021	09/16/2028	11,895,875
40139L-BE-2	GUARDIAN LIFE GLOBAL FUNDING	0	1.B FE	599,646	600,000	564,066	599,862		51			1.625	1.634	MS	2,844	9,750	09/13/2021	09/16/2028	11,895,875
40139L-BG-7	GUARDIAN LIFE GLOBAL FUNDING		1.B FE	8,176,761	7,880,000	8,110,812	8,002,924		(63,157)			5.550	4.648	AO	76,535	437,340	02/08/2023	10/28/2027	8,890,038
40139L-BG-7	GUARDIAN LIFE GLOBAL FUNDING	0	1.B FE	798,998	770,000	792,554	782,012		(6,171)			5.550	4.648	AO	7,479	42,735	02/08/2023	10/28/2027	8,890,038
40139L-BP-7	GUARDIAN LIFE GLOBAL FUNDING		1.B FE	16,725,187	16,641,000	16,714,327	16,724,742		(445)			4.402	4.288	JD	40,696		12/19/2025	12/11/2030	17,007,268
402479-CB-3	FLORIDA POWER & LIGHT CO	0	1.F FE	1,600,884	1,500,000	1,425,984	1,572,472		(3,359)			5.100	4.644	AO	19,125	76,500	07/01/2015	10/01/2040	1,538,250
402479-CD-9	FLORIDA POWER & LIGHT CO		1.F FE	798,768	800,000	711,199	799,152		30			5.000	5.009	JD	1,778	40,000	06/10/2013	06/15/2043	3,895,000
402479-CD-9	FLORIDA POWER & LIGHT CO	0	1.F FE	3,117,990	3,000,000	2,666,998	3,090,482		(3,271)			5.000	4.744	JD	6,667	150,000	07/01/2015	06/15/2043	3,895,000
402479-CE-7	FLORIDA POWER & LIGHT CO		1.F FE	3,942,258	3,950,000	3,387,766	3,944,188		193			4.550	4.562	AO	44,931	179,725	09/16/2014	10/01/2044	4,039,863
40410K-AA-3	HB FULLER CO		3.C FE	2,990,000	2,990,000	2,958,512	2,990,000					4.250	4.250	AO	26,827	127,075	10/07/2020	10/15/2028	2,971,838
404119-AJ-8	HCA INC		2.C FE	825,750	745,000	858,140	795,764		(4,840)			7.500	6.374	MN	8,536	55,875	06/09/2020	11/06/2033	772,938
404119-BT-5	HCA INC		2.C FE	1,300,000	1,300,000	1,301,016	1,300,000					5.250	5.250	JD	3,033	68,250	03/01/2016	06/15/2026	1,334,125
404119-BW-8	HCA INC		2.C FE	505,250	500,000	521,288	501,884		(554)			5.875	5.715	FA	12,240	29,375	01/22/2019	02/01/2029	514,688
404119-BY-4	HCA INC		2.C FE	9,853,368	10,175,000	9,853,658	9,858,622		5,254			5.125	5.454	JD	23,176	260,734	09/19/2025	06/15/2039	10,435,734
404119-CA-5	HCA INC		2.C FE	274,750	275,000	264,724	274,883		23			3.500	3.510	MS	3,208	9,625	02/14/2020	09/01/2030	279,813
404119-CH-0	HCA INC		2.C FE	9,651,135	9,750,000	9,649,810	9,651,362		227			3.125	3.990	MS	89,714		12/29/2025	03/15/2027	9,902,344
404119-CK-3	HCA INC		2.C FE	17,090,402	18,210,000	17,227,819	17,352,882		113,746			3.625	4.459	MS	194,366	660,113	08/18/2023	03/15/2032	17,063,775
404119-CK-3	HCA INC	0	2.C FE	1,239,284	1,250,000	1,182,580	1,242,210		1,173			3.625	3.738	MS	13,342	45,313	08/08/2023	03/15/2032	17,063,775
404119-CL-1	HCA INC		2.C FE	23,085,460	26,600,000	21,786,444	23,167,864		62,919	92		4.625	5.566	MS	362,240	1,230,250	09/11/2024	03/15/2052	27,189,888
404119-CQ-0	HCA INC		2.C FE	2,558,259	2,560,000	2,667,961	2,559,867		504			5.500	5.501	JD	11,733	140,800	05/01/2023	06/01/2033	2,630,400
404119-CT-4	HCA INC		2.C FE	8,726,453	8,740,000	9,129,391	8,731,157		2,612			5.450	5.472	AO	119,083	476,330	02/20/2024	04/01/2031	8,978,165
404119-CU-1	HCA INC		2.C FE	10,773,356	10,780,000	11,258,732	10,776,417		742			5.600	5.605	AO	150,920	603,680	02/20/2024	04/01/2034	11,287,440
404119-CU-1	HCA INC	LS	2.C FE	199,690	200,000	208,882	199,776		21			5.600	5.617	AO	2,800	11,200	02/20/2024	04/01/2034	11,287,440
404119-DB-2	HCA INC		2.C FE	4,411,030	4,350,000	4,574,483	4,407,714		(3,317)			5.750	5.560	MS	83,375	132,010	02/24/2025	03/01/2035	4,485,350
404119-DB-2	HCA INC	LS	2.C FE	10,140	10,000	10,516	10,133		(8)			5.750	5.560	MS	192	303	02/24/2025	03/01/2035	4,485,350
404119-DC-0	HCA INC		2.C FE	5,499,395	5,430,000	5,551,261	5,498,849		(547)			6.200	6.106	MS	112,220	177,682	02/24/2025	03/01/2055	5,598,330
404119-DD-8	HCA INC	0	2.C FE	4,992,250	5,000,000	4,986,000	4,992,515		265			4.300	4.334	MN	36,431		10/27/2025	11/15/2030	5,107,500
404119-DF-3	HCA INC		2.C FE	14,942,285	15,050,000	14,872,195	14,942,959		674			4.900	4.991	MN	124,957		12/16/2025	11/15/2035	15,418,725
404119-DH-9	HCA INC		2.C FE	8,970,706	9,100,000	8,705,893	8,971,237		531			5.700	5.799	MN	87,891		11/04/2025	11/15/2055	9,359,350
404121-AH-8	HCA INC REG		2.C FE	35,000	35,000	35,076	35,000					5.375	5.375	MS	627	1,881	08/09/2018	09/01/2026	35,941
404121-AJ-4	HCA INC		2.C FE	17,272,524	16,895,000	17,433,411	17,215,013		(58,455)			5.625	4.693	MS	316,781	539,719	07/25/2025	09/01/2028	17,370,172
404121-AK-1	HCA INC		2.C FE	9,930,429	9,650,000	9,947,382	9,927,754		(2,675)			5.450	5.028	MS	154,856		11/20/2025	09/15/2034	9,912,963
404121-AL-9	HCA INC		2.C FE	20,080,817	20,525,000	20,357,676	20,090,898		8,752			5.950	6.106	MS	359,587	967,061	03/28/2025	09/15/2054	21,135,619
4041A2-AF-1	HBOS PLC		2.A FE	1,031,550	1,000,000	1,055,128	1,014,027		(1,382)			6.000	5.775	MN	10,000	60,000	01/15/2004	11/01/2033	1,030,000
404280-AW-9	HSBC HOLDINGS PLC		1.G FE	4,971,500	5,000,000	5,002,047	4,995,990		21,323			4.300	4.741	MS	67,486	215,000	11/07/2024	03/08/2026	5,107,500
404280-BK-4	HSBC HOLDINGS PLC		1.G FE	3,650,000	3,650,000	3,645,298	3,650,000					4.041	4.041	MS	44,249	147,497	03/06/2017	03/13/2028	3,315,666
404280-BT-5	HSBC HOLDINGS PLC		1.G FE	6,782,473	6,775,000	6,839,903	6,778,220		(748)			4.583	4.562	JD	10,350	310,498	06/12/2018	06/19/2029	6,930,249
404280-CC-1	HSBC HOLDINGS PLC		1.G FE	4,550,000	4,550,000	4,497,628	4,550,000					3.973	3.973	MN	19,584	180,772	05/15/2019	05/22/2030	4,640,386
404280-CF-4	HSBC HOLDINGS PLC		1.G FE	1,173,531	1,175,000	1,205,697	1,174,492		271			4.950	4.961	MS	14,702	58,163	03/25/2020	03/31/2030	1,204,081

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
404280-CK-3	HSBC HOLDINGS PLC		1.G FE	3,050,000	3,050,000	2,777,115	3,050,000					2.357	2.357	FA	26,559	71,889	08/11/2020	08/18/2031	2,478,873
404280-CT-4	HSBC HOLDINGS PLC		1.G FE	5,005,498	5,450,000	4,991,208	5,005,668		170			2.804	4.274	MN	15,706		12/29/2025	05/24/2032	5,450,000
404280-DC-0	HSBC HOLDINGS PLC		2.A FE	7,313,360	7,275,000	7,242,549	7,301,998		(3,095)			4.762	4.693	MS	88,534	346,436	03/23/2022	03/29/2033	6,629,170
404280-DH-9	HSBC HOLDINGS PLC		1.G FE	1,800,000	1,800,000	1,867,273	1,800,000					5.402	5.402	FA	37,814	97,236	08/04/2022	08/11/2033	1,848,618
404280-DR-7	HSBC HOLDINGS PLC		1.G FE	1,543,153	1,475,000	1,559,533	1,521,245		(21,907)			7.390	5.560	MN	17,562	109,003	01/21/2025	11/03/2028	1,529,501
404280-EQ-8	HSBC HOLDINGS PLC		1.G FE	24,992,200	24,800,000	25,169,220	24,963,869		(28,331)			4.899	4.576	MS	398,234	607,476	07/25/2025	03/03/2029	25,407,476
404280-FB-0	HSBC HOLDINGS PLC		2.A FE	400,000	400,000	412,631	400,000					5.741	5.741	MS	7,081		09/02/2025	09/10/2036	411,482
40420I-AA-5	HSBC BANK USA NA (NEW YORK BRANCH)	0	1.F FE	17,570,790	15,000,000	15,963,092	16,451,451		(130,990)			5.875	4.533	MN	146,875	881,250	07/01/2015	11/01/2034	15,440,625
40420I-AB-3	HSBC BANK USA NA (NEW YORK BRANCH)		1.F FE	9,558,600	10,000,000	10,429,541	9,770,822		17,229			5.625	5.941	FA	212,500	562,500	10/14/2005	08/15/2035	10,281,250
40434L-AC-9	HP INC		2.B FE	9,356,420	9,300,000	8,910,536	9,326,975		(5,670)			3.400	3.320	JD	12,297	316,200	08/26/2020	06/17/2030	10,017,450
40434L-AC-9	HP INC	LS	2.B FE	99,790	100,000	95,812	99,906		25			3.400	3.423	JD	132	3,400	06/09/2020	06/17/2030	10,017,450
40434L-AC-9	HP INC	0	2.B FE	898,110	900,000	862,310	899,151		221			3.400	3.423	JD	1,190	30,600	06/09/2020	06/17/2030	10,017,450
40434L-AL-9	HP INC		2.B FE	3,098,946	3,100,000	3,012,537	3,099,542		303			4.200	4.202	AO	27,487	130,200	03/29/2022	04/15/2032	3,216,150
40434L-AL-9	HP INC	0	2.B FE	199,932	200,000	194,357	199,976		25			4.200	4.202	AO	1,773	8,400	03/29/2022	04/15/2032	3,216,150
40440V-AQ-8	HPS CORPORATE LENDING FUND		2.C FE	7,017,441	7,050,000	7,015,905	7,020,758		3,365	325		4.900	5.063	MS	105,554		09/04/2025	09/11/2028	7,145,406
40440V-AS-4	HPS CORPORATE LENDING FUND		2.C FE	6,892,684	6,900,000	6,868,952	6,893,680		996			5.450	5.469	MN	114,904		09/04/2025	11/15/2030	7,088,025
404530-AA-5	HACKENSACK MERIDIAN HEALTH INC		1.D FE	4,588,871	5,475,000	4,603,229	4,598,264		9,393			4.500	5.586	JJ	123,188	123,188	02/04/2025	07/01/2057	5,501,050
404530-AC-1	HACKENSACK MERIDIAN HEALTH INC		1.D FE	17,846,100	24,656,000	17,878,376	18,431,658		244,575			2.675	4.993	MS	219,849	617,751	03/13/2025	09/01/2041	25,021,242
404530-AC-1	HACKENSACK MERIDIAN HEALTH INC	0	1.D FE	250,012	325,000	235,662	257,922		2,808			2.675	4.492	MS	2,898	8,694	06/07/2023	09/01/2041	25,021,242
404530-AD-9	HACKENSACK MERIDIAN HEALTH INC		1.D FE	368,462	550,000	354,535	377,727		3,421			2.875	5.127	MS	5,271	15,813	02/27/2023	09/01/2050	836,859
404530-AD-9	HACKENSACK MERIDIAN HEALTH INC	0	1.D FE	334,965	500,000	322,305	343,388		3,110			2.875	5.127	MS	4,792	14,375	02/27/2023	09/01/2050	836,859
40500#-AD-9	H-E-B LP		1.F PL	2,500,000	2,500,000	2,530,730	2,500,000					5.480	5.480	MS	38,436	137,000	03/20/2024	03/20/2041	2,568,500
40500#-AE-7	H-E-B LP		1.F PL	3,600,000	3,600,000	3,640,550	3,600,000					5.530	5.530	MS	55,853	199,080	03/20/2024	03/20/2043	3,699,540
40500#-AF-4	H-E-B LP		1.F PL	10,000,000	10,000,000	10,007,617	10,000,000					5.570	5.570	MS	156,269	557,000	03/20/2024	03/20/2047	9,250,650
40500#-AG-2	H-E-B LP		1.F PL	10,000,000	10,000,000	9,990,302	10,000,000					5.590	5.590	MS	156,831	559,000	03/20/2024	03/20/2048	9,251,550
40500#-AH-0	H-E-B LP		1.F PL	5,500,000	5,500,000	5,484,767	5,500,000					5.610	5.610	MS	86,565	308,550	03/20/2024	03/20/2049	5,654,275
40500#-AJ-6	H-E-B LP		1.F PL	12,500,000	12,500,000	12,442,129	12,500,000					5.630	5.630	MS	197,441	703,750	03/20/2024	03/20/2050	10,795,575
40500#-AK-3	H-E-B LP		1.F	8,000,000	8,000,000	7,947,659	8,000,000					5.650	5.650	MS	126,811	452,000	03/20/2024	03/20/2051	7,197,750
40500#-AL-1	H-E-B LP		1.F PL	7,300,000	7,300,000	7,237,941	7,300,000					5.670	5.670	MS	116,125	413,910	03/20/2024	03/20/2052	6,478,605
40500#-AM-9	H-E-B LP		1.F	8,000,000	8,000,000	7,916,006	8,000,000					5.690	5.690	MS	127,709	455,200	03/20/2024	03/20/2053	7,199,150
40500#-AN-7	H-E-B LP		1.F	4,800,000	4,800,000	4,739,853	4,800,000					5.710	5.710	MS	76,895	274,080	03/20/2024	03/20/2054	4,937,040
406216-AW-1	HALLIBURTON CO		2.A FE	9,148,548	8,305,000	9,218,098	9,106,852		(35,724)			6.700	5.624	MS	163,839	556,435	02/24/2025	09/15/2038	8,583,218
406216-BE-0	HALLIBURTON CO		2.A FE	17,914,248	20,135,000	17,787,182	17,954,137		39,888			4.750	5.736	FA	398,505	214,581	09/19/2025	08/01/2043	20,613,206
406216-BJ-9	HALLIBURTON COMPANY		2.A FE	777,810	700,000	692,067	752,345		(4,550)			4.850	3.890	MN	4,338	33,950	10/25/2019	11/15/2035	921,825
406216-BJ-9	HALLIBURTON COMPANY	LS	2.A FE	222,231	200,000	197,733	214,956		(1,300)			4.850	3.890	MN	1,239	9,700	10/25/2019	11/15/2035	921,825
406216-BK-6	HALLIBURTON COMPANY		2.A FE	55,512,788	58,761,000	52,717,952	55,648,334		84,437			5.000	5.437	MN	375,417	2,938,050	09/11/2024	11/15/2045	60,230,025
406216-BL-4	HALLIBURTON COMPANY		2.A FE	21,741,069	23,031,000	21,807,905	21,905,588		163,461			2.920	4.196	MS	224,168	434,073	04/28/2025	03/01/2030	23,976,013
406216-BL-4	HALLIBURTON COMPANY	0	2.A FE	599,844	600,000	568,136	599,973		34			2.920	2.921	MS	5,840	17,520	02/19/2020	03/01/2030	23,976,013
406248-BC-3	HALLMARK CARDS INC.		2.C PL	6,700,000	6,700,000	5,943,110	6,700,000					3.120	3.120	FA	71,422	209,040	08/31/2021	08/31/2031	6,296,720
406248-BC-3	HALLMARK CARDS INC.	0	2.C PL	500,000	500,000	443,516	500,000					3.120	3.120	FA	5,330	15,600	08/31/2021	08/31/2031	6,296,720
406248-BD-1	HALLMARK CARDS INC.		2.C PL	8,500,000	8,500,000	7,389,911	8,500,000					3.200	3.200	FA	92,933	272,000	08/31/2021	08/31/2032	9,347,200
406248-BD-1	HALLMARK CARDS INC.	0	2.C PL	700,000	700,000	608,581	700,000					3.200	3.200	FA	7,653	22,400	08/31/2021	08/31/2032	9,347,200
406248-BE-9	HALLMARK CARDS INC.		2.C PL	6,300,000	6,300,000	5,349,408	6,300,000					3.270	3.270	FA	70,387	206,010	08/31/2021	08/31/2033	5,894,830
406248-BE-9	HALLMARK CARDS INC.	0	2.C PL	500,000	500,000	424,556	500,000					3.270	3.270	FA	5,586	16,350	08/31/2021	08/31/2033	5,894,830
406248-BG-4	HALLMARK CARDS INC.		2.C Z	11,500,000	11,500,000	11,660,453	11,500,000					5.980	5.980	JJ	340,029	343,850	01/03/2025	01/03/2034	8,239,200
406248-BH-2	HALLMARK CARDS INC.		2.C Z	11,500,000	11,500,000	11,677,743	11,500,000					6.060	6.060	JJ	344,578	348,450	01/03/2025	01/03/2035	8,242,400
40637C-C#-5	HALMA PLC		2.A	14,320,543	16,735,920	16,253,390	16,735,920				1,980,044	2.290	2.290	JJ	179,916	358,028	07/12/2022	07/12/2032	2,037,245

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
40637C-E*-7	HALMA PLC		2.A	21,117,687	23,195,398	23,876,272	23,195,398				2,744,272	3.940	3.940	AO	154,855	896,721	04/30/2024	04/30/2034	5,913,087
41136T-AA-5	HWQCUS PP 5.00000 07/27/2028		1.C FE	1,220,996	1,230,000	1,258,450	1,225,308		1,665			5.000	5.160	JJ	26,308	61,500	07/20/2023	07/27/2028	1,260,750
41242*-CR-1	HARDWOOD FUNDING LLC		1.G FE	4,400,000	4,400,000	4,557,469	4,400,000					5.160	5.160	JD	15,136	112,889	06/09/2025	06/07/2032	4,513,520
41242*-CS-9	HARDWOOD FUNDING LLC		1.G FE	10,041,646	10,041,646	10,341,593	10,041,646					5.330	5.330	JD	35,681	266,123	06/09/2025	06/07/2035	10,309,256
413875-AT-2	L3HARRIS TECHNOLOGIES INC		2.B FE	3,785,213	4,090,000	3,928,987	3,798,429		8,154			5.054	5.666	AO	36,748	206,709	05/09/2024	04/27/2045	4,193,354
413875-AW-5	L3HARRIS TECHNOLOGIES INC		2.B FE	5,699,430	5,700,000	5,743,996	5,700,000					4.400	4.399	JD	11,147	250,800	05/23/2018	06/15/2028	5,825,400
413875-AW-5	L3HARRIS TECHNOLOGIES INC	0	2.B FE	299,970	300,000	302,316	300,000					4.400	4.399	JD	587	13,200	05/23/2018	06/15/2028	5,825,400
413890-FA-7	HARRIS COUNTY HOUSTON SPORTS AUTH		2.B FE	4,013,834	4,013,834	3,993,380	4,013,834					4.476	4.476	FA	71,864	179,659	12/23/2014	02/07/2032	163,676
416515-AS-3	HARTFORD FINL SVCS GRP		1.G FE	990,280	1,000,000	1,079,116	994,560		383			5.950	6.019	AO	12,561	59,500	10/10/2006	10/15/2036	1,029,750
416518-AD-0	HARTFORD FINANCIAL SERVICES GROUP		1.G FE	3,766,864	3,800,000	2,424,349	3,770,001		772			2.900	2.944	MS	32,448	110,200	09/16/2021	09/15/2051	3,347,850
417558-AA-1	HARVEST MIDSTREAM I LP 144A		3.C FE	484,175	470,000	477,026	471,981		(2,784)			7.500	6.828	MS	11,750	35,250	01/25/2021	09/01/2028	487,625
417558-AB-9	HARVEST MIDSTREAM I LP		3.C FE	7,048,775	7,040,000	7,337,679	7,046,400		(1,477)			7.500	7.469	MN	67,467	528,000	04/30/2024	05/15/2032	7,283,250
418751-AL-7	HAT HOLDINGS I LLC / HAT HOLDINGS		2.C FE	20,222,235	19,942,000	20,702,641	20,058,796		(87,697)			8.000	7.485	JD	70,905	1,595,360	01/11/2024	06/15/2027	20,708,480
41975*-AW-5	HAWAII ELECTRIC LIGHT CO INC		3.C	5,900,000	5,900,000	4,605,730	5,900,000					3.700	3.700	JD	9,702	218,300	06/15/2022	06/15/2032	5,499,900
41975*-AW-5	HAWAII ELECTRIC LIGHT CO INC	0	3.C	400,000	400,000	312,253	400,000					3.700	3.700	JD	658	14,800	06/15/2022	06/15/2032	5,499,900
41975*-AX-3	HAWAII ELECTRIC LIGHT CO INC		3.C	2,500,000	2,500,000	2,125,700	2,500,000					6.250	6.250	FA	61,632	156,250	02/09/2023	02/09/2033	3,403,125
41975*-AX-3	HAWAII ELECTRIC LIGHT CO INC	0	3.C	800,000	800,000	680,224	800,000					6.250	6.250	FA	19,722	50,000	02/09/2023	02/09/2033	3,403,125
419866-AV-0	HAWAIIAN ELECTRIC COMPANY INC		3.B FE	4,666,845	4,635,000	4,700,354	4,665,291		(1,554)			6.000	5.840	AO	79,568		09/12/2025	10/01/2033	4,662,810
419866-D@-4	HAWAIIAN ELECTRIC COMPANY INC	0	3.B	2,680,410	3,000,000	1,971,510	2,750,278		8,708			5.390	6.211	AO	40,425	161,700	07/01/2015	04/01/2042	3,080,850
419866-K#-4	HAWAIIAN ELECTRIC CO		3.B	3,900,000	3,900,000	3,316,092	3,900,000					6.250	6.250	FA	96,146	243,750	02/09/2023	02/09/2033	5,259,375
419866-K#-4	HAWAIIAN ELECTRIC CO	0	3.B	1,200,000	1,200,000	1,020,336	1,200,000					6.250	6.250	FA	29,583	75,000	02/09/2023	02/09/2033	5,259,375
419866-K*-8	HAWAIIAN ELECTRIC CO		3.B	22,300,000	22,300,000	17,408,097	22,300,000					3.700	3.700	JD	36,671	825,100	06/15/2022	06/15/2032	20,675,550
419866-K*-8	HAWAIIAN ELECTRIC CO	0	3.B	1,500,000	1,500,000	1,170,948	1,500,000					3.700	3.700	JD	2,467	55,500	06/15/2022	06/15/2032	20,675,550
419866-K@-6	HAWAIIAN ELECTRIC CO		3.B	6,400,000	6,400,000	6,006,894	6,400,000					6.110	6.110	FA	154,244	391,040	02/09/2023	02/09/2030	8,553,565
419866-K@-6	HAWAIIAN ELECTRIC CO	0	3.B	1,900,000	1,900,000	1,783,297	1,900,000					6.110	6.110	FA	45,791	116,090	02/09/2023	02/09/2030	8,553,565
42241@-AH-2	HEARST COMMUNICATIONS INC		1.G	21,780,000	21,780,000	21,517,820	21,780,000					3.020	3.020	AO	111,453	657,756	04/30/2015	04/30/2027	21,093,778
42241@-AJ-8	HEARST COMMUNICATIONS INC		1.G	12,000,000	12,000,000	12,012,608	12,000,000					4.020	4.020	JD	40,200	482,400	05/31/2018	06/01/2028	10,201,000
42241@-AK-5	HEARST COMMUNICATIONS INC		1.G	17,000,000	17,000,000	16,866,717	17,000,000					4.120	4.120	JD	58,367	700,400	05/31/2018	06/01/2030	15,309,000
42241@-AK-5	HEARST COMMUNICATIONS INC	0	1.G	1,000,000	1,000,000	992,160	1,000,000					4.120	4.120	JD	3,433	41,200	05/31/2018	06/01/2030	15,309,000
42241@-AL-3	HEARST COMMUNICATIONS INC		1.G	16,000,000	16,000,000	15,500,097	16,000,000					4.270	4.270	JD	56,933	683,200	05/31/2018	06/01/2033	7,149,450
42241@-AM-1	HEARST COMMUNICATIONS INC		1.G	29,000,000	29,000,000	27,442,929	29,000,000					2.770	2.770	JD	62,479	803,300	12/03/2019	12/03/2029	30,415,500
42241@-AM-1	HEARST COMMUNICATIONS INC	0	1.G	4,000,000	4,000,000	3,785,232	4,000,000					2.770	2.770	JD	8,618	110,800	12/03/2019	12/03/2029	30,415,500
42251#-AX-2	HEB GROCERY COMPANY LP		1.F	8,000,000	8,000,000	7,289,176	8,000,000					4.030	4.030	MS	81,496	322,400	03/30/2016	03/30/2037	8,161,200
42251#-AZ-7	HEB GROCERY COMPANY LP		1.F	4,000,000	4,000,000	3,617,174	4,000,000					4.220	4.220	MS	42,669	168,800	03/30/2016	03/30/2040	4,084,400
42251#-AZ-7	HEB GROCERY COMPANY LP	0	1.F	3,000,000	3,000,000	2,712,880	3,000,000					4.220	4.220	MS	32,002	126,600	03/30/2016	03/30/2040	4,084,400
422806-AA-7	HEICO CORP		2.B FE	20,441,342	20,470,000	21,051,240	20,456,277		6,590			5.250	5.278	FA	447,781	1,074,675	07/19/2023	08/01/2028	23,193,250
422806-AA-7	HEICO CORP	0	2.B FE	2,127,018	2,130,000	2,190,481	2,128,572		686			5.250	5.278	FA	46,594	111,825	07/19/2023	08/01/2028	23,193,250
422806-AB-5	HEICO CORP		2.B FE	19,340,354	19,655,000	20,389,879	19,410,330		28,794			5.350	5.552	FA	438,143	1,051,543	08/17/2023	08/01/2033	20,180,771
423012-AF-0	HEINEKEN NV		2.A FE	31,395,232	31,600,000	31,337,253	31,554,183		20,884			3.500	3.573	JJ	466,978	1,106,000	03/20/2017	01/29/2028	31,033,750
423012-AF-0	HEINEKEN NV	0	2.A FE	2,086,392	2,100,000	2,082,539	2,096,955		1,388			3.500	3.573	JJ	31,033	73,500	03/20/2017	01/29/2028	31,033,750
423012-AG-8	HEINEKEN NV		2.A FE	9,277,164	9,350,000	7,836,368	9,289,729		1,689			4.350	4.397	MS	103,941	406,725	03/20/2017	03/29/2047	8,531,613
423452-AG-6	HELMERICH & PAYNE INC		2.B FE	6,934,783	6,950,000	6,211,174	6,940,180		1,476			2.900	2.927	MS	51,507	201,550	06/08/2022	09/29/2031	5,478,300
423452-AG-6	HELMERICH & PAYNE INC	0	2.B FE	1,197,373	1,200,000	1,072,433	1,198,315		266			2.900	2.927	MS	8,893	34,800	06/08/2022	09/29/2031	5,478,300
425408-AA-5	NFA HENDRICK SPV LLC		1.G FE	8,700,000	8,700,000	9,626,968	8,700,000					6.370	6.370	MON	24,631	484,916	01/31/2025	01/15/2035	8,180,778
42545#-AE-0	HENDRICKSON HOLDINGS LLC		2.B Z	16,600,000	16,600,000	17,296,701	16,600,000					5.720	5.720	JD	52,751		12/11/2025	12/11/2032	17,074,760
42545#-AE-0	HENDRICKSON HOLDINGS LLC	0	2.B Z	200,000	200,000	208,394	200,000					5.720	5.720	JD	636		12/11/2025	12/11/2032	17,074,760
42704L-AE-4	HERC HOLDINGS INC		3.C FE	10,091,000	10,070,000	10,458,147	10,083,498		(4,924)			6.625	6.565	JD	29,651	667,138	06/05/2024	06/15/2029	10,362,244

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
42704L-AF-1	HERC HOLDINGS INC		3.C FE	3,500,000	3,500,000	3,683,377	3,500,000					7.000	7.000	JD	10,889	131,347	06/17/2025	06/15/2030	3,612,150
42704L-AG-9	HERC HOLDINGS INC		3.C FE	5,711,697	5,650,000	6,003,156	5,706,077		(5,620)			7.250	6.989	JD	18,206	219,604	06/17/2025	06/15/2033	5,803,000
42704L-AH-7	HERC HOLDINGS INC		3.C FE	2,347,000	2,347,000	2,382,951	2,347,000					5.750	5.750	MS	5,623		12/02/2025	03/15/2031	2,414,476
42704L-AK-0	HERC HOLDINGS INC		3.C FE	6,862,938	6,838,000	6,926,618	6,862,698		(240)			6.000	5.919	MS	17,095		12/03/2025	03/15/2034	7,043,140
427866-AL-2	HERSHEY CO		1.E FE	3,958,629	3,432,000	3,591,174	3,504,436		(41,140)			7.200	5.816	FA	93,350	247,104	04/30/2010	08/15/2027	4,541,824
427866-AL-2	HERSHEY CO	0	1.E FE	1,504,287	1,108,000	1,159,388	1,171,396		(37,300)			7.200	3.538	FA	30,138	79,776	07/01/2015	08/15/2027	4,541,824
427866-AW-8	HERSHEY COMPANY THE		1.E FE	12,750,290	15,310,000	11,355,944	13,020,479		64,987			3.375	4.487	FA	195,203	516,713	01/25/2024	08/15/2046	15,293,800
427866-AX-6	HERSHEY COMPANY THE		1.E FE	8,210,730	8,389,000	8,310,515	8,375,794		21,063			2.300	2.548	FA	72,891	192,947	12/07/2018	08/15/2026	9,016,511
427866-AX-6	HERSHEY COMPANY THE	0	1.E FE	684,333	700,000	693,451	698,848		1,823			2.300	2.562	FA	6,082	16,100	05/19/2017	08/15/2026	9,016,511
427866-BB-3	HERSHEY COMPANY THE		1.F FE	19,716,421	26,915,000	18,524,418	19,983,517		143,428			3.125	4.948	MN	107,473	841,094	05/16/2024	11/15/2049	26,878,516
427866-BG-2	HERSHEY COMPANY THE		1.F FE	1,395,394	1,400,000	863,763	1,396,014		115			2.650	2.666	JD	3,092	37,100	05/27/2020	06/01/2050	1,418,550
427866-BJ-6	HERSHEY COMPANY THE		1.E FE	1,317,714	1,320,000	1,326,386	1,318,433		260			4.500	4.519	MN	9,405	59,400	05/01/2023	05/04/2033	1,349,700
42809H-AH-0	HESS CORP		1.D FE	10,146,000	10,000,000	10,279,165	10,139,719		(3,463)			5.800	5.684	AO	145,000	580,000	11/17/2023	04/01/2047	10,290,000
428102-AE-7	HESS MIDSTREAM OPERATIONS LP		3.A FE	15,928,050	16,350,000	15,994,942	16,111,881		50,866			4.250	4.631	FA	262,508	694,875	03/09/2022	02/15/2030	15,727,250
428102-AF-4	HESS MIDSTREAM OPERATIONS LP		3.A FE	2,570,000	2,570,000	2,601,791	2,570,000					5.500	5.500	AO	29,841	141,350	04/05/2022	10/15/2030	2,383,800
428102-AG-2	HESS MIDSTREAM OPERATIONS LP		3.A FE	3,360,000	3,360,000	3,474,862	3,360,000					6.500	6.500	JD	18,200	218,400	05/08/2024	06/01/2029	3,448,550
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO		2.B FE	1,962,068	1,847,000	2,000,971	1,954,812		(7,256)			6.200	5.393	AO	24,175	114,514	02/24/2025	10/15/2035	2,293,975
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO	LS	2.B FE	401,549	378,000	409,511	400,064		(1,485)			6.200	5.393	AO	4,948	23,436	02/24/2025	10/15/2035	2,293,975
42824C-BS-7	HEWLETT PACKARD ENTERPRISE CO		2.B FE	12,993,890	13,000,000	13,065,590	12,996,362		1,971			4.400	4.417	MS	152,533	570,411	09/12/2024	09/25/2027	13,286,000
42824C-BT-5	HEWLETT PACKARD ENTERPRISE CO		2.B FE	2,665,493	2,750,000	2,773,500	2,681,375		15,883			4.550	5.286	AO	26,415	131,729	01/10/2025	10/15/2029	2,812,563
42824C-BU-2	HEWLETT PACKARD ENTERPRISE CO		2.B FE	1,359,742	1,380,000	1,395,753	1,362,639		2,790			4.850	5.104	AO	14,130	70,462	12/17/2024	10/15/2031	10,437,108
42824C-BU-2	HEWLETT PACKARD ENTERPRISE CO	0	2.B FE	8,680,669	8,810,000	8,910,565	8,699,164		17,813			4.850	5.104	AO	90,205	449,836	12/17/2024	10/15/2031	10,437,108
42824C-BW-8	HEWLETT PACKARD ENTERPRISE CO		2.B FE	42,041	45,000	41,817	42,041		7	2,108		5.600	5.733	AO	532	2,653	09/12/2024	10/15/2054	43,301
428291-AN-8	HEXCEL CORPORATION		3.A FE	12,301,442	12,406,000	12,379,756	12,392,398		13,426			4.200	4.300	FA	196,842	521,052	07/30/2018	02/15/2027	10,981,876
428291-AP-3	HEXCEL CORPORATION		2.C FE	3,669,488	3,595,000	3,767,676	3,664,502		(4,987)			5.875	5.597	FA	73,336	105,603	02/24/2025	02/26/2035	5,702,738
428291-AP-3	HEXCEL CORPORATION	LS	2.C FE	1,985,300	1,945,000	2,038,423	1,982,602		(2,698)			5.875	5.597	FA	39,677	57,134	02/24/2025	02/26/2035	5,702,738
42981F-AA-9	HIGH STREET FUNDING TRUST III		1.G FE	29,505,884	29,730,000	29,704,376	29,509,325		3,440			5.807	5.859	FA	652,204	663,118	10/28/2025	02/15/2055	30,593,211
431116-AE-2	HIGHMARK INC		2.B FE	16,795,632	16,800,000	14,940,227	16,797,522		426			2.550	2.553	MN	60,690	428,400	05/05/2021	05/10/2031	17,014,200
431116-AE-2	HIGHMARK INC	0	2.B FE	1,249,675	1,250,000	1,111,624	1,249,816		32			2.550	2.553	MN	4,516	31,875	05/05/2021	05/10/2031	17,014,200
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC		3.B FE	13,558,175	13,481,000	13,583,685	13,496,819		(16,664)			6.250	6.103	MN	140,427	842,563	02/16/2022	11/01/2028	14,148,750
431318-AS-3	HILCORP ENERGY I LP/HILCORP FINANC	LS	3.B FE	832,213	829,000	835,314	829,650		(681)			6.250	6.151	MN	8,635	51,813	02/16/2022	11/01/2028	14,148,750
431318-AU-8	HILCORP ENERGY I LP		3.B FE	774,525	755,000	746,621	759,006		(3,442)			5.750	5.239	FA	18,089	43,413	01/08/2021	02/01/2029	745,844
431318-AV-6	HILCORP ENERGY I LP		3.B FE	4,387,625	4,290,000	4,077,479	4,333,523		(12,273)			6.000	5.636	FA	107,250	257,400	01/08/2021	02/01/2031	4,202,400
431318-AZ-7	HILCORP ENERGY I LP/HILCORP FINANC		3.B FE	12,947,500	13,560,000	12,763,338	13,067,126		57,698			6.250	6.943	AO	178,917	847,500	11/01/2023	04/15/2032	13,127,813
431318-BC-7	HILCORP ENERGY I LP/HILCORP FINANC		3.B FE	2,000,000	2,000,000	2,042,384	2,000,000					8.375	8.375	MN	27,917	167,500	11/03/2023	11/01/2033	2,083,750
431318-BE-3	HILCORP ENERGY I LP/HILCORP FINANC		3.B FE	3,360,000	3,360,000	3,147,833	3,360,000					6.875	6.875	MN	29,517	231,000	05/06/2024	05/15/2034	3,454,813
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY		3.B FE	10,827,613	10,965,000	11,001,980	10,866,777		19,716			4.875	5.093	JJ	246,484	534,544	05/12/2023	01/15/2030	10,515,209
432833-AJ-0	HILTON DOMESTIC OPERATING CO INC 144A		3.B FE	104,800	105,000	102,017	104,911		25			3.750	3.777	MN	656	3,938	04/01/2021	05/01/2029	106,969
432833-AL-5	HILTON DOMESTIC OPERATING CO INC 144A		3.B FE	319,131	315,000	301,575	316,969		(541)			4.000	3.797	MN	2,100	12,600	09/29/2021	05/01/2031	321,300
432833-AN-1	HILTON DOMESTIC OPERATING CO INC 144A		3.B FE	2,372,970	2,859,000	2,653,920	2,513,660		45,727			3.625	6.013	FA	39,152	103,639	09/12/2022	02/15/2032	3,064,556
432833-AN-1	HILTON DOMESTIC OPERATING CO INC 144A	LS	3.B FE	125,330	151,000	140,169	132,761		2,415			3.625	6.013	FA	2,068	5,474	09/12/2022	02/15/2032	3,064,556
432833-AR-2	HILTON DOMESTIC OPERATING COMPANY		3.B FE	1,830,000	1,830,000	1,882,548	1,830,000					5.875	5.875	MS	31,656	109,304	09/05/2024	03/15/2033	3,427,819
432833-AR-2	HILTON DOMESTIC OPERATING COMPANY	0	3.B FE	1,520,000	1,520,000	1,563,647	1,520,000					5.875	5.875	MS	26,294	90,788	09/05/2024	03/15/2033	3,427,819
432830-AC-4	HILTON GRAND VACATIONS BORROWER ES		3.B FE	16,848,300	16,830,000	17,250,329	16,841,100		(3,916)			6.625	6.587	JJ	514,133	1,071,925	04/03/2025	01/15/2032	17,387,494
432891-AK-5	HILTON WORLDWIDE FINANCE LLC		3.B FE	3,099,600	3,096,000	3,097,399	3,096,000		(138)			4.875	4.856	AO	37,733	150,930	03/24/2021	04/01/2027	2,735,081
432891-AK-5	HILTON WORLDWIDE FINANCE LLC	LS	3.B FE	114,000	114,000	114,052	114,000					4.875	4.875	AO	1,389	5,558	03/07/2017	04/01/2027	2,735,081
43371H-AA-1	HOAG MEMORIAL HOSPITAL PRESBYTERIAN		1.C FE	22,502,815	25,240,000	19,117,044	22,585,215		48,339			3.803	4.471	JJ	442,610	959,877	08/02/2024	07/15/2052	25,607,847

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
43371H-AA-1	HOAG MEMORIAL HOSPITAL PRESBYTERIAN	0	1.C FE	48,684	55,000	41,658	49,075		114			3.803	4.503	JJ	964	2,092	05/23/2022	07/15/2052	25,607,847
436440-AM-3	HOLOGIC INC 144A		3.B FE	16,961,968	17,648,000	17,647,241	17,466,842		80,578			4.625	5.135	FA	340,092	816,220	12/03/2020	02/01/2028	17,333,784
436440-AP-6	HOLOGIC INC 144A		3.B FE	2,789,125	3,300,000	3,252,384	3,024,611		77,615			3.250	6.202	FA	40,517	107,250	09/23/2022	02/15/2029	3,353,625
43655*-AA-6	HOLT TEXAS LTD		2.B PL	36,700,000	36,700,000	38,742,391	36,700,000					6.630	6.630	MN	310,910	2,433,210	11/21/2023	11/15/2028	37,916,605
43655*-AB-4	HOLT TEXAS LTD		2.B PL	25,800,000	25,800,000	27,974,330	25,800,000					6.760	6.760	MN	222,855	1,744,080	11/21/2023	11/15/2030	26,672,040
43655*-AC-2	HOLT TEXAS LTD		2.B PL	11,900,000	11,900,000	13,065,927	11,900,000					6.850	6.850	MN	104,158	815,150	11/21/2023	11/15/2033	12,307,575
43655*-AD-0	HOLT TEXAS LTD		2.B PL	4,700,000	4,700,000	5,227,275	4,700,000					6.950	6.950	MN	41,739	326,650	11/21/2023	11/15/2035	4,863,325
437076-AS-1	HOME DEPOT INC		1.F FE	31,768,324	31,040,000	33,737,422	31,717,641		(43,885)			5.875	5.587	JD	75,983	1,823,600	11/29/2022	12/16/2036	31,951,800
437076-AU-6	HOME DEPOT INC		1.F FE	7,288,544	6,300,000	6,527,173	7,015,278		(37,545)			5.400	4.286	MS	100,170	340,200	10/25/2019	09/15/2040	6,470,100
437076-BA-9	HOME DEPOT INC		1.F FE	1,931,720	2,000,000	1,739,565	1,950,397		1,887			4.200	4.407	AO	21,000	84,000	07/23/2013	04/01/2043	2,042,000
437076-BD-3	HOME DEPOT INC		1.F FE	904,029	700,000	655,710	864,588		(6,909)			4.875	3.129	FA	12,892	34,125	10/25/2019	02/15/2044	717,063
437076-BM-3	HOME DEPOT INC		1.F FE	372,585	375,000	374,299	374,944		221			3.000	3.061	AO	2,813	11,250	02/03/2016	04/01/2026	126,875
437076-BN-1	HOME DEPOT INC		1.F FE	2,191,280	2,253,000	2,226,804	2,248,074		6,834			2.125	2.434	MS	14,097	47,876	12/15/2016	09/15/2026	2,583,158
437076-BN-1	HOME DEPOT INC	0	1.F FE	346,164	350,000	345,930	349,706		410			2.125	2.246	MS	2,190	7,438	09/06/2016	09/15/2026	2,583,158
437076-BP-6	HOME DEPOT INC		1.F FE	2,060,037	2,100,000	1,469,193	2,065,009		617			3.500	3.590	MS	21,642	73,500	09/06/2016	09/15/2056	1,577,125
437076-BS-0	HOME DEPOT INC		1.F FE	3,127,531	3,050,000	2,434,096	3,115,693		(2,033)			3.900	3.751	JD	5,287	118,950	06/03/2019	06/15/2047	3,109,475
437076-BT-8	HOME DEPOT INC		1.F FE	3,399,139	3,408,000	3,354,607	3,406,438		945			2.800	2.828	MS	28,362	95,424	09/05/2017	09/14/2027	3,861,312
437076-BT-8	HOME DEPOT INC	0	1.F FE	398,960	400,000	393,733	399,817		111			2.800	2.828	MS	3,329	11,200	09/05/2017	09/14/2027	3,861,312
437076-BW-1	HOME DEPOT INC		1.F FE	322,767	325,000	326,292	324,295		252			3.900	3.979	JD	880	12,675	11/27/2018	12/06/2028	994,013
437076-BW-1	HOME DEPOT INC	0	1.F FE	645,535	650,000	652,583	648,591		504			3.900	3.979	JD	1,760	25,350	11/27/2018	12/06/2028	994,013
437076-BX-9	HOME DEPOT INC		1.F FE	1,738,320	2,000,000	1,733,898	1,747,107		5,427			4.500	5.475	JD	6,250	90,000	05/09/2024	12/06/2048	2,045,000
437076-BY-7	HOME DEPOT INC		1.F FE	775,523	780,000	755,467	778,419		490			2.950	3.012	JD	1,023	23,010	06/03/2019	06/15/2029	1,298,880
437076-BY-7	HOME DEPOT INC	0	1.F FE	497,130	500,000	484,274	498,986		314			2.950	3.012	JD	656	14,750	06/03/2019	06/15/2029	1,298,880
437076-BZ-4	HOME DEPOT INC		1.F FE	22,120,014	29,990,000	20,514,034	22,348,369		137,231			3.125	4.908	JD	41,653	937,188	05/15/2025	12/15/2049	29,869,531
437076-CC-4	HOME DEPOT INC		1.F FE	158,012	200,000	164,003	158,012		368	522		3.300	5.338	AO	1,393	6,600	03/19/2025	04/15/2040	161,312
437076-CD-2	HOME DEPOT INC		1.F FE	10,898,362	13,426,000	9,503,039	10,951,069		38,611			3.350	4.567	AO	94,952	449,771	04/02/2025	04/15/2050	13,650,886
437076-CF-7	HOME DEPOT INC		1.F FE	8,746,136	9,400,000	8,167,847	9,042,934		64,165			1.375	2.150	MS	38,057	129,250	03/05/2021	03/15/2031	8,457,750
437076-CF-7	HOME DEPOT INC	0	1.F FE	744,352	800,000	695,136	769,611		5,461			1.375	2.150	MS	3,239	11,000	03/05/2021	03/15/2031	8,457,750
437076-CG-5	HOME DEPOT INC		1.F FE	5,055,675	7,890,000	4,541,756	5,127,399		56,129			2.375	4.780	MS	55,175	187,388	09/17/2024	03/15/2051	7,983,694
437076-CK-6	HOME DEPOT INC		1.F FE	9,614,979	14,757,000	9,155,396	9,761,343		91,826			2.750	5.134	MS	119,491	405,818	09/17/2024	09/15/2051	14,959,909
437076-CQ-3	HOME DEPOT INC		1.F FE	26,024,730	30,505,000	22,343,695	26,148,871		66,357			3.625	4.516	AO	233,448	1,099,281	11/04/2025	04/15/2052	31,057,903
437076-CS-9	HOME DEPOT INC		1.F FE	24,545	26,000	26,349	24,840		141			4.500	5.299	MS	345	1,170	11/03/2023	09/15/2032	26,585
437076-CT-7	HOME DEPOT INC		1.F FE	35,967,078	36,375,000	33,366,812	36,000,094		15,419			4.950	5.020	MS	530,166	1,800,563	09/05/2024	09/15/2052	35,738,156
437076-DF-6	HOME DEPOT INC		1.F FE	48,553,262	48,245,000	46,328,238	48,547,003		(4,930)			5.300	5.255	JD	42,616	2,291,985	11/04/2025	06/25/2054	49,523,493
437076-DG-4	HOME DEPOT INC		1.F FE	4,636,259	4,990,000	4,790,902	4,638,105		1,846			5.400	5.864	JD	4,491	269,460	05/15/2025	06/25/2064	5,135,000
437076-DG-4	HOME DEPOT INC	LS	1.F FE	9,291	10,000	9,601	9,295		4			5.400	5.864	JD	9	540	05/15/2025	06/25/2064	5,135,000
438121-AZ-8	HONDA CANADA FINANCE INC	SD	1.G FE	3,711,357	3,975,926	3,875,056	3,760,409		97,954		167,388	1.646	4.276	FA	23,129	63,923	06/23/2023	02/25/2028	4,008,647
438127-AD-4	HONDA MOTOR CO LTD		1.G FE	10,788,228	10,800,000	10,908,216	10,790,522		2,294			4.436	4.473	JJ	238,213		07/25/2025	07/08/2028	11,039,544
438506-AS-6	HONEYWELL INTERNATIONAL		1.F FE	19,722,510	17,781,000	18,750,434	18,138,470		(128,636)			6.625	5.734	JD	52,355	1,177,991	04/30/2010	06/15/2028	17,774,941
438516-AR-7	HONEYWELL INTERNATIONAL		1.F FE	12,533,592	12,458,000	13,264,550	12,547,334		(5,139)			5.700	5.601	MS	209,087	710,106	11/29/2022	03/15/2036	12,813,053
438516-BL-9	HONEYWELL INTERNATIONAL INC		1.F FE	15,464,084	15,655,000	15,487,101	15,637,945		21,174			2.500	2.630	MN	65,229	391,375	08/03/2017	11/01/2026	17,875,688
438516-BL-9	HONEYWELL INTERNATIONAL INC	0	1.F FE	1,978,230	2,000,000	1,978,550	1,998,025		2,457			2.500	2.619	MN	8,333	50,000	08/03/2017	11/01/2026	17,875,688
438516-BS-4	HONEYWELL INTERNATIONAL INC		1.F FE	37,293,868	37,795,000	29,705,673	37,344,688		13,392			3.812	3.890	MN	160,083	1,440,745	05/26/2022	11/21/2047	38,005,843
438516-BU-9	HONEYWELL INTERNATIONAL INC		1.F FE	5,433,193	5,468,000	5,221,976	5,448,996		5,247			2.700	2.800	FA	55,774	147,636	09/26/2024	08/15/2029	6,555,318
438516-BU-9	HONEYWELL INTERNATIONAL INC	0	1.F FE	996,430	1,000,000	955,007	998,718		403			2.700	2.737	FA	10,200	27,000	07/30/2019	08/15/2029	6,555,318
438516-CA-2	HONEYWELL INTERNATIONAL INC		1.F FE	13,007,717	12,750,000	8,360,922	12,981,378		(6,910)			2.800	2.696	JD	29,750	357,000	10/06/2021	06/01/2050	12,928,500
438516-CF-1	HONEYWELL INTERNATIONAL INC		1.F FE	29,940,237	30,050,000	26,299,188	29,985,953		10,477			1.750	1.789	MS	175,292	525,875	11/04/2021	09/01/2031	30,347,235

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
438516-CF-1	HONEYWELL INTERNATIONAL INC	0	1.F FE	1,446,535	1,450,000	1,269,012	1,448,019		330			1.750	1.775	MS	8,458	25,375	08/02/2021	09/01/2031	30,347,235
438516-CL-8	HONEYWELL INTERNATIONAL INC		1.F FE	269,384	270,000	272,036	269,732		97			4.250	4.285	JJ	5,291	11,475	05/12/2023	01/15/2029	4,360,738
438516-CL-8	HONEYWELL INTERNATIONAL INC	0	1.F FE	3,990,880	4,000,000	4,030,162	3,996,029		1,437			4.250	4.285	JJ	78,389	170,000	05/12/2023	01/15/2029	4,360,738
438516-CM-6	HONEYWELL INTERNATIONAL INC		1.F FE	2,487,937	2,510,000	2,492,967	2,492,698		1,977			4.500	4.604	JJ	52,083	112,950	05/12/2023	01/15/2034	2,566,475
438516-CT-1	HONEYWELL INTERNATIONAL INC		1.F FE	21,183,621	21,170,000	20,097,703	21,182,888		828			5.250	5.242	MS	370,475	906,675	04/01/2025	03/01/2054	21,289,556
438516-CU-8	HONEYWELL INTERNATIONAL INC		1.F FE	33,638,565	33,035,000	31,525,919	33,634,221		(3,893)			5.350	5.239	MS	589,124	1,767,373	08/21/2024	03/01/2064	33,918,686
439223-AB-4	HOOSIER ENERGY RURAL ELECTRIC COOP		1.F FE	30,500,000	30,500,000	30,105,488	30,500,000					4.070	4.070	MS	365,509	1,241,350	09/30/2011	09/15/2029	31,120,675
440452-AF-7	HORMEL FOODS CORPORATION		1.G FE	2,891,212	2,861,000	2,585,065	2,875,585		(3,251)			1.800	1.674	JD	2,861	51,498	02/02/2021	06/11/2030	2,684,949
440452-AF-7	HORMEL FOODS CORPORATION	0	1.G FE	555,808	550,000	496,954	552,804		(625)			1.800	1.674	JD	550	9,900	02/02/2021	06/11/2030	2,684,949
440452-AJ-9	HORMEL FOODS CORPORATION		1.G FE	46,093,437	57,524,000	37,805,767	46,481,457		199,110			3.050	4.218	JD	136,460	1,754,482	01/16/2025	06/03/2051	56,827,604
44107H-AF-9	NY SOCIETY FOR RELIEF OF RUPTURED & CR		1.E FE	6,299,663	9,690,000	5,922,016	6,476,753		64,427			2.667	5.023	AO	64,608	258,432	02/22/2023	10/01/2050	9,895,216
44107H-AF-9	NY SOCIETY FOR RELIEF OF RUPTURED & CR	0	1.E FE	258,046	400,000	244,459	265,393		2,680			2.667	5.068	AO	2,667	10,668	02/22/2023	10/01/2050	9,895,216
442722-AC-8	HOWARD MIDSTREAM ENERGY PARTNERS L		3.C FE	6,726,838	6,690,000	7,059,117	6,718,113		(6,654)			7.375	7.238	JJ	227,506	531,762	06/10/2024	07/15/2032	6,884,850
442722-AD-6	HOWARD MIDSTREAM ENERGY PARTNERS L		3.C FE	3,110,000	3,110,000	3,195,010	3,110,000					6.625	6.625	JJ	81,843		08/05/2025	01/15/2034	2,386,519
442851-AY-7	HOWARD UNIVERSITY		2.B FE	35,010,000	35,010,000	27,456,211	35,010,000					3.476	3.476	AO	304,237	1,216,948	07/08/2020	10/01/2041	7,627,809
442851-BF-7	HOWARD UNIVERSITY		2.C FE	2,695,000	2,695,000	2,177,457	2,695,000					4.576	4.576	AO	30,831	123,323	03/09/2021	10/01/2041	764,258
442851-BF-7	HOWARD UNIVERSITY	0	2.C FE	100,000	100,000	80,796	100,000					4.576	4.576	AO	1,144	4,576	03/09/2021	10/01/2041	764,258
442851-BG-5	HOWARD UNIVERSITY		2.C FE	8,092,255	8,500,000	6,898,000	8,114,315		7,551			4.756	5.075	AO	101,065	404,260	11/15/2022	10/01/2051	844,328
442851-BH-3	HOWARD UNIVERSITY		2.C FE	35,919,540	36,130,000	30,727,299	35,930,103		3,720			5.209	5.248	AO	470,503	1,882,012	12/28/2022	10/01/2052	5,761,181
442851-BH-3	HOWARD UNIVERSITY	0	2.C FE	855,000	855,000	727,148	855,000					5.209	5.209	AO	11,134	44,537	03/08/2022	10/01/2052	5,761,181
44332P-AH-4	HUB INTERNATIONAL LTD		4.A FE	17,638,538	17,300,000	18,163,704	17,502,278		(72,917)			7.250	6.723	JD	55,744	1,254,250	01/22/2024	06/15/2030	17,854,588
443510-AH-5	HUBBELL INCORPORATED		2.A FE	7,913,251	7,896,000	7,797,937	7,901,207		(4,078)			3.150	3.089	FA	93,962	248,724	02/10/2020	08/15/2027	9,340,837
443510-AH-5	HUBBELL INCORPORATED	0	2.A FE	1,508,802	1,500,000	1,481,371	1,502,109		(1,573)			3.150	3.031	FA	17,850	47,250	02/10/2020	08/15/2027	9,340,837
443510-AJ-1	HUBBELL INCORPORATED	0	2.A FE	389,268	400,000	396,046	397,225		1,273			3.500	3.835	FA	5,289	14,000	01/11/2019	02/15/2028	5,722,420
443510-AJ-1	HUBBELL INCORPORATED		2.A FE	5,200,474	5,374,000	5,320,880	5,330,056		20,095			3.500	3.900	FA	71,056	188,090	01/11/2019	02/15/2028	5,722,420
443510-AK-8	HUBBELL INCORPORATED		2.A FE	15,697,300	15,650,000	14,268,250	15,676,617		(5,227)			2.300	2.262	MS	105,985	359,950	07/13/2021	03/15/2031	14,814,429
443510-AK-8	HUBBELL INCORPORATED	0	2.A FE	1,152,086	1,150,000	1,048,466	1,151,190		(241)			2.300	2.276	MS	7,788	26,450	07/13/2021	03/15/2031	14,814,429
443628-AJ-1	HUDBAY MINERALS INC 144A		4.A FE	100,887	110,000	110,115	100,887					4.500	4.394	AO	1,238	4,950	05/28/2021	04/01/2026	70,474
444859-BE-1	HUMANA INC		2.B FE	3,002,536	3,415,000	3,024,091	3,020,697		11,175			4.950	5.983	AO	42,261	169,043	05/09/2024	10/01/2044	3,499,521
444859-BF-8	HUMANA INC		2.B FE	1,245,463	1,250,000	1,247,335	1,249,427		550			3.950	3.989	MS	14,538	49,375	11/16/2018	03/15/2027	1,274,688
444859-BF-8	HUMANA INC	0	2.B FE	146,816	150,000	149,680	149,489		418			3.950	4.243	MS	1,745	5,925	11/16/2018	03/15/2027	1,274,688
444859-BK-7	HUMANA INC		2.B FE	7,585,416	7,575,000	7,270,039	7,576,166		(356)			3.125	3.117	FA	89,427	236,719	09/26/2024	08/15/2029	8,150,391
444859-BK-7	HUMANA INC	0	2.B FE	449,541	450,000	431,883	449,834		54			3.125	3.136	FA	5,313	14,063	08/08/2019	08/15/2029	8,150,391
444859-BQ-4	HUMANA INC		2.B FE	7,392,844	7,435,000	7,217,274	7,426,436		7,807			1.350	1.457	FA	41,264	100,373	08/10/2021	02/03/2027	8,198,972
444859-BQ-4	HUMANA INC	0	2.B FE	745,748	750,000	728,037	749,136		788			1.350	1.457	FA	4,163	10,125	08/10/2021	02/03/2027	8,198,972
444859-BR-2	HUMANA INC		2.B FE	10,529,322	10,550,000	9,157,703	10,537,308		1,774			2.150	2.171	FA	93,250	226,825	07/29/2021	02/03/2032	10,682,617
444859-BR-2	HUMANA INC	0	2.B FE	548,922	550,000	477,416	549,345		100			2.150	2.171	FA	4,861	11,825	07/29/2021	02/03/2032	10,682,617
444859-BT-8	HUMANA INC		2.B FE	4,965,059	5,050,000	4,960,934	4,965,130		71			3.700	4.261	MS	50,865		12/29/2025	03/23/2029	5,050,000
444859-BV-3	HUMANA INC	0	2.B FE	577,533	550,000	578,746	570,632		(2,414)			5.875	5.223	MS	10,771	32,313	12/21/2022	03/01/2033	566,156
444859-BX-9	HUMANA INC		2.B FE	31,022,590	34,320,000	31,324,304	31,102,819		38,928			5.500	6.215	MS	555,793	1,420,100	11/04/2025	03/15/2053	35,263,800
444859-CB-6	HUMANA INC		2.B FE	42,096,831	41,805,000	39,472,272	42,098,691		(4,454)			5.750	5.698	AO	507,466	2,403,788	09/05/2024	04/15/2054	43,006,894
444859-CD-2	HUMANA INC		2.B FE	32,560,584	32,225,000	32,974,315	32,558,826		(1,758)			5.550	5.404	MN	298,081	993,265	11/20/2025	05/01/2035	33,119,244
445640-AC-9	HUNT OIL COMPANY OF PERU 8.55% 18 SEP 20		3.A FE	11,056,841	10,330,000	11,595,425	10,933,345		(84,648)			8.550	7.208	MS	252,698	823,793	03/25/2025	09/18/2033	1,014,596
445640-AD-7	HUNT OIL CO OF PERU LLC SUCURSAL D 144A		3.A FE	2,400,000	2,400,000	2,633,400	2,400,000					7.750	7.750	MN	28,933	93,000	04/24/2025	11/05/2038	38,678
445658-CF-2	JB HUNT TRANSPORT SERVICES INC		2.A FE	662,960	663,000	662,834	663,000					3.875	3.871	MS	8,564	25,691	02/26/2019	03/01/2026	675,846
44569*-BN-0	HUNT OIL COMPANY		3.C Z	32,000,000	32,000,000	29,486,614	32,000,000					3.800	3.800	FA	459,378	1,216,000	08/15/2013	08/15/2028	32,608,000
446150-AS-3	HUNTINGTON BANCSHARES INC		2.A FE	7,071,387	7,100,000	6,630,277	7,087,646		2,973			2.550	2.595	FA	73,929	181,050	01/28/2020	02/04/2030	7,342,438

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
446150-AS-3	HUNTINGTON BANCSHARES INC	0	2.A FE	398,388	400,000	373,537	399,304		167			2.550	2.595	FA	4,165	10,200	01/28/2020	02/04/2030	7,342,438
446150-AX-2	HUNTINGTON BANCSHARES		2.A FE	10,400,000	10,400,000	9,020,055	10,400,000					2.487	2.487	FA	97,711	258,648	05/05/2022	08/15/2036	10,549,573
446150-AX-2	HUNTINGTON BANCSHARES	0	2.A FE	550,000	550,000	477,022	550,000					2.487	2.487	FA	5,167	13,679	05/05/2022	08/15/2036	10,549,573
446150-BA-1	HUNTINGTON BANCSHARES INC		2.A FE	1,050,000	1,050,000	1,063,313	1,050,000					5.023	5.023	MN	6,446	52,742	05/06/2022	05/17/2033	1,537,673
446150-BA-1	HUNTINGTON BANCSHARES INC	0	2.A FE	450,000	450,000	455,706	450,000					5.023	5.023	MN	2,763	22,604	05/06/2022	05/17/2033	1,537,673
446150-BC-7	HUNTINGTON BANCSHARES INC	0	2.A FE	2,970,000	2,970,000	3,115,626	2,970,000					6.208	6.208	FA	66,581	184,378	08/14/2023	08/21/2029	3,062,189
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES INC		2.C FE	2,441,916	2,610,000	2,580,222	2,569,013		20,326			3.483	4.346	JD	7,576	90,906	11/16/2018	12/01/2027	4,222,272
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES INC	LS	2.C FE	37,424	40,000	39,544	39,372		312			3.483	4.346	JD	116	1,393	11/16/2018	12/01/2027	4,222,272
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES INC	0	2.C FE	1,640,340	1,650,000	1,631,175	1,647,644		1,168			3.483	3.557	JD	4,789	57,470	11/16/2018	12/01/2027	4,222,272
446413-AT-3	HUNTINGTON INGALLS INDUSTRIES INC		2.C FE	7,059,140	6,030,000	5,977,624	6,509,581		(111,109)			4.200	2.155	MN	42,210	253,260	10/28/2020	05/01/2030	6,156,630
446413-AZ-9	HUNTINGTON INGALLS INDUS		2.C FE	10,450,000	10,450,000	9,900,630	10,450,000					2.043	2.043	FA	80,060	213,494	06/27/2022	08/16/2028	10,556,747
446413-AZ-9	HUNTINGTON INGALLS INDUS	0	2.C FE	1,150,000	1,150,000	1,089,543	1,150,000					2.043	2.043	FA	8,810	23,495	06/27/2022	08/16/2028	10,556,747
446413-BA-3	HUNTINGTON INGALLS INDUSTRIES INC	0	2.C FE	9,998,600	10,000,000	10,342,079	10,000,000		1,141			5.353	5.353	JJ	246,833	352,406	11/13/2024	01/15/2030	10,267,650
44644M-AJ-0	HUNTINGTON NATIONAL BANK (THE)		1.G FE	11,263,056	10,800,000	11,322,939	11,264,894		353			5.650	4.421	JJ	289,845	84,750	12/29/2025	01/10/2030	2,570,625
44644M-AJ-0	HUNTINGTON NATIONAL BANK (THE)	0	1.G FE	997,650	1,000,000	1,048,420	999,072		432			5.650	5.676	JJ	26,838	56,500	11/14/2022	01/10/2030	2,570,625
44701Q-BF-8	HUNTSMAN INTERNATIONAL LLC		3.A FE	4,966,147	4,954,000	4,177,108	4,960,978		(1,221)			2.950	2.921	JD	6,495	146,143	05/24/2021	06/15/2031	5,479,650
44701Q-BF-8	HUNTSMAN INTERNATIONAL LLC	LS	3.A FE	646,621	646,000	544,694	646,362		(64)			2.950	2.938	JD	847	19,057	05/24/2021	06/15/2031	5,479,650
44701Q-BF-8	HUNTSMAN INTERNATIONAL LLC	0	3.A FE	400,912	400,000	337,272	400,524		(92)			2.950	2.923	JD	524	11,800	05/24/2021	06/15/2031	5,479,650
44805R-AA-3	HUSKY INJECTION MOLDING SYSTEMS LT		4.C FE	7,573,575	7,570,000	7,938,884	7,565,484		(2,599)			9.000	8.972	FA	257,380	594,450	04/03/2025	02/15/2029	7,910,650
448414-AE-2	HUTCHISON WHAMPOA		1.F FE	7,174,876	8,000,000	8,410,410	7,888,403		63,362			7.500	8.461	FA	250,000	600,000	04/01/1999	08/01/2027	8,300,000
44855#-BG-4	HY-VEE INC		2.C Z	39,600,000	39,600,000	32,444,255	39,600,000					2.910	2.910	JD	57,618	1,152,360	12/13/2019	12/13/2034	40,784,910
44855#-BG-4	HY-VEE INC	0	2.C Z	2,400,000	2,400,000	1,966,319	2,400,000					2.910	2.910	JD	3,492	69,840	12/13/2019	12/13/2034	40,784,910
44855#-BH-2	HY-VEE INC		2.C Z	46,200,000	46,200,000	34,764,381	46,200,000					2.300	2.300	JD	38,372	1,062,600	12/18/2020	12/18/2035	44,910,600
44855#-BJ-8	HY-VEE INC.		2.C Z	32,300,000	32,300,000	25,449,620	32,300,000					2.990	2.990	JD	42,923	965,770	12/17/2021	12/17/2036	26,693,185
44855#-BM-1	HY-VEE INC		2.C Z	19,000,000	19,000,000	16,610,091	19,000,000					4.150	4.150	MJSD	35,044	788,500	04/27/2022	12/15/2037	15,862,888
44891A-BP-1	HYUNDAI CAPITAL AMERICA		1.G FE	5,223,589	5,225,000	5,070,022	5,225,000		62			2.375	2.375	AO	26,198	124,094	09/15/2020	10/15/2027	5,211,156
44891A-BP-1	HYUNDAI CAPITAL AMERICA	0	1.G FE	149,960	150,000	145,551	150,000		2			2.375	2.375	AO	752	3,563	09/15/2020	10/15/2027	5,211,156
44891A-BT-3	HYUNDAI CAPITAL AMERICA		1.G FE	2,772,086	2,775,000	2,647,722	2,774,246		404			1.800	1.814	JJ	23,726	49,950	01/05/2021	01/10/2028	4,717,075
44891A-BT-3	HYUNDAI CAPITAL AMERICA	0	1.G FE	2,022,874	2,025,000	1,932,121	2,024,450		295			1.800	1.814	JJ	17,314	36,450	01/05/2021	01/10/2028	4,717,075
44891A-BX-4	HYUNDAI CAPITAL AMERICA		1.G FE	8,348,844	8,400,000	7,965,719	8,381,433		7,500			2.000	2.093	JD	7,467	168,000	06/10/2021	06/15/2028	7,272,000
44891A-BZ-9	HYUNDAI CAPITAL AMERICA	0	1.G FE	1,999,140	2,000,000	1,967,345	1,999,873		176			1.650	1.659	MS	9,533	33,000	09/14/2021	09/17/2026	2,016,500
44891A-CH-8	HYUNDAI CAPITAL AMERICA		1.G FE	539,139	540,000	557,523	539,750		173			5.680	5.698	JD	426	30,672	06/21/2023	06/26/2028	555,336
44891A-CV-7	HYUNDAI CAPITAL AMERICA		1.G FE	976,922	988,000	1,019,242	979,374		1,530			5.400	5.602	JJ	25,639	53,352	05/29/2024	01/08/2031	1,014,676
44891A-DF-1	HYUNDAI CAPITAL AMERICA		1.G FE	25,355,373	25,408,000	25,484,332	25,376,527		18,531			4.300	4.375	MS	294,380	1,086,474	12/17/2024	09/24/2027	25,970,616
44891A-DF-1	HYUNDAI CAPITAL AMERICA	LS	1.G FE	1,998	2,000	2,006	1,999		1			4.300	4.328	MS	23	86	09/23/2024	09/24/2027	25,970,616
44891A-DF-1	HYUNDAI CAPITAL AMERICA	0	1.G FE	13,809	14,000	14,042	13,879		67			4.300	4.829	MS	162	599	12/17/2024	09/24/2027	25,970,616
44891A-DK-0	HYUNDAI CAPITAL AMERICA		1.G FE	5,319,393	5,317,000	5,387,617	5,318,873		(517)			4.875	4.855	MN	43,201	259,204	12/17/2024	11/01/2027	5,446,602
44891A-DM-6	HYUNDAI CAPITAL AMERICA		1.G FE	12,031,780	12,060,000	12,436,272	12,036,744		4,964			5.300	5.354	JJ	307,162	319,590	01/06/2025	01/08/2030	12,379,590
44891A-DU-8	HYUNDAI CAPITAL AMERICA		1.G FE	1,129,853	1,130,000	1,142,283	1,129,890		37			4.875	4.882	JD	1,224	27,544	06/17/2025	06/23/2027	1,157,544
44891A-DV-6	HYUNDAI CAPITAL AMERICA		1.G FE	25,023,006	24,900,000	25,297,761	25,006,966		(16,040)			4.900	4.714	JD	27,113	610,050	07/25/2025	06/23/2028	25,510,050
44891A-DZ-7	HYUNDAI CAPITAL AMERICA		1.G FE	6,739,235	6,730,000	6,734,715	6,739,210		(25)			4.250	4.194	MS	81,835		12/29/2025	09/18/2028	1,817,825
44891A-EA-1	HYUNDAI CAPITAL AMERICA		1.G FE	6,035,592	6,020,000	6,025,816	6,035,118		(473)			4.500	4.440	MS	77,508		10/17/2025	09/18/2030	6,155,450
44891C-BD-4	HYUNDAI CAPITAL AMERICA		1.G FE	10,474,235	11,140,000	11,070,672	10,959,517		205,714			3.500	5.513	MN	63,900	389,900	08/04/2023	11/02/2026	10,663,400
449276-AC-8	IBM INTERNATIONAL CAPITAL PTE LTD		1.G FE	151,959	155,000	157,420	153,012		592			4.600	5.053	FA	2,892	7,130	03/18/2024	02/05/2029	158,565
449276-AE-4	IBM INTERNATIONAL CAPITAL PTE LTD		1.G FE	9,532,193	9,610,000	9,714,337	9,548,540		8,513			4.900	4.995	FA	190,972	470,890	08/26/2024	02/05/2034	9,845,445
449276-AF-1	IBM INTERNATIONAL CAPITAL PTE LTD		1.G FE	4,956,761	5,025,000	4,867,877	4,957,618		857			5.250	5.367	FA	106,991		09/19/2025	02/05/2044	5,156,906
449276-AG-9	IBM INTERNATIONAL CAPITAL PTE. LTD		1.G FE	80,017,824	82,835,000	77,491,370	80,077,516		45,901			5.300	5.533	FA	1,780,492	4,178,255	05/15/2025	02/05/2054	84,588,733
44932W-AA-8	HYUNDAI CAPITAL CANADA INC	SD	1.G FE	3,535,807	3,282,874	3,276,965	3,285,141		(8,640)		154,978	2.008	1.757	MN	9,030	64,686	08/23/2021	05/12/2026	3,315,834

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
44961@-AA-1	IGPS LOGISTICS LLC		2.B PL	6,200,000	6,200,000	6,474,733	6,200,000					6.300	6.300	JD	1,085	390,600	04/18/2024	04/18/2029	6,292,150
44961@-AB-9	IGPS LOGISTICS LLC		2.B PL	17,200,000	17,200,000	18,121,144	17,200,000					6.400	6.400	JD	3,058	1,100,800	04/18/2024	04/18/2031	17,750,400
44961@-AC-7	IGPS LOGISTICS LLC		2.B PL	3,100,000	3,100,000	3,282,941	3,100,000					6.490	6.490	JD	559	201,190	04/18/2024	04/18/2034	3,200,595
44984W-AH-0	INEOS FINANCE PLC		3.C FE	10,919,175	10,950,000	9,691,985	10,937,718		4,620			6.750	6.802	MN	94,444	739,125	02/10/2023	05/15/2028	10,906,063
44984W-AJ-6	INEOS FINANCE PLC		3.C FE	4,820,000	4,820,000	4,186,485	4,820,000					7.500	7.500	AO	76,317	361,500	01/31/2024	04/15/2029	5,000,750
449934-AD-0	IMS HEALTH INCORPORATED		3.B FE	4,831,694	4,860,000	4,857,517	4,856,947		3,900			5.000	5.081	AO	51,300	243,000	07/20/2018	10/15/2026	4,561,250
450319-B#-4	ITC MIDWEST LLC		1.E	24,250,000	24,250,000	17,409,195	24,250,000					3.830	3.830	AO	216,714	928,775	04/07/2015	04/07/2055	22,930,875
450319-B*-8	ITC MIDWEST LLC		1.E	13,500,000	13,500,000	13,425,128	13,500,000					3.500	3.500	JD	1,313	472,500	01/19/2012	01/19/2027	13,736,250
450319-D*-6	ITC MIDWEST LLC		1.E	3,500,000	3,500,000	3,489,691	3,500,000					3.870	3.870	AO	29,724	135,450	10/12/2022	10/12/2027	3,567,725
450319-D@-4	ITC MIDWEST LLC		1.E	5,000,000	5,000,000	4,158,517	5,000,000					4.530	4.530	AO	49,704	226,500	10/12/2022	10/12/2052	5,113,250
45032@-AA-3	ITC GREAT PLAINS LLC		1.E	19,010,000	19,010,000	16,029,157	19,010,000					4.160	4.160	MN	76,885	790,816	11/26/2014	11/26/2044	19,067,523
45112F-AM-8	ICICI BANK LTD/DUBAI		2.C FE	2,249,813	2,130,000	2,110,127	2,171,707		(20,511)			3.800	2.763	JD	3,822	80,940	01/11/2022	12/14/2027	1,085,235
45138L-AL-7	IDAHO POWER CORP		1.F FE	19,892,897	20,000,000	20,855,913	19,956,799		5,083			6.000	6.040	AO	253,333	1,200,000	04/30/2010	11/15/2032	20,600,000
45138L-AQ-6	IDAHO POWER CORP		1.F FE	7,393,168	7,356,000	7,638,889	7,395,308		(3,497)			5.875	5.794	FA	163,262	432,165	11/29/2022	08/15/2034	7,572,083
45138L-AR-4	IDAHO POWER CORP		1.F FE	3,350,077	3,518,000	3,427,213	3,422,927		7,257			5.300	5.668	FA	70,438	186,454	11/29/2022	08/15/2035	3,611,227
45138L-AS-2	IDAHO POWER CORP		1.F FE	17,567,152	17,341,000	18,808,215	17,531,581		(10,186)			6.300	6.163	JD	48,555	1,092,483	11/29/2022	06/15/2037	14,792,742
45138L-AT-0	IDAHO POWER CORP		1.F FE	7,988,863	7,895,000	8,369,109	7,979,021		(4,887)			6.250	6.119	AO	104,170	493,438	11/29/2022	10/15/2037	8,141,719
45138L-BA-0	IDAHO POWER CORP		1.F FE	5,922,943	5,850,000	4,753,940	5,900,303		(2,271)			4.300	4.223	AO	62,888	251,550	04/11/2013	04/01/2042	6,997,275
45138L-BA-0	IDAHO POWER CORP	0	1.F FE	1,961,400	2,000,000	1,625,279	1,971,705		1,169			4.300	4.423	AO	21,500	86,000	07/01/2015	04/01/2042	6,997,275
45138L-BE-2	IDAHO POWER COMPANY		1.F FE	1,795,356	1,800,000	1,393,599	1,796,303		117			4.050	4.065	MS	24,300	72,900	03/07/2016	03/01/2046	1,836,450
45138L-BF-9	IDAHO POWER COMPANY		1.F FE	2,702,997	3,220,000	2,642,487	2,731,471		11,258			4.200	5.380	MS	45,080	135,240	05/17/2023	03/01/2048	3,287,620
45138L-BH-5	IDAHO POWER COMPANY		1.F FE	5,705,085	5,785,000	5,645,676	5,707,423		1,437			5.500	5.596	MS	93,685	318,175	02/24/2025	03/15/2053	5,944,088
45138L-BJ-1	IDAHO POWER COMPANY		1.G FE	11,622,754	11,310,000	11,519,450	11,619,485		(2,959)			5.800	5.603	AO	163,995	655,980	02/24/2025	04/01/2054	11,637,990
45138L-BK-8	IDAHO POWER COMPANY		1.G FE	10,012,700	10,000,000	10,302,429	10,011,340		(1,017)			5.200	5.183	FA	196,444	524,333	08/07/2024	08/15/2034	10,260,000
45138L-BL-6	IDAHO POWER COMPANY		1.G FE	19,219,692	19,575,000	19,538,483	19,224,483		4,791			5.700	5.828	MS	328,534	564,086	06/12/2025	03/15/2055	20,132,888
45167R-B@-2	IDEX CORPORATION		2.A FE	91,000,000	91,000,000	92,875,058	91,000,000					5.130	5.130	JD	233,415	4,668,300	06/13/2023	06/13/2028	93,334,150
45168D-B@-2	IDEXX LABORATORIES INC.		2.A YE	35,300,000	35,300,000	35,164,553	35,300,000					3.720	3.720	MS	426,777	1,313,160	09/04/2014	09/04/2026	35,956,580
451866-SX-6	ILLINOIS CENTRAL RR		1.G FE	38,276,436	37,062,000	38,890,399	37,406,985		(302,057)			7.700	6.760	MS	840,278	2,853,774	11/29/2022	09/15/2096	32,372,122
452308-AQ-2	ILLINOIS TOOL WORKS INC		1.E FE	30,782,381	31,054,000	30,248,056	30,772,250		10,691			4.875	4.950	MS	445,754	1,513,883	11/29/2022	09/15/2041	29,198,785
452308-AR-0	ILLINOIS TOOL WORKS INC		1.E FE	23,196,153	24,584,000	20,834,962	23,329,858		46,339			3.900	4.309	MS	319,592	958,776	11/29/2022	09/01/2042	24,333,426
452308-AR-0	ILLINOIS TOOL WORKS INC	LS	1.E FE	10,122	9,000	7,628	9,810		(38)			3.900	3.183	MS	117	351	07/27/2016	09/01/2042	24,333,426
452308-AX-7	ILLINOIS TOOL WORKS INC		1.E FE	7,553,590	7,804,000	7,732,777	7,760,379		48,547			2.650	3.295	MN	26,425	206,806	02/13/2024	11/15/2026	9,275,290
452308-AX-7	ILLINOIS TOOL WORKS INC	0	1.E FE	1,343,930	1,350,000	1,337,679	1,349,494		597			2.650	2.694	MN	4,571	35,775	11/09/2016	11/15/2026	9,275,290
452327-AM-1	ILLUMINA INC		2.B FE	14,171,560	14,250,000	12,943,817	14,207,063		8,170			2.550	2.612	MS	98,919	363,375	03/29/2021	03/23/2031	14,279,775
452327-AM-1	ILLUMINA INC	LS	2.B FE	99,798	100,000	90,834	99,893		24			2.550	2.572	MS	694	2,550	03/16/2021	03/23/2031	14,279,775
452327-AM-1	ILLUMINA INC	0	2.B FE	348,408	350,000	317,918	349,133		170			2.550	2.601	MS	2,430	8,925	03/17/2021	03/23/2031	14,279,775
452327-AP-4	ILLUMINA INC		2.B FE	3,994,520	4,000,000	4,120,287	3,997,872		1,003			5.750	5.779	JD	11,500	230,000	11/29/2022	12/13/2027	4,115,000
452327-AR-0	ILLUMINA INC		2.B FE	1,851,743	1,850,000	1,869,307	1,851,731		(11)			4.750	4.728	JD	8,788		12/08/2025	12/12/2030	2,354,625
452327-AR-0	ILLUMINA INC	0	2.B FE	450,122	450,000	454,696	450,121					4.750	4.743	JD	2,138		11/13/2025	12/12/2030	2,354,625
45344L-AE-3	CRESCENT ENERGY FINANCE LLC		3.C FE	16,778,263	16,743,000	15,888,300	16,770,907		(6,333)			7.375	7.320	JJ	569,378	1,341,126	09/04/2024	01/15/2033	17,305,444
45344L-AE-3	CRESCENT ENERGY FINANCE LLC	LS	3.C FE	37,000	37,000	35,111	37,000					7.375	7.375	JJ	1,258	2,964	06/13/2024	01/15/2033	17,305,444
45434L-2H-6	INDIAN RAILWAY FINANCE CORP LTD		2.C FE	6,236,629	6,545,000	6,215,525	6,310,027		30,867			3.570	4.218	JJ	103,847	228,837	06/25/2025	01/21/2032	5,542,193
45434M-2A-9	INDIAN RAILWAY FINANCE CORP LTD		2.C FE	3,241,850	3,350,000	3,192,986	3,267,378		17,472			3.249	3.875	FA	41,723	108,842	06/07/2024	02/13/2030	2,271,308
45458*-BB-7	INDIANA-AMERICAN WATER CO.		1.G YE	19,000,000	19,000,000	20,170,323	19,000,000					6.845	6.845	JJ	650,275	1,300,550	07/08/1998	07/01/2028	19,650,275
454750-AL-7	INDIANA GAS CO		2.A FE	11,035,500	10,000,000	10,329,296	10,143,335		(66,328)			6.340	5.556	MS	186,678	634,000	04/10/2003	12/10/2027	10,317,000
454889-AM-8	INDIANA MICHIGAN POWER COMPANY		2.A FE	2,130,328	1,600,000	1,746,768	1,977,080		(27,079)			6.050	3.490	MS	28,502	96,800	10/25/2019	03/15/2037	2,699,255

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
454889-AM-8	INDIANA MICHIGAN POWER COMPANY	0	2.A FE	1,191,608	1,020,000	1,113,565	1,130,149		(7,278)			6.050	4.793	MS	18,170	61,710	07/01/2015	03/15/2037	2,699,255
454889-AQ-9	INDIANA MICHIGAN POWER COMPANY		2.A FE	1,793,826	1,800,000	1,565,452	1,795,049		147			4.550	4.571	MS	24,115	81,900	02/29/2016	03/15/2046	1,840,950
454889-AV-8	INDIANA MICHIGAN POWER CO		2.A FE	7,893,497	7,498,000	7,449,724	7,885,283		(6,529)			5.625	5.263	AO	105,441	421,763	09/05/2024	04/01/2053	7,708,881
455170-AB-6	INDIANA UNIVERSITY HEALTH INC OBLIGATE		1.C FE	5,120,727	7,728,000	4,873,641	5,188,371		46,143			2.852	5.172	MN	36,734	220,403	07/09/2024	11/01/2051	7,508,567
45517J-AA-7	INDIANA UNIVERSITY FOUNDATION INC		1.A FE	14,000,000	14,000,000	8,820,483	14,000,000					2.820	2.820	AO	98,700	394,800	10/06/2021	10/01/2051	13,766,408
455434-BH-2	INDIANAPOLIS PWR & LIGHT		1.G FE	6,181,254	6,178,000	6,596,721	6,189,643		(792)			6.050	6.025	AO	93,442	373,769	11/29/2022	10/01/2036	6,364,885
455434-BQ-2	INDIANAPOLIS POWER & LIGHT CO		1.G FE	6,301,500	6,500,000	5,501,397	6,352,140		5,280			4.650	4.844	JD	25,188	302,250	10/10/2013	06/01/2043	6,651,125
455434-BR-0	INDIANAPOLIS POWER AND LIGHT COMPA		1.G FE	4,725,573	4,750,000	4,011,443	4,731,710		597			4.500	4.530	JD	17,813	213,750	07/15/2014	06/01/2044	7,873,250
455434-BR-0	INDIANAPOLIS POWER AND LIGHT COMPA	0	1.G FE	3,064,950	3,000,000	2,533,543	3,049,864		(1,805)			4.500	4.365	JD	11,250	135,000	07/01/2015	06/01/2044	7,873,250
455434-BS-8	INDIANAPOLIS POWER & LIGHT CO		1.F FE	4,683,834	4,690,000	4,009,786	4,685,246		123			4.700	4.707	MS	73,477	220,430	12/17/2015	09/01/2045	4,697,865
455434-BW-9	INDIANAPOLIS POWER & LIGHT CO		1.G FE	29,330,605	29,055,000	28,908,975	29,331,278		(2,045)			5.700	5.630	AO	414,034	1,656,135	02/24/2025	04/01/2054	29,883,068
45569K-AA-1	PRA HEALTH SCIENCES INC		2.C FE	200,000	200,000	198,382	200,000					2.875	2.875	JJ	2,651	5,750	06/16/2021	07/15/2026	202,875
45674G-AB-0	INEOS QUATTRO FINANCE 2 PLC		3.C FE	4,300,000	4,300,000	2,980,684	4,300,000					9.625	9.625	MN	52,884	413,875	11/09/2023	03/15/2029	4,506,938
456829-AA-8	INFRAESTRUCTURA ENERGETICA NOVA SA		2.B FE	4,541,086	4,600,000	4,543,068	4,586,728		6,596			3.750	3.899	JJ	80,021	172,500	12/13/2017	01/14/2028	4,533,438
456829-AA-8	INFRAESTRUCTURA ENERGETICA NOVA SA	0	2.B FE	642,058	650,000	641,955	648,210		892			3.750	3.892	JJ	11,307	24,375	12/13/2017	01/14/2028	4,533,438
456829-AC-4	INFRAESTRUCTURA ENERGETICA NOVA SA		2.B FE	3,884,200	4,000,000	3,083,800	3,895,409		2,083			4.750	4.933	JJ	87,611	190,000	09/10/2020	01/15/2051	3,071,250
456837-AM-5	ING GROEP NV	0	1.G FE	924,405	940,000	951,976	928,439		4,033			4.550	5.034	AO	10,574	42,770	12/31/2024	10/02/2028	961,385
456837-AQ-6	ING GROEP NV		1.G FE	1,149,621	1,150,000	1,145,653	1,150,000		126			4.050	4.049	AO	10,609	46,575	04/02/2019	04/09/2029	1,734,425
456837-AQ-6	ING GROEP NV	0	1.G FE	549,819	550,000	547,921	550,000		60			4.050	4.049	AO	5,074	22,275	04/02/2019	04/09/2029	1,734,425
456837-AW-3	ING GROEP NV		1.G FE	7,906,677	7,850,000	7,232,791	7,884,790		(5,137)			2.727	2.648	AO	53,517	214,070	07/28/2021	04/01/2032	7,044,763
456837-AW-3	ING GROEP NV	0	1.G FE	200,000	200,000	184,275	200,000					2.727	2.727	AO	1,364	5,454	03/24/2021	04/01/2032	7,044,763
456837-BC-6	ING GROEP NV		1.G FE	6,522,690	6,495,000	6,387,985	6,514,202		(2,332)			4.252	4.198	MS	71,343	276,167	03/22/2022	03/28/2033	6,025,434
456837-BC-6	ING GROEP NV	LS	1.G FE	5,000	5,000	4,918	5,000					4.252	4.252	MS	55	213	03/21/2022	03/28/2033	6,025,434
456837-BC-6	ING GROEP NV	0	1.G FE	401,704	400,000	393,409	401,184		(142)			4.252	4.197	MS	4,394	17,008	03/22/2022	03/28/2033	6,025,434
456837-BH-5	ING GROEP NV		1.G FE	9,012,964	9,020,000	9,765,611	9,015,999		1,647			6.114	6.121	MS	168,509	551,483	09/06/2023	09/11/2034	9,295,741
456837-BL-6	ING GROEP NV		1.G FE	14,791,062	14,300,000	14,760,743	14,790,676		(386)			5.335	4.182	MS	216,156		12/29/2025	03/19/2030	14,300,000
456837-BM-4	ING GROEP NV		1.G FE	2,000,000	2,000,000	2,083,995	2,000,000					5.550	5.550	MS	31,450	111,000	03/11/2024	03/19/2035	2,055,500
45685N-AA-4	ING GROEP NV		1.G FE	9,871,840	9,875,000	9,875,575	9,874,983		2,298			4.625	4.638	JJ	222,016	456,719	11/07/2024	01/06/2026	10,103,359
456873-AD-0	TRANE TECHNOLOGIES FINANCING LTD		1.G FE	261,741	262,000	260,265	261,955		49			3.800	3.806	MS	2,766	9,956	03/19/2019	03/21/2029	764,250
456873-AD-0	TRANE TECHNOLOGIES FINANCING LTD	LS	1.G FE	87,913	88,000	87,417	87,985		16			3.800	3.806	MS	929	3,344	03/19/2019	03/21/2029	764,250
456873-AD-0	TRANE TECHNOLOGIES FINANCING LTD	0	1.G FE	399,604	400,000	397,352	399,931		75			3.800	3.806	MS	4,222	15,200	03/19/2019	03/21/2029	764,250
456873-AF-5	TRANE TECHNOLOGIES FINANCING LTD		1.G FE	2,293,974	2,300,000	1,985,415	2,294,730		126			4.500	4.516	MS	28,750	103,500	03/19/2019	03/21/2049	1,636,000
45687A-AG-7	INGERSOLL-RAND GLOBAL HOLDING CO L		1.G FE	6,846,000	7,000,000	7,288,810	6,860,037		5,204			5.750	5.936	JD	17,889	402,500	11/29/2022	06/15/2043	7,201,250
45687A-AN-2	INGERSOLL-RAND GLOBAL HOLDING COMP		1.G FE	1,621,476	1,555,000	1,307,185	1,612,071		(1,625)			4.300	4.044	FA	24,146	66,865	06/21/2019	02/21/2048	1,486,283
45687A-AP-7	INGERSOLL-RAND GLOBAL HOLDING COMP		1.G FE	149,348	150,000	149,514	149,838		74			3.750	3.793	FA	2,031	5,625	02/14/2018	08/21/2028	458,438
45687A-AP-7	INGERSOLL-RAND GLOBAL HOLDING COMP	0	1.G FE	298,696	300,000	299,028	299,675		149			3.750	3.793	FA	4,063	11,250	02/14/2018	08/21/2028	458,438
45687V-AA-4	INGERSOLL RAND INC		2.B FE	9,743,802	9,820,000	10,154,024	9,777,865		14,551			5.400	5.578	FA	201,801	530,280	08/17/2023	08/14/2028	13,648,830
45687V-AA-4	INGERSOLL RAND INC	0	2.B FE	3,435,560	3,470,000	3,588,031	3,450,902		6,592			5.400	5.629	FA	71,309	187,380	08/17/2023	08/14/2028	13,648,830
45687V-AB-2	INGERSOLL RAND INC		2.B FE	20,050,796	20,310,000	21,551,506	20,100,001		21,279			5.700	5.870	FA	440,558	1,157,670	08/17/2023	08/14/2033	20,888,835
45687V-AG-1	INGERSOLL RAND INC		2.B FE	47,935,596	46,775,000	47,075,843	47,920,189		(13,991)			5.700	5.525	JD	118,497	2,557,163	11/04/2025	06/15/2054	48,108,088
45688C-AB-3	INGEVITY CORP		3.C FE	17,475,100	17,894,000	17,420,170	17,678,967		67,614			3.875	4.302	MN	115,565	693,393	04/26/2023	11/01/2028	18,685,144
45688C-AB-3	INGEVITY CORP	LS	3.C FE	836,000	836,000	813,863	836,000					3.875	3.875	MN	5,399	32,395	10/20/2020	11/01/2028	18,685,144
457030-AK-0	INGLES MARKETS INCORPORATED		3.B FE	12,097,336	12,280,000	11,604,332	12,144,157		17,060			4.000	4.182	JD	21,831	491,200	07/22/2022	06/15/2031	11,750,400
457187-AB-8	INGREDION INC		2.B FE	11,720,876	11,609,000	11,530,577	11,616,716		(15,223)			3.200	3.056	AO	92,872	371,488	08/28/2019	10/01/2026	12,161,520
457187-AB-8	INGREDION INC	0	2.B FE	605,218	600,000	595,947	600,370		(695)			3.200	3.073	AO	4,800	19,200	08/28/2019	10/01/2026	12,161,520
457187-AC-6	INGREDION INC		2.B FE	4,826,715	4,836,000	4,556,523	4,831,915		1,178			2.900	2.921	JD	11,687	140,244	05/08/2020	06/01/2030	5,884,100
457187-AC-6	INGREDION INC	LS	2.B FE	13,973	14,000	13,191	13,988		3			2.900	2.921	JD	34	406	05/08/2020	06/01/2030	5,884,100

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
457187-AC-6	INGREDION INC	0	2.B FE	948,176	950,000	895,099	949,197		231			2.900	2.921	JD	2,296	27,550	05/08/2020	06/01/2030	5,884,100
457187-AD-4	INGREDION INC		2.B FE	2,759,428	2,800,000	2,105,028	2,763,925		862			3.900	3.983	JD	9,100	109,200	05/08/2020	06/01/2050	2,854,600
45774N-AD-0	INNOPHOS HOLDINGS INC		5.A FE	6,713,012	6,747,250	6,365,767	6,722,079		8,900			11.500	11.633	JD	34,486	765,157	12/20/2024	06/15/2029	6,387,776
45780U-AC-8	INRETAIL SHOPPING MALLS 144A		3.A FE	11,995,588	12,010,000	12,047,591	11,995,943		355			5.650	5.671	AO	141,368		10/09/2025	10/16/2032	9,840,353
45784*-AA-5	INSTITUTE FOR ADVANCED STUDY		1.B Z	35,400,000	35,400,000	29,966,532	35,400,000					4.190	4.190	MN	247,210	1,483,260	07/01/2022	05/01/2053	3,430,690
458140-AU-4	INTEL CORPORATION		2.B FE	20,377,069	20,654,000	20,531,584	20,562,964		158,114			2.600	3.768	MN	62,651	537,004	04/30/2025	05/19/2026	20,597,329
458140-AU-4	INTEL CORPORATION	0	2.B FE	548,603	550,000	546,740	549,953		155			2.600	2.623	MN	1,668	14,300	05/12/2016	05/19/2026	20,597,329
458140-AX-8	INTEL CORPORATION		2.B FE	8,525,142	8,537,000	8,433,301	8,535,813		1,346			3.150	3.157	MN	37,349	268,916	06/26/2017	05/11/2027	9,413,971
458140-AX-8	INTEL CORPORATION	0	2.B FE	847,178	850,000	839,675	849,660		318			3.150	3.180	MN	3,719	26,775	05/08/2017	05/11/2027	9,413,971
458140-AY-6	INTEL CORPORATION		2.B FE	4,772,112	4,800,000	3,640,200	4,777,014		660			4.100	4.134	MN	27,333	196,800	05/08/2017	05/11/2047	4,796,350
458140-AY-6	INTEL CORPORATION	0	2.B FE	198,838	200,000	151,675	199,042		27			4.100	4.134	MN	1,139	8,200	05/08/2017	05/11/2047	4,796,350
458140-BH-2	INTEL CORPORATION		2.B FE	4,646,688	4,550,000	4,249,722	4,589,354		(10,284)			2.450	2.201	MN	14,244	111,475	02/10/2020	11/15/2029	5,769,825
458140-BH-2	INTEL CORPORATION	LS	2.B FE	102,125	100,000	93,400	100,865		(226)			2.450	2.201	MN	313	2,450	02/10/2020	11/15/2029	5,769,825
458140-BH-2	INTEL CORPORATION	0	2.B FE	1,225,500	1,200,000	1,120,806	1,210,379		(2,712)			2.450	2.201	MN	3,757	29,400	02/10/2020	11/15/2029	5,769,825
458140-BJ-8	INTEL CORPORATION		2.B FE	9,528,735	9,200,000	5,887,091	9,483,632		(8,326)			3.250	3.063	MN	38,206	299,000	02/10/2020	11/15/2049	8,892,188
458140-BU-3	INTEL CORPORATION		2.B FE	13,595,104	13,600,000	11,937,226	13,597,553		665			2.000	2.003	FA	105,022	272,000	08/10/2021	08/12/2031	13,739,030
458140-BU-3	INTEL CORPORATION	0	2.B FE	899,676	900,000	789,963	899,838		44			2.000	2.003	FA	6,950	18,000	08/10/2021	08/12/2031	13,739,030
458140-BW-9	INTEL CORPORATION		2.B FE	4,086,388	4,100,000	2,529,500	4,087,691		313			3.050	3.067	FA	48,283	125,050	08/10/2021	08/12/2051	3,959,475
458140-CA-6	INTEL CORPORATION		2.B FE	6,803,960	6,815,000	6,580,867	6,807,714		1,180			4.150	4.169	FA	114,700	282,823	08/02/2022	08/05/2032	8,166,000
458140-CA-6	INTEL CORPORATION	LS	2.B FE	184,700	185,000	178,644	184,802		32			4.150	4.169	FA	3,114	7,678	08/02/2022	08/05/2032	8,166,000
458140-CA-6	INTEL CORPORATION	0	2.B FE	998,380	1,000,000	965,644	998,931		173			4.150	4.169	FA	16,831	41,500	08/02/2022	08/05/2032	8,166,000
458140-CB-4	INTEL CORPORATION		2.B FE	8,881,933	8,900,000	7,386,214	8,884,133		285			4.900	4.912	FA	176,863	436,100	08/02/2022	08/05/2052	8,503,350
458140-CD-0	INTEL CORPORATION	0	2.B FE	100,000	100,000	100,063	100,000					4.875	4.875	FA	1,909	4,875	02/07/2023	02/10/2026	102,438
458140-CE-8	INTEL CORPORATION	0	2.B FE	829,311	830,000	841,680	829,936		132			4.875	4.879	FA	15,848	40,463	02/07/2023	02/10/2028	850,231
458140-CJ-7	INTEL CORPORATION		2.B FE	6,108,878	5,820,000	5,447,529	6,102,665		(3,727)			5.700	5.355	FA	129,932	331,740	12/07/2023	02/10/2053	6,798,385
458140-CJ-7	INTEL CORPORATION	0	2.B FE	794,141	790,000	739,441	794,335		(32)			5.700	5.660	FA	17,637	45,030	02/08/2023	02/10/2053	6,798,385
458140-CL-2	INTEL CORPORATION		2.B FE	12,823	13,000	13,188	12,837		14			5.150	5.342	FA	242	335	04/07/2025	02/21/2034	210,279
458140-CL-2	INTEL CORPORATION	LS	2.B FE	189,383	192,000	194,783	189,593		210			5.150	5.342	FA	3,571	4,944	04/07/2025	02/21/2034	210,279
458140-CM-0	INTEL CORPORATION		2.B FE	26,343,177	25,911,000	24,004,631	26,335,263		(5,502)			5.600	5.484	FA	523,978	1,451,016	03/06/2024	02/21/2054	26,954,160
458140-CM-0	INTEL CORPORATION	LS	2.B FE	308,064	309,000	286,266	308,132		24			5.600	5.620	FA	6,249	17,304	02/15/2024	02/21/2054	26,954,160
458140-CN-8	INTEL CORPORATION		2.B FE	134,413	135,000	138,149	134,575		83			5.000	5.070	FA	2,438	6,750	03/18/2024	02/21/2031	10,982,875
458140-CN-8	INTEL CORPORATION	0	2.B FE	10,565,345	10,580,000	10,826,825	10,571,056		2,454			5.000	5.019	FA	191,028	529,000	02/15/2024	02/21/2031	10,982,875
45834Q-AB-5	INTEGRIS BAPTIST MEDICAL CENTER INC		1.E FE	17,394,944	21,635,000	15,207,703	17,543,518		71,781			3.675	4.945	FA	300,366	795,086	11/18/2024	08/15/2050	22,164,932
45834Q-AB-5	INTEGRIS BAPTIST MEDICAL CENTER INC	0	1.E FE	373,205	450,000	316,315	376,121		1,260			3.675	4.730	FA	6,248	16,538	02/16/2023	08/15/2050	22,164,932
45834Q-AC-3	INTEGRIS BAPTIST MEDICAL CENTER INC		1.E FE	29,582,070	38,210,000	28,869,372	29,845,962		157,268			3.875	5.510	FA	559,352	1,480,638	06/18/2024	08/15/2050	38,950,319
45853N-AA-0	INTERCONNECTION ELECTRIC SA ESP		2.C FE	4,400,000	4,400,000	4,004,110	4,400,000					3.825	3.825	MN	16,363	168,300	11/18/2021	11/26/2033	1,494,717
45853N-AA-0	INTERCONNECTION ELECTRIC SA ESP	0	2.C FE	400,000	400,000	364,010	400,000					3.825	3.825	MN	1,488	15,300	11/18/2021	11/26/2033	1,494,717
45866F-AF-1	INTERCONTINENTAL EXCHANGE INC		1.G FE	6,598,455	6,698,000	6,613,231	6,678,131		11,529			3.100	3.276	MS	61,138	207,638	04/12/2018	09/15/2027	7,124,748
45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	0	1.G FE	648,648	650,000	641,774	649,795		153			3.100	3.119	MS	5,933	20,150	08/10/2017	09/15/2027	7,124,748
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC		1.G FE	4,074,415	4,695,000	3,899,796	4,093,144		13,588			4.250	5.220	MS	55,427	199,538	08/15/2024	09/21/2048	4,794,769
45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC		1.G FE	2,864,734	2,886,000	2,871,934	2,880,028		2,250			3.750	3.831	MS	30,063	108,225	08/08/2018	09/21/2028	2,940,113
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC		1.G FE	9,895,014	13,800,000	9,033,526	9,998,578		78,593			3.000	4.956	JD	18,400	414,000	09/05/2024	06/15/2050	14,007,000
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC		1.G FE	17,973,071	18,525,000	15,772,044	18,172,391		46,060			1.850	2.146	MS	100,910	342,713	05/24/2022	09/15/2032	24,091,807
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC	LS	1.G FE	95,873	100,000	85,139	97,404		354			1.850	2.269	MS	545	1,850	07/13/2021	09/15/2032	24,091,807
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC	0	1.G FE	6,407,602	6,600,000	5,619,190	6,482,787		16,073			1.850	2.135	MS	35,952	122,100	07/13/2021	09/15/2032	24,091,807
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC		1.G FE	12,663,300	12,750,000	9,447,366	12,682,264		3,709			2.650	2.694	MS	99,485	337,875	08/17/2020	09/15/2040	12,462,975
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC	0	1.G FE	349,548	350,000	352,941	349,960		91			4.350	4.353	JD	677	15,225	05/12/2022	06/15/2029	357,613
45866F-AW-4	INTERCONTINENTAL EXCHANGE INC		1.G FE	749,498	750,000	756,787	749,816		161			4.600	4.604	MS	10,158	34,500	05/12/2022	03/15/2033	1,227,600

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
45866F-AW-4	INTERCONTINENTAL EXCHANGE INC	0	1.G FE	449,699	450,000	454,072	449,890		96			4.600	4.604	MS	6,095	20,700	05/12/2022	03/15/2033	1,227,600
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC		1.G FE	19,105,334	19,655,000	17,942,706	19,130,627		9,038			4.950	5.135	JD	43,241	972,923	08/15/2024	06/15/2052	20,817,796
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC	LS	1.G FE	1,385,610	1,410,000	1,287,164	1,386,919		408			4.950	5.063	JD	3,102	69,795	08/15/2024	06/15/2052	20,817,796
45866F-BB-9	INTERCONTINENTALEXCHANGE INC		1.G FE	4,370,560	4,612,000	4,572,088	4,445,830		57,848			3.625	5.088	MS	55,728	167,185	09/10/2024	09/01/2028	4,593,780
458830-E#-9	INTERMOUNTAIN GAS CO		2.A	1,900,000	1,900,000	1,845,462	1,900,000					3.620	3.620	JD	3,439	68,780	06/13/2019	06/13/2029	1,934,390
458830-E#-9	INTERMOUNTAIN GAS CO	0	2.A	300,000	300,000	291,389	300,000					3.620	3.620	JD	543	10,860	06/13/2019	06/13/2029	1,934,390
458830-F*-2	INTERMOUNTAIN GAS CO		2.A	2,300,000	2,300,000	2,072,810	2,300,000					3.820	3.820	JD	4,393	87,860	06/13/2019	06/13/2034	1,936,290
459200-AR-2	IBM CORP		1.G FE	11,217,665	10,564,000	10,958,396	10,648,797		(48,208)			6.220	5.682	FA	273,784	657,081	04/30/2010	08/01/2027	10,699,725
459200-GS-4	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	4,275,476	4,205,000	4,355,236	4,273,251		(2,225)			5.600	5.432	MN	20,277	235,480	03/05/2025	11/30/2039	4,322,740
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	1,941,440	2,000,000	1,998,540	1,995,972		29,646			3.450	4.998	FA	25,300	69,000	02/13/2024	02/19/2026	2,034,500
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	2,495,350	2,500,000	2,494,666	2,499,741		714			3.300	3.328	MN	10,542	82,500	05/08/2019	05/15/2026	3,049,500
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CO	0	1.G FE	499,070	500,000	498,933	499,948		143			3.300	3.328	MN	2,108	16,500	05/08/2019	05/15/2026	3,049,500
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	4,683,836	5,360,000	4,797,102	4,711,936		28,100			4.150	5.434	MN	28,423	222,440	02/24/2025	05/15/2039	5,573,295
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CO	LS	1.G FE	87,385	100,000	89,498	87,909		524			4.150	5.434	MN	530	4,150	02/24/2025	05/15/2039	5,573,295
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	32,566,331	38,905,000	31,520,977	32,731,354		128,297			4.250	5.460	MN	211,276	1,653,463	10/25/2024	05/15/2049	39,731,731
459200-KN-0	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	16,497,195	16,500,000	14,973,674	16,498,199		268			2.720	2.722	FA	177,027	448,800	02/02/2022	02/09/2032	15,964,200
459200-KN-0	INTERNATIONAL BUSINESS MACHINES CO	0	1.G FE	1,749,703	1,750,000	1,588,117	1,749,809		28			2.720	2.722	FA	18,776	47,600	02/02/2022	02/09/2032	15,964,200
459200-KT-7	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	1,952,100	2,000,000	2,010,889	1,977,311		13,729			4.150	4.909	JJ	35,506	83,000	02/13/2024	07/27/2027	2,041,500
459200-KU-4	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	2,906,936	3,050,000	3,046,742	2,946,519		12,850			4.400	5.003	JJ	57,408	134,200	09/29/2022	07/27/2032	3,730,300
459200-KU-4	INTERNATIONAL BUSINESS MACHINES CO	0	1.G FE	595,686	600,000	599,359	596,974		391			4.400	4.489	JJ	11,293	26,400	07/20/2022	07/27/2032	3,730,300
459200-KV-2	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	7,099,776	7,200,000	6,361,609	7,105,224		1,685			4.900	4.990	JJ	150,920	352,800	07/20/2022	07/27/2052	6,966,600
459200-KY-6	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	1,549,628	1,550,000	1,576,075	1,549,859		28			4.750	4.752	FA	29,655	73,625	01/30/2023	02/06/2033	1,689,188
459200-KY-6	INTERNATIONAL BUSINESS MACHINES CO	0	1.G FE	699,832	700,000	711,776	699,936		13			4.750	4.752	FA	13,392	33,250	01/30/2023	02/06/2033	1,689,188
459200-KZ-3	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	3,877,633	3,899,000	3,563,127	3,878,581		342			5.100	5.136	FA	80,092	198,849	01/30/2023	02/06/2053	4,204,550
459200-KZ-3	INTERNATIONAL BUSINESS MACHINES CO	LS	1.G FE	995	1,000	914	995					5.100	5.136	FA	21	51	01/30/2023	02/06/2053	4,204,550
459200-KZ-3	INTERNATIONAL BUSINESS MACHINES CO	0	1.G FE	198,904	200,000	182,771	198,953		18			5.100	5.136	FA	4,108	10,200	01/30/2023	02/06/2053	4,204,550
459200-LK-5	INTERNATIONAL BUSINESS MACHINES CO		1.G FE	18,526,008	18,533,000	18,336,630	18,527,492		1,484			5.700	5.702	FA	413,749	528,191	02/24/2025	02/10/2055	21,742,490
459200-LK-5	INTERNATIONAL BUSINESS MACHINES CO	LS	1.G FE	2,707,608	2,707,000	2,678,318	2,707,729		121			5.700	5.698	FA	60,434	77,150	02/24/2025	02/10/2055	21,742,490
459506-AE-1	INTERNATIONAL FLAVORS & FRAGRANCES		2.C FE	12,715,904	12,700,000	10,264,233	12,714,398		(436)			4.375	4.366	JD	46,302	555,625	04/17/2018	06/01/2047	11,240,625
459506-AE-1	INTERNATIONAL FLAVORS & FRAGRANCES	0	2.C FE	249,125	250,000	202,052	249,289		20			4.375	4.396	JD	911	10,938	05/15/2017	06/01/2047	11,240,625
459506-AK-7	INTERNATIONAL FLAVORS & FRAGRANCES		2.C FE	20,786,128	20,679,000	20,830,463	20,754,356		(8,057)			4.450	4.294	MS	242,835	222,500	10/30/2025	09/26/2028	20,239,528
459506-AK-7	INTERNATIONAL FLAVORS & FRAGRANCES	0	2.C FE	863,386	870,000	876,372	862,056		2,802			4.450	4.793	MS	10,216	38,715	12/31/2024	09/26/2028	20,239,528
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRANCES		2.C FE	16,672,699	17,760,000	15,746,684	16,692,545		10,764			5.000	5.459	MS	234,333	555,500	11/04/2025	09/26/2048	18,204,000
459506-AP-6	INTERNATIONAL FLAVORS AND FRAGRANCES INC		2.C FE	2,499,975	2,500,000	2,398,868	2,500,000					1.832	1.832	AO	9,669	45,800	09/09/2020	10/15/2027	2,497,671
459506-AP-6	INTERNATIONAL FLAVORS AND FRAGRANCES INC	0	2.C FE	74,999	75,000	71,966	75,000					1.832	1.832	AO	290	1,374	09/09/2020	10/15/2027	2,497,671
459506-AQ-4	INTERNATIONAL FLAVORS AND FRAGRANCES INC		2.C FE	11,742,462	11,750,000	10,614,409	11,746,090		871			2.300	2.307	MN	45,042	270,250	07/13/2021	11/01/2030	12,087,425
459506-AQ-4	INTERNATIONAL FLAVORS AND FRAGRANCES INC	0	2.C FE	749,331	750,000	677,515	749,650		78			2.300	2.310	MN	2,875	17,250	07/13/2021	11/01/2030	12,087,425
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES		2.C FE	16,437,505	22,405,000	15,327,013	16,552,231		96,414			3.468	5.332	JD	64,750	777,005	03/05/2025	12/01/2050	22,935,930
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES	LS	2.C FE	528,398	640,000	437,817	530,511		1,920			3.468	4.546	JD	1,850	22,195	08/14/2024	12/01/2050	22,935,930
460146-CN-1	INTERNATIONAL PAPER CO		2.B FE	7,799,289	8,700,000	8,016,025	7,811,887		12,598			5.150	6.027	MN	57,251	224,025	06/12/2025	05/15/2046	8,924,025
460146-CQ-4	INTERNATIONAL PAPER CO		2.B FE	16,410,921	18,445,000	15,168,488	16,473,013		46,717			4.400	5.221	FA	306,597	811,580	08/15/2024	08/15/2047	18,595,290
460146-CS-0	INTERNATIONAL PAPER CO		2.B FE	32,071,396	35,236,000	28,581,040	32,097,293		46,756			4.350	4.983	FA	579,045	1,218,479	10/28/2025	08/15/2048	35,639,662
460146-CS-0	INTERNATIONAL PAPER CO	LS	2.B FE	144,852	145,000	117,614	144,908		17			4.350	4.354	FA	2,383	6,308	07/31/2017	08/15/2048	35,639,662
460146-CS-0	INTERNATIONAL PAPER CO	0	2.B FE	299,694	300,000	243,340	299,809		36			4.350	4.354	FA	4,930	13,050	07/31/2017	08/15/2048	35,639,662
46051M-AF-9	INTERNATIONAL TRANSMISSION CO	0	1.E FE	3,365,190	3,200,000	2,876,802	3,324,132		(4,823)			4.625	4.303	FA	55,911	148,000	07/01/2015	08/15/2043	3,274,000
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC		3.A FE	29,457,425	30,060,000	30,013,482	29,670,720		92,061			5.250	5.635	JJ	727,703	1,578,150	11/29/2023	01/15/2029	28,991,563
461070-AC-8	INTERSTATE P&L CO		2.A FE	5,487,286	5,500,000	5,913,015	5,494,188		559			6.450	6.467	AO	74,892	354,750	10/20/2003	10/15/2033	4,645,125
461070-AD-6	INTERSTATE P&L CO		2.A FE	16,611,035	16,268,000	17,456,231	16,461,081		(15,823)			6.300	6.112	MN	170,814	1,024,884	11/29/2022	05/01/2034	14,717,442

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
461070-AG-9	INTERSTATE POWER & LIGHT		2.A FE	5,242,400	5,250,000	5,620,072	5,245,453		199			6.250	6.259	JJ	151,302	328,125	07/09/2009	07/15/2039	5,414,063
461070-AK-0	INTERSTATE POWER & LIGHT CO		2.A FE	496,890	500,000	439,361	497,722		80			4.700	4.738	AO	4,961	23,500	10/03/2013	10/15/2043	2,558,750
461070-AK-0	INTERSTATE POWER & LIGHT CO	0	2.A FE	2,133,580	2,000,000	1,757,442	2,100,634		(3,864)			4.700	4.285	AO	19,844	94,000	07/01/2015	10/15/2043	2,558,750
461070-AN-4	INTERSTATE POWER AND LIGHT CO		2.A FE	3,117,516	3,100,000	2,323,750	3,113,840		(473)			3.700	3.668	MS	33,773	114,700	09/22/2016	09/15/2046	2,495,325
461070-AP-9	INTERSTATE POWER AND LIGHT CO		2.A FE	2,302,184	2,308,000	2,306,483	2,306,766		744			4.100	4.121	MS	24,971	94,628	09/19/2018	09/26/2028	1,947,114
461070-AQ-7	INTERSTATE POWER AND LIGHT CO		2.A FE	1,643,838	1,650,000	1,617,435	1,646,435		1,151			3.600	3.670	AO	14,850	59,400	09/26/2024	04/01/2029	916,200
461070-AR-5	INTERSTATE POWER AND LIGHT CO		2.A FE	8,412,279	11,944,000	8,550,549	8,463,430		51,152			3.500	5.769	MS	105,671	209,020	03/28/2025	09/30/2049	13,380,125
461070-AR-5	INTERSTATE POWER AND LIGHT CO	LS	2.A FE	849,398	1,206,000	863,359	854,563		5,165			3.500	5.769	MS	10,670	21,105	03/28/2025	09/30/2049	13,380,125
461070-AS-3	INTERSTATE POWER AND LIGHT CO		2.A FE	6,651,610	6,680,000	6,137,631	6,666,638		2,839			2.300	2.348	JD	12,803	153,640	05/26/2020	06/01/2030	6,878,200
461070-AS-3	INTERSTATE POWER AND LIGHT CO	LS	2.A FE	19,915	20,000	18,376	19,960		9			2.300	2.348	JD	38	460	05/26/2020	06/01/2030	6,878,200
461070-AS-3	INTERSTATE POWER AND LIGHT CO	0	2.A FE	597,450	600,000	551,284	598,800		255			2.300	2.348	JD	1,150	13,800	05/26/2020	06/01/2030	6,878,200
461070-AT-1	INTERSTATE POWER AND LIGHT CO		2.A FE	27,054,864	37,721,000	24,292,216	27,400,250		175,009			3.100	4.926	MN	100,694	1,169,351	08/14/2024	11/30/2051	37,645,601
461070-AU-8	INTERSTATE POWER AND LIGHT CO		2.A FE	8,951,220	9,000,000	9,458,162	8,962,096		4,963			5.700	5.768	AO	108,300	513,000	09/18/2023	10/15/2033	9,256,500
461070-AW-4	INTERSTATE POWER AND LIGHT CO		2.A FE	36,133,098	36,514,000	34,667,103	36,139,942		6,535			5.450	5.521	MS	503,031	1,856,343	04/01/2025	09/30/2054	36,687,207
461070-AX-2	INTERSTATE POWER AND LIGHT CO		2.A FE	8,888,091	8,654,000	9,021,499	8,881,783		(6,307)			5.600	5.238	JD	2,692	296,159	07/31/2025	06/29/2035	8,896,312
461127-E@-7	INTERTEK FINANCE PLC		2.A	7,000,000	7,000,000	7,001,253	7,000,000					4.100	4.100	JD	22,322	287,000	12/03/2014	12/03/2026	5,102,500
461127-G*-7	INTERTEK FINANCE PLC		2.A	4,000,000	4,000,000	3,790,310	4,000,000					2.470	2.470	MS	29,091	98,800	03/01/2022	03/15/2029	3,037,050
461127-G@-5	INTERTEK FINANCE PLC		2.A	3,000,000	3,000,000	2,795,799	3,000,000					2.540	2.540	MS	22,437	76,200	03/01/2022	03/15/2030	1,012,700
46128M-AN-1	INVERSIONES CMPC SA		2.B FE	5,473,189	5,350,000	5,077,954	5,391,981		(12,827)			3.850	3.550	JJ	96,122	205,975	02/06/2023	01/13/2030	6,574,163
46128M-AN-1	INVERSIONES CMPC SA	0	2.B FE	1,098,185	1,100,000	1,044,065	1,099,221		175			3.850	3.869	JJ	19,763	42,350	01/08/2020	01/13/2030	6,574,163
46128M-AQ-4	INVERSIONES CMPC SA		2.B FE	6,503,636	6,550,000	5,861,762	6,523,902		4,501			3.000	3.083	AO	46,396	196,500	09/28/2021	04/06/2031	6,343,750
46128M-AQ-4	INVERSIONES CMPC SA	0	2.B FE	397,092	400,000	357,970	398,363		282			3.000	3.085	AO	2,833	12,000	03/31/2021	04/06/2031	6,343,750
46128M-AS-0	INVERSIONES CMPC S.A. 6.125% 23 JUN 2033		2.B FE	2,387,400	2,350,000	2,415,800	2,381,425		(3,375)			6.125	5.896	JD	3,199	143,938	03/08/2024	06/23/2033	1,803,594
46128M-AT-8	INVERSIONES CMPC S.A.		2.B FE	807,133	810,000	832,000	807,540		226			6.125	6.173	FA	17,227	49,613	02/21/2024	02/26/2034	834,806
46132F-AD-2	INVESCO FINANCE PLC		2.A FE	531,984	533,000	532,784	532,999		20			3.750	3.754	JJ	9,216	19,988	12/16/2016	01/15/2026	542,994
46150D-AA-0	SOLENIS (OLYMPUS WATER US HOLDINGS		4.C FE	4,830,763	4,825,000	4,807,441	4,830,137		(626)			6.750	6.724	AO	81,422	48,853	07/24/2025	08/01/2032	3,540,594
46205Q-AB-4	ION PLATFORM FINANCE US INC		4.B FE	4,996,174	5,000,000	4,744,287	4,996,216		42			7.875	7.890	MS	91,875		10/01/2025	09/30/2032	4,157,500
462613-AR-1	IPALCO ENTERPRISES INC		2.C FE	8,696,135	8,720,000	8,902,507	8,699,991		1,847			5.750	5.785	AO	125,350	501,400	07/12/2024	04/01/2034	8,970,700
46266T-AA-6	IQVIA INC		3.B FE	11,270,000	11,270,000	11,263,754	11,270,000					5.000	5.000	MN	72,003	563,500	05/07/2019	05/15/2027	10,434,500
46266T-AD-0	IQVIA INC		3.B FE	8,025,970	7,950,000	8,246,615	7,989,341		(14,867)			6.500	6.270	MN	66,029	516,750	06/06/2023	05/15/2030	7,175,875
465077-AL-9	ISRAEL ELECTRIC CORP LTD 144A		2.A FE	3,864,510	3,510,000	3,468,512	3,658,180		(54,016)			4.250	2.573	FA	56,769	149,175	01/11/2022	08/14/2028	1,792,294
465685-AK-1	ITC HOLDINGS CORP		2.B FE	1,143,995	1,175,000	1,169,432	1,165,098		19,197			3.250	4.987	JD	106	38,188	11/25/2024	06/30/2026	1,194,094
465685-AR-6	ITC HOLDINGS CORP		2.B FE	7,492,425	7,500,000	7,601,066	7,497,176		1,532			4.950	4.973	MS	102,094	371,250	09/08/2022	09/22/2027	7,685,625
46590X-AM-8	JBS USA HOLDING LUX SARL		2.C FE	3,150,000	3,150,000	2,991,280	3,150,000					3.750	3.750	JD	9,844	118,125	08/22/2023	12/01/2031	2,995,125
46625H-HV-5	JP MORGAN CHASE & CO		1.F FE	1,447,582	1,100,000	1,149,587	1,369,142		(13,824)			5.500	3.383	AO	12,772	60,500	10/25/2019	10/15/2040	1,130,250
46625H-JB-7	JPMORGAN CHASE & CO		1.F FE	3,481,273	2,600,000	2,718,634	3,291,995		(33,366)			5.600	3.383	JJ	67,138	145,600	10/25/2019	07/15/2041	2,672,800
46625H-JZ-4	JPMORGAN CHASE & CO		1.G FE	19,689,294	19,671,000	19,708,026	19,687,366		(1,928)			4.125	4.035	JD	36,064	405,714	10/31/2025	12/15/2026	20,076,714
46625H-NJ-5	JPMORGAN CHASE & CO		1.G FE	1,955,880	2,000,000	2,014,721	1,977,814		11,867			4.250	4.920	AO	21,250	85,000	02/13/2024	10/01/2027	2,042,500
46625H-QW-3	JPMORGAN CHASE & CO		1.F FE	5,895,975	5,903,000	5,896,183	5,902,979		412			3.300	3.301	AO	48,700	194,799	03/18/2016	04/01/2026	6,586,920
46625H-QW-3	JPMORGAN CHASE & CO	0	1.F FE	649,227	650,000	649,249	649,996		52			3.300	3.302	AO	5,363	21,450	03/18/2016	04/01/2026	6,586,920
46625H-RV-4	JPMORGAN CHASE & CO		1.F FE	2,604,514	2,622,000	2,605,157	2,620,695		1,961			2.950	3.015	AO	19,337	77,349	12/16/2016	10/01/2026	2,933,642
46625H-RV-4	JPMORGAN CHASE & CO	LS	1.F FE	366,580	368,000	365,636	367,908		155			2.950	2.983	AO	2,714	10,856	12/16/2016	10/01/2026	2,933,642
46625H-RV-4	JPMORGAN CHASE & CO	0	1.F FE	199,568	200,000	198,715	199,980		45			2.950	2.963	AO	1,475	5,900	07/14/2016	10/01/2026	2,933,642
466281-AA-0	JSC KASPI.KZ 144A		2.C FE	9,000,000	9,000,000	9,174,510	9,000,000					6.250	6.250	MS	148,438	281,250	03/18/2025	03/26/2030	4,640,625
466313-AH-6	JABIL INC		2.C FE	3,916,404	3,950,000	3,941,703	3,942,345		3,886			3.950	4.048	JJ	73,245	156,025	02/15/2018	01/12/2028	3,059,250
466313-AH-6	JABIL INC	0	2.C FE	495,563	500,000	498,950	498,986		513			3.950	4.052	JJ	9,272	19,750	02/15/2018	01/12/2028	3,059,250
466313-AJ-2	JABIL INC		2.C FE	17,246,507	16,618,000	16,131,070	16,933,293		(77,685)			3.600	3.055	JJ	275,859	598,248	01/27/2022	01/15/2030	16,898,800

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
466313-AJ-2	JABIL INC	LS	2.C FE	85,530	82,000	79,597	83,840		(450)			3.600	2.970	JJ	1,361	2,952	01/27/2022	01/15/2030	16,898,800
466313-AJ-2	JABIL INC	0	2.C FE	1,492,008	1,400,000	1,358,978	1,445,656		(11,286)			3.600	2.685	JJ	23,240	50,400	01/27/2022	01/15/2030	16,898,800
466313-AK-9	JABIL INC		2.C FE	17,603,951	17,512,000	16,328,850	17,560,288		(9,233)			3.000	2.934	JJ	242,249	525,360	10/28/2020	01/15/2031	18,461,835
466313-AK-9	JABIL INC	LS	2.C FE	127,433	127,000	118,420	127,229		(44)			3.000	2.955	JJ	1,757	3,810	10/28/2020	01/15/2031	18,461,835
466313-AK-9	JABIL INC	0	2.C FE	1,354,793	1,450,000	1,352,035	1,386,879		10,724			3.000	3.904	JJ	20,058	43,500	12/21/2022	01/15/2031	18,461,835
46647P-AF-3	JPMORGAN CHASE & CO		1.F FE	3,546,000	3,546,000	3,527,020	3,546,000					3.540	3.539	MN	20,921	125,528	04/18/2017	05/01/2028	4,409,506
46647P-AF-3	JPMORGAN CHASE & CO	0	1.F FE	800,000	800,000	795,718	800,000					3.540	3.540	MN	4,720	28,320	04/18/2017	05/01/2028	4,409,506
46647P-AJ-5	JPMORGAN CHASE & CO		1.F FE	11,853,074	12,527,000	11,268,490	11,862,056		8,982			3.882	4.428	JJ	212,080	197,982	10/16/2025	07/24/2038	12,668,208
46647P-AJ-5	JPMORGAN CHASE & CO	0	1.F FE	200,000	200,000	179,907	200,000					3.882	3.882	JJ	3,386	7,764	07/17/2017	07/24/2038	12,668,208
46647P-AL-0	JPMORGAN CHASE & CO		1.F FE	2,917,380	3,000,000	2,422,839	2,929,088		1,927			3.964	4.125	MN	15,195	118,920	04/16/2019	11/15/2048	3,161,442
46647P-AL-0	JPMORGAN CHASE & CO	LS	1.F FE	97,246	100,000	80,761	97,636		64			3.964	4.125	MN	507	3,964	04/16/2019	11/15/2048	3,161,442
46647P-AM-8	JP MORGAN CHASE & CO		1.F FE	200,000	200,000	198,145	200,000					3.509	3.509	JJ	3,080	7,018	01/16/2018	01/23/2029	610,527
46647P-AM-8	JP MORGAN CHASE & CO	0	1.F FE	400,000	400,000	396,290	400,000					3.509	3.509	JJ	6,160	14,036	01/16/2018	01/23/2029	610,527
46647P-AN-6	JP MORGAN CHASE & CO		1.F FE	6,100,000	6,100,000	4,872,965	6,100,000					3.897	3.897	JJ	104,331	237,717	01/16/2018	01/23/2049	5,607,168
46647P-AR-7	JPMORGAN CHASE & CO		1.F FE	100,000	100,000	99,934	100,000					4.005	4.005	AO	757	4,005	04/16/2018	04/23/2029	102,003
46647P-AX-4	JPMORGAN CHASE & CO		1.F FE	504,915	500,000	505,257	501,819		(565)			4.452	4.318	JD	1,608	22,260	12/07/2018	12/05/2029	511,130
46647P-BA-3	JPMORGAN CHASE & CO		1.E FE	5,731,000	5,731,000	5,730,072	5,731,000					3.960	3.958	JJ	95,822	226,948	01/22/2019	01/29/2027	6,209,562
46647P-BA-3	JPMORGAN CHASE & CO	0	1.E FE	450,000	450,000	449,927	450,000					3.960	3.960	JJ	7,524	17,820	01/22/2019	01/29/2027	6,209,562
46647P-BD-7	JPMORGAN CHASE & CO		1.F FE	1,100,000	1,100,000	1,084,123	1,100,000					3.702	3.702	MN	6,221	40,722	04/29/2019	05/06/2030	1,425,914
46647P-BD-7	JPMORGAN CHASE & CO	0	1.F FE	300,000	300,000	295,670	300,000					3.702	3.702	MN	1,697	11,106	04/29/2019	05/06/2030	1,425,914
46647P-BE-5	JPMORGAN CHASE & CO		1.E FE	5,200,000	5,200,000	4,935,840	5,200,000					2.739	2.739	AO	30,068	142,428	09/05/2019	10/15/2030	5,423,268
46647P-BE-5	JPMORGAN CHASE & CO	0	1.E FE	150,000	150,000	142,380	150,000					2.739	2.739	AO	867	4,109	09/05/2019	10/15/2030	5,423,268
46647P-BL-9	JPMORGAN CHASE & CO		1.E FE	5,100,000	5,100,000	4,754,930	5,100,000					2.522	2.522	AO	24,653	128,622	04/15/2020	04/22/2031	5,265,572
46647P-BL-9	JPMORGAN CHASE & CO	0	1.E FE	600,000	600,000	559,403	600,000					2.522	2.522	AO	2,900	15,132	04/15/2020	04/22/2031	5,265,572
46647P-BN-5	JPMORGAN CHASE & CO		1.E FE	3,200,000	3,200,000	2,179,904	3,200,000					3.109	3.109	AO	19,069	99,488	04/15/2020	04/22/2051	3,249,744
46647P-BP-0	JPMORGAN CHASE & CO		1.G FE	1,925,000	1,925,000	1,817,478	1,925,000					2.956	2.956	MN	7,587	56,903	05/06/2020	05/13/2031	8,564,743
46647P-BP-0	JPMORGAN CHASE & CO	0	1.G FE	5,881,690	6,515,000	6,151,102	5,973,090		88,294			2.956	4.728	MN	25,678	192,583	12/17/2024	05/13/2031	8,564,743
46647P-BR-6	JPMORGAN CHASE & CO		1.E FE	3,315,579	3,300,000	3,218,586	3,304,159		(2,872)			2.182	2.089	JD	6,001	72,006	07/28/2021	06/01/2028	3,639,276
46647P-BR-6	JPMORGAN CHASE & CO	0	1.E FE	600,000	600,000	585,197	600,000					2.182	2.182	JD	1,091	13,092	05/19/2020	06/01/2028	3,639,276
46647P-BU-9	JPMORGAN CHASE & CO		1.E FE	2,150,000	2,150,000	1,912,251	2,150,000					1.764	1.764	MN	4,425	37,926	11/12/2020	11/19/2031	5,044,100
46647P-BU-9	JPMORGAN CHASE & CO	0	1.E FE	2,950,000	2,950,000	2,623,787	2,950,000					1.764	1.764	MN	6,071	52,038	11/12/2020	11/19/2031	5,044,100
46647P-BX-3	JPMORGAN CHASE & CO		1.F FE	3,675,000	3,675,000	3,281,309	3,675,000					1.953	1.953	FA	29,307	71,773	01/28/2021	02/04/2032	3,559,422
46647P-BX-3	JPMORGAN CHASE & CO	0	1.F FE	475,000	475,000	424,115	475,000					1.953	1.953	FA	3,788	9,277	01/28/2021	02/04/2032	3,559,422
46647P-CD-6	JPMORGAN CHASE & CO		1.E FE	7,905,876	10,100,000	7,866,065	7,929,707		23,831			3.157	5.116	AO	61,114	159,429	09/19/2025	04/22/2042	10,259,429
46647P-CE-4	JPMORGAN CHASE & CO		1.F FE	8,948,000	8,948,000	6,365,550	8,948,000					3.328	3.328	AO	57,076	297,789	04/15/2021	04/22/2052	8,234,784
46647P-CE-4	JPMORGAN CHASE & CO	LS	1.F FE	52,000	52,000	36,992	52,000					3.328	3.328	AO	332	1,731	04/15/2021	04/22/2052	8,234,784
46647P-CR-5	JPMORGAN CHASE & CO		1.E FE	8,984,265	9,500,000	8,582,950	8,984,448		183			2.545	3.424	MN	35,595	101,800	12/29/2025	11/08/2032	5,671,260
46647P-CR-5	JPMORGAN CHASE & CO	0	1.E FE	1,600,000	1,600,000	1,445,549	1,600,000					2.545	2.545	MN	5,995	40,720	11/01/2021	11/08/2032	5,671,260
46647P-CU-8	JPMORGAN CHASE & CO		1.E FE	5,341,988	5,350,000	4,916,905	5,344,421		678			2.963	2.979	JJ	68,692	158,521	04/06/2022	01/25/2033	5,429,260
46647P-DC-7	JPMORGAN CHASE & CO		1.F FE	3,600,000	3,600,000	3,621,478	3,600,000					4.586	4.586	AO	29,809	165,096	04/19/2022	04/26/2033	4,194,013
46647P-DC-7	JPMORGAN CHASE & CO	0	1.F FE	500,000	500,000	502,983	500,000					4.586	4.586	AO	4,140	22,930	04/19/2022	04/26/2033	4,194,013
46647P-DG-8	JPMORGAN CHASE & CO		1.E FE	5,151,925	5,140,000	5,206,706	5,148,014		(3,836)			4.851	4.747	JJ	108,048	249,341	12/17/2024	07/25/2028	5,264,671
46647P-DH-6	JPMORGAN CHASE & CO		1.F FE	6,225,666	6,450,000	6,584,061	6,265,670		19,679			4.912	5.375	JJ	137,290	316,824	11/29/2023	07/25/2033	7,223,148
46647P-DH-6	JPMORGAN CHASE & CO	0	1.F FE	600,000	600,000	612,471	600,000					4.912	4.912	JJ	12,771	29,472	07/18/2022	07/25/2033	7,223,148
46647P-DK-9	JPMORGAN CHASE & CO		1.G FE	1,650,338	1,750,000	1,852,399	1,673,983		7,789			5.717	6.441	MS	29,736	100,048	09/29/2022	09/14/2033	1,800,024
46647P-DR-4	JPMORGAN CHASE & CO		1.E FE	9,580,465	9,550,000	9,938,495	9,575,245		(2,714)			5.350	5.306	JD	42,577	510,925	07/17/2023	06/01/2034	9,805,463
46647P-DW-3	JPMORGAN CHASE & CO		1.E FE	329,805	330,000	335,210	329,926		53			6.070	6.083	AO	3,839	20,031	10/17/2023	10/22/2027	1,112,778
46647P-DW-3	JPMORGAN CHASE & CO	0	1.E FE	749,582	750,000	761,840	749,842		113			6.070	6.082	AO	8,726	45,525	10/17/2023	10/22/2027	1,112,778

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
46647P-DY-9	JPMORGAN CHASE & CO		1.F FE	1,571,435	1,570,000	1,727,021	1,571,372		(47)			6.254	6.240	AO	18,547	98,188	10/16/2023	10/23/2034	1,619,094
46647P-EA-0	JPMORGAN CHASE & CO		1.E FE	2,240,985	2,240,000	2,263,383	2,240,526		(322)			5.040	5.017	JJ	49,549	112,896	01/16/2024	01/23/2028	2,296,448
46647P-EK-8	JPMORGAN CHASE & CO		1.E FE	5,089,200	5,000,000	5,166,908	5,079,774		(6,946)			5.294	5.062	JJ	116,909	264,700	08/01/2024	07/22/2035	5,132,350
46647P-EP-7	JPMORGAN CHASE & CO (FXD-FRN)		1.E FE	13,920	14,000	14,137	13,942		22			4.505	4.663	AO	121	631	12/17/2024	10/22/2028	29,653
46647P-EP-7	JPMORGAN CHASE & CO (FXD-FRN)	0	1.E FE	14,914	15,000	15,147	14,938		23			4.505	4.663	AO	130	676	12/17/2024	10/22/2028	29,653
46647P-ER-3	JPMORGAN CHASE & CO		1.E FE	13,735,220	13,855,000	14,022,071	13,746,614		11,394			4.946	5.041	AO	131,343	543,689	09/19/2025	10/22/2035	14,197,634
46647P-EU-6	JPMORGAN CHASE & CO	0	1.E FE	2,250,126	2,250,000	2,292,563	2,250,109		(17)			4.915	4.911	JJ	48,228	55,294	01/16/2025	01/24/2029	2,305,294
46647P-EW-2	JPMORGAN CHASE & CO		1.E FE	22,887,574	22,635,000	23,705,951	22,873,611		(13,962)			5.502	5.353	JJ	543,123	622,689	02/24/2025	01/24/2036	23,257,689
46647P-FC-5	JPMORGAN CHASE & CO		1.F FE	10,328,388	10,000,000	10,365,159	10,327,557		(831)			5.576	5.137	JJ	244,724		12/16/2025	07/23/2036	10,278,800
46647P-FD-3	JPMORGAN CHASE & CO		1.E FE	480,000	480,000	479,119	480,000					4.255	4.255	AO	3,915		10/15/2025	10/22/2031	490,224
46647P-FE-1	JPMORGAN CHASE & CO		1.E FE	555,000	555,000	552,184	555,000					4.810	4.810	AO	5,117		10/15/2025	10/22/2036	568,348
46656P-AA-2	JABIL INC		2.C FE	3,281,058	3,300,000	3,408,621	3,289,232		3,120			5.450	5.567	FA	74,938	179,850	04/10/2023	02/01/2029	4,776,713
46656P-AA-2	JABIL INC	0	2.C FE	1,342,251	1,350,000	1,394,436	1,345,595		1,276			5.450	5.567	FA	30,656	73,575	04/10/2023	02/01/2029	4,776,713
46659*-AB-3	JM FAMILY AUTOMOTIVE LLC		2.B	38,400,000	38,400,000	37,962,372	38,400,000					3.540	3.540	MN	226,560	1,359,360	11/01/2017	11/01/2027	38,469,060
46659*-AB-3	JM FAMILY AUTOMOTIVE LLC	0	2.B	2,000,000	2,000,000	1,977,207	2,000,000					3.540	3.540	MN	11,800	70,800	11/01/2017	11/01/2027	38,469,060
46659*-AD-9	JM FAMILY ENTERPRISES INC		2.B	18,300,000	18,300,000	18,454,780	18,300,000					4.550	4.550	JJ	383,944	832,650	01/15/2019	01/15/2029	18,204,950
46659*-AD-9	JM FAMILY ENTERPRISES INC	0	2.B	800,000	800,000	806,766	800,000					4.550	4.550	JJ	16,784	36,400	01/15/2019	01/15/2029	18,204,950
46659*-AE-7	JM FAMILY ENTERPRISES INC		2.B	25,000,000	25,000,000	25,162,738	25,000,000					4.650	4.650	JJ	536,042	1,162,500	01/15/2019	01/15/2031	24,864,975
46659*-AE-7	JM FAMILY ENTERPRISES INC	0	2.B	1,000,000	1,000,000	1,006,510	1,000,000					4.650	4.650	JJ	21,442	46,500	01/15/2019	01/15/2031	24,864,975
468223-AT-9	JACKSON LABORATORY		1.E FE	4,275,000	4,275,000	3,394,900	4,275,000					4.334	4.334	JJ	92,639	185,279	03/12/2018	07/01/2048	543,007
468223-AT-9	JACKSON LABORATORY	0	1.E FE	200,000	200,000	158,826	200,000					4.334	4.334	JJ	4,334	8,668	03/12/2018	07/01/2048	543,007
46849L-TL-5	JACKSON NATIONAL LIFE GLOBAL FUNDI		1.F FE	10,362,146	11,295,000	10,763,795	10,530,088		167,942			3.050	5.207	JD	9,569	344,498	02/24/2025	06/21/2029	11,467,249
46849L-UX-7	JACKSON NATIONAL LIFE GLOBAL FUNDI		1.F FE	4,490,325	4,500,000	4,501,215	4,499,924		3,363			5.500	5.578	JJ	118,250	247,500	01/04/2023	01/09/2026	4,623,750
46849L-UY-5	JACKSON NATIONAL LIFE GLOBAL FUNDI		1.F FE	10,599,141	10,593,000	10,820,752	10,602,548		(688)			5.250	5.207	AO	122,040	556,133	12/17/2024	04/12/2028	10,871,066
46849L-VE-8	JACKSON NATIONAL LIFE GLOBAL FUNDI		1.F FE	29,105,424	29,105,000	30,056,148	29,105,349		(75)			5.350	5.350	JJ	726,655	778,559	01/06/2025	01/13/2030	29,883,559
469814-AA-5	JACOBS ENGINEERING GROUP INC.		2.C FE	1,981,501	1,972,000	2,080,827	1,980,463		(584)			5.900	5.823	MS	38,783	116,348	11/28/2023	03/01/2033	4,040,788
469814-AA-5	JACOBS ENGINEERING GROUP INC.	LS	2.C FE	133,609	133,000	140,340	133,564		(37)			5.900	5.825	MS	2,616	7,847	04/21/2023	03/01/2033	4,040,788
469814-AA-5	JACOBS ENGINEERING GROUP INC.	0	2.C FE	1,823,986	1,820,000	1,920,439	1,824,420		(108)			5.900	5.857	MS	35,793	107,380	04/21/2023	03/01/2033	4,040,788
469814-AB-3	JACOBS ENGINEERING GROUP INC.		2.C FE	10,351,973	10,355,000	10,897,235	10,356,317		(456)			6.350	6.341	FA	242,925	657,543	11/28/2023	08/18/2028	15,275,059
469814-AB-3	JACOBS ENGINEERING GROUP INC.	0	2.C FE	4,447,731	4,450,000	4,683,022	4,450,000					6.350	6.347	FA	104,396	282,575	08/15/2023	08/18/2028	15,275,059
47032F-AB-5	JAMES HARDIE INTL FIN 144A		3.A FE	10,328,575	10,470,000	10,470,701	10,402,167		31,191			5.000	5.337	JJ	241,392	523,500	08/07/2024	01/15/2028	9,881,000
47032F-AB-5	JAMES HARDIE INTL FIN 144A	LS	3.A FE	164,900	170,000	170,011	166,866		1,422			5.000	5.974	JJ	3,919	8,500	08/07/2024	01/15/2028	9,881,000
47077W-AA-6	JANE STREET GROUP LLC		3.A FE	7,746,578	8,517,000	8,378,719	7,983,103		113,945			4.500	6.283	MN	48,973	383,265	11/16/2023	11/15/2029	18,323,200
47077W-AA-6	JANE STREET GROUP LLC	LS	3.A FE	10,071,548	9,973,000	9,811,079	9,992,335		(21,346)			4.500	4.270	MN	57,345	448,785	01/07/2022	11/15/2029	18,323,200
47077W-AC-2	JANE STREET GROUP / JSG FINANCE IN 144A		3.A FE	6,713,325	6,710,000	7,050,642	6,712,754		(468)			7.125	7.111	AO	81,009	478,088	04/18/2024	04/30/2031	6,897,263
47077W-AE-8	JANE STREET GROUP LLC		3.A FE	6,653,300	6,640,000	6,930,808	6,651,988		(1,312)			6.750	6.701	MN	74,700	231,570	04/23/2025	05/01/2033	6,833,088
472140-AC-6	JBS USA HOLDING LUX SARL/ JBS USA 144A		2.C FE	6,917,578	7,020,000	7,136,466	6,919,442		1,864			6.375	6.485	FA	156,634	266,029	01/06/2025	02/25/2055	3,621,881
47215P-AF-3	JD.COM INC		1.G FE	11,369,209	12,660,000	10,343,220	11,419,508		21,782			4.125	4.765	JJ	242,254	522,225	08/04/2023	01/14/2050	11,104,400
47216F-AA-5	JAZZ SECURITIES DAC		3.A FE	26,943,638	27,303,000	26,929,269	27,032,184		43,550			4.375	4.568	JJ	550,800	1,194,506	01/13/2023	01/15/2029	24,167,344
47216F-AA-5	JAZZ SECURITIES DAC	LS	3.A FE	487,000	487,000	480,334	487,000					4.375	4.375	JJ	9,825	21,306	04/22/2021	01/15/2029	24,167,344
47216Q-AB-9	JDE PEETS NV	0	2.C FE	2,384,520	2,400,000	2,325,244	2,396,870		2,967			1.375	1.502	JJ	15,217	33,000	09/21/2021	01/15/2027	2,416,500
47216Q-AC-7	JDE PEETS NV		2.C FE	6,124,847	6,150,000	5,357,317	6,134,890		2,440			2.250	2.296	MS	37,284	138,375	09/21/2021	09/24/2031	6,219,188
47216Q-AC-7	JDE PEETS NV	0	2.C FE	298,773	300,000	261,333	299,263		119			2.250	2.296	MS	1,819	6,750	09/21/2021	09/24/2031	6,219,188
47233J-GT-9	JEFFERIES FINANCIAL GROUP INC		2.B FE	8,025,156	8,100,000	7,186,292	8,054,321		7,191			2.625	2.731	AO	44,888	212,625	10/05/2021	10/15/2031	5,977,438
47233J-GT-9	JEFFERIES FINANCIAL GROUP INC	0	2.B FE	1,387,064	1,400,000	1,242,075	1,392,105		1,243			2.625	2.731	AO	7,758	36,750	10/05/2021	10/15/2031	5,977,438
475795-AD-2	JELD-WEN INC		5.A FE	10,632,300	11,070,000	9,668,515	10,956,813		51,889			4.875	5.410	JD	23,985	539,663	04/15/2019	12/15/2027	10,008,144
47580P-AA-1	JELD-WEN HOLDING INC		5.A FE	6,710,000	6,710,000	4,610,305	6,710,000					7.000	7.000	MS	156,567	481,443	08/08/2024	09/01/2032	6,924,150

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
476556-CP-8	JERSEY CENTRAL PWR & LT		2.A FE	13,505,619	13,589,000	14,884,141	13,540,848		3,180			6.400	6.447	MN	111,128	869,696	11/29/2022	05/15/2036	14,023,848
476556-CX-1	JERSEY CENTRAL PWR & LT		2.A FE	9,964,400	10,000,000	10,838,433	9,979,637		1,199			6.150	6.175	JD	51,250	615,000	05/16/2007	06/01/2037	15,332,406
476556-CX-1	JERSEY CENTRAL PWR & LT	0	2.A FE	4,970,599	4,875,000	5,283,736	4,960,359		(5,106)			6.150	5.937	JD	24,984	299,813	11/30/2023	06/01/2037	15,332,406
476556-DG-7	JERSEY CENTRAL POWER & LIGHT COMPA		1.G FE	9,300,932	9,245,000	9,220,151	9,299,157		(1,776)			4.400	4.268	JJ	132,204		10/21/2025	01/15/2031	17,624,390
476556-DG-7	JERSEY CENTRAL POWER & LIGHT COMPA	0	1.G FE	7,934,080	8,000,000	7,978,497	7,934,812		732			4.400	4.583	JJ	114,400		12/09/2025	01/15/2031	17,624,390
476920-AA-1	JETBLUE AIRWAYS CORPORATION		4.A FE	4,623,082	4,630,000	4,664,545	4,621,100		(2,996)			9.875	9.831	MJSD	13,970	424,526	04/03/2025	09/20/2031	10,257,122
476920-AA-1	JETBLUE AIRWAYS CORPORATION	LS	4.A FE	5,627,428	5,590,000	5,631,708	5,617,757		(10,621)			9.875	9.625	MJSD	16,867	520,511	04/03/2025	09/20/2031	10,257,122
47788Z-AN-1	JOHN DEERE FINANCIAL INC	SD	1.E FE	3,791,890	3,647,638	3,755,353	3,645,783		1,254		170,877	4.950	4.987	JD	8,433	180,824	06/23/2023	06/14/2027	3,737,917
47788Z-AR-2	JOHN DEERE FINANCIAL INC	SD	1.E FE	2,072,564	2,079,154	2,163,276	2,144,965		(17,973)		100,682	4.630	3.591	AO	23,473	94,256	12/18/2024	04/04/2029	2,127,286
478115-AB-4	JOHNS HOPKINS UNIVERSITY	0	1.B FE	1,895,480	2,000,000	1,595,941	1,913,538		1,825			4.083	4.366	JJ	40,830	81,660	07/01/2015	07/01/2053	408,166
478115-AD-0	JOHNS HOPKINS UNIVERSITY		1.B FE	1,490,323	1,225,000	974,286	1,440,814		(9,033)			3.753	2.552	JJ	22,987	45,974	02/28/2020	07/01/2045	373,547
478115-AD-0	JOHNS HOPKINS UNIVERSITY	0	1.B FE	30,415	25,000	19,883	29,404		(184)			3.753	2.552	JJ	469	938	02/28/2020	07/01/2045	373,547
478115-AF-5	JOHNS HOPKINS UNIVERSITY		1.B FE	35,000,000	35,000,000	20,654,732	35,000,000					2.813	2.813	JJ	492,275	984,550	03/09/2020	01/01/2060	8,873,069
478160-AL-8	JOHNSON & JOHNSON		1.A FE	6,252,750	7,000,000	7,389,712	6,688,104		34,720			4.950	5.699	MN	44,275	346,500	07/26/2004	05/15/2033	7,173,250
478160-AN-4	JOHNSON & JOHNSON		1.A FE	6,903,977	6,800,000	7,588,864	6,871,484		(4,161)			5.950	5.820	FA	152,849	404,600	11/29/2022	08/15/2037	7,002,300
478160-AT-1	JOHNSON & JOHNSON		1.A FE	8,249,170	7,500,000	8,283,510	7,959,459		(25,602)			5.850	5.170	JJ	202,313	438,750	07/15/2010	07/15/2038	7,719,375
478160-AV-6	JOHNSON & JOHNSON		1.A FE	3,300,920	3,000,000	2,917,419	3,194,066		(9,669)			4.500	3.914	MS	45,000	135,000	01/13/2012	09/01/2040	3,067,500
478160-BV-5	JOHNSON & JOHNSON		1.A FE	4,569,456	4,600,000	3,739,972	4,576,554		768			3.700	3.736	MS	56,733	170,200	02/25/2016	03/01/2046	4,583,250
478160-BY-9	JOHNSON & JOHNSON		1.A FE	2,975,384	3,050,000	3,042,987	3,044,396		32,997			2.450	3.556	MS	24,908	74,725	02/13/2024	03/01/2026	3,051,934
478160-BY-9	JOHNSON & JOHNSON	0	1.A FE	399,436	400,000	399,080	399,993		44			2.450	2.461	MS	3,267	9,800	02/25/2016	03/01/2026	3,051,934
478160-CE-2	JOHNSON & JOHNSON		1.A FE	998,970	1,000,000	992,706	999,870		107			2.950	2.961	MS	9,669	29,500	02/28/2017	03/03/2027	1,014,750
478160-CF-9	JOHNSON & JOHNSON		1.A FE	7,929,807	7,950,000	7,242,433	7,936,967		930			3.625	3.643	MS	94,461	288,188	02/28/2017	03/03/2037	7,483,219
478160-CK-8	JOHNSON & JOHNSON		1.A FE	220,737	221,000	218,111	220,964		37			2.900	2.908	JJ	2,955	6,409	11/08/2017	01/15/2028	883,630
478160-CK-8	JOHNSON & JOHNSON	0	1.A FE	649,227	650,000	641,503	649,894		110			2.900	2.908	JJ	8,692	18,850	11/08/2017	01/15/2028	883,630
478160-CM-4	JOHNSON & JOHNSON		1.A FE	16,884,098	19,840,000	15,322,997	17,020,888		71,774			3.500	4.517	JJ	320,196	694,400	08/14/2024	01/15/2048	20,187,200
478160-CT-9	JOHNSON & JOHNSON		1.A FE	10,544,166	14,425,000	7,957,104	10,606,693		43,482			2.450	3.752	MS	117,804	353,413	08/14/2024	09/01/2060	14,601,706
478160-CX-0	JOHNSON & JOHNSON		1.A FE	60,040,037	58,513,000	58,816,323	60,012,915		(25,625)			5.250	5.074	JD	255,994	3,071,933	09/05/2024	06/01/2054	62,298,506
478160-CX-0	JOHNSON & JOHNSON	LS	1.A FE	2,190,312	2,192,000	2,203,363	2,190,603		21			5.250	5.254	JD	9,590	115,080	05/13/2024	06/01/2054	62,298,506
478165-AH-6	SC JOHNSON & SON INC		2.A FE	9,066,889	8,950,000	7,908,467	9,044,846		(2,794)			4.750	4.668	AO	89,749	425,125	10/15/2015	10/15/2046	8,497,125
478366-AF-4	JOHNSON CONTROLS INC		2.B FE	1,230	1,000	1,095	1,191		(5)			6.950	5.375	JD	6	70	12/28/2016	12/01/2045	1,035
478375-AJ-7	JOHNSON CONTROLS INTERNATIONAL PL		2.A FE	16,307,475	14,450,000	14,144,798	15,847,551		(61,505)			5.700	4.795	MS	274,550	823,650	12/28/2016	03/01/2041	14,347,575
478375-AL-2	JOHNSON CONTROLS INTERNATIONAL		2.A FE	3,851,952	3,900,000	3,471,942	3,861,606		1,279			4.625	4.705	JJ	89,686	180,375	12/28/2016	07/02/2044	3,990,188
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL		2.A FE	4,549,708	4,452,000	4,450,765	4,452,000		(11,460)			3.900	3.600	FA	66,075	173,628	12/28/2016	02/14/2026	3,537,749
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL	0	2.A FE	562,071	550,000	549,847	550,000		(1,439)			3.900	3.595	FA	8,163	21,450	12/28/2016	02/14/2026	3,537,749
478375-AU-2	JOHNSON CONTROLS INTERNATIONAL PLC		2.A FE	7,027,685	7,440,000	6,417,143	7,060,937		9,187			4.500	4.874	FA	126,480	334,800	11/29/2022	02/15/2047	7,505,150
47837R-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC		2.A FE	5,562,449	5,782,000	5,160,887	5,664,794		23,390			1.750	2.206	MS	29,793	101,185	06/24/2021	09/15/2030	5,499,705
47837R-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC	LS	2.A FE	17,313	18,000	16,066	17,632		73			1.750	2.210	MS	93	315	06/24/2021	09/15/2030	5,499,705
47837R-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC	0	2.A FE	336,725	350,000	312,402	342,895		1,418			1.750	2.207	MS	1,803	6,125	06/24/2021	09/15/2030	5,499,705
47837R-AD-2	JOHNSON CONTROLS INTERNATIONAL PLC		2.A FE	8,709,292	9,050,000	7,980,012	8,826,389		34,163			2.000	2.425	MS	52,792	181,000	07/11/2022	09/16/2031	10,504,000
47837R-AD-2	JOHNSON CONTROLS INTERNATIONAL PLC	0	2.A FE	2,502,781	2,850,000	2,513,042	2,617,904		34,915			2.000	3.504	MS	16,625	57,000	07/11/2022	09/16/2031	10,504,000
47837R-AE-0	JOHNSON CONTROLS INTERNATIONAL PLC		2.A FE	1,856,300	2,000,000	2,042,117	1,893,020		12,233			4.900	5.852	JD	8,167	98,000	10/24/2022	12/01/2032	2,049,000
47922*-AN-6	SC JOHNSON & SON INC		2.A	18,200,000	18,200,000	15,380,800	18,200,000					2.880	2.880	MN	82,992	524,160	04/21/2022	05/04/2035	19,476,480
47922*-AN-6	SC JOHNSON & SON INC	0	2.A	1,400,000	1,400,000	1,183,138	1,400,000					2.880	2.880	MN	6,384	40,320	04/21/2022	05/04/2035	19,476,480
47922*-AP-1	SC JOHNSON & SON INC		2.A	34,500,000	34,500,000	23,184,845	34,500,000					3.270	3.270	MN	178,624	1,128,150	04/21/2022	05/04/2052	30,490,500
48121@-AB-7	JRD HOLDINGS LLC		2.B PL	3,400,000	3,400,000	3,408,793	3,400,000					4.650	4.650	AO	26,789	158,100	04/30/2012	04/30/2027	282,451
48121@-AF-8	JRD HOLDINGS LLC		2.B PL	45,000,000	45,000,000	45,550,665	45,000,000					5.519	5.519	JAJO	469,115	2,757,517	04/25/2018	04/25/2028	45,620,888
48121@-AM-3	JRD HOLDINGS LLC		2.B PL	9,200,000	9,200,000	8,557,077	9,200,000					2.500	2.500	AO	49,194	230,000	10/14/2021	10/14/2029	8,910,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
48121@-AM-3	JRD HOLDINGS LLC	0	2.B PL	500,000	500,000	465,059	500,000					2.500	2.500	AO	2,674	12,500	10/14/2021	10/14/2029	8,910,000
48121@-AN-1	JRD HOLDINGS. LLC		2.B PL	6,200,000	6,200,000	5,541,560	6,200,000					2.680	2.680	AO	35,540	166,160	10/14/2021	10/14/2031	6,080,400
48121@-AN-1	JRD HOLDINGS. LLC	0	2.B PL	300,000	300,000	268,140	300,000					2.680	2.680	AO	1,720	8,040	10/14/2021	10/14/2031	6,080,400
48121@-AP-6	JRD HOLDINGS. LLC		2.B PL	7,600,000	7,600,000	6,483,411	7,600,000					2.830	2.830	AO	46,003	215,080	10/14/2021	10/14/2033	7,504,710
48121@-AP-6	JRD HOLDINGS. LLC	0	2.B PL	400,000	400,000	341,232	400,000					2.830	2.830	AO	2,421	11,320	10/14/2021	10/14/2033	7,504,710
48121@-AQ-4	JRD HOLDINGS. LLC		2.B PL	2,500,000	2,500,000	2,020,845	2,500,000					2.980	2.980	AO	15,935	74,500	10/14/2021	10/14/2036	1,725,330
48121@-AU-5	JRD HOLDINGS. LLC		2.B PL	12,000,000	12,000,000	12,223,725	12,000,000					5.550	5.550	MN	77,700	666,000	11/19/2024	11/19/2035	12,333,000
48121@-AV-3	JRD HOLDINGS. LLC		2.B PL	12,000,000	12,000,000	12,251,049	12,000,000					5.600	5.600	MN	78,400	672,000	11/19/2024	11/19/2036	12,336,000
48121@-AW-1	JRD HOLDINGS. LLC		2.B PL	16,800,000	16,800,000	17,212,844	16,800,000					5.700	5.700	MN	111,720	957,600	11/19/2024	11/19/2039	17,278,800
48123V-AF-9	ZIFF DAVIS INC		3.C FE	13,603,340	13,308,000	12,639,411	13,436,846		(42,881)			4.625	4.249	AO	129,938	615,495	11/16/2021	10/15/2030	13,155,341
48124B-AG-0	JPMORGAN CHASE & CO	SD	1.E FE	4,275,068	4,158,307	4,108,117	4,072,757		37,348		188,490	1.896	2.784	MS	25,700	76,303	09/28/2023	03/05/2028	4,197,728
48203R-AP-9	JUNIPER NETWORKS INC		2.B FE	7,662,578	7,850,000	6,946,286	7,745,176		19,377			2.000	2.274	JD	9,158	157,000	06/16/2022	12/10/2030	12,019,000
48203R-AP-9	JUNIPER NETWORKS INC	0	2.B FE	4,949,152	5,000,000	4,424,386	4,969,877		5,438			2.000	2.116	JD	5,833	100,000	06/16/2022	12/10/2030	12,019,000
482480-AH-3	KLA CORP		1.F FE	7,150,320	8,000,000	7,392,077	7,161,578		11,258			5.000	5.830	MS	117,778	200,000	05/15/2025	03/15/2049	8,200,000
482480-AL-4	KLA CORP		1.F FE	749,558	750,000	762,134	749,751		48			4.650	4.656	JJ	16,081	34,875	06/21/2022	07/15/2032	1,227,900
482480-AL-4	KLA CORP	0	1.F FE	449,735	450,000	457,280	449,851		29			4.650	4.656	JJ	9,649	20,925	06/21/2022	07/15/2032	1,227,900
482480-AM-2	KLA CORP		1.F FE	40,785,991	41,986,000	38,241,962	40,826,345		18,714			4.950	5.136	JJ	958,330	2,078,307	09/11/2024	07/15/2052	42,793,560
482480-AM-2	KLA CORP	LS	1.F FE	23,466	24,000	21,860	23,485		9			4.950	5.098	JJ	548	1,188	01/25/2024	07/15/2052	42,793,560
48250N-AC-9	KFC HLD/PIZZA HUT/TACO 144A		3.B FE	405,794	405,000	404,340	403,733		172			4.750	4.553	JD	1,603	19,238	10/20/2021	06/01/2027	312,244
48268K-AE-1	KT CORPORATION 2.5% 18 JUL 2026 144A		1.G FE	3,968,850	3,790,000	3,755,132	3,811,035		(38,015)			2.500	1.478	JJ	42,901	94,750	09/28/2021	07/18/2026	3,837,375
48268K-AH-4	KT CORPORATION		1.G FE	696,675	700,000	700,945	697,844		960			4.125	4.281	FA	11,951	24,063	09/25/2024	02/02/2028	714,438
48268K-AJ-0	KT CORPORATION		1.G FE	1,293,877	1,300,000	1,305,980	1,294,728		851			4.375	4.521	JJ	28,122		06/23/2025	01/03/2029	1,328,438
483007-AL-4	KAISER ALUMINUM CORPORATION		3.C FE	10,421,538	10,598,000	10,238,983	10,485,982		17,520			4.500	4.719	JD	39,743	476,910	01/27/2022	06/01/2031	11,186,150
483007-AL-4	KAISER ALUMINUM CORPORATION	LS	3.C FE	1,068,437	1,072,000	1,035,685	1,069,739		354			4.500	4.543	JD	4,020	48,240	01/27/2022	06/01/2031	11,186,150
483007-AM-2	KAISER ALUMINUM CORPORATION		3.C FE	5,500,000	5,500,000	5,516,176	5,500,000					5.875	5.875	MS	50,264		10/27/2025	03/01/2034	5,507,156
483007-AM-2	KAISER ALUMINUM CORPORATION	LS	3.C FE	30,000	30,000	30,088	30,000					5.875	5.875	MS	274		10/27/2025	03/01/2034	5,507,156
48305Q-AB-9	KAISER FOUNDATION HOSPITALS		1.D FE	3,779,055	3,780,000	3,592,405	3,777,246		(151)			4.875	4.873	AO	46,069	184,275	11/29/2022	04/01/2042	3,938,722
48305Q-AB-9	KAISER FOUNDATION HOSPITALS	0	1.D FE	67,982	65,000	61,774	67,621		(107)			4.875	4.522	AO	792	3,169	05/23/2022	04/01/2042	3,938,722
48305Q-AE-3	KAISER FOUNDATION HOSPITALS		1.D FE	24,036,600	25,266,000	17,617,070	24,073,029		24,736			3.266	3.532	MN	137,531	825,188	07/05/2024	11/01/2049	25,576,961
48305Q-AE-3	KAISER FOUNDATION HOSPITALS	0	1.D FE	25,000	25,000	17,432	25,000					3.266	3.266	MN	136	817	10/24/2019	11/01/2049	25,576,961
48305Q-AG-8	KAISER FOUNDATION HOSPITALS		1.D FE	25,350,000	25,350,000	16,579,932	25,350,000					3.002	3.002	JD	63,417	761,007	06/08/2021	06/01/2051	26,491,761
48305Q-AG-8	KAISER FOUNDATION HOSPITALS	0	1.D FE	750,000	750,000	490,531	750,000					3.002	3.002	JD	1,876	22,515	06/08/2021	06/01/2051	26,491,761
48344F-AB-6	KALLPA GENERACION S.A.		2.C FE	12,805,888	12,872,000	13,422,922	12,820,029		14,141			5.875	5.952	JJ	317,196	349,269	12/04/2025	01/30/2032	10,728,146
48344F-AC-4	KALLPA GENERACION SA 144A		2.C FE	6,270,671	6,270,000	6,289,124	6,271,042		371			5.500	5.496	MS	105,371		10/30/2025	09/11/2035	4,181,925
485134-BH-2	KANSAS CITY POWER & LT		1.F FE	18,115,046	18,178,000	19,767,437	18,157,729		3,325			6.050	6.065	MN	140,526	1,099,769	11/29/2022	11/15/2035	15,637,135
485134-BM-1	KANSAS CITY POWER & LT		1.F FE	9,268,813	9,000,000	8,861,108	9,177,518		(8,403)			5.300	5.096	AO	119,250	477,000	11/29/2022	10/01/2041	8,571,275
485134-BR-0	KANSAS CITY POWER & LIGHT COMPANY		1.F FE	3,047,347	3,050,000	2,502,927	3,047,804		59			4.200	4.205	MS	37,718	128,100	02/26/2018	03/15/2048	2,807,750
485134-BS-8	EVERGY METRO INC		1.F FE	9,230,216	11,230,000	9,029,519	9,288,767		38,577			4.125	5.443	AO	115,809	463,238	02/24/2025	04/01/2049	11,461,619
48536#-AA-6	KANSAS STATE UNIVERSITY FOUNDATION	0	1.E	9,200,000	9,200,000	9,386,372	9,200,000					5.140	5.140	JD	14,449	472,880	06/20/2023	06/20/2030	8,986,144
48666K-AY-5	KB HOME		3.A FE	2,027,675	2,210,000	2,201,235	2,090,240		26,476			4.800	6.403	MN	13,555	106,080	07/12/2023	11/15/2029	2,242,560
48666K-BA-6	KB HOME		3.A FE	10,937,800	10,810,000	11,167,411	10,864,481		(32,576)			7.250	6.897	JJ	361,384	783,725	11/29/2023	07/15/2030	11,077,513
487836-AT-5	KELLOGG CO		2.A FE	13,930,221	14,000,000	16,073,197	13,979,546		5,242			7.450	7.484	AO	260,750	1,043,000	07/20/2001	04/01/2031	14,521,500
487836-BP-2	KELLOGG COMPANY		2.A FE	14,703,505	14,693,000	14,668,511	14,680,784		48,028			3.250	3.571	AO	119,381	477,523	02/13/2024	04/01/2026	14,707,170
487836-BP-2	KELLOGG COMPANY	0	2.A FE	605,204	600,000	599,000	600,173		(674)			3.250	3.129	AO	4,875	19,500	06/16/2016	04/01/2026	14,707,170
487836-BU-1	KELLOGG COMPANY		2.A FE	3,120,699	3,062,000	3,035,725	3,079,137		(10,204)			3.400	3.014	MN	13,303	104,108	07/28/2021	11/15/2027	3,571,704
487836-BU-1	KELLOGG COMPANY	0	2.A FE	448,790	450,000	446,139	449,803		140			3.400	3.424	MN	1,955	15,300	11/07/2017	11/15/2027	3,571,704
487836-BW-7	KELLOGG COMPANY		2.A FE	344,352	350,000	352,192	347,265		1,104			4.300	4.641	MN	1,923	15,050	10/17/2023	05/15/2028	1,103,220

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
487836-BW-7	KELLOGG COMPANY	0	2.A FE	830,902	880,000	885,511	853,411		10,361			4.300	5.670	MN	4,835	37,840	10/17/2023	05/15/2028	1,103,220
487836-BX-5	KELLOGG COMPANY		1.F FE	6,681,977	6,700,000	6,135,974	6,691,568		1,802			2.100	2.130	JD	11,725	140,700	05/26/2020	06/01/2030	6,871,400
487836-BX-5	KELLOGG COMPANY	0	1.F FE	598,386	600,000	549,490	599,245		161			2.100	2.130	JD	1,050	12,600	05/26/2020	06/01/2030	6,871,400
487836-BZ-0	KELLOGG COMPANY		2.A FE	179,681	180,000	186,867	179,775		25			5.250	5.271	MS	3,150	9,450	02/23/2023	03/01/2033	184,725
487836-CA-4	KELLANOVA		2.A FE	14,536,116	14,460,000	14,562,917	14,536,349		250			5.750	5.712	MN	103,931	831,450	06/28/2024	05/16/2054	14,875,725
488401-AD-2	KEMPER CORP		2.C FE	13,463,280	13,500,000	12,464,359	13,475,818		3,430			3.800	3.833	FA	182,400	513,000	02/15/2022	02/23/2032	13,094,150
488401-AD-2	KEMPER CORP	0	2.C FE	1,545,784	1,550,000	1,431,093	1,547,224		394			3.800	3.833	FA	20,942	58,900	02/15/2022	02/23/2032	13,094,150
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC		4.A FE	19,916,038	20,640,000	20,572,307	20,224,657		125,093			4.875	5.577	MS	296,270	1,006,200	03/10/2023	09/15/2028	19,934,338
489170-AE-0	KENNAMETAL INC		2.B FE	3,275,943	3,300,000	3,314,112	3,293,563		2,667			4.625	4.710	JD	6,783	152,625	06/04/2018	06/15/2028	3,529,781
489170-AE-0	KENNAMETAL INC	0	2.B FE	148,907	150,000	150,641	149,707		121			4.625	4.710	JD	308	6,938	06/04/2018	06/15/2028	3,529,781
489170-AF-7	KENNAMETAL INC		2.B FE	6,012,629	5,961,000	5,457,167	5,988,792		(5,098)			2.800	2.698	MS	55,636	166,908	02/09/2021	03/01/2031	6,286,800
489170-AF-7	KENNAMETAL INC	LS	2.B FE	38,976	39,000	35,704	38,988		3			2.800	2.806	MS	364	1,092	02/08/2021	03/01/2031	6,286,800
489170-AF-7	KENNAMETAL INC	0	2.B FE	553,612	550,000	503,513	551,948		(354)			2.800	2.722	MS	5,133	15,400	02/09/2021	03/01/2031	6,286,800
491386-AL-2	KENTUCKY POWER CO		2.B FE	2,225,560	2,267,000	2,249,616	2,235,885		3,545			5.625	5.869	JD	10,627	127,519	11/29/2022	12/01/2032	2,330,759
491386-E@-3	KENTUCKY POWER COMPANY		2.B YE	29,100,000	29,100,000	27,858,015	29,100,000					3.450	3.450	MS	303,974	1,003,950	09/12/2017	09/12/2029	29,093,350
491386-E@-3	KENTUCKY POWER COMPANY	0	2.B YE	1,600,000	1,600,000	1,531,712	1,600,000					3.450	3.450	MS	16,713	55,200	09/12/2017	09/12/2029	29,093,350
491674-BG-1	KENTUCKY UTILITIES COMPANY		1.F FE	9,372,595	9,648,000	9,475,005	9,447,070		9,581			5.125	5.329	MN	82,410	494,460	11/29/2022	11/01/2040	12,707,494
491674-BG-1	KENTUCKY UTILITIES COMPANY	LS	1.F FE	1,878	2,000	1,964	1,891		5			5.125	5.671	MN	17	103	11/29/2022	11/01/2040	12,707,494
491674-BG-1	KENTUCKY UTILITIES COMPANY	0	1.F FE	3,058,689	2,740,000	2,690,870	2,964,433		(10,884)			5.125	4.351	MN	23,404	140,425	07/01/2015	11/01/2040	12,707,494
491674-BL-0	KENTUCKY UTILITIES COMPANY		1.F FE	8,166,091	9,030,000	7,662,561	8,241,829		22,585			4.375	5.077	AO	98,766	395,063	06/15/2022	10/01/2045	9,227,531
491674-BM-8	KENTUCKY UTILITIES COMPANY		1.F FE	4,963,612	7,230,000	4,994,169	4,999,706		36,094			3.300	5.643	JD	19,883	238,590	02/24/2025	06/01/2050	7,349,295
491674-BP-1	KENTUCKY UTILITIES COMPANY		1.F FE	4,570,520	4,430,000	4,485,006	4,570,370		(150)			5.850	5.627	FA	99,343		09/19/2025	08/15/2055	5,146,250
491674-BP-1	KENTUCKY UTILITIES COMPANY	0	1.F FE	588,080	570,000	577,078	588,061		(19)			5.850	5.627	FA	12,782		09/19/2025	08/15/2055	5,146,250
49177J-AP-7	KENVUE INC		1.F FE	39,396,940	40,762,000	37,288,946	39,443,404		21,480			5.050	5.273	MS	566,082	1,982,731	05/15/2025	03/22/2053	41,840,453
49177J-AP-7	KENVUE INC	LS	1.F FE	46,268	48,000	43,910	46,338		30			5.050	5.291	MS	667	2,424	10/19/2023	03/22/2053	41,840,453
49177J-AR-3	KENVUE INC		1.F FE	18,049,461	19,090,000	17,377,168	18,054,307		4,787			5.200	5.546	MS	272,987	440,180	10/28/2025	03/22/2063	19,586,340
49271V-AF-7	KEURIG DR PEPPER INC		2.B FE	3,118,702	3,120,000	3,146,048	3,119,924		187			4.597	4.598	MN	14,343	143,426	05/15/2018	05/25/2028	3,208,081
49271V-AF-7	KEURIG DR PEPPER INC	LS	2.B FE	16,000	16,000	16,134	16,000					4.597	4.597	MN	74	736	05/14/2018	05/25/2028	3,208,081
49271V-AF-7	KEURIG DR PEPPER INC	0	2.B FE	124,933	125,000	126,044	124,996		10			4.597	4.598	MN	575	5,746	05/15/2018	05/25/2028	3,208,081
49271V-AJ-9	KEURIG DR PEPPER INC		2.B FE	1,820,310	1,825,000	1,735,200	1,823,318		559			3.200	3.223	MN	9,733	58,400	04/07/2020	05/01/2030	2,133,600
49271V-AJ-9	KEURIG DR PEPPER INC	0	2.B FE	274,293	275,000	261,469	274,747		84			3.200	3.223	MN	1,467	8,800	04/07/2020	05/01/2030	2,133,600
49271V-AK-6	KEURIG DR PEPPER INC		2.B FE	10,957,771	13,280,000	9,683,475	11,020,744		44,782			3.800	5.000	MN	84,107	504,640	08/21/2024	05/01/2050	13,532,320
49271V-AM-2	KEURIG DR PEPPER INC		2.B FE	11,415,658	14,660,000	9,876,508	11,527,478		50,407			3.350	4.702	MS	144,605	491,110	10/26/2023	03/15/2051	14,346,343
49271V-AN-0	KEURIG DR PEPPER INC		2.B FE	7,322,064	7,402,000	6,608,952	7,358,104		7,936			2.250	2.371	MS	49,038	166,545	03/05/2021	03/15/2031	7,230,438
49271V-AN-0	KEURIG DR PEPPER INC	LS	2.B FE	247,229	248,000	221,429	247,580		79			2.250	2.285	MS	1,643	5,580	03/01/2021	03/15/2031	7,230,438
49271V-AN-0	KEURIG DR PEPPER INC	0	2.B FE	593,658	600,000	535,716	596,517		630			2.250	2.369	MS	3,975	13,500	03/05/2021	03/15/2031	7,230,438
49271V-AQ-3	KEURIG DR PEPPER INC		2.B FE	8,562,817	9,000,000	8,664,996	8,659,733		45,806			4.050	4.741	AO	76,950	364,500	11/29/2023	04/15/2032	9,641,363
49271V-AQ-3	KEURIG DR PEPPER INC	0	2.B FE	447,885	450,000	433,250	448,769		210			4.050	4.100	AO	3,848	18,225	04/07/2022	04/15/2032	9,641,363
49271V-AR-1	KEURIG DR PEPPER INC		2.B FE	56,413,765	64,752,000	52,498,290	56,678,613		137,245			4.500	5.383	AO	615,144	2,913,840	02/24/2025	04/15/2052	64,480,895
49271V-AV-2	KEURIG DR PEPPER INC		2.B FE	2,905,733	2,855,000	2,917,742	2,902,239		(3,494)			5.300	5.046	MS	44,554	151,315	03/05/2025	03/15/2034	2,930,658
49271V-BA-7	KEURIG DR PEPPER INC		2.B FE	289,263	290,000	291,742	289,377		114			4.600	4.655	MN	1,705	7,041	04/28/2025	05/15/2030	296,670
49326E-EK-5	KEYCORP		2.B FE	9,388,626	9,400,000	9,188,582	9,397,966		1,671			2.250	2.267	AO	49,938	211,500	02/03/2020	04/06/2027	10,921,500
49326E-EK-5	KEYCORP	0	2.B FE	1,598,064	1,600,000	1,564,014	1,599,654		284			2.250	2.267	AO	8,500	36,000	02/03/2020	04/06/2027	10,921,500
49326E-EN-9	KEYCORP		2.B FE	2,000,000	2,000,000	2,001,455	2,000,000					4.789	4.789	JD	7,982	95,780	05/16/2022	06/01/2033	2,815,849
49326E-EN-9	KEYCORP	0	2.B FE	750,000	750,000	750,546	750,000					4.789	4.789	JD	2,993	35,918	05/16/2022	06/01/2033	2,815,849
49326E-EP-4	KEYCORP		2.B FE	9,924,456	9,150,000	9,954,801	9,916,378		(8,078)			6.401	5.133	MS	187,096		11/20/2025	03/06/2035	9,442,846
49326E-EQ-2	KEYCORP		2.B FE	14,826,960	14,400,000	14,798,994	14,826,715		(245)			5.121	4.349	AO	178,211		12/29/2025	04/04/2031	14,400,000
49327M-3H-5	KEYBANK NATIONAL ASSOCIATION		2.A FE	2,601,004	2,800,000	2,832,169	2,634,511		18,023			5.000	6.025	JJ	60,278	140,000	02/13/2024	01/26/2033	3,608,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
49327M-3H-5	KEYBANK NATIONAL ASSOCIATION	0	2.A FE	1,273,336	1,270,000	1,284,591	1,272,753		(319)			5.000	4.962	JJ	27,340	63,500	02/03/2023	01/26/2033	3,608,000
49327V-2A-1	KEYBANK NA		2.B FE	11,422,161	11,700,000	11,673,575	11,683,047		45,484			3.400	3.776	MN	45,305	397,800	09/26/2024	05/20/2026	11,294,017
49327V-2A-1	KEYBANK NA	0	2.B FE	249,390	250,000	249,435	249,994		63			3.400	3.407	MN	968	8,500	05/17/2016	05/20/2026	11,294,017
49327V-2B-9	KEYBANK NATIONAL ASSOCIATION		2.B FE	12,676,784	12,000,000	11,782,986	12,249,822		(72,385)			3.900	3.183	AO	101,400	468,000	09/04/2019	04/13/2029	9,991,100
49327V-2B-9	KEYBANK NATIONAL ASSOCIATION	0	2.B FE	1,581,590	1,600,000	1,571,065	1,584,356		1,548			3.900	4.222	AO	13,520	42,900	09/17/2025	04/13/2029	9,991,100
49327V-2C-7	KEYBANK NATIONAL ASSOCIATION		2.B FE	8,927,625	8,950,000	8,943,092	8,935,542		2,605			4.900	4.929	FA	174,202	438,550	08/03/2022	08/08/2032	9,937,650
49327V-2C-7	KEYBANK NATIONAL ASSOCIATION	0	2.B FE	748,125	750,000	749,421	748,788		218			4.900	4.929	FA	14,598	36,750	08/03/2022	08/08/2032	9,937,650
49337W-AC-4	NATIONAL GRID USA		2.B FE	38,394,040	37,000,000	42,308,776	37,467,011		(77,997)			8.000	7.664	MN	378,222	2,960,000	04/02/2002	11/15/2030	38,480,000
49337W-AH-3	NATIONAL GRID USA		2.B FE	7,313,180	7,000,000	7,272,543	7,124,285		(13,872)			5.875	5.557	AO	102,813	411,250	06/17/2003	04/01/2033	7,205,625
49337W-AJ-9	NATIONAL GRID USA		2.B FE	7,024,300	7,000,000	7,344,159	7,012,190		(981)			5.803	5.778	AO	101,553	406,210	04/05/2005	04/01/2035	4,116,060
49338C-AB-9	KEYSPAN GAS EAST CORPORATION		2.A FE	10,843,080	10,950,000	10,836,917	10,941,971		12,700			2.742	2.859	FA	113,427	300,249	04/05/2017	08/15/2026	10,948,068
49338C-AB-9	KEYSPAN GAS EAST CORPORATION	0	2.A FE	750,000	750,000	742,255	750,000					2.742	2.742	FA	7,769	20,565	08/02/2016	08/15/2026	10,948,068
49338C-AC-7	KEYSPAN GAS EAST CORPORATION		2.A FE	3,850,000	3,850,000	2,573,882	3,850,000					3.586	3.586	JJ	62,511	138,061	01/12/2022	01/18/2052	3,308,273
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC		2.A FE	6,590,985	5,960,000	5,990,817	6,058,950		(94,493)			4.600	2.929	AO	64,732	274,160	12/05/2019	04/06/2027	6,047,976
49338L-AF-0	KEYSIGHT TECHNOLOGIES INC		2.A FE	14,347,212	14,026,000	13,454,918	14,167,460		(38,257)			3.000	2.688	AO	71,299	420,780	09/26/2024	10/30/2029	14,181,580
49338L-AF-0	KEYSIGHT TECHNOLOGIES INC	0	2.A FE	576,593	550,000	527,606	562,418		(3,293)			3.000	2.331	AO	2,796	16,500	07/13/2021	10/30/2029	14,181,580
49338L-AG-8	KEYSIGHT TECHNOLOGIES INC		2.A FE	7,648,146	7,925,000	7,997,301	7,669,633		21,487			4.950	5.415	AO	82,816	398,826	02/24/2025	10/15/2034	8,121,144
49339F-AE-5	KEYSTONE POWER PASS-THROUGH HOLDER		6. *	46,062	61,915	61,915	46,062					13.000	29.338	JD	671	7,256	08/28/2024	06/01/2028	65,940
494368-AS-2	KIMBERLY-CLARK CORP		1.F FE	8,354,179	7,657,000	7,973,435	7,766,513		(49,156)			6.375	5.605	JJ	244,067	488,134	04/30/2010	01/01/2028	7,901,067
494368-BC-6	KIMBERLY-CLARK CORP		1.F FE	9,517,929	9,211,000	10,628,733	9,464,209		(15,093)			6.625	6.266	FA	254,262	610,229	11/29/2022	08/01/2037	9,528,512
494368-BC-6	KIMBERLY-CLARK CORP	LS	1.F FE	11,874	12,000	13,847	11,925		5			6.625	6.704	FA	331	795	07/25/2007	08/01/2037	9,528,512
494368-BG-7	KIMBERLY-CLARK CORP		1.F FE	1,504,260	1,500,000	1,514,615	1,503,247		(137)			5.300	5.279	MS	26,500	79,500	04/13/2011	03/01/2041	1,539,750
494368-BU-6	KIMBERLY-CLARK CORPORATION		1.F FE	1,004,250	1,008,000	1,006,359	1,007,957		351			2.750	2.786	FA	10,472	27,720	02/17/2016	02/15/2026	1,066,465
494368-BU-6	KIMBERLY-CLARK CORPORATION	0	1.F FE	348,698	350,000	349,430	349,985		122			2.750	2.786	FA	3,636	9,625	02/17/2016	02/15/2026	1,066,465
494368-BV-4	KIMBERLY-CLARK CORPORATION		1.F FE	11,673,888	14,800,000	10,595,599	11,912,801		76,979			3.200	4.636	JJ	198,649	473,600	09/27/2022	07/30/2046	14,630,400
494368-BW-2	KIMBERLY-CLARK CORPORATION		1.F FE	14,016,410	16,180,000	12,747,613	14,088,076		54,751			3.900	4.882	MN	99,912	631,020	09/11/2024	05/04/2047	16,495,510
494368-BY-8	KIMBERLY-CLARK CORPORATION		1.F FE	656,051	650,000	651,697	651,933		(652)			3.950	3.827	MN	4,279	25,675	12/07/2018	11/01/2028	662,838
494368-BZ-5	KIMBERLY-CLARK CORPORATION		1.F FE	2,549,730	2,550,000	2,489,923	2,550,168		128			3.200	3.198	AO	14,960	81,600	04/29/2019	04/25/2029	3,505,200
494368-BZ-5	KIMBERLY-CLARK CORPORATION	0	1.F FE	898,470	900,000	878,796	899,543		195			3.200	3.216	AO	5,280	28,800	04/23/2019	04/25/2029	3,505,200
494368-CA-9	KIMBERLY-CLARK CORPORATION		1.F FE	5,789,192	5,563,000	3,689,674	5,765,688		(6,101)			2.875	2.666	FA	63,975	159,936	12/20/2021	02/07/2050	5,642,968
494386-AD-7	KIMBERLY CLARK DE MEXICO SAB DE CV		1.G FE	3,449,944	3,610,000	3,279,234	3,502,719		21,090			2.431	3.115	JJ	43,880	87,759	03/26/2024	07/01/2031	1,217,960
494550-AL-0	KINDER MORGAN ENER PART		2.B FE	8,950,718	8,767,000	10,216,439	8,911,892		(19,016)			7.750	7.392	MS	200,058	679,443	11/29/2022	03/15/2032	9,106,721
494550-AT-3	KINDER MORGAN ENER PART		2.B FE	2,735,131	2,650,000	2,789,148	2,726,333		(6,300)			5.800	5.396	MS	45,256	153,700	08/26/2024	03/15/2035	6,585,600
494550-AT-3	KINDER MORGAN ENER PART	0	2.B FE	3,700,538	3,750,000	3,946,907	3,722,465		2,197			5.800	5.905	MS	64,042	217,500	07/01/2015	03/15/2035	6,585,600
494550-AW-6	KINDER MORGAN ENER PART		2.B FE	11,652,680	11,235,000	12,650,701	11,640,526		(18,690)			6.950	6.502	JJ	360,051	633,666	02/24/2025	01/15/2038	11,625,416
494550-BH-8	KINDER MORGAN ENERGY PARTNERS LP	0	2.B FE	8,071,520	8,000,000	8,565,054	8,057,155		(2,201)			6.375	6.301	MS	170,000	510,000	07/01/2015	03/01/2041	8,255,000
494550-BP-0	KINDER MORGAN ENERGY PARTNERS LP		2.B FE	497,610	500,000	455,819	498,257		63			5.000	5.031	MS	8,333	25,000	02/21/2013	03/01/2043	512,500
494553-AE-0	KINDER MORGAN INC	0	2.B FE	7,247,245	7,270,000	7,519,083	7,251,251		1,804			5.400	5.440	FA	163,575	392,580	01/29/2024	02/01/2034	7,466,290
49455W-AF-3	KINDER MORGAN FINANCE COMPANY LLC		2.B FE	513,055	500,000	513,256	507,231		(447)			6.400	6.204	JJ	15,644	32,000	01/04/2006	01/05/2036	516,000
49456B-AG-6	KINDER MORGAN INC	0	2.B FE	4,839,106	5,080,000	5,187,338	4,876,128		17,898			5.300	5.885	JD	22,437	269,240	11/29/2023	12/01/2034	5,214,620
49456B-AH-4	KINDER MORGAN INC		2.B FE	29,226,137	30,420,000	29,509,904	29,264,636		23,799			5.550	5.880	JD	140,693	1,129,148	09/19/2025	06/01/2045	31,264,155
49456B-AJ-0	KINDER MORGAN INC		2.B FE	4,777,850	5,370,000	4,846,973	4,790,433		12,583			5.050	5.979	FA	102,448	135,593	02/24/2025	02/15/2046	5,505,593
49456B-AP-6	KINDER MORGAN INC		2.B FE	1,394,708	1,400,000	1,407,056	1,398,940		677			4.300	4.337	MS	20,067	60,200	02/22/2018	03/01/2028	1,532,250
49456B-AP-6	KINDER MORGAN INC	0	2.B FE	199,244	200,000	201,008	199,849		97			4.300	4.337	MS	2,867	8,600	02/22/2018	03/01/2028	1,532,250
49456B-AQ-4	KINDER MORGAN INC		2.B FE	17,226,839	18,755,000	17,179,467	17,274,243		30,293			5.200	5.836	MS	325,087	975,260	02/24/2025	03/01/2048	18,934,830
49456B-AT-8	KINDER MORGAN INC		2.B FE	23,796,018	31,625,000	22,204,397	23,992,062		127,317			3.600	5.293	FA	430,100	1,138,500	01/30/2025	02/15/2051	31,685,250
49456B-AW-1	KINDER MORGAN INC		2.B FE	45,612,725	49,475,000	46,135,639	45,743,169		62,109			5.450	6.013	FA	1,123,495	2,696,388	08/27/2024	08/01/2052	49,944,386

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
49456B-AX-9	KINDER MORGAN INC		2.B FE	2,934,690	3,000,000	3,091,411	2,949,650		5,706			5.200	5.475	JD	13,000	156,000	02/22/2023	06/01/2033	3,898,800
49456B-AX-9	KINDER MORGAN INC	LS	2.B FE	99,683	100,000	103,047	99,769		37			5.200	5.238	JD	433	5,200	01/26/2023	06/01/2033	3,898,800
49456B-AX-9	KINDER MORGAN INC	0	2.B FE	697,781	700,000	721,329	698,382		261			5.200	5.238	JD	3,033	36,400	01/26/2023	06/01/2033	3,898,800
49456B-BA-8	KINDER MORGAN INC		2.B FE	25,394,120	24,610,000	24,544,202	25,387,596		(4,803)			5.950	5.721	FA	610,123	1,468,362	12/27/2024	08/01/2054	30,048,105
49456B-BA-8	KINDER MORGAN INC	0	2.B FE	4,969,727	4,975,000	4,961,699	4,970,375		649			5.950	5.957	FA	123,339		09/05/2025	08/01/2054	30,048,105
49456B-BC-4	KINDER MORGAN INC		2.B FE	13,245,260	12,541,000	13,299,393	13,231,797		(13,462)			5.850	5.091	JD	61,137	427,962	10/07/2025	06/01/2035	14,399,208
49456B-BC-4	KINDER MORGAN INC	LS	2.B FE	1,525,634	1,449,000	1,536,626	1,524,349		(1,285)			5.850	5.131	JD	7,064	49,447	10/07/2025	06/01/2035	14,399,208
49461M-AA-8	KINETIK HOLDINGS LP		3.A FE	28,780,071	29,579,000	29,840,243	29,073,855		94,115			5.875	6.313	JD	77,234	1,737,766	04/11/2023	06/15/2030	29,704,674
49461M-AA-8	KINETIK HOLDINGS LP	LS	3.A FE	774,463	778,000	784,871	775,961		389			5.875	5.943	JD	2,031	45,708	07/11/2022	06/15/2030	29,704,674
49461M-AA-8	KINETIK HOLDINGS LP	0	3.A FE	47,125	50,000	50,442	48,163		342			5.875	6.846	JD	131	2,938	10/06/2022	06/15/2030	29,704,674
49461M-AB-6	KINETIK HOLDINGS LP		3.A FE	2,032,250	2,020,000	2,080,061	2,029,188		(3,062)			6.625	6.373	JD	5,948	133,825	04/08/2025	12/15/2028	2,086,913
497266-B#-2	KIRBY CORPORATION		2.B	24,700,000	24,700,000	22,789,794	24,700,000					3.510	3.510	JJ	390,137	866,970	01/19/2023	01/19/2033	28,491,400
497266-B#-2	KIRBY CORPORATION	0	2.B	3,300,000	3,300,000	3,044,790	3,300,000					3.510	3.510	JJ	52,124	115,830	01/19/2023	01/19/2033	28,491,400
50012L-AC-8	KODIAK GAS SERVICES LLC		3.C FE	17,196,081	17,076,000	17,766,827	17,145,607		(29,487)			7.250	7.039	FA	467,693	1,238,010	04/25/2024	02/15/2029	17,674,280
50012L-AE-4	KODIAK GAS SERVICES LLC		3.C FE	7,329,248	7,253,000	7,455,614	7,327,076		(2,172)			6.750	6.579	AO	157,753		09/03/2025	10/01/2035	7,663,189
50012L-AE-4	KODIAK GAS SERVICES LLC	LS	3.C FE	504,000	504,000	518,079	504,000					6.750	6.750	AO	10,962		09/02/2025	10/01/2035	7,663,189
50050H-AP-1	KOOKMIN BANK		1.E FE	1,739,683	1,780,000	1,762,200	1,776,613		9,642			1.375	1.928	MN	3,739	24,475	01/20/2022	05/06/2026	896,119
50064Y-AP-8	KOHNPW 1 1/4 04/27/26		1.C FE	2,360,671	2,410,000	2,386,744	2,404,945		15,270			1.250	1.860	AO	5,356	30,125	02/15/2023	04/27/2026	2,223,813
50075N-AR-5	MONDELEZ INTERNATIONAL		2.A FE	6,119,251	6,000,000	7,023,689	6,086,017		(5,004)			7.000	6.811	FA	163,333	420,000	11/29/2022	08/11/2037	6,210,000
50075N-AT-1	MONDELEZ INTERNATIONAL		2.A FE	6,312,176	6,205,000	7,193,287	6,275,521		(3,686)			6.875	6.736	FA	177,747	426,594	06/11/2009	02/01/2038	6,418,297
50075N-AZ-7	MONDELEZ INTERNATIONAL		2.A FE	1,039,740	1,000,000	1,105,325	1,027,588		(1,175)			6.500	6.204	FA	25,639	65,000	04/07/2010	02/09/2040	1,032,500
50076Q-AN-6	KRAFT HEINZ FOODS CO		2.B FE	215,375	180,000	194,354	208,495		(1,368)			6.500	4.922	FA	4,615	11,700	08/03/2020	02/09/2040	185,850
50076Q-AR-7	KRAFT HEINZ FOODS CO		2.B FE	666,413	565,000	632,568	644,880		(4,130)			6.875	5.344	JJ	16,724	38,844	03/25/2020	01/26/2039	584,422
50077L-AB-2	KRAFT HEINZ FOODS CO		2.B FE	45,848,792	52,850,000	43,807,268	46,113,197		177,708			4.375	5.406	JD	192,682	2,312,188	09/11/2024	06/01/2046	54,006,094
50077L-AD-8	KRAFT HEINZ FOODS CO		2.B FE	7,547,404	7,600,000	7,566,768	7,597,888		5,610			3.000	3.065	JD	19,000	228,000	12/15/2016	06/01/2026	7,409,500
50077L-AD-8	KRAFT HEINZ FOODS CO	0	2.B FE	1,244,845	1,250,000	1,244,534	1,249,829		508			3.000	3.033	JD	3,125	37,500	06/03/2016	06/01/2026	7,409,500
50077L-AM-8	HJ HEINZ CO		2.B FE	5,207,560	5,453,000	5,015,187	5,223,179		6,878			5.200	5.556	JJ	130,751	283,556	07/13/2023	07/15/2045	5,594,778
50077L-AT-3	KRAFT HEINZ FOODS CO	0	2.B FE	99,411	100,000	101,367	99,816		61			4.625	4.690	JJ	1,940	4,625	06/04/2018	01/30/2029	102,313
50077L-AZ-9	KRAFT HEINZ FOODS CO		2.B FE	72,262,786	83,925,000	72,407,285	72,692,829		222,460	1,420		4.875	5.925	AO	1,022,836	4,088,906	05/20/2025	10/01/2049	85,494,724
50077L-BC-9	KRAFT HEINZ FOODS CO		2.B FE	135,000	135,000	134,656	135,000					3.875	3.875	MN	668	5,231	05/04/2020	05/15/2027	137,616
50077L-BF-2	KRAFT HEINZ FOODS CO		2.B FE	4,889,116	5,210,000	5,156,940	4,969,805		39,728			4.250	5.281	MS	73,808	221,425	11/29/2023	03/01/2031	5,320,713
50077L-BJ-4	KRAFT HEINZ FOODS CO		2.B FE	14,333,916	15,038,000	14,105,358	14,343,504		9,423			5.500	5.857	JD	68,924	657,965	11/04/2025	06/01/2050	15,549,158
50077L-BJ-4	KRAFT HEINZ FOODS CO	LS	2.B FE	89,791	95,000	89,108	89,898		107			5.500	5.919	JD	435	5,225	12/27/2024	06/01/2050	15,549,158
50077L-BN-5	KRAFT HEINZ FOODS CO		2.B FE	998,999	990,000	1,018,786	998,561		(438)			5.400	5.278	MS	15,741	29,700	02/24/2025	03/15/2035	1,016,730
501044-BT-7	KROGER CO/THE		2.A FE	2,490,350	2,500,000	2,765,474	2,498,899		683			7.700	7.715	JD	16,042	192,500	06/18/1999	06/01/2029	2,596,250
501044-CK-5	KROGER CO/THE		2.A FE	2,329,881	2,252,000	2,588,805	2,314,499		(3,309)			6.900	6.563	AO	32,804	155,388	11/29/2022	04/15/2038	2,330,729
501044-CK-5	KROGER CO/THE	LS	2.A FE	1,082	1,000	1,150	1,071		(4)			6.900	6.068	AO	15	69	11/29/2022	04/15/2038	2,330,729
501044-CN-9	KROGER CO. (THE)		2.A FE	2,228,259	2,254,000	2,251,166	2,228,786		526			5.400	5.513	JJ	56,125		08/20/2025	07/15/2040	2,314,858
501044-DK-4	KROGER CO		2.A FE	3,919,787	4,475,000	3,858,212	3,922,044		2,257			4.650	5.636	JJ	95,951		11/04/2025	01/15/2048	4,579,044
501044-DP-3	KROGER CO		2.A FE	6,086,946	6,100,000	5,617,246	6,094,419		1,378			2.200	2.222	MN	22,367	134,200	04/21/2020	05/01/2030	6,520,950
501044-DP-3	KROGER CO	LS	2.A FE	199,572	200,000	184,172	199,817		45			2.200	2.222	MN	733	4,400	04/21/2020	05/01/2030	6,520,950
501044-DP-3	KROGER CO	0	2.A FE	898,074	900,000	828,774	899,177		203			2.200	2.222	MN	3,300	19,800	04/21/2020	05/01/2030	6,520,950
501044-DQ-1	KROGER CO		2.B FE	14,580,411	15,500,000	13,670,490	14,702,903		28,422			1.700	2.782	JJ	121,503	168,300	12/29/2025	01/15/2031	14,367,091
501044-DQ-1	KROGER CO	0	2.B FE	5,120,910	5,150,000	4,542,131	5,134,328		3,012			1.700	1.762	JJ	40,370	87,550	07/01/2021	01/15/2031	14,367,091
501044-DV-0	KROGER CO		2.B FE	6,982,290	7,000,000	7,050,577	6,985,235		2,331			5.000	5.030	MS	103,056	367,500	08/20/2024	09/15/2034	7,175,000
501044-DW-8	KROGER CO		2.A FE	51,208,609	51,760,000	49,486,831	51,221,119		11,648			5.500	5.571	MS	838,224	2,989,140	02/24/2025	09/15/2054	53,183,400
501044-DX-6	KROGER CO		2.A FE	8,536,772	8,825,000	8,445,660	8,538,834		2,014			5.650	5.863	MS	146,814	523,543	03/06/2025	09/15/2064	8,637,300

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
50152#-AB-3	CONVENIENCE STORE INVESTMENTS INC		2.C PL	19,234,828	19,234,828	18,341,815	19,234,828					3.530	3.530	FMAN	69,785	678,989	04/20/2015	02/24/2035	512,097
50152#-AQ-0	KWIK TRIP INC		2.C PL	52,000,000	52,000,000	47,105,616	52,000,000					3.210	3.210	FMAN	171,557	1,669,200	10/25/2022	08/24/2037	2,494,862
50152#-AQ-0	KWIK TRIP INC	0	2.C PL	4,000,000	4,000,000	3,623,509	4,000,000					3.210	3.210	FMAN	13,197	128,400	10/25/2022	08/24/2037	2,494,862
50168Q-AC-9	LABL INC		5.A FE	5,155,135	8,172,000	5,120,848	5,155,135		(7,318)	3,012,471		5.875	5.778	MN	80,017	480,105	01/28/2022	11/01/2028	5,022,833
50168Q-AF-2	LABL INC		5.A FE	3,608,196	6,710,000	3,568,727	3,608,196			3,101,804		8.625	8.626	AO	144,684	567,484	09/25/2024	10/01/2031	3,885,947
50186Q-AC-7	LG ELECTRONICS		2.B FE	527,880	530,000	539,667	529,032		691			5.625	5.772	AO	5,548	29,813	04/18/2024	04/24/2027	544,906
501889-AD-1	LKQ CORP		2.C FE	458,889	460,000	475,266	459,541		274			5.750	5.794	JD	1,176	26,450	10/26/2023	06/15/2028	2,211,813
501889-AD-1	LKQ CORP	0	2.C FE	1,685,917	1,690,000	1,746,086	1,688,313		1,008			5.750	5.794	JD	4,319	97,175	10/26/2023	06/15/2028	2,211,813
501889-AF-6	LKQ CORP		2.C FE	2,304,093	2,320,000	2,487,808	2,307,302		1,386			6.250	6.343	JD	6,444	145,000	10/26/2023	06/15/2033	6,373,125
501889-AF-6	LKQ CORP	LS	2.C FE	3,833,533	3,860,000	4,139,199	3,838,873		2,307			6.250	6.343	JD	10,722	241,250	10/26/2023	06/15/2033	6,373,125
50190E-AA-2	MORGAN AUTO GROUP LLC		4.B FE	6,711,365	6,555,000	6,460,071	6,567,794		(36,913)			4.875	4.277	MN	53,259	319,556	10/13/2021	05/01/2029	6,182,103
50190E-AC-8	MORGAN AUTO GROUP LLC		4.B FE	14,108,913	13,954,000	14,759,054	14,049,664		(30,328)			8.250	7.950	FA	479,669	1,151,205	01/09/2024	08/01/2031	14,529,603
501955-AB-4	LG CHEM LTD. 3.625% 15 APR 2029 144A		2.B FE	6,656,912	5,980,000	5,835,762	6,281,591		(87,813)			3.625	2.032	AO	45,764	216,775	08/16/2021	04/15/2029	6,088,388
501955-AC-2	LG CHEM LTD	0	2.B FE	1,492,440	1,500,000	1,478,127	1,499,193		1,545			1.375	1.480	JJ	9,969	20,625	06/28/2021	07/07/2026	1,510,313
501955-AD-0	LG CHEM LTD		2.B FE	6,797,008	6,800,000	6,060,081	6,798,262		291			2.375	2.380	JJ	78,058	161,500	06/28/2021	07/07/2031	6,577,188
501955-AD-0	LG CHEM LTD	0	2.B FE	499,780	500,000	445,594	499,872		21			2.375	2.380	JJ	5,740	11,875	06/28/2021	07/07/2031	6,577,188
50202*-AB-7	LIDL US LLC		2.A	13,000,000	13,000,000	13,030,920	13,000,000					4.520	4.520	MS	195,867	587,600	08/31/2022	09/01/2029	12,271,200
50202*-AB-7	LIDL US LLC	0	2.A	1,000,000	1,000,000	1,002,378	1,000,000					4.520	4.520	MS	15,067	45,200	08/31/2022	09/01/2029	12,271,200
50202*-AC-5	LIDL US LLC		2.A	11,000,000	11,000,000	10,846,050	11,000,000					4.600	4.600	MS	168,667	506,000	08/31/2022	09/01/2032	10,230,000
50202*-AC-5	LIDL US LLC	0	2.A	1,000,000	1,000,000	986,005	1,000,000					4.600	4.600	MS	15,333	46,000	08/31/2022	09/01/2032	10,230,000
50202*-AD-3	LIDL US LLC		2.A	11,000,000	11,000,000	10,641,204	11,000,000					4.700	4.700	MS	172,333	517,000	08/31/2022	09/01/2034	10,235,000
50202*-AD-3	LIDL US LLC	0	2.A	1,000,000	1,000,000	967,382	1,000,000					4.700	4.700	MS	15,667	47,000	08/31/2022	09/01/2034	10,235,000
50203U-AA-1	LBJ INFRASTRUCTURE GROUP LLC 144A		2.A FE	87,722,493	131,115,000	91,771,898	89,003,982		525,933			3.797	6.212	JD	13,829	4,978,437	02/05/2024	12/31/2057	10,220,479
50203U-AA-1	LBJ INFRASTRUCTURE GROUP LLC 144A	0	2.A FE	1,893,070	2,805,000	1,963,316	1,921,063		11,172			3.797	6.153	JD	296	106,506	02/05/2024	12/31/2057	10,220,479
50205M-AA-7	LG ENERGY SOLUTION LTD 144A		2.B FE	2,025,833	2,030,000	2,047,884	2,029,012		1,285			5.625	5.694	MS	30,450	114,188	02/06/2024	09/25/2026	1,280,016
50206B-AA-0	LD CELULOSE INTERNATIONAL GMBH		3.C FE	1,693,576	1,681,000	1,762,949	1,691,306		(1,746)			7.950	7.795	JJ	57,539	108,768	09/27/2024	01/26/2032	1,747,820
50212Y-AC-8	LPL HOLDINGS INC		2.C FE	15,196,788	15,120,000	15,119,967	15,119,819		95			4.625	4.494	MN	89,355	699,300	02/18/2021	11/15/2027	10,640,500
50212Y-AD-6	LPL HOLDINGS INC		2.C FE	13,830,000	13,830,000	13,608,157	13,830,000					4.000	4.000	MS	162,887	553,200	03/04/2021	03/15/2029	14,106,600
50212Y-AF-1	LPL HOLDINGS INC		2.C FE	2,200,000	2,200,000	2,142,180	2,200,000					4.375	4.375	MN	12,299	96,250	05/10/2021	05/15/2031	2,145,938
50212Y-AH-7	LPL HOLDINGS INC		2.C FE	7,541,197	7,099,000	7,578,626	7,462,238		(78,959)			6.750	4.774	MN	58,567	479,183	04/28/2025	11/17/2028	7,338,591
50212Y-AL-8	LPL HOLDINGS INC		2.C FE	7,531,980	7,482,000	7,664,239	7,526,422		(5,558)			5.200	5.040	MS	114,558	215,066	04/28/2025	03/15/2030	7,676,532
50220P-AC-7	LSEG FINANCE PLC		1.G FE	1,620,655	1,844,000	1,764,465	1,749,029		39,075			2.000	4.417	AO	8,708	36,880	07/13/2022	04/06/2028	1,862,440
50220P-AD-5	LSEG FINANCE PLC		1.G FE	25,856,747	25,900,000	23,504,312	25,876,752		4,139			2.500	2.518	AO	152,882	647,500	03/25/2021	04/06/2031	24,856,875
50220P-AE-3	LSEG FINANCE PLC		1.G FE	3,432,819	3,450,000	2,661,789	3,436,087		695			3.200	3.234	AO	26,067	110,400	03/25/2021	04/06/2041	2,489,200
50232*-AA-3	LBCT LLC		1.F PL	51,500,000	51,500,000	54,039,325	51,500,000					5.480	5.480	MJSD	7,839	2,438,067	02/19/2025	02/19/2032	52,104,180
50232*-AB-1	LBCT LLC		1.F PL	84,300,000	84,300,000	88,456,605	84,300,000					5.480	5.480	MJSD	12,832	3,990,856	02/19/2025	02/19/2032	85,454,910
50232*-AC-9	LBCT LLC		1.F PL	3,700,000	3,700,000	3,903,536	3,700,000					5.770	5.770	MJSD	593	184,432	02/19/2025	02/19/2037	3,753,373
502431-AF-6	L3HARRIS TECHNOLOGIES INC		2.B FE	2,293,813	2,300,000	2,186,444	2,297,583		759			2.900	2.928	JD	2,964	66,700	11/13/2019	12/15/2029	2,333,350
502431-AL-3	L3HARRIS TECH INC		2.B FE	5,071,214	5,100,000	5,094,156	5,096,731		4,193			3.850	3.919	JD	8,727	196,350	07/02/2019	12/15/2026	5,503,950
502431-AL-3	L3HARRIS TECH INC	0	2.B FE	298,808	300,000	299,656	299,873		179			3.850	3.896	JD	513	11,550	07/02/2019	12/15/2026	5,503,950
502431-AM-1	L3HARRIS TECH INC		2.B FE	3,596,821	3,600,000	3,627,787	3,599,809		710			4.400	4.402	JD	7,040	158,400	07/02/2019	06/15/2028	3,883,600
502431-AM-1	L3HARRIS TECH INC	0	2.B FE	199,823	200,000	201,544	199,989		39			4.400	4.402	JD	391	8,800	07/02/2019	06/15/2028	3,883,600
502431-AN-9	L3HARRIS TECHNOLOGIES INC	0	2.B FE	478,122	600,000	530,038	517,829		14,070			1.800	4.900	JJ	4,980	10,800	01/17/2023	01/15/2031	605,400
502431-AP-4	L3HARRIS TECHNOLOGIES INC	0	2.B FE	296,085	300,000	304,381	298,698		1,208			5.400	5.837	JJ	7,470	16,200	10/16/2023	01/15/2027	308,100
502431-AQ-2	L3HARRIS TECHNOLOGIES INC		2.B FE	22,137,900	22,245,000	23,204,548	22,164,759		10,197			5.400	5.458	JJ	503,849	1,201,230	08/28/2023	07/31/2033	22,845,615
502431-AR-0	L3HARRIS TECHNOLOGIES INC		2.B FE	31,547,993	31,840,000	31,692,132	31,565,233		3,005			5.600	5.659	JJ	747,886	1,783,040	08/14/2024	07/31/2053	32,731,520
502431-AV-1	L3HARRIS TECHNOLOGIES INC		2.B FE	35,223,760	34,665,000	33,967,434	35,221,031		(1,728)			5.500	5.387	FA	720,262	857,136	10/28/2025	08/15/2054	35,191,875

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
50247W-AB-3	LYB INTERNATIONAL FINANCE II BV		2.B FE	16,068,741	15,593,000	15,514,568	15,649,205		(64,815)			3.500	3.051	MS	180,402	545,755	12/16/2022	03/02/2027	16,018,503
50247W-AB-3	LYB INTERNATIONAL FINANCE II BV	0	2.B FE	159,131	150,000	149,246	151,334		(1,411)			3.500	2.518	MS	1,735	5,250	01/30/2020	03/02/2027	16,018,503
50249A-AA-1	LYB INTERNATIONAL FINANCE III LLC		2.B FE	13,645,833	16,409,000	11,814,585	13,710,464		36,048			4.200	5.391	AO	145,493	542,178	05/15/2025	10/15/2049	16,162,430
50249A-AA-1	LYB INTERNATIONAL FINANCE III LLC	LS	2.B FE	20,682	21,000	15,120	20,722		7			4.200	4.289	AO	186	882	09/26/2019	10/15/2049	16,162,430
50249A-AC-7	LYB INTERNATIONAL FINANCE III LLC		2.B FE	17,625,558	16,746,000	15,764,343	17,156,856		(95,252)			3.375	2.715	MN	94,196	565,178	10/28/2020	05/01/2030	17,181,120
50249A-AC-7	LYB INTERNATIONAL FINANCE III LLC	0	2.B FE	898,317	900,000	847,242	899,271		154			3.375	3.395	MN	5,063	30,375	04/15/2020	05/01/2030	17,181,120
50249A-AD-5	LYB INTERNATIONAL FINANCE III LLC		2.B FE	14,724,444	18,095,000	12,959,460	14,807,513		62,588			4.200	5.573	MN	126,665	759,990	09/05/2024	05/01/2050	18,474,995
50249A-AG-8	LYB INTERNATIONAL FINANCE III LLC		2.B FE	11,142,907	11,660,000	10,399,919	11,319,091		60,082			2.250	2.812	AO	65,588	262,350	02/03/2023	10/01/2030	11,534,318
50249A-AH-6	LYB INTERNATIONAL FINANCE III LLC		2.B FE	7,682,258	9,700,000	7,037,448	7,921,728		78,805			3.375	5.167	AO	81,844	327,375	09/26/2024	10/01/2040	9,253,563
50249A-AJ-2	LYB INTERNATIONAL FINANCE III LLC		2.B FE	17,674,997	18,550,000	12,011,190	17,711,108		12,628			3.625	3.864	AO	168,109	672,438	05/06/2022	04/01/2051	17,766,281
50249A-AL-7	LYONDELLBASELL INDUSTRIES NV		2.B FE	144,848	145,000	147,349	144,921		39			5.625	5.634	MN	1,042	8,156	05/17/2023	05/15/2033	149,078
50540R-AS-1	LABORATORY CORPORATION OF AMERICA		2.B FE	54,070,661	61,406,000	54,759,502	54,472,286		194,577			4.700	5.669	FA	1,202,534	2,886,082	09/11/2024	02/01/2045	62,439,641
50540R-AU-6	LABORATORY CORPORATION OF AMERICA		2.B FE	12,359,837	12,449,000	12,393,560	12,433,888		8,941			3.600	3.675	MS	149,388	448,164	02/06/2018	09/01/2027	13,692,100
50540R-AU-6	LABORATORY CORPORATION OF AMERICA	LS	2.B FE	998	1,000	996	1,000					3.600	3.607	MS	12	36	08/15/2017	09/01/2027	13,692,100
50540R-AU-6	LABORATORY CORPORATION OF AMERICA	0	2.B FE	995,583	1,000,000	995,547	999,315		416			3.600	3.642	MS	12,000	36,000	02/06/2018	09/01/2027	13,692,100
50540R-AW-2	LABORATORY CORPORATION OF AMERICA		2.B FE	8,324,904	8,379,000	7,984,206	8,345,019		8,382			2.950	3.058	JD	20,598	247,181	09/26/2024	12/01/2029	8,548,254
50540R-AW-2	LABORATORY CORPORATION OF AMERICA	LS	2.B FE	293,239	294,000	280,148	293,706		87			2.950	2.977	JD	723	8,673	11/18/2019	12/01/2029	8,548,254
50540R-AY-8	LABORATORY CORPORATION OF AMERICA		2.B FE	7,787,903	8,370,000	7,686,853	7,894,958		76,272			2.700	3.851	JD	18,833	225,990	09/26/2024	06/01/2031	9,466,090
50540R-AY-8	LABORATORY CORPORATION OF AMERICA	0	2.B FE	1,324,431	1,470,000	1,350,021	1,369,711		16,089			2.700	4.095	JD	3,308	39,690	02/02/2023	06/01/2031	9,466,090
505588-BE-2	LACLEDE GROUP INC (THE)		1.F FE	12,426,318	12,534,000	13,246,931	12,466,810		7,331			6.000	6.083	MN	125,340	752,040	11/29/2022	05/01/2034	11,880,020
505588-BF-9	LACLEDE GAS CO		1.F FE	8,747,029	8,767,000	9,371,901	8,753,381		908			6.150	6.170	JD	44,931	539,171	11/29/2022	06/01/2036	8,005,835
505588-BK-8	LACLEDE GAS CO		1.F FE	499,160	500,000	426,668	499,424		21			4.625	4.635	FA	8,736	23,125	10/10/2013	08/15/2043	511,563
505597-AD-6	LACLEDE GROUP INC. (THE)		2.B FE	7,892,495	7,900,000	6,785,211	7,894,593		178			4.700	4.706	FA	140,269	371,300	08/12/2014	08/15/2044	8,085,650
50604#-AA-9	LAFAYETTE COLLEGE		1.D Z	6,000,000	6,000,000	4,080,418	6,000,000					3.150	3.150	MN	31,500	189,000	03/31/2022	11/01/2050	6,094,500
50604#-AB-7	LAFAYETTE COLLEGE		1.D Z	7,000,000	7,000,000	4,816,803	7,000,000					3.210	3.210	MN	37,450	224,700	09/01/2022	11/01/2050	7,112,350
512807-AS-7	LAM RESEARCH CORPORATION		1.G FE	1,930,854	1,933,000	1,932,088	1,932,954		222			3.750	3.762	MS	21,344	72,488	02/25/2019	03/15/2026	1,965,169
512807-AS-7	LAM RESEARCH CORPORATION	LS	1.G FE	6,992	7,000	6,997	7,000		1			3.750	3.762	MS	77	263	02/25/2019	03/15/2026	1,965,169
512807-AS-7	LAM RESEARCH CORPORATION	0	1.G FE	349,612	350,000	349,835	349,992		40			3.750	3.762	MS	3,865	13,125	02/25/2019	03/15/2026	1,965,169
512807-AT-5	LAM RESEARCH CORPORATION		1.G FE	13,066,627	13,920,000	12,790,408	13,107,091		17,310			4.875	5.315	MS	199,810	678,600	08/23/2023	03/15/2049	14,259,300
512807-AU-2	LAM RESEARCH CORPORATION		1.G FE	372,938	372,000	372,276	372,415		(76)			4.000	3.960	MS	4,381	14,880	02/26/2019	03/15/2029	583,440
512807-AU-2	LAM RESEARCH CORPORATION	LS	1.G FE	200,067	200,000	200,148	200,069		6			4.000	3.987	MS	2,356	8,000	02/26/2019	03/15/2029	583,440
512807-AU-2	LAM RESEARCH CORPORATION	0	1.G FE	375,689	375,000	375,278	375,328		(49)			4.000	3.969	MS	4,417	15,000	02/26/2019	03/15/2029	583,440
512807-AW-8	LAM RESEARCH CORPORATION		1.G FE	12,480,274	16,700,000	10,876,926	12,741,747		83,822			2.875	4.443	JD	21,339	480,125	11/29/2022	06/15/2050	16,331,438
513272-AC-8	LAMB WESTON HOLDINGS INC 144A		3.C FE	161,250	155,000	154,605	156,935		(985)			4.875	4.153	MN	966	7,556	10/01/2021	05/15/2028	158,778
513272-AD-6	LAMB WESTON HOLDINGS INC		3.C FE	1,969,065	2,350,000	2,273,210	2,083,378		54,162			4.125	7.398	JJ	40,660	96,938	10/18/2023	01/31/2030	2,398,469
513272-AE-4	LAMB WESTON HOLDINGS INC		3.C FE	13,227,450	13,160,000	12,537,075	13,197,625		(8,295)			4.375	4.297	JJ	241,495	575,750	01/06/2022	01/31/2032	20,764,500
513272-AE-4	LAMB WESTON HOLDINGS INC	0	3.C FE	8,444,588	8,420,000	8,021,442	8,433,756		(3,029)			4.375	4.331	JJ	154,513	368,375	01/06/2022	01/31/2032	20,764,500
514665-AA-6	LAND O LAKES CAP TRST I 144A		3.A	543,544	485,000	494,700	499,902		(6,097)			7.450	5.938	MS	10,639	36,133	06/09/2017	03/15/2028	503,066
517834-AL-1	LAS VEGAS SANDS CORP		2.C FE	4,105,794	3,941,000	4,142,026	4,103,227		(2,568)			6.200	5.577	FA	92,307	21,080	12/16/2025	08/15/2034	3,135,271
51808B-AE-2	LASMO (USA) INC		2.A FE	8,702,415	8,125,000	8,587,907	8,295,793		(83,986)			7.300	6.105	MN	75,788	593,125	05/08/2024	11/15/2027	15,677,063
51808B-AE-2	LASMO (USA) INC	0	2.A FE	8,956,920	7,000,000	7,398,813	7,367,280		(184,486)			7.300	4.350	MN	65,294	511,000	07/01/2015	11/15/2027	15,677,063
521865-AY-1	LEAR CORPORATION		2.B FE	9,390,487	9,550,000	9,497,779	9,517,844		18,001			3.800	4.004	MS	106,854	362,900	03/23/2018	09/15/2027	10,495,700
521865-AY-1	LEAR CORPORATION	0	2.B FE	1,141,753	1,150,000	1,143,712	1,148,474		869			3.800	3.881	MS	12,867	43,700	01/24/2018	09/15/2027	10,495,700
521865-AZ-8	LEAR CORPORATION		2.B FE	24,058,821	30,036,000	27,199,723	24,253,510		98,562			5.250	6.920	MN	201,492	1,576,890	02/24/2025	05/15/2049	30,927,070
521865-AZ-8	LEAR CORPORATION	LS	2.B FE	79,439	100,000	90,557	80,160		343			5.250	6.984	MN	671	5,250	10/12/2023	05/15/2049	30,927,070
521865-BA-2	LEAR CORPORATION		2.B FE	4,534,503	4,550,000	4,535,962	4,543,515		2,023			4.250	4.296	MN	24,709	193,375	09/26/2024	05/15/2029	5,872,188
521865-BA-2	LEAR CORPORATION	0	2.B FE	1,196,556	1,200,000	1,196,298	1,198,829		389			4.250	4.281	MN	6,517	51,000	04/29/2019	05/15/2029	5,872,188

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
521865-BB-0	LEAR CORPORATION		2.B FE	17,802,704	17,307,000	16,617,038	17,545,474		(53,364)			3.500	3.137	MN	52,161	605,745	10/28/2020	05/30/2030	17,593,593
521865-BB-0	LEAR CORPORATION	LS	2.B FE	133,697	134,000	128,658	133,871		27			3.500	3.524	MN	404	4,690	02/20/2020	05/30/2030	17,593,593
521865-BB-0	LEAR CORPORATION	0	2.B FE	448,983	450,000	432,060	449,567		90			3.500	3.524	MN	1,356	15,750	02/20/2020	05/30/2030	17,593,593
521865-BC-8	LEAR CORPORATION		2.B FE	3,741,825	3,750,000	3,337,220	3,744,994		756			2.600	2.624	JJ	44,958	97,500	11/04/2021	01/15/2032	6,179,300
521865-BC-8	LEAR CORPORATION	0	2.B FE	2,444,659	2,450,000	2,180,317	2,446,729		494			2.600	2.624	JJ	29,373	63,700	11/04/2021	01/15/2032	6,179,300
521865-BD-6	LEAR CORPORATION		2.B FE	7,138,918	7,150,000	4,867,134	7,140,351		222			3.550	3.558	JJ	117,042	253,825	11/04/2021	01/15/2052	6,869,813
524590-AA-4	LEEWARD RENEWABLE ENERGY LLC		3.C FE	15,454,771	15,795,000	15,032,602	15,453,739		54,688			4.250	4.762	JJ	335,644	592,025	03/10/2025	07/01/2029	15,762,994
524660-AY-3	LEGGETT & PLATT INC		2.C FE	16,964,571	17,481,000	17,209,930	17,364,242		60,987			3.500	3.866	MN	78,179	611,835	12/07/2018	11/15/2027	18,427,943
524660-AY-3	LEGGETT & PLATT INC	0	2.C FE	1,092,751	1,100,000	1,082,943	1,098,647		805			3.500	3.569	MN	4,919	38,500	11/14/2017	11/15/2027	18,427,943
524660-BA-4	LEGGETT & PLATT INC		2.C FE	7,552,654	7,575,000	4,994,532	7,554,906		470			3.500	3.516	MN	33,877	265,125	11/16/2021	11/15/2051	7,376,875
525015-AA-1	LEHIGH UNIVERSITY		1.D FE	17,726,978	17,250,000	12,699,131	17,656,674		(15,028)			3.479	3.310	MN	76,683	600,128	01/13/2021	11/15/2046	5,205,671
525015-AC-7	LEHIGH UNIVERSITY		1.D FE	35,027,805	35,015,000	21,196,862	35,027,344		(379)			2.703	2.701	MN	120,936	946,455	08/17/2020	11/15/2050	9,392,553
525015-AC-7	LEHIGH UNIVERSITY	0	1.D FE	600,000	600,000	363,219	600,000					2.703	2.703	MN	2,072	16,218	08/13/2020	11/15/2050	9,392,553
52532X-AJ-4	LEIDOS HOLDINGS INC		2.B FE	139,016	140,000	148,551	139,259		81			5.750	5.841	MS	2,370	8,050	02/16/2023	03/15/2033	2,602,738
52532X-AJ-4	LEIDOS HOLDINGS INC	LS	2.B FE	198,594	200,000	212,216	198,941		115			5.750	5.841	MS	3,386	11,500	02/16/2023	03/15/2033	2,602,738
52532X-AJ-4	LEIDOS HOLDINGS INC	0	2.B FE	2,174,604	2,190,000	2,323,766	2,178,406		1,262			5.750	5.841	MS	37,078	125,925	02/16/2023	03/15/2033	2,602,738
52532X-AL-9	LEIDOS INC		2.B FE	3,890,670	3,880,000	4,042,035	3,890,265		(405)			5.500	5.463	MS	62,834	121,519	02/24/2025	03/15/2035	4,402,838
52532X-AL-9	LEIDOS INC	LS	2.B FE	406,114	405,000	421,913	406,071		(42)			5.500	5.463	MS	6,559	12,684	02/24/2025	03/15/2035	4,402,838
527298-BT-9	LEVEL 3 FINANCING INC		5.B FE	691,300	2,230,000	2,030,437	691,300					3.750	3.771	JJ	38,560	83,625	06/14/2021	07/15/2029	703,525
527298-CN-1	LEVEL 3 FINANCING INC		4.A FE	2,701,600	2,696,580	2,779,020	2,701,503		(98)			7.000	6.953	MS	69,737		09/04/2025	03/31/2034	3,908,160
527298-CN-1	LEVEL 3 FINANCING INC	LS	4.A FE	1,269,072	1,267,420	1,306,168	1,269,039		(33)			7.000	6.967	MS	32,777		09/04/2025	03/31/2034	3,908,160
53079E-BJ-2	LIBERTY MUTUAL GROUP INC		2.B FE	1,913,205	2,603,000	1,932,951	1,940,785		11,558			3.951	5.921	AO	21,712	102,845	07/13/2023	10/15/2050	2,676,857
53079E-BJ-2	LIBERTY MUTUAL GROUP INC	LS	2.B FE	16,170	22,000	16,337	16,403		98			3.951	5.921	AO	184	869	07/13/2023	10/15/2050	2,676,857
53079E-BN-3	LIBERTY MUTUAL GROUP INC		2.B FE	20,274,412	20,655,000	19,360,776	20,282,580		7,070			5.500	5.631	JD	50,490	912,588	10/28/2025	06/15/2052	19,065,263
531542-AB-4	LIBERTY UTILITIES CO		2.B FE	5,379,731	5,380,000	5,668,162	5,380,000		9			5.869	5.868	JJ	132,441	315,752	01/09/2024	01/31/2034	6,443,700
531542-AB-4	LIBERTY UTILITIES CO	0	2.B FE	879,956	880,000	927,134	880,000		1			5.869	5.868	JJ	21,663	51,647	01/09/2024	01/31/2034	6,443,700
531546-AB-5	LIBERTY UTILITIES FINANCE GP1		2.B FE	20,434,935	20,503,000	18,614,906	20,468,986		6,811			2.050	2.087	MS	123,758	420,312	10/28/2020	09/15/2030	20,294,912
531546-AB-5	LIBERTY UTILITIES FINANCE GP1	LS	2.B FE	85,776	86,000	78,080	85,889		22			2.050	2.079	MS	519	1,763	09/16/2020	09/15/2030	20,294,912
531546-AB-5	LIBERTY UTILITIES FINANCE GP1	0	2.B FE	299,220	300,000	272,373	299,612		78			2.050	2.079	MS	1,811	6,150	09/16/2020	09/15/2030	20,294,912
531968-AA-3	LIGHT AND WONDER INTERNATIONAL		4.A FE	8,029,900	7,990,000	8,337,373	8,013,550		(7,024)			7.500	7.376	MS	199,750	599,250	08/11/2023	09/01/2031	8,217,000
531968-AB-1	LIGHT AND WONDER INTERNATIONAL INC		4.A FE	6,735,000	6,735,000	6,816,359	6,735,000					6.250	6.250	AO	113,419		09/10/2025	10/01/2033	6,945,469
53219L-AY-5	LIFEPOINT HEALTH INC		4.B FE	14,577,925	14,510,000	15,750,054	14,570,290		(7,635)			8.375	8.253	FA	459,080	661,616	04/08/2025	02/15/2032	14,930,069
53229K-AA-7	LIGHTNING POWER LLC		3.C FE	13,398,100	13,300,000	14,144,297	13,378,955		(15,916)			7.250	7.060	FA	364,272	918,313	02/21/2025	08/15/2032	13,740,675
532457-AP-3	ELI LILLY & CO.		1.E FE	34,388,086	32,661,000	36,919,319	33,578,654		(65,298)			6.770	6.345	JJ	1,105,575	2,211,150	11/29/2022	01/01/2036	32,732,725
532457-AZ-1	ELI LILLY & CO		1.E FE	252,813	254,000	259,442	253,947		71			5.500	5.518	MS	4,113	13,970	04/30/2010	03/15/2027	260,985
532457-BA-5	ELI LILLY & CO		1.E FE	16,658,944	17,000,000	18,400,403	16,825,993		11,647			5.550	5.669	MS	277,808	943,500	11/29/2022	03/15/2037	17,471,750
532457-BC-1	ELI LILLY & CO		1.E FE	2,703,500	2,500,000	2,731,665	2,622,608		(7,242)			5.950	5.383	MN	19,007	148,750	10/08/2009	11/15/2037	5,416,485
532457-BC-1	ELI LILLY & CO	0	1.E FE	2,971,195	2,760,000	3,015,758	2,948,449		(11,256)			5.950	5.173	MN	20,984	164,220	11/29/2023	11/15/2037	5,416,485
532457-BG-2	ELI LILLY AND CO		1.E FE	1,049,760	1,000,000	866,699	1,037,446		(1,354)			4.650	4.347	JD	2,067	46,500	04/15/2014	06/15/2044	1,023,250
532457-BJ-6	ELI LILLY AND CO		1.E FE	6,874,577	7,100,000	5,726,505	6,916,216		6,267			3.700	3.891	MS	87,567	262,700	09/20/2018	03/01/2045	7,231,350
532457-BP-2	ELI LILLY AND COMPANY		1.E FE	1,350,182	1,350,000	1,339,126	1,350,116		(62)			3.100	3.092	MN	5,348	41,850	05/08/2017	05/15/2027	1,726,350
532457-BP-2	ELI LILLY AND COMPANY	0	1.E FE	349,878	350,000	347,181	350,000					3.100	3.098	MN	1,386	10,850	05/04/2017	05/15/2027	1,726,350
532457-BR-8	ELI LILLY AND COMPANY		1.E FE	8,401,666	8,378,000	6,848,616	8,398,808		(793)			3.950	3.930	MN	42,286	330,931	06/20/2019	05/15/2047	8,492,478
532457-BR-8	ELI LILLY AND COMPANY	0	1.E FE	99,459	100,000	81,745	99,566		13			3.950	3.980	MN	505	3,950	05/04/2017	05/15/2047	8,492,478
532457-BT-4	ELI LILLY AND COMPANY		1.E FE	19,560,813	19,850,000	16,016,907	19,592,302		6,557			3.950	4.036	MS	230,867	784,075	05/19/2022	03/15/2049	20,242,038
532457-BV-9	ELI LILLY AND COMPANY		1.E FE	1,568,876	1,600,000	1,577,135	1,570,571		182			3.375	3.440	MS	15,900	54,000	05/12/2022	03/15/2029	2,360,426
532457-BV-9	ELI LILLY AND COMPANY	0	1.E FE	748,845	750,000	739,282	749,879		111			3.375	3.380	MS	7,453	25,313	02/20/2019	03/15/2029	2,360,426

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
532457-BY-3	ELI LILLY AND COMPANY		1.E FE	9,344,200	10,000,000	5,773,297	9,415,908		17,048			2.250	2.574	MN	28,750	225,000	08/30/2021	05/15/2050	10,112,500
532457-BZ-0	ELI LILLY AND COMPANY		1.E FE	4,511,772	4,600,000	2,513,004	4,519,252		1,528			2.500	2.577	MS	33,861	115,000	08/20/2020	09/15/2060	4,657,500
532457-CG-1	ELI LILLY AND COMPANY		1.E FE	1,299,181	1,300,000	1,191,724	1,299,218		14			4.875	4.879	FA	21,829	63,375	02/23/2023	02/27/2053	1,331,688
532457-CH-9	ELI LILLY AND COMPANY		1.E FE	19,159,140	18,850,000	17,074,775	19,157,483		(1,061)			4.950	4.854	FA	321,393	933,075	09/11/2024	02/27/2063	19,316,538
532457-CM-8	ELI LILLY AND COMPANY		1.E FE	30,336,148	31,630,000	29,601,448	30,358,522		19,349			5.000	5.273	FA	623,814	1,431,500	05/15/2025	02/09/2054	32,420,750
532457-CN-6	ELI LILLY AND COMPANY		1.E FE	29,529,845	29,490,000	27,262,278	29,531,247		(424)			5.100	5.091	FA	593,241	1,503,990	08/15/2024	02/09/2064	30,241,995
532457-CS-5	ELI LILLY AND COMPANY		1.E FE	56,795,413	56,050,000	52,678,029	56,783,932		(10,832)			5.050	4.962	FA	1,077,172	2,830,525	12/17/2024	08/14/2054	57,024,405
532457-CT-3	ELI LILLY AND COMPANY		1.E FE	26,255,789	26,190,000	24,735,864	26,255,052		(539)			5.200	5.185	FA	518,271	1,361,880	08/12/2024	08/14/2064	26,870,940
532457-CZ-9	ELI LILLY AND COMPANY		1.E FE	4,015,947	3,955,000	3,980,280	4,015,663		(284)			5.600	5.504	FA	85,516	110,740	02/24/2025	02/12/2065	4,065,740
53278L-B#-3	LINAMAR CORPORATION		2.C	73,736,568	70,837,133	77,073,917	70,837,133				3,322,184	5.960	5.960	JJ	1,770,850	4,103,169	06/22/2023	06/30/2033	72,948,080
53278L-B@-5	LINAMAR CORPORATION		2.C	23,104,939	22,314,560	20,013,014	22,314,560				2,640,059	1.370	1.370	JJ	128,228	285,178	01/13/2021	01/31/2031	21,994,417
53359#-AL-6	LINCOLN ELECTRIC HOLDINGS INC		2.A	11,100,000	11,100,000	11,579,096	11,100,000					5.740	5.740	JD	19,468	637,140	06/20/2024	06/20/2034	8,743,950
53359K-AA-9	LINCOLN FINANCIAL GLOBAL FUNDING		1.E FE	8,555,056	8,550,000	8,850,023	8,555,785		729			5.300	5.281	JJ	211,470	226,575	01/13/2025	01/13/2030	8,776,575
53359K-AC-5	LINCOLN FINANCIAL GLOBAL FUNDING		1.E FE	2,798,628	2,800,000	2,819,189	2,798,719		91			4.625	4.636	FA	47,843		08/11/2025	08/18/2030	2,864,750
534187-AR-0	LINCOLN NATIONAL CORP		2.B FE	1,966,620	2,000,000	2,105,862	1,981,695		1,239			6.150	6.272	AO	28,700	123,000	04/10/2006	04/07/2036	2,061,500
534187-BA-6	LINCOLN NATIONAL CORP		2.B FE	424,797	300,000	337,865	397,476		(4,892)			7.000	4.015	JD	933	21,000	10/25/2019	06/15/2040	310,500
536797-AE-3	LITHIA MOTORS INC 144A		3.B FE	65,000	65,000	64,901	65,000					4.625	4.625	JD	134	3,006	12/02/2019	12/15/2027	66,503
536797-AF-0	LITHIA MOTORS INC 144A		3.B FE	8,896,125	8,930,000	8,583,476	8,875,852		3,571			4.375	4.437	JJ	180,150	390,688	11/29/2023	01/15/2031	9,033,375
536797-AF-0	LITHIA MOTORS INC 144A	LS	3.B FE	130,000	130,000	124,955	130,000					4.375	4.375	JJ	2,623	5,688	09/30/2020	01/15/2031	9,033,375
536797-AG-8	LITHIA MOTORS INC		3.B FE	11,535,675	12,340,000	11,931,877	11,893,720		111,070			3.875	4.962	JD	39,848	478,175	07/15/2022	06/01/2029	12,171,338
537008-C@-1	LITTELFUSE INC		2.B	11,150,540	11,200,000	10,866,795	11,150,909		369			3.780	3.894	FA	159,936	385,560	12/05/2025	02/15/2030	12,226,800
537008-C@-1	LITTELFUSE INC	0	2.B	800,000	800,000	776,200	800,000					3.780	3.780	FA	11,424	30,240	01/16/2018	02/15/2030	12,226,800
53767#-AC-2	LITTELFUSE INC.		2.B	197,108	200,000	198,768	197,191		83			3.740	5.039	FA	2,826		12/05/2025	02/15/2027	203,740
538021-AC-0	NORTHROP GRUMMAN SYSTEMS CORPORATI		2.A FE	7,584,320	8,000,000	8,028,278	7,992,294		36,148			7.750	8.238	MS	182,556	620,000	11/07/2000	03/15/2026	8,310,000
538021-AH-9	NORTHROP GRUMMAN SYSTEMS CORPORATI		2.A FE	24,288,582	22,767,000	26,366,890	23,689,076		(58,020)			6.980	6.426	MS	467,912	1,589,137	11/29/2022	03/15/2036	23,561,568
539439-AN-9	LLOYDS BANKING GROUP PLC		2.A FE	482,866	481,000	456,407	482,643		(11)			5.300	5.272	JD	2,124	25,493	12/10/2015	12/01/2045	15,727,007
539439-AN-9	LLOYDS BANKING GROUP PLC	LS	2.A FE	210,815	210,000	199,263	210,717		(5)			5.300	5.272	JD	928	11,130	12/10/2015	12/01/2045	15,727,007
539439-AN-9	LLOYDS BANKING GROUP PLC	0	2.A FE	14,686,757	14,630,000	13,881,988	14,679,963		(335)			5.300	5.272	JD	64,616	775,390	12/10/2015	12/01/2045	15,727,007
539439-AQ-2	LLOYDS BANKING GROUP PLC		1.G FE	17,757,459	17,253,000	17,118,557	17,411,598		(83,121)			3.574	3.034	MN	92,493	616,622	07/13/2021	11/07/2028	17,434,259
539439-AR-0	LLOYDS BANKING GROUP PLC		1.G FE	2,839,940	2,850,000	2,868,254	2,848,101		1,289			4.375	4.407	MS	34,289	124,688	03/15/2018	03/22/2028	2,912,344
539439-AW-9	LLOYDS BANKING GROUP PLC		2.A FE	3,609,000	3,609,000	4,204,905	3,609,000					7.953	7.953	MN	36,675	287,024	11/07/2022	11/15/2033	4,003,095
539439-AW-9	LLOYDS BANKING GROUP PLC	LS	2.A FE	1,341,000	1,341,000	1,562,421	1,341,000					7.953	7.953	MN	13,627	106,650	11/07/2022	11/15/2033	4,003,095
539439-AX-7	LLOYDS BANKING GROUP PLC		1.G FE	29,779,316	28,980,000	30,054,376	29,650,893		(122,920)			5.871	4.739	MS	543,508	991,025	07/25/2025	03/06/2029	29,882,176
539439-AX-7	LLOYDS BANKING GROUP PLC	LS	1.G FE	50,291	50,000	51,854	50,179		(55)			5.871	5.694	MS	938	2,936	11/29/2023	03/06/2029	29,882,176
539439-BA-6	LLOYDS BANKING GROUP PLC		1.G FE	7,347,168	7,275,000	7,618,823	7,343,468		(3,700)			5.590	5.455	MN	39,538	406,673	02/24/2025	11/26/2035	7,478,336
53944Y-AB-9	LLOYDS BANKING GROUP PLC		2.A FE	1,957,300	2,000,000	2,002,455	1,995,129		20,566			4.650	5.737	MS	25,058	93,000	02/13/2024	03/24/2026	2,046,500
53944Y-AS-2	LLOYDS BANKING GROUP PLC		1.G FE	4,500,000	4,500,000	4,484,036	4,500,000					3.750	3.750	MS	48,281	168,750	03/11/2022	03/18/2028	4,584,375
53944Y-AU-7	LLOYDS BANKING GROUP PLC		1.G FE	5,500,000	5,500,000	5,599,662	5,500,000					4.976	4.976	FA	106,431	273,680	08/04/2022	08/11/2033	5,636,840
53944Y-AX-1	LLOYDS BANKING GROUP PLC		1.G FE	3,968,064	3,910,000	4,122,532	3,964,053		(4,010)			5.679	5.464	JJ	108,557	111,024	02/24/2025	01/05/2035	4,021,024
53944Y-AZ-6	LLOYDS BANKING GROUP PLC		1.G FE	10,000,000	10,000,000	10,135,196	10,000,000					5.462	5.462	JJ	267,031	546,200	01/02/2024	01/05/2028	10,273,100
53944Y-BA-0	LLOYDS BANKING GROUP PLC		1.G FE	9,963,600	9,500,000	9,946,900	9,963,249		(351)			5.721	4.178	JD	39,252		12/29/2025	06/05/2030	9,500,000
53944Y-BD-4	LLOYDS BANKING GROUP PLC		1.G FE	5,503,820	5,500,000	5,487,351	5,503,710		(110)			4.425	4.409	MN	38,534		10/29/2025	11/04/2031	5,621,688
53944Y-BE-2	LLOYDS BANKING GROUP PLC		1.G FE	10,023,543	10,100,000	10,010,927	10,024,196		653			4.943	5.033	MN	79,047		11/20/2025	11/04/2036	10,349,622
539830-AD-1	LOCKHEED MARTIN CORP		1.F FE	854,243	750,000	860,689	808,864		(3,895)			7.200	6.160	MN	9,000	54,000	07/11/2007	05/01/2036	777,000
539830-AF-6	LOCKHEED MARTIN CORP		1.F FE	12,787,989	10,900,000	11,018,072	10,950,344		(145,681)			7.750	6.321	MN	140,792	844,750	11/04/2002	05/01/2026	11,322,375
539830-AK-5	LOCKHEED MARTIN CORP	0	1.F FE	19,793,500	20,000,000	23,002,826	19,941,192		13,489			8.500	8.588	JD	141,667	1,700,000	02/02/2000	12/01/2029	20,850,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
539830-AR-0	LOCKHEED MARTIN CORP		1.F FE	6,246,851	5,908,000	6,585,469	6,136,922		(15,269)			6.150	5.651	MS	121,114	363,342	11/29/2022	09/01/2036	6,089,671
539830-AU-3	LOCKHEED MARTIN CORP		1.F FE	2,623,606	2,550,000	2,581,093	2,597,157		(2,215)			5.500	5.307	MN	17,921	140,250	11/29/2022	11/15/2039	4,058,625
539830-AU-3	LOCKHEED MARTIN CORP	0	1.F FE	2,267,220	2,000,000	2,024,387	2,186,754		(9,409)			5.500	4.583	MN	14,056	110,000	07/01/2015	11/15/2039	4,058,625
539830-AZ-2	LOCKHEED MARTIN CORP	0	1.F FE	2,113,800	2,000,000	1,857,885	2,083,234		(3,589)			4.850	4.478	MS	28,561	97,000	07/01/2015	09/15/2041	1,024,250
539830-BB-4	LOCKHEED MARTIN CORP		1.F FE	1,845,860	1,700,000	1,456,322	1,809,051		(4,615)			4.070	3.563	JD	3,075	69,190	09/01/2016	12/15/2042	1,326,455
539830-BC-2	LOCKHEED MARTIN CORP		1.F FE	8,985,052	8,000,000	7,397,519	8,681,227		(71,016)			3.600	2.472	MS	96,000	288,000	09/26/2024	03/01/2035	7,834,528
539830-BC-2	LOCKHEED MARTIN CORP	0	1.F FE	463,140	400,000	369,876	443,702		(4,521)			3.600	2.208	MS	4,800	14,400	07/13/2021	03/01/2035	7,834,528
539830-BD-0	LOCKHEED MARTIN CORP		1.F FE	23,492,847	24,865,000	20,017,012	23,741,311		37,012			3.800	4.139	MS	314,957	944,870	11/16/2018	03/01/2045	25,337,435
539830-BH-1	LOCKHEED MARTIN CORPORATION		1.F FE	1,733,679	1,763,000	1,762,809	1,762,835		4,186			3.550	3.794	JJ	28,859	62,587	12/07/2018	01/15/2026	1,794,293
539830-BL-2	LOCKHEED MARTIN CORPORATION		1.F FE	3,673,828	3,800,000	3,456,597	3,687,762		3,083			4.700	4.930	MN	22,821	178,600	11/29/2022	05/15/2046	3,786,950
539830-BN-8	LOCKHEED MARTIN CORPORATION		1.F FE	7,335,231	7,875,000	6,270,573	7,281,220		(1,537)			4.090	4.491	MS	94,837	219,838	06/12/2025	09/15/2052	8,036,044
539830-BQ-1	LOCKHEED MARTIN CORPORATION		1.F FE	3,172,256	3,200,000	2,035,674	3,175,936		674			2.800	2.843	JD	3,982	89,600	05/15/2020	06/15/2050	3,244,800
539830-BR-9	LOCKHEED MARTIN CORPORATION		1.F FE	2,515,683	2,650,000	2,599,459	2,554,087		12,539			3.900	4.543	JD	4,593	103,350	09/29/2022	06/15/2032	3,058,500
539830-BR-9	LOCKHEED MARTIN CORPORATION	0	1.F FE	349,692	350,000	343,325	349,823		42			3.900	3.909	JD	607	13,650	04/21/2022	06/15/2032	3,058,500
539830-BS-7	LOCKHEED MARTIN CORPORATION		1.F FE	33,698,070	36,600,000	29,347,320	33,761,438		47,746			4.150	4.643	JD	67,507	1,518,900	12/27/2024	06/15/2053	35,317,950
539830-BT-5	LOCKHEED MARTIN CORPORATION		1.F FE	11,016,417	11,100,000	8,791,312	11,020,397		884			4.300	4.339	JD	21,213	477,300	04/21/2022	06/15/2062	9,806,400
539830-BX-6	LOCKHEED MARTIN CORPORATION		1.F FE	23,132,513	22,430,000	22,702,808	23,120,253		(8,773)			5.700	5.480	MN	163,365	852,435	08/12/2025	11/15/2054	23,069,255
539830-BY-4	LOCKHEED MARTIN CORPORATION		1.F FE	13,856,997	13,200,000	13,697,467	13,856,264		(733)			5.900	5.581	MN	99,513	389,400	11/04/2025	11/15/2063	13,589,400
539830-CB-3	LOCKHEED MARTIN CORPORATION		1.F FE	64,251,254	67,243,000	63,503,813	64,314,101		36,718			5.200	5.497	FA	1,320,951	2,948,556	05/15/2025	02/15/2055	69,306,300
539830-CB-3	LOCKHEED MARTIN CORPORATION	LS	1.F FE	304,667	307,000	289,929	304,850		64			5.200	5.247	FA	6,031	15,964	05/23/2023	02/15/2055	69,306,300
539830-CE-7	LOCKHEED MARTIN CORPORATION		1.F FE	14,589,300	14,955,000	13,913,096	14,593,997		2,844			5.200	5.348	FA	293,783	679,510	02/24/2025	02/15/2064	14,912,910
540424-AT-5	LOEWS CORPORATION		1.G FE	1,298,557	1,300,000	1,244,733	1,299,373		187			3.200	3.212	MN	5,316	41,600	05/06/2020	05/15/2030	1,574,800
540424-AT-5	LOEWS CORPORATION	LS	1.G FE	199,778	200,000	191,497	199,904		29			3.200	3.212	MN	818	6,400	05/06/2020	05/15/2030	1,574,800
540424-AT-5	LOEWS CORPORATION	0	1.G FE	49,945	50,000	47,874	49,976		7			3.200	3.212	MN	204	1,600	05/06/2020	05/15/2030	1,574,800
54233*-AJ-5	LONE STAR TRANSMISSION LLC		1.F PL	9,500,000	9,500,000	9,462,913	9,500,000					5.800	5.800	JD	24,489	551,000	06/06/2024	06/15/2054	9,261,000
546676-AX-5	LOUISVILLE GAS AND ELECTRIC COMPAN		1.F FE	1,598,672	1,600,000	1,356,988	1,598,955		33			4.375	4.380	AO	17,500	70,000	09/21/2015	10/01/2045	1,635,000
546676-AY-3	LOUISVILLE GAS AND ELECTRIC COMPAN		1.F FE	16,077,179	19,145,000	15,664,533	16,181,101		62,395			4.250	5.430	AO	203,416	813,663	09/05/2024	04/01/2049	19,041,206
546676-BA-4	LOUISVILLE GAS AND ELECTRIC COMPAN		1.F FE	14,957,027	14,950,000	15,112,604	14,957,027					5.850	5.847	FA	335,254		08/12/2025	08/15/2055	15,387,288
54738#-AK-8	LOVES TRAVEL STOPS AND COUNTRY STO		1.G	31,300,000	31,300,000	27,985,561	31,300,000					2.060	2.060	FMAN	105,672	644,780	11/02/2020	11/02/2030	29,551,410
54738#-AK-8	LOVES TRAVEL STOPS AND COUNTRY STO	0	1.G	500,000	500,000	447,054	500,000					2.060	2.060	FMAN	1,688	10,300	11/02/2020	11/02/2030	29,551,410
548661-AH-0	LOWES COMPANIES INC		2.A FE	8,054,163	7,300,000	7,716,818	7,416,381		(49,716)			6.875	6.063	FA	189,597	501,875	03/21/2003	02/15/2028	7,550,938
548661-AK-3	LOWES COMPANIES INC		2.A FE	2,612,225	2,500,000	2,683,004	2,525,669		(6,711)			6.500	6.142	MS	47,847	162,500	08/08/2003	03/15/2029	2,581,250
548661-CJ-4	LOWE'S COMPANIES INC		2.A FE	17,454,800	17,633,000	18,419,167	17,542,689		9,658			5.500	5.568	AO	204,739	969,815	11/29/2022	10/15/2035	14,778,533
548661-CP-0	LOWES COMPANIES INC		2.A FE	7,572,738	6,872,000	7,781,034	7,555,067		(17,671)			6.650	5.488	MS	134,558	228,494	07/21/2025	09/15/2037	7,100,494
548661-DE-4	LOWES COMPANIES INC		2.A FE	1,028,390	1,000,000	814,220	1,021,367		(779)			4.250	4.083	MS	12,514	42,500	10/16/2014	09/15/2044	1,021,250
548661-DM-6	LOWES COMPANIES INC		2.A FE	2,685,697	2,698,000	2,687,082	2,697,663		1,287			2.500	2.544	AO	14,239	67,450	04/11/2016	04/15/2026	3,033,450
548661-DM-6	LOWES COMPANIES INC	0	2.A FE	323,518	325,000	323,685	324,959		155			2.500	2.544	AO	1,715	8,125	04/11/2016	04/15/2026	3,033,450
548661-DN-4	LOWES COMPANIES INC		2.A FE	1,662,090	1,648,000	1,251,043	1,659,124		(378)			3.700	3.652	AO	12,873	60,976	06/21/2016	04/15/2046	1,578,675
548661-DN-4	LOWES COMPANIES INC	LS	2.A FE	2,017	2,000	1,518	2,014					3.700	3.652	AO	16	74	06/21/2016	04/15/2046	1,578,675
548661-DS-3	LOWES COS INC		2.A FE	1,692,826	1,700,000	1,427,999	1,693,927		144			4.550	4.575	AO	18,478	77,350	04/03/2019	04/05/2049	1,227,300
548661-DU-8	LOWES COMPANIES INC	0	2.A FE	796,144	800,000	810,744	798,325		454			4.500	4.554	AO	7,600	36,000	03/24/2020	04/15/2030	818,000
548661-DW-4	LOWES COMPANIES INC		2.A FE	10,079,326	10,600,000	9,616,848	10,104,527		9,146			5.125	5.470	AO	114,686	543,250	04/29/2024	04/15/2050	10,666,500
548661-DY-0	LOWES COMPANIES INC		2.A FE	1,501,755	1,500,000	1,333,400	1,500,910		(178)			1.700	1.686	AO	5,383	25,500	12/22/2020	10/15/2030	1,512,750
548661-DZ-7	LOWES COMPANIES INC		2.A FE	4,688,467	4,735,000	3,013,620	4,690,481		284	271		3.000	3.041	AO	29,988	142,050	03/15/2024	10/15/2050	4,535,649
548661-EB-9	LOWES COMPANIES INC		2.A FE	10,968,903	12,350,000	8,598,856	10,985,000		14,685			3.500	4.145	AO	108,063	362,250	05/15/2025	04/01/2051	12,057,375
548661-ED-5	LOWES COMPANIES INC		2.A FE	25,276	30,000	28,276	27,219		931			1.700	5.433	MS	150	510	11/03/2023	09/15/2028	30,255
548661-EE-3	LOWES COMPANIES INC		2.A FE	2,647,191	2,650,000	1,910,444	2,647,663		117			2.800	2.807	MS	21,848	74,200	09/13/2021	09/15/2041	2,382,900

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
548661-EH-6	LOWES COMPANIES INC		2.A FE	6,648,870	6,650,000	6,381,363	6,649,749		573			3.750	3.751	AO	62,344	249,375	03/22/2022	04/01/2032	7,589,688
548661-EH-6	LOWES COMPANIES INC	0	2.A FE	799,864	800,000	767,683	799,970		69			3.750	3.751	AO	7,500	30,000	03/22/2022	04/01/2032	7,589,688
548661-EJ-2	LOWES COMPANIES INC		2.A FE	43,444,045	50,795,000	40,152,409	43,639,144		125,759			4.250	5.229	AO	539,697	2,158,788	12/27/2024	04/01/2052	50,699,956
548661-EL-7	LOWES COMPANIES INC		2.A FE	4,988,220	5,096,000	5,225,392	4,998,666		10,446			5.000	5.320	AO	53,791	254,800	01/23/2025	04/15/2033	5,330,000
548661-EL-7	LOWES COMPANIES INC	LS	2.A FE	101,800	104,000	106,641	102,014		213			5.000	5.320	AO	1,098	5,200	01/23/2025	04/15/2033	5,330,000
548661-EM-5	LOWES COMPANIES INC		2.A FE	65,757,990	66,335,000	64,496,261	65,809,071		13,850			5.625	5.674	AO	787,728	3,593,531	09/18/2025	04/15/2053	67,141,703
548661-EM-5	LOWES COMPANIES INC	LS	2.A FE	19,856	20,000	19,446	19,875		5			5.625	5.670	AO	238	1,125	04/19/2023	04/15/2053	67,141,703
548661-EN-3	LOWES COMPANIES INC		2.A FE	9,735,686	10,041,000	9,845,302	9,737,575		1,888			5.800	6.003	MS	171,478	437,378	05/15/2025	09/15/2062	10,332,189
548661-EQ-6	LOWES COMPANIES INC		2.A FE	105,257	110,000	113,806	105,257					5.150	4.998	JJ	2,833	5,665	04/18/2023	07/01/2033	108,089
548661-ER-4	LOWES COMPANIES INC		2.A FE	19,807,046	20,045,000	19,895,356	19,815,907		8,353			5.750	5.833	JJ	576,294	624,881	04/02/2025	07/01/2053	20,619,649
549271-AF-1	LUBRIZOL CORPORATION (THE)	0	1.C FE	5,072,944	4,000,000	4,518,407	4,599,645		(55,067)			6.500	4.416	AO	65,000	260,000	07/01/2015	10/01/2034	4,130,000
552081-AM-3	LYONDELLBASELL INDUSTRIES NV		2.B FE	8,826,664	10,856,000	8,254,212	8,872,278		23,911			4.625	5.953	FA	174,337	502,090	02/24/2025	02/26/2055	13,768,193
552081-AM-3	LYONDELLBASELL INDUSTRIES NV	LS	2.B FE	2,100,958	2,601,000	1,977,635	2,106,223		5,266			4.625	6.017	FA	41,770	120,296	02/24/2025	02/26/2055	13,768,193
55261F-AQ-7	M&T BANK CORPORATION		2.A FE	9,811,328	9,750,000	9,803,149	9,811,235		(93)			4.553	4.147	FA	166,469		12/29/2025	08/16/2028	9,750,000
55261F-AR-5	M&T BANK CORPORATION		2.A FE	3,150,000	3,150,000	3,175,325	3,150,000					5.053	5.053	JJ	68,089	159,170	01/24/2023	01/27/2034	4,675,208
55261F-AR-5	M&T BANK CORPORATION	0	2.A FE	1,810,470	1,810,000	1,824,552	1,810,454		(15)			5.053	5.049	JJ	39,124	91,459	02/03/2023	01/27/2034	4,675,208
55261F-AS-3	M&T BANK CORPORATION		2.A FE	5,200,949	4,970,000	5,394,214	5,116,854		(43,869)			7.413	6.257	AO	62,428	368,426	04/23/2025	10/30/2029	6,377,950
55261F-AS-3	M&T BANK CORPORATION	0	2.A FE	1,180,000	1,180,000	1,280,719	1,180,000					7.413	7.413	AO	14,822	87,473	10/26/2023	10/30/2029	6,377,950
55261F-AT-1	M&T BANK CORPORATION		2.A FE	6,729,357	6,325,000	6,729,796	6,714,438		(14,919)			6.082	4.732	MS	115,406		10/08/2025	03/13/2032	9,634,334
55261F-AT-1	M&T BANK CORPORATION	0	2.A FE	3,218,388	3,025,000	3,218,598	3,211,253		(7,135)			6.082	4.732	MS	55,194		10/08/2025	03/13/2032	9,634,334
55261F-AU-8	M&T BANK CORPORATION		2.A FE	64,938	65,000	66,052	64,967		29			4.833	4.851	JJ	1,440	1,824	12/17/2024	01/16/2029	66,571
55261F-AV-6	M&T BANK CORPORATION		2.A FE	122,840	128,000	130,318	123,097		256			5.385	5.896	JJ	3,159	3,446	04/23/2025	01/16/2036	133,500
55261F-AV-6	M&T BANK CORPORATION	LS	2.A FE	1,919	2,000	2,036	1,923		4			5.385	5.896	JJ	49	54	04/23/2025	01/16/2036	133,500
55261F-AY-0	M&T BANK CORPORATION		2.A FE	14,985,148	14,800,000	15,204,018	14,972,142		(13,006)			5.179	4.889	JJ	413,054		07/25/2025	07/08/2031	15,183,246
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUST CO		1.G FE	5,341,026	5,293,000	5,231,160	5,306,806		(8,315)			3.400	3.219	FA	66,986	179,962	07/28/2021	08/17/2027	4,620,231
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUST CO	0	1.G FE	499,830	500,000	494,158	500,000					3.400	3.398	FA	6,328	17,000	08/14/2017	08/17/2027	4,620,231
55279H-AW-0	M&T BANK CORPORATION		1.G FE	1,922,360	2,000,000	2,026,758	1,957,135		18,943			4.700	5.813	JJ	40,211	94,000	02/13/2024	01/27/2028	2,047,000
552953-CH-2	MGM RESORTS INTERNATIONAL		4.A FE	11,280,588	11,600,000	11,574,129	11,445,699		49,163			4.750	5.249	AO	116,322	551,000	05/03/2022	10/15/2028	11,158,875
552953-CJ-8	MGM RESORTS INTERNATIONAL		3.C FE	8,388,125	8,450,000	8,706,079	8,398,993		5,961			6.500	6.614	AO	115,953	549,250	04/10/2024	04/15/2032	8,703,975
552953-CK-5	MGM RESORTS INTERNATIONAL		3.C FE	10,825,000	10,825,000	11,124,529	10,825,000					6.125	6.125	MS	195,226	659,348	09/04/2024	09/15/2029	13,758,844
552953-CK-5	MGM RESORTS INTERNATIONAL	LS	3.C FE	2,605,000	2,605,000	2,677,081	2,605,000					6.125	6.125	MS	46,980	158,670	09/04/2024	09/15/2029	13,758,844
553283-AE-2	MPH ACQUISITION HOLDINGS LLC		5.C FE	2,223,500	4,030,412	3,466,154	2,373,696		150,196			6.750	19.666	JJ	114,111	135,518	01/30/2025	03/31/2031	4,054,268
553283-AF-9	MPH ACQUISITION HOLDINGS LLC		5.A FE	634,091	734,399	776,627	642,373		8,283			11.500	15.172	JJ	35,425	41,198	01/30/2025	12/31/2030	755,718
553283-AG-7	MPH ACQUISITION HOLDINGS LLC		5.A FE	374,513	468,141	410,794	385,656		11,143			5.750	10.358	JJ	11,291	13,459	01/30/2025	12/31/2030	468,636
55336V-AL-4	MPLX LP		2.B FE	2,257,400	2,500,000	2,241,377	2,266,279		5,389			5.200	5.985	MS	43,333	130,000	05/09/2024	03/01/2047	2,565,000
55336V-AN-0	MPLX LP		2.B FE	4,065,635	4,695,000	3,916,258	4,084,074		13,282			4.700	5.742	AO	46,585	220,665	08/15/2024	04/15/2048	4,805,333
55336V-AP-5	MPLX LP	0	2.B FE	3,109,560	4,000,000	3,289,239	3,115,014		5,454			4.900	6.557	AO	41,378	98,000	05/15/2025	04/15/2058	4,098,000
55336V-AR-1	MPLX LP		2.B FE	3,534,061	3,550,000	3,543,491	3,546,568		1,802			4.000	4.046	MS	41,811	142,000	02/05/2018	03/15/2028	3,417,000
55336V-AR-1	MPLX LP	0	2.B FE	447,980	450,000	449,175	449,565		228			4.000	4.046	MS	5,300	18,000	02/05/2018	03/15/2028	3,417,000
55336V-AT-7	MPLX LP		2.B FE	14,287,324	14,535,000	13,404,320	14,294,466		5,182			5.500	5.629	FA	302,005	799,425	09/11/2024	02/15/2049	14,934,713
55336V-BN-9	MPLX LP		2.B FE	1,697,439	1,700,000	1,704,894	1,699,465		355			4.250	4.267	JD	6,021	72,250	09/23/2019	12/01/2027	2,297,813
55336V-BN-9	MPLX LP	0	2.B FE	549,171	550,000	551,583	549,827		115			4.250	4.267	JD	1,948	23,375	09/23/2019	12/01/2027	2,297,813
55336V-BQ-2	MPLX LP		2.B FE	10,612,270	11,119,000	10,307,667	10,637,319		20,427			2.650	3.660	FA	111,314	152,879	12/29/2025	08/15/2030	13,116,521
55336V-BQ-2	MPLX LP	LS	2.B FE	50,956	51,000	47,279	50,982		8			2.650	2.658	FA	511	1,352	08/11/2020	08/15/2030	13,116,521
55336V-BQ-2	MPLX LP	0	2.B FE	6,359,132	7,125,000	6,605,102	6,485,571		121,926			2.650	4.828	FA	71,329	188,813	12/17/2024	08/15/2030	13,116,521
55336V-BR-0	MPLX LP		2.B FE	3,570,224	3,586,000	3,571,870	3,584,757		7,341			1.750	1.957	MS	20,918	62,755	09/26/2024	03/01/2026	4,777,440
55336V-BR-0	MPLX LP	0	2.B FE	1,138,769	1,150,000	1,145,469	1,149,416		3,439			1.750	2.040	MS	6,708	20,125	01/24/2023	03/01/2026	4,777,440
55336V-BT-6	MPLX LP		2.B FE	22,553,927	24,915,000	21,029,640	22,606,706		40,075			4.950	5.630	MS	366,562	1,233,293	09/11/2024	03/14/2052	25,710,978

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
55336V-BT-6	MPLX LP	LS	2.B FE	156,100	175,000	147,710	156,536		314			4.950	5.733	MS	2,575	8,663	08/15/2024	03/14/2052	25,710,978
55336V-BU-3	MPLX LP		2.B FE	5,468,815	5,500,000	5,544,855	5,480,510		2,808			4.950	5.013	MS	90,750	272,250	08/08/2022	09/01/2032	6,455,925
55336V-BU-3	MPLX LP	0	2.B FE	795,464	800,000	806,524	797,165		408			4.950	5.013	MS	13,200	39,600	08/08/2022	09/01/2032	6,455,925
55336V-BV-1	MPLX LP		2.B FE	1,953,485	2,050,000	2,062,734	1,970,066		8,820			5.000	5.670	MS	34,167	102,500	05/31/2024	03/01/2033	3,351,750
55336V-BV-1	MPLX LP	0	2.B FE	1,209,874	1,220,000	1,227,578	1,212,523		845			5.000	5.103	MS	20,333	61,000	02/02/2023	03/01/2033	3,351,750
55336V-BX-7	MPLX LP		2.B FE	2,716,855	2,760,000	2,820,787	2,720,746		3,719			5.500	5.715	JD	12,650	151,800	01/23/2025	06/01/2034	2,835,900
55336V-BY-5	MPLX LP		2.B FE	5,422,621	5,490,000	5,535,018	5,427,793		5,172			5.400	5.558	AO	74,115	165,524	03/05/2025	04/01/2035	5,638,230
55336V-BZ-2	MPLX LP		2.B FE	18,938,339	19,210,000	18,587,116	18,941,887		3,547			5.950	6.052	AO	285,749	505,289	10/28/2025	04/01/2055	19,781,498
55336V-CA-6	MPLX LP		2.B FE	3,003,720	3,000,000	3,035,000	3,003,501		(219)			4.800	4.774	FA	56,000		08/08/2025	02/15/2031	3,072,000
55336V-CC-2	MPLX LP		2.B FE	14,670,810	14,600,000	14,732,824	14,670,810					5.400	5.333	MS	306,600		12/16/2025	09/15/2035	14,994,200
553498-B#-2	MSA SAFETY INC		2.B	50,000,000	50,000,000	50,979,878	50,000,000					5.250	5.250	JJ	1,312,500	2,625,000	06/29/2023	07/01/2028	25,656,250
553498-B*-6	MSA SAFETY INCORPORATED		2.B	62,800,000	62,800,000	53,204,868	62,800,000					2.690	2.690	JAJO	422,330	1,689,320	07/01/2021	07/01/2036	9,983,356
553498-B*-6	MSA SAFETY INCORPORATED	0	2.B	4,600,000	4,600,000	3,897,172	4,600,000					2.690	2.690	JAJO	30,935	123,740	07/01/2021	07/01/2036	9,983,356
553530-A@-5	MSC INDUSTRIAL DIRECT CO INC		2.A Z	59,000,000	59,000,000	58,523,465	59,000,000					2.900	2.900	JJ	727,175	1,711,000	07/28/2016	07/28/2026	53,768,500
553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	0	2.A Z	5,000,000	5,000,000	4,959,616	5,000,000					2.900	2.900	JJ	61,625	145,000	07/28/2016	07/28/2026	53,768,500
553530-C#-1	MSC INDUSTRIAL DIRECT CO INC		2.A Z	38,900,000	38,900,000	39,634,440	38,900,000					5.730	5.730	AO	451,986	2,228,970	04/18/2024	04/18/2027	40,014,485
553530-C*-5	MSC INDUSTRIAL DIRECT CO INC		2.A Z	23,500,000	23,500,000	23,067,829	23,500,000					2.600	2.600	MS	196,878	611,000	03/05/2020	03/05/2027	22,286,000
553530-C*-5	MSC INDUSTRIAL DIRECT CO INC	0	2.A Z	1,500,000	1,500,000	1,472,415	1,500,000					2.600	2.600	MS	12,567	39,000	03/05/2020	03/05/2027	22,286,000
55354G-AH-3	MSCI INC 144A		2.C FE	5,904,425	6,020,000	5,890,722	5,953,673		15,165			4.000	4.298	MN	30,769	240,800	07/13/2022	11/15/2029	6,140,400
55354G-AK-6	MSCI INC		2.C FE	721,313	720,000	688,134	720,469		(193)			3.625	3.593	MS	8,700	26,100	03/12/2021	09/01/2030	855,225
55354G-AK-6	MSCI INC	0	2.C FE	300,000	300,000	286,723	300,000					3.625	3.625	MS	3,625	10,875	02/19/2020	09/01/2030	855,225
55354G-AL-4	MSCI INC 144A		2.C FE	10,855,300	12,010,000	11,544,962	11,272,568		125,329			3.875	5.250	JD	38,782	465,388	07/19/2022	02/15/2031	12,242,694
55354G-AM-2	MSCI INC		2.C FE	7,330,000	7,330,000	6,889,429	7,330,000					3.625	3.625	MN	44,285	265,713	04/30/2021	11/01/2031	7,462,856
55354G-AQ-3	MSCI INC 144A		2.C FE	215,887	215,000	193,122	215,499		(99)			3.250	3.195	FA	2,640	6,988	10/01/2021	08/15/2033	218,494
55407N-AA-0	MAADEN SUKUK LTD		2.A FE	14,830,987	14,781,000	15,130,275	14,828,006		(2,980)			5.250	5.162	FA	297,468	353,876	10/01/2025	02/13/2030	14,142,751
55407N-AB-8	MA'ADEN SUKUK LTD 144A		2.A FE	3,451,725	3,450,000	3,574,614	3,451,607		(118)			5.500	5.493	FA	72,738	94,875	02/07/2025	02/13/2035	1,772,438
556079-AD-3	MACQUARIE BANK LTD		2.A FE	9,750,000	9,750,000	8,884,958	9,750,000					3.052	3.052	MS	97,537	297,570	02/23/2021	03/03/2036	8,680,473
556079-AD-3	MACQUARIE BANK LTD	0	2.A FE	400,000	400,000	364,511	400,000					3.052	3.052	MS	4,002	12,208	02/23/2021	03/03/2036	8,680,473
556079-AF-8	MACQUARIE BANK LTD		2.A FE	5,500,000	5,500,000	6,017,896	5,500,000					6.798	6.798	JJ	169,289	373,890	01/10/2023	01/18/2033	7,961,723
556079-AF-8	MACQUARIE BANK LTD	0	2.A FE	2,200,000	2,200,000	2,407,158	2,200,000					6.798	6.798	JJ	67,716	149,556	01/10/2023	01/18/2033	7,961,723
556079-AG-6	MACQUARIE BANK LTD		2.A FE	15,000,000	15,000,000	15,229,835	15,000,000					5.642	5.642	FA	324,415		08/05/2025	08/13/2036	15,423,150
55607P-AG-0	MACQUARIE GROUP LTD		1.F FE	13,550,000	13,550,000	12,335,657	13,550,000					2.691	2.691	JD	8,103	364,631	06/15/2021	06/23/2032	11,705,405
55608J-AN-8	MACQUARIE GROUP LTD		1.F FE	4,947,285	4,900,000	4,942,754	4,947,232		(53)			4.654	4.196	MS	59,545		12/29/2025	03/27/2029	4,900,000
55608J-AR-9	MACQUARIE GROUP LTD		1.F FE	3,000,000	3,000,000	2,997,554	3,000,000					1.340	1.340	JJ	18,872	40,200	01/05/2021	01/12/2027	3,020,100
55608J-AR-9	MACQUARIE GROUP LTD	0	1.F FE	3,000,000	3,000,000	2,997,554	3,000,000					1.340	1.340	JJ	18,872	40,200	01/05/2021	01/12/2027	3,020,100
55608J-BG-2	MACQUARIE GROUP LTD		1.F FE	2,745,000	2,745,000	2,870,314	2,745,000					5.491	5.491	MN	21,772	150,728	08/02/2022	11/09/2033	4,366,684
55608J-BG-2	MACQUARIE GROUP LTD	LS	1.F FE	5,000	5,000	5,228	5,000					5.491	5.491	MN	40	275	08/02/2022	11/09/2033	4,366,684
55608J-BG-2	MACQUARIE GROUP LTD	0	1.F FE	1,500,000	1,500,000	1,568,478	1,500,000					5.491	5.491	MN	11,897	82,365	08/02/2022	11/09/2033	4,366,684
55608P-BN-3	MACQUARIE BANK LTD		1.E FE	5,000,000	5,000,000	5,019,819	5,000,000					3.870	3.870	MJSD	8,707	280,487	06/05/2023	06/15/2026	5,048,750
55608P-BS-2	MACQUARIE BANK LTD		1.E FE	5,000,000	5,000,000	5,043,704	5,000,000					3.870	3.870	MJSD	12,517	279,128	11/29/2023	12/07/2026	5,049,375
557497-H#-4	MADISON GAS AND ELECTRIC CO		1.E	16,250,000	16,250,000	12,959,463	16,250,000					4.240	4.240	JJ	317,706	689,000	07/16/2018	07/15/2053	16,083,900
557497-H@-6	MADISON GAS AND ELECTRIC CO		1.E	20,750,000	20,750,000	17,146,352	20,750,000					4.190	4.190	MS	255,997	869,425	09/07/2018	09/15/2048	20,674,238
557497-J#-2	MADISON GAS AND ELECTRIC CO		1.E	8,000,000	8,000,000	7,232,436	8,000,000					2.480	2.480	FA	74,951	198,400	08/27/2021	08/15/2031	8,605,400
557497-J#-2	MADISON GAS AND ELECTRIC CO	0	1.E	500,000	500,000	452,027	500,000					2.480	2.480	FA	4,684	12,400	08/27/2021	08/15/2031	8,605,400
557497-J*-6	MADISON GAS AND ELECTRIC CO		1.E	12,500,000	12,500,000	9,728,214	12,500,000					4.340	4.340	JJ	250,153	542,500	07/16/2018	07/15/2058	12,260,400
557497-K*-4	MADISON GAS AND ELECTRIC COMPANY		1.E	5,000,000	5,000,000	4,333,015	5,000,000					2.630	2.630	JD	5,844	131,500	06/15/2021	06/15/2033	4,812,463
557497-K*-4	MADISON GAS AND ELECTRIC COMPANY	0	1.E	250,000	250,000	216,651	250,000					2.630	2.630	JD	292	6,575	06/15/2021	06/15/2033	4,812,463

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
557497-L#-9	MADISON GAS AND ELECTRIC COMPANY		1.E	3,750,000	3,750,000	3,848,663	3,750,000					5.910	5.910	JD	18,469	221,625	12/01/2023	12/01/2053	3,346,038
55760L-AA-5	MADISON IAQ LLC 144A		4.B FE	7,436,288	7,640,000	7,506,610	7,553,744		31,879			4.125	4.609	JD	875	315,150	01/27/2022	06/30/2028	7,374,016
55760L-AB-3	MADISON IAQ LLC 144A		5.A FE	146,000	200,000	198,791	146,000					5.875	5.873	JD	33	11,750	06/16/2021	06/30/2029	151,875
55903V-BL-6	WARNER MEDIA (DISCOVERY)		3.B FE	3,919,000	3,919,000	3,892,633	3,919,000					3.755	3.755	MS	43,330	73,579	06/30/2025	03/15/2027	3,992,579
55903V-BQ-5	WARNER MEDIA (DISCOVERY)		3.B FE	12,066,380	12,254,000	10,756,806	12,078,136		11,757			4.279	4.537	MS	154,392	262,174	06/30/2025	03/15/2032	12,872,641
55903V-BQ-5	WARNER MEDIA (DISCOVERY)	0	3.B FE	1,249,000	1,249,000	1,096,397	1,249,000					4.279	4.279	MS	15,737	26,722	06/30/2025	03/15/2032	12,872,641
559222-AV-6	MAGNA INTERNATIONAL INC		1.G FE	25,189,696	24,727,000	22,982,312	24,955,860		(51,416)			2.450	2.213	JD	26,925	605,812	06/23/2021	06/15/2030	25,574,496
559222-AV-6	MAGNA INTERNATIONAL INC	LS	1.G FE	106,539	107,000	99,450	106,787		49			2.450	2.498	JD	117	2,622	06/08/2020	06/15/2030	25,574,496
559222-AV-6	MAGNA INTERNATIONAL INC	0	1.G FE	1,991,393	1,950,000	1,812,412	1,970,235		(4,540)			2.450	2.184	JD	2,123	47,775	06/23/2021	06/15/2030	25,574,496
559222-AW-4	MAGNA INTERNATIONAL INC	SD	1.G FE	2,211,403	2,152,107	2,252,223	2,163,420		(2,036)		101,556	4.950	4.828	JJ	44,101	103,534	06/23/2023	01/31/2031	2,205,371
559222-AY-0	MAGNA INTERNATIONAL INC		1.G FE	1,670,874	1,625,000	1,704,705	1,660,570		(3,928)			5.500	5.124	MS	24,826	89,375	04/19/2023	03/21/2033	3,621,938
559222-AY-0	MAGNA INTERNATIONAL INC	0	1.G FE	1,953,637	1,900,000	1,993,193	1,941,590		(4,592)			5.500	5.124	MS	29,028	104,500	04/19/2023	03/21/2033	3,621,938
55939A-AA-5	MAGNERA (GLATFELTER)		4.A FE	7,532,506	7,545,000	7,406,625	7,534,500		1,869			7.250	7.280	AO	115,480	531,818	02/21/2025	11/15/2031	7,663,069
55977Y-AA-6	MAEXIM PP 6.12500 12/04/2027		2.C FE	7,553,916	7,470,000	7,673,109	7,540,011		(20,312)			6.125	5.571	JD	34,315	427,028	10/07/2025	12/04/2027	5,503,538
56444*-AA-4	MANSON CONSTRUCTION CO.		3.A PL	35,932,000	35,932,000	34,583,933	35,932,000					7.300	7.300	AO	444,459		10/31/2025	10/22/2035	12,379,956
565130-AA-9	MAPLE GROVE FUNDING TRUST I		2.A FE	6,691,000	6,691,000	4,712,862	6,691,000					4.161	4.161	FA	105,178	278,413	10/07/2021	08/15/2051	6,380,031
565130-AA-9	MAPLE GROVE FUNDING TRUST I	LS	2.A FE	459,000	459,000	323,301	459,000					4.161	4.161	FA	7,215	19,099	10/07/2021	08/15/2051	6,380,031
56585A-AH-5	MARATHON PETROLEUM CORP		2.B FE	3,905,049	3,950,000	3,388,493	3,915,370		1,121			4.750	4.822	MS	55,245	187,625	09/02/2014	09/15/2044	4,043,813
56585A-BE-1	MARATHON PETROLEUM CORP		2.B FE	8,241,003	9,850,000	7,957,821	8,304,747		33,620			4.500	5.760	AO	110,813	443,250	01/25/2024	04/01/2048	10,071,625
56585A-BL-5	MARATHON PETROLEUM CORP		2.B FE	10,229,987	10,100,000	10,412,563	10,226,102		(3,885)			5.700	5.522	MS	191,900	321,433	07/23/2025	03/01/2035	10,387,850
568039-AC-5	MARIN GENERAL HOSPITAL		1.C FE	14,401,299	12,290,000	13,828,883	14,313,049		(56,830)			7.242	5.804	FA	370,851	890,042	05/21/2024	08/01/2045	12,522,598
570535-AP-9	MARKEL CORP		2.B FE	490,900	500,000	455,920	493,256		239			5.000	5.119	MS	6,319	25,000	03/05/2013	03/30/2043	512,500
570535-AQ-7	MARKEL CORPORATION		2.B FE	1,632,791	1,650,000	1,487,129	1,635,890		392			5.000	5.068	AO	19,708	82,500	03/29/2016	04/05/2046	1,691,250
570535-AR-5	MARKEL CORPORATION		2.B FE	3,091,277	3,098,000	3,073,145	3,096,923		744			3.500	3.520	MN	18,072	108,430	10/30/2017	11/01/2027	3,926,533
570535-AR-5	MARKEL CORPORATION	0	2.B FE	798,264	800,000	793,582	799,722		192			3.500	3.520	MN	4,667	28,000	10/30/2017	11/01/2027	3,926,533
570535-AU-8	MARKEL CORPORATION		2.B FE	517,212	520,000	503,660	518,255		455			3.350	3.439	MS	5,032	17,420	10/17/2023	09/17/2029	986,248
570535-AU-8	MARKEL CORPORATION	0	2.B FE	417,202	450,000	435,859	428,233		5,177			3.350	4.732	MS	4,355	15,075	10/17/2023	09/17/2029	986,248
570535-AV-6	MARKEL CORPORATION		2.B FE	13,963,931	17,710,000	13,728,370	14,002,456		38,452			4.150	5.745	MS	212,323	324,115	10/28/2025	09/17/2050	18,077,483
570535-AX-2	MARKEL CORPORATION		2.B FE	20,475,074	27,031,000	18,348,493	20,686,087		102,591			3.450	5.018	MN	139,885	932,570	09/11/2024	05/07/2052	27,053,764
570535-AX-2	MARKEL CORPORATION	LS	2.B FE	63,638	64,000	43,443	63,675		7			3.450	3.480	MN	331	2,208	05/04/2021	05/07/2052	27,053,764
570535-AY-0	MARKEL GROUP INC		2.B FE	33,918,593	33,440,000	33,777,143	33,914,373		(4,107)			6.000	5.895	MN	250,800	2,006,400	02/24/2025	05/16/2054	34,443,200
57161T-AM-3	MARQUETTE UNIVERSITY		1.F FE	6,579,926	6,375,000	5,523,038	6,527,838		(10,260)			3.766	3.516	AO	60,021	240,083	06/25/2020	10/01/2040	1,069,245
57161T-AM-3	MARQUETTE UNIVERSITY	0	1.F FE	206,034	200,000	173,272	204,503		(302)			3.766	3.532	AO	1,883	7,532	06/23/2020	10/01/2040	1,069,245
57161T-AN-1	MARQUETTE UNIVERSITY		1.F FE	10,120,000	10,120,000	7,837,739	10,120,000					3.841	3.841	AO	97,177	388,709	05/20/2020	10/01/2050	1,255,412
57161T-AN-1	MARQUETTE UNIVERSITY	0	1.F FE	295,000	295,000	228,472	295,000					3.841	3.841	AO	2,833	11,331	05/20/2020	10/01/2050	1,255,412
57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC		4.B FE	15,578,088	15,850,000	15,612,704	15,659,195		83,806			4.750	5.182	MS	221,680	752,875	09/07/2023	01/15/2028	14,189,175
571676-AC-9	MARS INC		1.F FE	6,426,264	6,450,000	5,959,411	6,435,396		1,494			3.600	3.632	AO	58,050	232,200	03/26/2019	04/01/2034	6,566,100
571676-AD-7	MARS INC		1.F FE	6,441,938	6,450,000	5,670,664	6,444,013		340			3.875	3.884	AO	62,484	249,938	03/26/2019	04/01/2039	6,574,969
571676-AE-5	MARS INC		1.F FE	8,580,994	8,600,000	7,172,282	8,584,469		571			3.950	3.964	AO	84,925	339,700	03/26/2019	04/01/2044	8,769,850
571676-BB-0	MARS INC		1.F FE	16,436,261	16,525,000	16,705,103	16,440,372		4,112			5.650	5.694	MN	155,610	593,913	03/05/2025	05/01/2045	16,991,831
571676-BC-8	MARS INC		1.F FE	22,999,894	23,125,000	23,131,487	23,004,292		4,398			5.700	5.737	MN	219,688	838,474	03/05/2025	05/01/2055	23,784,063
57169*-AU-1	MARS INC		1.F	10,000,000	10,000,000	9,992,658	10,000,000					3.990	3.990	AO	88,667	394,347	10/11/2012	10/11/2027	10,199,500
57169*-AX-5	MARS INC		1.F	15,000,000	15,000,000	14,924,975	15,000,000					3.420	3.420	MS	133,950	489,375	09/27/2016	09/27/2026	12,205,200
57169*-AX-5	MARS INC	0	1.F	1,000,000	1,000,000	994,998	1,000,000					3.420	3.420	MS	8,930	32,625	09/27/2016	09/27/2026	12,205,200
57169*-AY-3	MARS INC		1.F	16,000,000	16,000,000	15,772,879	16,000,000					3.520	3.520	MS	147,058	538,000	09/27/2016	09/27/2028	16,281,600
57169*-AY-3	MARS INC	0	1.F	1,000,000	1,000,000	985,805	1,000,000					3.520	3.520	MS	9,191	33,625	09/27/2016	09/27/2028	16,281,600
57169*-AZ-0	MARS INC		1.F	9,000,000	9,000,000	8,599,806	9,000,000					3.670	3.670	MS	86,245	316,125	09/27/2016	09/27/2031	7,128,450

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
57169*-BB-2	MARS INC		1.F	8,000,000	8,000,000	7,066,506	8,000,000					4.270	4.270	MS	89,196	329,000	09/27/2016	09/27/2041	7,149,450
57169*-BC-0	MARS INC		1.F	9,000,000	9,000,000	7,791,876	9,000,000					4.450	4.450	MS	104,575	386,325	09/27/2016	09/27/2046	7,155,750
57169*-BY-2	MARS INCORPORATED		1.F	12,690,500	13,450,496	13,787,727	13,450,496				926,497	5.210	5.210	JD	25,306	701,057	12/18/2024	12/18/2029	13,800,882
57169*-BZ-9	MARS INCORPORATED		1.F	7,614,300	8,070,298	8,245,028	8,070,298				555,898	5.420	5.420	JD	15,795	437,589	12/18/2024	12/18/2033	8,289,003
57169*-CA-3	MARS INCORPORATED		1.F	3,807,150	4,035,149	4,135,556	4,035,149				277,949	5.730	5.730	JD	8,349	231,308	12/18/2024	12/18/2038	4,150,756
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC		1.G FE	1,130,129	1,131,000	1,130,015	1,131,000					3.750	3.748	MS	12,606	42,413	09/09/2015	03/14/2026	1,191,938
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC	0	1.G FE	149,885	150,000	149,869	150,000					3.750	3.748	MS	1,672	5,625	09/09/2015	03/14/2026	1,191,938
571748-BC-5	MARSH & MCLENNAN COMPANIES INC		1.G FE	5,161,077	5,200,000	4,421,893	5,168,098		904			4.350	4.395	JJ	94,878	226,200	02/02/2017	01/30/2047	5,210,925
571748-BD-3	MARSH & MCLENNAN COMPANIES INC		1.G FE	20,925,598	23,405,000	19,325,374	21,096,656		54,381			4.200	4.925	MS	327,670	983,010	11/29/2022	03/01/2048	22,569,205
571748-BG-6	MARSH & MCLENNAN COMPANIES INC		1.G FE	51,085	51,000	51,533	51,043		(8)			4.375	4.345	MS	657	2,231	01/09/2019	03/15/2029	549,769
571748-BG-6	MARSH & MCLENNAN COMPANIES INC	LS	1.G FE	62,009	62,000	62,648	62,013		(2)			4.375	4.366	MS	799	2,713	01/09/2019	03/15/2029	549,769
571748-BG-6	MARSH & MCLENNAN COMPANIES INC	0	1.G FE	425,385	425,000	429,443	425,221		(42)			4.375	4.356	MS	5,475	18,594	01/09/2019	03/15/2029	549,769
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC		1.G FE	4,368,000	4,480,000	4,064,363	4,371,119		2,466			4.900	5.080	MS	64,636	219,520	09/27/2024	03/15/2049	4,589,760
571748-BN-1	MARSH & MCLENNAN COMPANIES INC		1.G FE	14,474,705	14,398,000	13,158,237	14,439,448		(8,720)			2.250	2.181	MN	41,394	323,955	07/02/2021	11/15/2030	14,632,788
571748-BN-1	MARSH & MCLENNAN COMPANIES INC	LS	1.G FE	312,310	315,000	287,876	313,680		253			2.250	2.341	MN	906	7,088	05/04/2020	11/15/2030	14,632,788
571748-BN-1	MARSH & MCLENNAN COMPANIES INC	0	1.G FE	655,602	650,000	594,031	653,016		(620)			2.250	2.143	MN	1,869	14,625	07/02/2021	11/15/2030	14,632,788
571748-BP-6	MARSH & MCLENNAN COMPANIES INC		1.G FE	5,965,761	6,119,000	5,495,113	6,021,905		14,825			2.375	2.664	JD	6,459	145,326	01/28/2022	12/15/2031	7,152,944
571748-BP-6	MARSH & MCLENNAN COMPANIES INC	0	1.G FE	1,283,878	1,300,000	1,167,453	1,289,809		1,557			2.375	2.516	JD	1,372	30,875	01/28/2022	12/15/2031	7,152,944
571748-BQ-4	MARSH & MCLENNAN COMPANIES INC		1.G FE	3,591,396	3,600,000	2,287,980	3,592,186		199			2.900	2.912	JD	4,640	104,400	12/01/2021	12/15/2051	3,449,300
571748-BS-0	MARSH & MCLENNAN COMPANIES INC		1.G FE	9,702,980	9,800,000	10,610,662	9,706,873		1,303			6.250	6.324	MN	102,083	612,500	10/24/2022	11/01/2052	9,693,750
571748-BT-8	MARSH & MCLENNAN COMPANIES INC		1.G FE	11,065,401	10,860,000	10,568,170	11,060,111		(3,416)			5.450	5.319	MS	174,273	591,870	01/30/2024	03/15/2053	11,012,120
571748-BV-3	MARSH & MCLENNAN COMPANIES INC		1.G FE	8,918,084	8,575,000	8,649,067	8,908,186		(5,406)			5.700	5.424	MS	143,917	488,775	12/07/2023	09/15/2053	8,917,095
571748-BV-3	MARSH & MCLENNAN COMPANIES INC	LS	1.G FE	94,715	95,000	95,821	94,734		4			5.700	5.720	MS	1,594	5,415	09/06/2023	09/15/2053	8,917,095
571748-BW-1	MARSH & MCLENNAN COMPANIES INC		1.G FE	10,153,441	10,169,000	10,520,997	10,158,248		1,653			5.150	5.166	MS	154,202	523,704	02/14/2024	03/15/2034	10,534,453
571748-BW-1	MARSH & MCLENNAN COMPANIES INC	LS	1.G FE	100,845	101,000	104,496	100,893		16			5.150	5.166	MS	1,532	5,202	02/14/2024	03/15/2034	10,534,453
571748-BX-9	MARSH & MCLENNAN COMPANIES INC		1.G FE	15,302,402	14,830,000	14,418,202	15,293,742		(7,619)			5.450	5.233	MS	237,980	808,235	09/05/2024	03/15/2054	15,234,118
571748-CD-2	MARSH & MCLENNAN COMPANIES INC		1.G FE	40,967,090	41,720,000	40,343,068	40,976,312		9,222			5.400	5.523	MS	663,348	1,723,086	08/12/2025	03/15/2055	42,846,440
571748-CE-0	MARSH & MCLENNAN COMPANIES INC		1.G FE	14,666,256	14,775,000	14,505,773	14,668,253		1,997			5.350	5.412	MN	101,004	395,231	09/19/2025	11/15/2044	15,170,231
571903-AY-9	MARRIOTT INTERNATIONAL INC		2.B FE	1,836,699	1,850,000	1,852,907	1,846,873		1,489			4.000	4.078	AO	15,622	74,000	04/03/2018	04/15/2028	1,887,000
571903-BF-9	MARRIOTT INTERNATIONAL INC		2.B FE	5,261,734	5,300,000	4,957,073	5,276,713		2,805			3.500	3.573	AO	39,161	185,500	08/12/2020	10/15/2032	6,105,000
571903-BF-9	MARRIOTT INTERNATIONAL INC	0	2.B FE	794,224	800,000	748,237	796,509		447			3.500	3.573	AO	5,911	28,000	08/12/2020	10/15/2032	6,105,000
571903-BG-7	MARRIOTT INTERNATIONAL INC		2.B FE	5,540,098	6,010,000	5,578,764	5,569,807		11,689			2.850	4.412	AO	36,160	18,810	12/29/2025	04/15/2031	1,348,953
571903-BG-7	MARRIOTT INTERNATIONAL INC	0	2.B FE	567,993	670,000	621,925	597,974		11,687			2.850	5.202	AO	4,031	19,095	04/21/2023	04/15/2031	1,348,953
571903-BJ-1	MARRIOTT INTERNATIONAL INC		2.B FE	15,032,009	14,829,000	15,081,909	14,976,976		(55,033)			5.000	4.388	AO	156,528	370,725	04/28/2025	10/15/2027	15,199,725
571903-BP-7	MARRIOTT INTERNATIONAL INC		2.B FE	1,487,655	1,500,000	1,533,849	1,491,223		2,331			4.875	5.066	MN	9,344	73,125	06/25/2024	05/15/2029	1,536,563
571903-BQ-5	MARRIOTT INTERNATIONAL INC		2.B FE	9,202,036	9,310,000	9,617,533	9,217,602		9,040			5.300	5.449	MN	63,049	493,430	02/20/2024	05/15/2034	9,556,715
571903-BS-1	MARRIOTT INTERNATIONAL INC		2.B FE	3,263,376	3,284,000	3,381,130	3,265,092		1,716			5.350	5.430	MS	51,732	191,799	02/24/2025	03/15/2035	3,901,650
571903-BS-1	MARRIOTT INTERNATIONAL INC	LS	2.B FE	512,760	516,000	531,262	513,029		270			5.350	5.430	MS	8,128	30,137	02/24/2025	03/15/2035	3,901,650
571903-BU-6	MARRIOTT INTERNATIONAL INC		2.B FE	70,594,743	69,135,000	70,921,905	70,579,393		(15,350)			5.500	5.248	AO	802,734	1,898,346	11/20/2025	04/15/2037	71,036,213
571903-BW-2	MARRIOTT INTERNATIONAL INC	0	2.B FE	4,945,550	5,000,000	5,016,002	4,948,632		3,082			4.500	4.704	AO	81,875		08/18/2025	10/15/2031	5,112,500
571903-BX-0	MARRIOTT INTERNATIONAL INC		2.B FE	3,803,090	3,845,000	3,903,658	3,804,518		1,429			5.250	5.389	AO	73,456		08/18/2025	10/15/2035	4,105,000
571903-BX-0	MARRIOTT INTERNATIONAL INC	LS	2.B FE	153,311	155,000	157,365	153,368		58			5.250	5.389	AO	2,961		08/18/2025	10/15/2035	4,105,000
573284-AQ-9	MARTIN MARIETTA MATERIALS INC		2.B FE	6,427,623	6,434,000	6,396,308	6,433,750		490			3.450	3.449	JD	18,498	221,973	06/13/2017	06/01/2027	7,257,062
573284-AQ-9	MARTIN MARIETTA MATERIALS INC	0	2.B FE	698,586	700,000	695,899	699,890		136			3.450	3.461	JD	2,013	24,150	05/17/2017	06/01/2027	7,257,062
573284-AV-8	MARTIN MARIETTA MATERIALS INC		2.B FE	3,542,297	3,583,000	3,344,543	3,564,699		4,093			2.500	2.629	MS	26,375	89,575	03/05/2020	03/15/2030	4,404,375
573284-AV-8	MARTIN MARIETTA MATERIALS INC	LS	2.B FE	16,807	17,000	15,869	16,913		19			2.500	2.629	MS	125	425	03/05/2020	03/15/2030	4,404,375
573284-AV-8	MARTIN MARIETTA MATERIALS INC	0	2.B FE	1,482,960	1,500,000	1,400,171	1,492,338		1,714			2.500	2.629	MS	11,042	37,500	03/05/2020	03/15/2030	4,404,375

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
573284-AW-6	MARTIN MARIETTA MATERIALS INC		2.B FE	12,732,784	12,725,000	11,492,048	12,730,155		(919)			2.400	2.392	JJ	140,823	305,400	06/29/2021	07/15/2031	12,016,488
573284-AW-6	MARTIN MARIETTA MATERIALS INC	0	2.B FE	600,577	600,000	541,865	600,364		(64)			2.400	2.388	JJ	6,640	14,400	06/29/2021	07/15/2031	12,016,488
573284-AX-4	MARTIN MARIETTA MATERIALS INC		2.B FE	12,201,231	12,300,000	8,325,942	12,211,368		2,506			3.200	3.242	JJ	181,493	393,600	06/21/2021	07/15/2051	11,734,800
573284-BB-1	MARTIN MARIETTA MATERIALS INC		2.B FE	36,502,773	37,200,000	36,330,103	36,520,489		16,575			5.500	5.628	JD	170,500	2,016,816	10/28/2025	12/01/2054	38,223,000
574599-AY-2	MASCO CORPORATION		2.B FE	486,977	400,000	437,601	450,827		(6,512)			6.500	4.276	FA	9,822	26,000	10/25/2019	08/15/2032	413,000
574599-BM-7	MASCO CORPORATION		2.B FE	4,108,006	4,915,000	4,187,013	4,124,046		16,039			4.500	5.826	MN	28,261	221,175	02/24/2025	05/15/2047	5,025,588
574599-BN-5	MASCO CORPORATION		2.B FE	6,274,984	6,316,000	6,252,136	6,308,047		4,529			3.500	3.570	MN	28,247	221,060	01/17/2018	11/15/2027	7,342,280
574599-BN-5	MASCO CORPORATION	0	2.B FE	1,344,689	1,350,000	1,336,350	1,349,052		585			3.500	3.539	MN	6,037	47,250	01/17/2018	11/15/2027	7,342,280
574599-BQ-8	MASCO CORPORATION		2.B FE	16,633,091	16,900,000	14,954,946	16,752,852		27,071			2.000	2.180	FA	127,689	338,000	07/13/2021	02/15/2031	16,054,960
574599-BQ-8	MASCO CORPORATION	0	2.B FE	1,136,221	1,150,000	1,017,644	1,142,418		1,403			2.000	2.136	FA	8,689	23,000	07/13/2021	02/15/2031	16,054,960
574599-BR-6	MASCO CORPORATION		2.B FE	10,070,281	10,400,000	6,867,665	10,104,077		7,389			3.125	3.291	FA	122,778	325,000	03/05/2021	02/15/2051	9,597,656
574599-BS-4	MASCO CORPORATION	0	2.B FE	846,740	1,000,000	946,756	930,479		30,357			1.500	4.995	FA	5,667	15,000	02/09/2023	02/15/2028	1,007,500
574754-AM-9	MASHANTUCKET PEQUOT TRIB		6. *		2	1						5.500	0.000	MS			01/02/2014	07/01/2036	1
575634-AT-7	MASSACHUSETTS ELECTRIC COMPANY		2.A FE	3,250,000	3,250,000	2,570,538	3,250,000					4.004	4.004	FA	49,160	130,130	08/02/2016	08/15/2046	3,315,065
575634-AV-2	MASSACHUSETTS ELECTRIC COMPANY		2.A FE	15,547,788	15,470,000	15,493,802	15,547,119		(530)			5.867	5.830	FA	315,148	907,625	02/24/2025	02/26/2054	15,923,812
575718-AA-9	MASSACHUSETTS INSTITUTE OF TECHNOL	0	1.A FE	23,418,564	19,500,000	19,486,355	23,389,672		(3,493)			5.600	4.653	JJ	546,000	1,092,000	07/01/2015	07/01/2111	20,046,000
57571K-AB-0	MASSACHUSETTS INSTITUTE OF TECHNOL	0	1.A FE	1,544,660	1,000,000	1,230,189	1,536,636		(965)			7.250	4.653	MN	12,083	72,500	07/01/2015	11/02/2096	1,036,250
57629T-BZ-9	MASSMUTUAL GLOBAL FUNDING II		1.B FE	11,973,960	12,000,000	12,089,666	11,974,665		705			5.050	5.078	FA	210,417		08/19/2025	08/26/2035	12,303,000
57629W-6H-8	MASSMUTUAL GLOBAL FUNDING II		1.B FE	8,534,231	8,700,000	8,915,419	8,611,612		33,621			5.050	5.499	JD	20,747	439,350	08/17/2023	06/14/2028	9,022,200
57629W-6H-8	MASSMUTUAL GLOBAL FUNDING II	LS	1.B FE	98,114	100,000	102,476	98,995		383			5.050	5.494	JD	238	5,050	08/17/2023	06/14/2028	9,022,200
57629W-7N-4	MASSMUTUAL GLOBAL FUNDING II	SD	1.B FE	1,435,801	1,418,931	1,436,654	1,439,508		(12)		3,718	4.127	3.874	JJ	27,052		12/23/2025	07/15/2032	1,448,211
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II		1.B FE	3,592,656	3,600,000	3,595,931	3,599,869		863			3.400	3.420	MS	38,420	122,400	03/05/2019	03/08/2026	4,220,550
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II	0	1.B FE	548,878	550,000	549,378	549,980		132			3.400	3.420	MS	5,870	18,700	03/05/2019	03/08/2026	4,220,550
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II	0	1.B FE	1,496,730	1,500,000	1,475,609	1,499,500		471			2.350	2.383	JJ	16,352	35,250	01/09/2020	01/14/2027	1,517,625
57629W-CZ-1	MASSMUTUAL GLOBAL FUNDING II		1.B FE	14,579,122	14,600,000	13,096,578	14,588,608		2,053			2.150	2.166	MS	97,658	313,900	03/04/2021	03/09/2031	14,099,963
57629W-CZ-1	MASSMUTUAL GLOBAL FUNDING II	0	1.B FE	848,785	850,000	762,472	849,337		120			2.150	2.166	MS	5,686	18,275	03/04/2021	03/09/2031	14,099,963
57636Q-AG-9	MASTERCARD INC		1.D FE	4,641,950	4,711,000	4,680,095	4,703,474		8,480			2.950	3.130	MN	15,442	138,975	03/06/2018	11/21/2026	5,947,450
57636Q-AG-9	MASTERCARD INC	0	1.D FE	1,147,919	1,150,000	1,142,456	1,149,870		195			2.950	2.963	MN	3,769	33,925	11/16/2016	11/21/2026	5,947,450
57636Q-AJ-3	MASTERCARD INC		1.D FE	397,419	400,000	398,838	399,364		304			3.500	3.577	FA	4,861	14,000	12/07/2018	02/26/2028	508,750
57636Q-AJ-3	MASTERCARD INC	0	1.D FE	99,766	100,000	99,709	99,952		27			3.500	3.523	FA	1,215	3,500	02/21/2018	02/26/2028	508,750
57636Q-AL-8	MASTERCARD INC		1.D FE	20,873,437	24,855,000	18,994,271	21,046,769		86,674			3.650	4.738	JD	75,601	907,208	08/14/2024	06/01/2049	25,003,129
57636Q-AM-6	MASTERCARD INC		1.D FE	1,198,344	1,200,000	1,163,208	1,199,482		240			2.950	2.963	JD	2,950	35,400	05/28/2019	06/01/2029	2,130,975
57636Q-AM-6	MASTERCARD INC	0	1.D FE	898,758	900,000	872,406	899,612		180			2.950	2.963	JD	2,213	26,550	05/28/2019	06/01/2029	2,130,975
57636Q-AP-9	MASTERCARD INC		1.D FE	99,806	100,000	97,748	99,928		24			3.350	3.368	MS	884	3,350	03/24/2020	03/26/2030	1,118,425
57636Q-AP-9	MASTERCARD INC	0	1.D FE	998,060	1,000,000	977,481	999,280		235			3.350	3.368	MS	8,840	33,500	03/24/2020	03/26/2030	1,118,425
57636Q-AQ-7	MASTERCARD INC		1.D FE	21,764,821	25,456,000	20,023,605	21,899,293		75,905			3.850	4.835	MS	258,626	980,056	09/05/2024	03/26/2050	25,946,028
57636Q-AT-1	MASTERCARD INC		1.D FE	10,426,360	12,000,000	7,909,154	10,519,905		29,538			2.950	3.646	MS	104,233	354,000	09/28/2022	03/15/2051	12,177,000
57638P-AA-2	MASTERBRAND INC		3.B FE	3,235,993	3,215,000	3,331,116	3,230,681		(3,586)			7.000	6.842	JJ	103,773	236,303	06/20/2024	07/15/2032	7,265,700
57638P-AA-2	MASTERBRAND INC	LS	3.B FE	3,826,508	3,825,000	3,963,148	3,826,126		(258)			7.000	6.990	JJ	123,462	281,138	06/20/2024	07/15/2032	7,265,700
576485-AF-3	MATADOR RESOURCES CO		3.C FE	895,903	900,000	920,052	898,054		793			6.875	6.971	AO	13,063	61,875	04/04/2023	04/15/2028	930,938
576485-AG-1	MATADOR RESOURCES CO		3.C FE	2,906,525	2,900,000	2,941,078	2,904,680		(1,059)			6.500	6.445	AO	39,794	188,500	03/27/2024	04/15/2032	2,994,250
57665R-AG-1	MATCH GROUP HOLDINGS II LLC		3.B FE	10,902,434	11,130,000	11,128,452	11,071,964		27,395			5.000	5.281	JD	24,733	556,500	10/31/2018	12/15/2027	10,895,750
57665R-AJ-5	MATCH GROUP HOLDINGS II LLC		3.B FE	7,000,000	7,000,000	7,022,190	7,000,000					5.625	5.625	FA	148,750	393,750	02/08/2019	02/15/2029	6,271,563
57665R-AL-0	MATCH GROUP HOLDINGS II LLC		3.B FE	6,982,000	8,080,000	7,652,356	7,276,569		141,556			4.125	6.596	FA	138,875	333,300	10/30/2023	08/01/2030	8,246,650
57667J-AA-0	MATCH GROUP HOLDINGS II LLC 144A		3.B FE	1,469,578	1,651,000	1,515,008	1,515,371		19,183			3.625	5.257	AO	14,962	59,849	11/29/2023	10/01/2031	2,351,869
57667J-AA-0	MATCH GROUP HOLDINGS II LLC 144A	LS	3.B FE	761,623	789,000	724,011	771,614		2,592			3.625	4.051	AO	7,150	28,601	12/02/2021	10/01/2031	2,351,869
57667J-AC-6	MATCH GROUP HOLDINGS II LLC		3.B FE	3,013,010	3,010,000	3,046,045	3,012,846		(164)			6.125	6.101	MS	67,087		08/07/2025	09/15/2033	3,102,181

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
577128-AC-5	MATTHEWS INTERNATIONAL CORPORATION		4.C FE	6,096,164	6,045,000	6,233,846	6,065,463		(24,458)			8.625	8.147	AO	130,345	527,174	09/24/2024	10/01/2027	6,295,259
57736*-AY-7	MAUI ELECTRIC CO LTD		3.C	5,900,000	5,900,000	4,605,730	5,900,000					3.700	3.700	JD	9,702	218,300	06/15/2022	06/15/2032	5,499,900
57736*-AY-7	MAUI ELECTRIC CO LTD	0	3.C	400,000	400,000	312,253	400,000					3.700	3.700	JD	658	14,800	06/15/2022	06/15/2032	5,499,900
57736*-AZ-4	MAUI ELECTRIC CO LTD		3.C	2,500,000	2,500,000	2,125,700	2,500,000					6.250	6.250	FA	61,632	156,250	02/09/2023	02/09/2033	3,403,125
57736*-AZ-4	MAUI ELECTRIC CO LTD	0	3.C	800,000	800,000	680,224	800,000					6.250	6.250	FA	19,722	50,000	02/09/2023	02/09/2033	3,403,125
57763R-AE-7	MAUSER PACKAGING SOLUT		4.B FE	12,579,500	13,900,000	13,858,439	12,602,520		23,020			7.875	10.647	AO	106,422		11/26/2025	04/15/2030	14,374,556
57763R-AF-4	MAUSER PACKAGING SOLUT		5.B FE	5,550,600	6,380,000	6,124,800	5,564,261		13,661			9.250	13.261	AO	57,376		11/26/2025	04/15/2030	4,885,988
57763R-AF-4	MAUSER PACKAGING SOLUT	LS	5.B FE	174,000	200,000	192,000	174,428		428			9.250	13.261	AO	1,799		11/26/2025	04/15/2030	4,885,988
578454-A#-7	MAYO CLINIC		1.C	92,000,000	92,000,000	56,055,024	92,000,000					3.170	3.170	MN	324,044	2,916,400	05/21/2020	05/21/2062	18,691,640
578454-AB-6	MAYO CLINIC ROCHESTER MN	0	1.C FE	2,761,347	3,000,000	2,470,092	2,825,239		7,366			3.774	4.277	MN	14,467	113,220	07/01/2015	11/15/2043	815,096
578454-B@-8	MAYO CLINIC		1.C	138,000,000	138,000,000	88,566,468	138,000,000					3.260	3.260	MN	574,847	4,498,800	05/05/2022	11/15/2058	30,489,000
579780-AN-7	MCCORMICK & COMPANY INCORPORATED		2.B FE	11,377,354	11,217,000	11,118,363	11,251,729		(23,677)			3.400	3.158	FA	144,076	381,378	07/28/2021	08/15/2027	12,017,889
579780-AN-7	MCCORMICK & COMPANY INCORPORATED	0	2.B FE	801,640	800,000	792,965	800,379		(198)			3.400	3.363	FA	10,276	27,200	08/10/2017	08/15/2027	12,017,889
579780-AP-2	MCCORMICK & COMPANY INCORPORATED		2.B FE	5,226,878	5,200,000	4,236,372	5,222,285		(665)			4.200	4.169	FA	82,507	218,400	08/10/2017	08/15/2047	5,258,150
579780-AP-2	MCCORMICK & COMPANY INCORPORATED	0	2.B FE	599,442	600,000	488,812	599,546		11			4.200	4.205	FA	9,520	25,200	08/10/2017	08/15/2047	5,258,150
579780-AR-8	MCCORMICK & COMPANY INCORPORATED	0	2.B FE	134,015	150,000	149,418	149,332		5,472			0.900	4.627	FA	510	1,350	01/25/2023	02/15/2026	150,675
579780-AS-6	MCCORMICK & COMPANY INCORPORATED		2.B FE	10,913,585	11,200,000	9,902,760	11,043,979		28,329			1.850	2.134	FA	78,276	207,200	03/17/2021	02/15/2031	10,496,200
579780-AS-6	MCCORMICK & COMPANY INCORPORATED	0	2.B FE	887,092	900,000	795,757	893,016		1,275			1.850	2.008	FA	6,290	16,650	03/17/2021	02/15/2031	10,496,200
579780-AT-4	MCCORMICK & COMPANY INCORPORATED	0	2.B FE	338,205	340,000	346,002	338,712		196			4.950	5.013	AO	3,553	16,830	04/18/2023	04/15/2033	2,541,380
579780-AT-4	MCCORMICK & COMPANY INCORPORATED		2.B FE	1,937,649	1,940,000	1,974,246	1,938,779		431			4.950	4.960	AO	20,273	96,030	04/18/2023	04/15/2033	2,541,380
579780-AT-4	MCCORMICK & COMPANY INCORPORATED	LS	2.B FE	199,125	200,000	203,531	199,383		99			4.950	5.001	AO	2,090	9,900	04/18/2023	04/15/2033	2,541,380
579780-AU-1	MCCORMICK & COMPANY INCORPORATED		2.B FE	107,794	114,000	112,645	108,119		325			4.700	5.447	AO	1,131	2,679	05/20/2025	10/15/2034	133,055
579780-AU-1	MCCORMICK & COMPANY INCORPORATED	LS	2.B FE	15,129	16,000	15,810	15,175		46			4.700	5.447	AO	159	376	05/20/2025	10/15/2034	133,055
580135-BY-6	MCDONALD'S CORP		2.A FE	500,170	462,000	479,664	468,592		(2,878)			6.375	5.602	JJ	14,154	29,453	04/30/2010	01/08/2028	476,726
580135-CF-6	MCDONALDS CORPORATION	SD	2.A FE	3,793,251	3,735,181	3,917,720	3,906,060		(25,798)		144,369	4.857	3.880	MN	20,378	177,580	02/14/2025	05/21/2031	3,825,890
58013M-EC-4	MCDONALD'S CORP		2.A FE	3,409,797	3,418,000	3,807,480	3,413,641		568			6.300	6.316	AO	45,459	215,334	10/15/2007	10/15/2037	3,610,250
58013M-EC-4	MCDONALD'S CORP	LS	2.A FE	81,803	82,000	91,344	81,895		14			6.300	6.316	AO	1,091	5,166	10/15/2007	10/15/2037	3,610,250
58013M-EF-7	MCDONALD'S CORP		2.A FE	1,473,004	1,400,000	1,551,865	1,458,775		(3,301)			6.300	5.810	MS	29,400	88,200	11/29/2022	03/01/2038	2,475,600
58013M-EF-7	MCDONALD'S CORP	0	2.A FE	1,179,000	1,000,000	1,108,475	1,120,006		(7,035)			6.300	4.973	MS	21,000	63,000	07/01/2015	03/01/2038	2,475,600
58013M-EH-3	MCDONALD'S CORP		2.A FE	10,334,484	10,050,000	10,517,551	10,238,415		(8,361)			5.700	5.494	FA	238,688	572,850	11/29/2022	02/01/2039	10,336,425
58013M-EK-6	MCDONALDS CORP		2.A FE	2,955,053	2,600,000	2,501,672	2,844,856		(12,271)			4.875	4.012	JJ	58,446	126,750	10/25/2019	07/15/2040	2,663,375
58013M-EN-0	MCDONALDS CORPORATION		2.A FE	1,220,378	1,200,000	982,174	1,216,287		(735)			3.700	3.588	FA	16,773	44,400	10/25/2019	02/15/2042	1,222,200
58013M-FB-5	MCDONALDS CORPORATION		2.A FE	3,025,445	2,950,000	2,936,676	2,963,812		(15,010)			3.500	2.929	MS	34,417	103,250	07/28/2021	03/01/2027	2,340,250
58013M-FC-3	MCDONALDS CORPORATION		2.A FE	9,018,621	9,979,000	8,567,402	9,090,087		22,804			4.450	5.146	MS	148,022	444,066	09/06/2022	03/01/2047	9,915,825
58013M-FC-3	MCDONALDS CORPORATION	LS	2.A FE	18,979	21,000	18,029	19,129		48			4.450	5.146	MS	312	935	09/06/2022	03/01/2047	9,915,825
58013M-FF-6	MCDONALDS CORPORATION		2.A FE	46,949	47,000	46,954	46,995		7			3.800	3.805	AO	447	1,786	03/14/2018	04/01/2028	101,900
58013M-FF-6	MCDONALDS CORPORATION	LS	2.A FE	52,942	53,000	52,948	52,994		8			3.800	3.805	AO	504	2,014	03/14/2018	04/01/2028	101,900
58013M-FJ-8	MCDONALDS CORPORATION	0	2.A FE	817,422	900,000	858,620	854,660		11,285			2.625	4.120	MS	7,875	23,625	07/12/2022	09/01/2029	911,813
58013M-FK-5	MCDONALDS CORPORATION		2.A FE	23,499,738	29,520,000	21,792,859	23,658,586		123,372			3.625	5.057	MS	356,700	1,070,100	12/27/2024	09/01/2049	28,018,800
58013M-FM-1	MCDONALDS CORPORATION		2.A FE	2,298,758	2,300,000	2,125,950	2,299,519		164			2.125	2.130	MS	16,292	48,875	03/03/2020	03/01/2030	2,829,750
58013M-FM-1	MCDONALDS CORPORATION	0	2.A FE	999,460	1,000,000	924,326	999,791		71			2.125	2.130	MS	7,083	21,250	03/03/2020	03/01/2030	2,829,750
58013M-FR-0	MCDONALDS CORPORATION		2.A FE	13,143,111	14,725,000	11,912,666	13,158,526		6,720			4.200	4.922	AO	154,613	219,450	10/28/2025	04/01/2050	14,792,614
58013M-FT-6	MCDONALDS CORPORATION		2.A FE	25,876,813	26,850,000	25,021,325	25,905,350		15,420			5.150	5.396	MS	430,197	1,382,775	02/24/2025	09/09/2052	27,387,525
58013M-FW-9	MCDONALDS CORPORATION		2.A FE	26,706,377	26,560,000	25,878,718	26,706,439		(2,507)			5.450	5.407	FA	550,862	1,322,170	02/24/2025	08/14/2053	34,649,143
58013M-FW-9	MCDONALDS CORPORATION	LS	2.A FE	7,024,714	7,170,000	6,986,085	7,028,669		2,312			5.450	5.590	FA	148,708	367,875	02/24/2025	08/14/2053	34,649,143
58013M-GB-4	MCDONALDS CORPORATION	0	2.A FE	4,999,600	5,000,000	5,044,716	4,999,600					4.400	4.402	FA	75,778		08/18/2025	02/12/2031	5,110,000
58013M-GC-2	MCDONALDS CORPORATION		2.A FE	3,308,277	3,324,000	3,357,419	3,308,624		346			5.000	5.059	FA	57,247		08/18/2025	02/13/2036	3,587,500
58013M-GC-2	MCDONALDS CORPORATION	LS	2.A FE	175,168	176,000	177,769	175,186		18			5.000	5.059	FA	3,031		08/18/2025	02/13/2036	3,587,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
581557-BR-5	MCKESSON CORP		1.G FE	3,484,145	3,500,000	3,444,342	3,497,982		3,218			1.300	1.393	FA	17,189	45,500	08/09/2021	08/15/2026	3,522,750
581557-BU-8	MCKESSON CORP		1.G FE	1,170,575	1,250,000	1,293,649	1,184,822		6,672			5.100	5.969	JJ	29,396	63,750	10/24/2023	07/15/2033	1,281,875
581760-AV-7	MCLAREN HEALTH CARE CORP		1.E FE	13,436,717	15,825,000	13,292,875	13,487,825		49,703			4.386	5.546	MN	88,689	694,085	02/04/2025	05/15/2048	16,146,494
582834-AP-2	WESTROCK MWV LLC		2.B FE	8,043,866	7,856,000	9,070,200	8,045,975		(4,226)			7.550	7.315	MS	197,709	593,128	11/29/2022	03/01/2047	8,152,564
582839-AG-1	MEAD JOHNSON NUTRITION CO		1.G FE	6,788,685	7,000,000	6,203,207	6,811,142		5,854			4.600	4.816	JD	26,833	322,000	11/29/2022	06/01/2044	7,161,000
58502B-AE-6	MEDNAX INC		3.C FE	13,658,138	13,660,000	13,622,455	13,658,467		(191)			5.375	5.374	FA	277,374	734,225	02/03/2022	02/15/2030	13,349,375
585055-AY-2	MEDTRONIC INC		1.G FE	7,031,272	7,095,000	6,043,813	7,049,869		1,776			4.000	4.051	AO	70,950	283,800	04/10/2013	04/01/2043	7,134,900
585055-BT-2	MEDTRONIC INC		1.G FE	6,355,244	5,700,000	5,601,084	6,091,093		(35,514)			4.375	3.493	MS	73,427	249,375	10/25/2019	03/15/2035	5,824,688
585055-BU-9	MEDTRONIC INC		1.G FE	40,391,720	42,640,000	39,159,338	40,482,604		59,468			4.625	5.021	MS	580,674	1,972,100	09/11/2024	03/15/2045	43,493,044
585055-BU-9	MEDTRONIC INC	LS	1.G FE	74,579	70,000	64,286	73,715		(124)			4.625	4.219	MS	953	3,238	03/21/2017	03/15/2045	43,493,044
58506D-AA-6	MEDLINE BORROWER LP/MEDLINE CO-ISS		2.C FE	1,017,450	1,020,000	1,054,437	1,018,279		464			6.250	6.308	AO	15,938	63,750	06/05/2024	04/01/2029	1,041,563
58507L-BC-2	MEDTRONIC GLOBAL HOLDINGS SCA		1.G FE	1,571,942	1,580,000	1,585,495	1,574,143		758			4.500	4.561	MS	17,973	71,100	04/19/2023	03/30/2033	2,229,050
58507L-BC-2	MEDTRONIC GLOBAL HOLDINGS SCA	0	1.G FE	596,940	600,000	602,087	597,776		288			4.500	4.561	MS	6,825	27,000	04/19/2023	03/30/2033	2,229,050
58528#-FR-3	MEIJER INC.		1.F	62,727,273	62,727,273	60,679,856	62,727,273					3.760	3.760	MS	786,182	2,358,545	09/01/2015	09/01/2035	5,557,091
58528#-FS-1	MEIJER INC.		1.F	31,363,636	31,363,636	30,331,942	31,363,636					3.820	3.820	JD	53,248	1,198,091	12/15/2015	12/15/2035	2,779,364
58528#-FT-9	MEIJER INC.		1.F	30,900,000	30,900,000	26,535,841	30,900,000					3.470	3.470	MS	357,410	1,072,230	09/01/2017	09/01/2037	31,436,115
58547D-AJ-8	MELCO RESORTS FINANCE LTD		3.C FE	925,000	925,000	926,203	925,000					6.500	6.500	MS	16,200		09/16/2025	09/24/2033	955,063
58601V-AC-6	MEMORIAL HEALTH SERVICES		1.E FE	13,142,830	17,330,000	12,305,336	13,330,181		84,116			3.447	5.137	MN	99,561	597,365	10/07/2024	11/01/2049	17,613,424
58601V-AC-6	MEMORIAL HEALTH SERVICES	0	1.E FE	115,421	150,000	106,509	117,361		698			3.447	5.023	MN	862	5,171	02/14/2023	11/01/2049	17,613,424
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CENTER		1.D FE	13,388,688	12,404,000	11,913,644	13,248,290		(37,223)			5.000	4.385	JJ	310,100	620,200	08/16/2023	07/01/2042	12,765,350
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CENTER	0	1.D FE	52,140	50,000	48,023	51,897		(75)			5.000	4.668	JJ	1,250	2,500	07/07/2022	07/01/2042	12,765,350
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCER CENTER		1.D FE	8,320,800	10,000,000	8,116,447	8,373,298		22,550			4.200	5.296	JJ	210,000	420,000	08/08/2023	07/01/2055	10,210,000
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCER CENTER		1.D FE	4,327,317	6,175,000	4,051,893	4,368,233		37,897			2.955	5.078	JJ	91,236	182,471	12/02/2024	01/01/2050	6,266,236
58646#-BK-9	MENASHA CORPORATION		2.A Z	3,000,000	3,000,000	3,137,956	3,000,000					5.590	5.590	FMAN	22,826	167,700	11/12/2024	11/12/2032	1,013,975
58646#-BL-7	MENASHA CORPORATION		2.A Z	20,000,000	20,000,000	20,586,751	20,000,000					5.360	5.360	FMAN	145,911	1,072,000	11/12/2024	11/12/2028	20,268,000
58769J-AL-1	MERCEDES-BENZ FINANCE NORTH AMERIC		1.F FE	8,000,548	8,010,000	8,222,813	8,005,773		1,491			5.100	5.122	FA	167,943	408,510	07/31/2023	08/03/2028	8,214,255
58769J-AM-9	MERCEDES-BENZ FINANCE NORTH AMERIC		1.F FE	16,856,497	16,910,000	17,301,984	16,869,148		4,371			5.050	5.089	FA	351,070	853,955	07/31/2023	08/03/2033	17,336,978
58769J-AW-7	MERCEDES-BENZ FINANCE NORTH AMERIC		1.F FE	15,388,028	15,190,000	15,477,536	15,364,418		(17,413)			4.800	4.449	FA	303,800	498,720	12/29/2025	08/01/2029	10,639,360
58769J-BF-3	MERCEDES-BENZ FINANCE NORTH AMERIC		1.F FE	10,000,000	10,000,000	10,046,549	10,000,000					3.660	3.660	MJSD	2,039	393,143	03/26/2025	03/31/2028	10,092,000
588056-BB-6	MERCER INTERNATIONAL INC		4.C FE	6,370,693	9,860,000	6,274,833	6,370,693		(39,136)	3,496,808		5.125	4.657	FA	210,552	505,325	10/18/2021	02/01/2029	5,105,223
589331-AD-9	MERCK & CO INC		1.E FE	35,095,824	31,839,000	33,509,898	32,365,731		(219,539)			6.400	5.570	MS	679,232	2,037,696	04/30/2010	03/01/2028	27,697,848
589331-AE-7	MERCK & CO INC		1.E FE	4,073,662	3,850,000	4,080,131	3,900,081		(14,792)			5.950	5.459	JD	19,090	229,075	04/30/2010	12/01/2028	3,774,034
589331-AM-9	MERCK & CO INC		1.E FE	5,470,115	5,500,000	5,922,192	5,517,309		(1,867)			5.750	5.684	MN	40,410	316,250	11/29/2022	11/15/2036	5,658,125
58933Y-AJ-4	MERCK & CO INC		1.E FE	5,097,650	5,000,000	4,315,814	5,078,403		(3,067)			4.150	4.024	MN	24,785	207,500	09/25/2018	05/18/2043	5,103,750
58933Y-AT-2	MERCK & CO INC		1.E FE	9,315,898	9,450,000	7,538,509	9,338,253		3,505			3.700	3.781	FA	136,946	349,650	06/28/2018	02/10/2045	9,115,575
58933Y-AW-5	MERCK & CO INC		1.E FE	5,921,460	6,000,000	4,817,567	5,933,329		1,703			4.000	4.075	MS	76,000	240,000	03/05/2019	03/07/2049	6,018,000
58933Y-AX-3	MERCK & CO INC		1.E FE	548,898	552,000	543,569	550,977		346			3.400	3.462	MS	5,943	18,768	03/05/2019	03/07/2029	1,120,734
58933Y-AX-3	MERCK & CO INC	0	1.E FE	546,909	550,000	541,600	548,981		345			3.400	3.462	MS	5,922	18,700	03/05/2019	03/07/2029	1,120,734
58933Y-BB-0	MERCK & CO INC		1.E FE	9,306,670	9,600,000	5,637,591	9,340,790		7,485			2.450	2.600	JD	4,573	235,200	08/31/2021	06/24/2050	9,717,600
58933Y-BE-4	MERCK & CO INC		1.E FE	3,567,636	3,575,000	3,187,420	3,570,871		764			2.150	2.171	JD	4,484	76,863	12/07/2021	12/10/2031	5,761,275
58933Y-BE-4	MERCK & CO INC	0	1.E FE	2,120,623	2,125,000	1,894,620	2,122,545		454			2.150	2.171	JD	2,665	45,688	12/07/2021	12/10/2031	5,761,275
58933Y-BF-1	MERCK & CO INC		1.E FE	15,066,694	22,870,000	14,216,437	15,225,069		127,817			2.750	5.082	JD	36,687	628,925	04/02/2025	12/10/2051	23,184,463
58933Y-BG-9	MERCK & CO INC		1.E FE	14,070,873	24,516,000	14,317,555	14,131,320		60,447			2.900	5.675	JD	41,473	710,964	05/15/2025	12/10/2061	24,871,482
58933Y-BK-0	MERCK & CO INC		1.E FE	1,034,089	1,035,000	1,046,355	1,034,609		128			4.500	4.506	MN	5,693	46,575	05/08/2023	05/17/2033	1,058,288
58933Y-BM-6	MERCK & CO INC		1.E FE	94,336,489	98,030,000	90,451,940	94,443,371		58,260	32		5.000	5.251	MN	599,072	4,901,500	05/15/2025	05/17/2053	100,019,781
58933Y-BN-4	MERCK & CO INC		1.E FE	29,544,475	30,045,000	27,719,194	29,552,171		7,686	257		5.150	5.247	MN	189,117	1,547,318	02/24/2025	05/17/2063	30,815,603

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
59001A-BA-9	MERITAGE HOMES CORP		2.C FE	6,767,650	6,845,000	6,891,921	6,829,058		9,036			5.125	5.256	JD	24,362	350,806	06/24/2021	06/06/2027	6,969,122
59001A-BD-3	MERITAGE HOMES CORP 144A		2.C FE	229,594	225,000	221,133	226,928		(653)			3.875	3.541	AO	1,841	8,719	09/23/2021	04/15/2029	229,359
59010U-AA-5	MERLIN ENTERTAINMENTS GROUP US HOL		4.C FE	11,973,663	11,928,000	10,632,031	11,960,740		(7,536)			7.375	7.275	FA	332,327	879,690	02/16/2024	02/15/2031	12,367,845
59022C-AJ-2	BANK OF AMERICA CORP		2.A FE	983,580	1,000,000	1,080,113	990,496		581			6.110	6.230	JJ	25,798	61,100	04/10/2007	01/29/2037	1,030,550
590454-AC-8	MERSIN ULUSLARARASI LIMAN ISLETMECILIGI		3.C FE	4,347,036	4,310,000	4,498,563	4,339,335		(10,473)			8.250	7.810	MN	45,435	355,575	04/07/2025	11/15/2028	3,863,038
59081#-AC-8	MESSER INDUSTRIES USA INC		2.B	31,000,000	31,000,000	31,492,246	31,000,000					5.640	5.640	AO	393,390	1,748,400	03/25/2024	03/25/2034	31,874,200
59081#-AD-6	MESSER INDUSTRIES USA INC		2.B	32,000,000	32,000,000	32,489,290	32,000,000					5.740	5.740	AO	413,280	1,836,800	03/25/2024	03/25/2036	32,918,400
591539-AA-9	METHODIST HOSPITAL/THE		1.C FE	41,014,093	50,643,000	31,215,302	41,466,452		178,927			2.705	3.737	JD	114,158	1,369,893	07/12/2023	12/01/2050	52,721,543
591539-AA-9	METHODIST HOSPITAL/THE	0	1.C FE	982,336	1,525,000	939,979	1,007,645		10,084			2.705	5.133	JD	3,438	41,251	07/12/2023	12/01/2050	52,721,543
59156R-*C-4	METLIFE INC		1.G	89,537,847	82,937,255	74,619,320	82,937,255				(6,600,592)	3.290	3.290	JD	106,114	1,381,549	06/17/2025	06/17/2045	83,653,099
59156R-AE-8	METLIFE INC		1.G FE	4,577,335	4,500,000	5,054,726	4,534,406		(2,234)			6.500	6.358	JD	13,000	292,500	03/25/2003	12/15/2032	4,646,250
59156R-AJ-7	METLIFE INC		1.G FE	14,893,810	14,221,000	15,936,576	14,693,589		(40,869)			6.375	5.864	JD	40,293	906,589	11/29/2022	06/15/2034	14,710,410
59156R-AJ-7	METLIFE INC	LS	1.G FE	35,690	35,000	39,222	35,344		(25)			6.375	6.224	JD	99	2,231	07/20/2004	06/15/2034	14,710,410
59156R-AM-0	METLIFE INC		1.G FE	2,546,693	2,750,000	2,942,177	2,647,116		7,565			5.700	6.208	JD	6,967	156,750	11/29/2022	06/15/2035	2,828,375
59156R-BG-2	METLIFE INC		1.G FE	1,347,163	1,100,000	1,028,576	1,301,783		(8,024)			4.875	3.487	MN	7,150	53,625	10/25/2019	11/13/2043	1,126,813
59156R-CC-0	METLIFE INC		1.G FE	58,435,571	61,295,000	56,200,138	58,518,785		43,996			5.000	5.308	JJ	1,413,190	2,809,250	11/04/2025	07/15/2052	62,161,125
59156R-CC-0	METLIFE INC	LS	1.G FE	99,829	100,000	91,688	99,892		14			5.000	5.007	JJ	2,306	5,000	07/07/2022	07/15/2052	62,161,125
59156R-CD-8	METLIFE INC.		1.G FE	35,282,775	36,070,000	34,420,178	35,306,147		11,390			5.250	5.394	JJ	873,195	1,649,944	06/12/2025	01/15/2054	37,016,838
59156R-CN-6	METLIFE INC		1.G FE	10,439,700	10,000,000	10,419,974	10,391,253		(35,480)			5.300	4.747	JD	23,556	530,000	08/05/2024	12/15/2034	10,265,000
592179-JZ-9	METROPOLITAN LIFE GLOBAL FUNDING I	SD	1.D FE	5,332,570	4,898,778	4,885,551	4,982,418		(21,378)		236,070	3.394	2.873	AO	38,369	161,944	11/05/2024	04/09/2030	4,573,861
592179-KL-8	METROPOLITAN LIFE GLOBAL FUNDING I		1.D FE	19,975,200	20,000,000	20,323,740	19,987,597		8,077			5.050	5.095	JD	56,111	1,010,000	06/04/2024	06/11/2027	20,505,000
59217G-ER-6	METROPOLITAN LIFE GLOBAL FUNDING I	0	1.D FE	1,997,720	2,000,000	1,960,008	1,999,514		464			1.875	1.899	JJ	17,708	37,500	01/03/2022	01/11/2027	2,018,750
59217G-ET-2	METROPOLITAN LIFE GLOBAL FUNDING I		1.D FE	6,492,525	6,500,000	5,786,847	6,495,282		719			2.400	2.413	JJ	73,667	156,000	01/03/2022	01/11/2032	7,691,200
59217G-ET-2	METROPOLITAN LIFE GLOBAL FUNDING I	0	1.D FE	1,098,735	1,100,000	979,313	1,099,202		122			2.400	2.413	JJ	12,467	26,400	01/03/2022	01/11/2032	7,691,200
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I		1.D FE	1,835,291	1,889,000	1,946,720	1,844,752		4,002			5.150	5.438	MS	25,132	97,284	07/10/2023	03/28/2033	7,103,259
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I	LS	1.D FE	36,028	37,000	38,131	36,245		92			5.150	5.496	MS	492	1,906	07/10/2023	03/28/2033	7,103,259
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I	0	1.D FE	4,914,359	5,010,000	5,163,086	4,933,566		9,560			5.150	5.407	MS	66,654	258,015	11/29/2023	03/28/2033	7,103,259
59217G-FS-3	METROPOLITAN LIFE GLOBAL FUNDING I		1.D FE	9,791,365	9,958,000	10,179,633	9,818,899		15,182			5.050	5.266	JJ	241,661	502,879	02/09/2024	01/08/2034	10,252,500
59217G-FS-3	METROPOLITAN LIFE GLOBAL FUNDING I	LS	1.D FE	41,299	42,000	42,935	41,415		64			5.050	5.265	JJ	1,019	2,121	02/08/2024	01/08/2034	10,252,500
59217G-GU-7	METROPOLITAN LIFE GLOBAL FUNDING I		1.D FE	14,307,007	14,700,000	12,900,228	14,486,793		40,273			1.550	1.853	JJ	110,128	227,850	07/13/2021	01/07/2031	15,720,900
59217G-GU-7	METROPOLITAN LIFE GLOBAL FUNDING I	0	1.D FE	1,315,562	1,350,000	1,184,715	1,331,372		3,521			1.550	1.838	JJ	10,114	20,925	07/13/2021	01/07/2031	15,720,900
592189-AA-2	METROPOLITAN MUSEUM OF ART		1.A FE	19,486,320	19,600,000	14,970,373	19,514,373		2,862			3.400	3.431	JJ	333,200	666,400	01/26/2015	07/01/2045	19,221,300
592688-D#-9	METTLER-TOLEDO INTERNATIONAL INC		2.B	5,300,000	5,300,000	4,208,772	5,300,000					2.810	2.810	MS	43,024	148,930	03/17/2022	03/17/2037	4,766,035
592688-E#-8	METTLER-TOLEDO INTERNATIONAL INC.		2.B	4,016,805	4,580,357	4,550,647	4,580,357				563,552	3.800	3.800	JJ	83,159	86,645	01/09/2025	07/09/2035	4,667,384
592688-E*-2	METTLER-TOLEDO INTERNATIONAL INC		2.B	5,300,000	5,300,000	4,216,130	5,300,000					2.910	2.910	MS	44,555	154,230	09/01/2022	09/01/2037	4,768,385
592688-E@-0	METTLER-TOLEDO INTERNATIONAL INC	0	2.B	3,700,000	3,700,000	3,797,768	3,700,000					5.450	5.450	MS	67,217	201,650	03/01/2023	03/01/2033	16,127,825
592688-E@-0	METTLER-TOLEDO INTERNATIONAL INC		2.B	12,000,000	12,000,000	12,317,085	12,000,000					5.450	5.450	MS	218,000	654,000	03/01/2023	03/01/2033	16,127,825
59284M-AB-0	MEXICO CITY AIRPORT TRUST		2.C FE	4,714,240	4,640,000	4,088,031	4,707,752		(1,803)			5.500	5.381	AO	43,242	255,200	07/19/2021	10/31/2046	4,767,600
59284M-AC-8	MEXICO CITY AIRPORT TRUST		2.C FE	3,156,046	3,450,000	3,370,236	3,301,930		56,052			3.875	5.866	AO	22,653	133,688	03/24/2025	04/30/2028	3,516,844
59284M-AD-6	MEXICO CITY AIRPORT TRUST		2.C FE	1,773,200	1,760,000	1,540,845	1,772,185		(303)			5.500	5.444	JJ	40,602	96,800	10/13/2021	07/31/2047	1,808,400
594457-BT-9	MICH CON GAS		1.F FE	25,877,031	25,972,000	27,477,727	25,944,616		3,732			5.700	5.718	MS	435,897	1,480,404	11/29/2022	03/15/2033	26,712,202
594457-E@-8	MICHIGAN CONSOLIDATED GAS COMPANY	0	1.F	1,750,120	2,000,000	1,666,306	1,810,788		7,141			3.920	4.738	JD	3,484	78,400	07/01/2015	12/15/2042	2,039,200
59447#-AE-3	MICHIGAN ELECTRIC TRANSMISSION COM	0	1.E	2,655,600	3,000,000	2,522,785	2,740,127		9,932			3.980	4.733	MS	30,182	119,400	07/01/2015	10/26/2042	3,059,700
59447#-AF-0	MICHIGAN ELECTRIC TRANSMISSION CO		1.E	23,250,000	23,250,000	19,676,076	23,250,000					4.190	4.190	JD	43,297	974,175	12/17/2014	12/15/2044	22,716,138
59447#-AK-9	MICHIGAN ELECTRIC TRANSMISSION CO		1.E	11,000,000	11,000,000	6,608,642	11,000,000					3.020	3.020	AO	71,054	332,200	10/14/2020	10/14/2055	9,389,675
59447#-AL-7	MICHIGAN ELECTRIC TRANSMISSION COM		1.E	4,000,000	4,000,000	2,489,371	4,000,000					2.900	2.900	FA	47,689	116,000	08/03/2021	08/03/2051	3,550,750
59447#-AM-5	MICHIGAN ELECTRIC TRANSMISSION COM		1.E	500,000	500,000	317,540	500,000					3.050	3.050	MN	2,160	15,250	05/10/2022	05/10/2052	2,791,938

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
59447#-AM-5	MICHIGAN ELECTRIC TRANSMISSION COM	0	1.E	2,500,000	2,500,000	1,587,699	2,500,000					3.050	3.050	MN	10,802	76,250	05/10/2022	05/10/2052	2,791,938
59447#-AN-3	MICHIGAN ELECTRIC TRANSMISSION COM		1.E	8,250,000	8,250,000	8,591,264	8,250,000					5.650	5.650	MN	77,688	466,125	11/01/2023	11/01/2028	8,483,063
59450#-AG-2	MICHIGAN GAS UTILTIES CORPORATION		1.G	3,900,000	3,900,000	4,004,842	3,900,000					5.200	5.200	MN	33,800	102,527	04/29/2025	05/01/2030	4,001,400
594918-BR-4	MICROSOFT CORPORATION		1.A FE	4,018,970	4,034,000	4,004,334	4,033,010		1,689			2.400	2.440	FA	38,457	96,816	12/16/2016	08/08/2026	4,588,408
594918-BR-4	MICROSOFT CORPORATION	0	1.A FE	499,070	500,000	496,323	499,944		100			2.400	2.419	FA	4,767	12,000	08/01/2016	08/08/2026	4,588,408
594918-BY-9	MICROSOFT CORPORATION		1.A FE	1,191,568	1,200,000	1,195,460	1,198,805		1,076			3.300	3.390	FA	15,950	39,600	12/07/2018	02/06/2027	1,219,800
594918-CA-0	MICROSOFT CORPORATION		1.A FE	8,029,441	8,233,000	7,306,908	8,048,167		5,070			4.250	4.412	FA	140,933	349,903	11/29/2022	02/06/2047	8,476,375
594918-CA-0	MICROSOFT CORPORATION	LS	1.A FE	66,820	67,000	59,463	66,877		4			4.250	4.263	FA	1,147	2,848	01/30/2017	02/06/2047	8,476,375
594918-CE-2	MICROSOFT CORPORATION		1.A FE	53,349,564	68,025,000	44,761,110	53,661,295		271,521			2.921	4.222	MS	574,025	1,987,010	09/11/2024	03/17/2052	69,018,505
594918-CW-2	MICROSOFT CORPORATION		1.A FE	34,734,862	51,420,000	31,292,794	35,195,347		344,189			2.500	4.665	MS	378,508	1,285,500	09/05/2024	09/15/2050	52,062,750
595112-BS-1	MICRON TECHNOLOGY INC		2.C FE	16,517,885	16,771,000	15,063,563	16,605,951		23,460			2.703	2.873	AO	95,701	453,320	01/27/2022	04/15/2032	20,878,409
595112-BS-1	MICRON TECHNOLOGY INC	LS	2.C FE	27,883	29,000	26,048	28,272		104			2.703	3.146	AO	165	784	01/27/2022	04/15/2032	20,878,409
595112-BS-1	MICRON TECHNOLOGY INC	0	2.C FE	4,773,036	4,800,000	4,311,317	4,782,418		2,499			2.703	2.766	AO	27,390	129,744	01/27/2022	04/15/2032	20,878,409
595112-BZ-5	MICRON TECHNOLOGY INC		2.C FE	82,794	80,000	85,174	82,797		(132)	189		5.875	5.263	FA	1,854	4,700	10/22/2024	02/09/2033	2,227,180
595112-BZ-5	MICRON TECHNOLOGY INC	LS	2.C FE	50,916	50,000	53,234	50,929		(39)	63		5.875	5.544	FA	1,159	2,938	10/22/2024	02/09/2033	2,227,180
595112-BZ-5	MICRON TECHNOLOGY INC	0	2.C FE	2,028,640	2,030,000	2,161,287	2,029,687		480			5.875	5.878	FA	47,042	119,263	02/06/2023	02/09/2033	2,227,180
595112-CD-3	MICRON TECHNOLOGY INC	0	2.C FE	3,094,290	3,000,000	3,109,871	3,088,875		(5,415)			5.300	4.615	JJ	73,317		08/26/2025	01/15/2031	3,079,500
595240-A#-2	MIDATLANTIC INTST TRANSMISSION LLC		1.G	3,800,000	3,800,000	3,877,652	3,800,000					5.390	5.390	MS	68,273	204,820	02/27/2023	03/01/2033	5,134,750
595240-A#-2	MIDATLANTIC INTST TRANSMISSION LLC	0	1.G	1,400,000	1,400,000	1,428,608	1,400,000					5.390	5.390	MS	25,153	75,460	02/27/2023	03/01/2033	5,134,750
59524Q-B*-5	MIDATLANTIC INTST TRANSMISSION LLC		1.G	14,600,000	14,600,000	15,387,376	14,600,000					5.940	5.940	MN	144,540	867,240	05/02/2024	05/01/2034	15,033,620
595620-AB-1	MIDAMERICAN ENERGY CO		1.F FE	5,816,100	5,000,000	5,627,947	5,295,905		(40,526)			6.750	5.575	JD	938	337,500	09/28/2004	12/30/2031	5,168,750
595620-AS-4	MIDAMERICAN ENERGY COMPANY		1.F FE	4,945,446	4,989,000	3,743,606	4,952,571		1,018			3.650	3.698	FA	75,874	182,099	01/29/2018	08/01/2048	5,091,250
595620-AS-4	MIDAMERICAN ENERGY COMPANY	LS	1.F FE	10,904	11,000	8,254	10,920		2			3.650	3.698	FA	167	402	01/29/2018	08/01/2048	5,091,250
595620-AT-2	MIDAMERICAN ENERGY COMPANY		1.F FE	197,824	198,000	195,771	197,976		32			3.650	3.654	AO	1,526	7,227	01/07/2019	04/15/2029	458,213
595620-AT-2	MIDAMERICAN ENERGY COMPANY	LS	1.F FE	1,998	2,000	1,977	2,000					3.650	3.654	AO	15	73	01/07/2019	04/15/2029	458,213
595620-AT-2	MIDAMERICAN ENERGY COMPANY	0	1.F FE	249,778	250,000	247,186	249,969		41			3.650	3.654	AO	1,926	9,125	01/07/2019	04/15/2029	458,213
595620-AU-9	MIDAMERICAN ENERGY COMPANY		1.F FE	9,008,457	9,430,000	7,752,276	9,021,476		8,049			4.250	4.538	JJ	184,802	357,638	01/30/2025	07/15/2049	9,630,388
595620-AV-7	MIDAMERICAN ENERGY COMPANY		1.F FE	3,529,978	3,550,000	2,411,308	3,532,658		468			3.150	3.179	AO	23,608	111,825	10/01/2019	04/15/2050	2,945,675
595620-AW-5	MIDAMERICAN ENERGY COMPANY		1.F FE	8,539,026	8,600,000	5,276,512	8,544,975		1,393			2.700	2.734	FA	96,750	232,200	07/20/2021	08/01/2052	8,209,350
595620-AY-1	MIDAMERICAN ENERGY COMPANY		1.F FE	38,363,898	36,130,000	37,265,416	38,329,696		(27,034)			5.850	5.423	MS	622,339	1,903,005	06/12/2025	09/15/2054	37,186,803
595620-AZ-8	MIDAMERICAN ENERGY COMPANY		1.F FE	33,399,652	33,195,000	31,554,852	33,399,441		(2,908)			5.300	5.257	FA	733,056	1,759,335	09/30/2024	02/01/2055	34,074,668
595620-BA-2	MIDAMERICAN ENERGY COMPANY		1.F FE	9,823,968	9,900,000	9,719,468	9,824,193		225			5.500	5.552	MN	84,700		11/03/2025	11/15/2056	10,172,250
59562V-AM-9	MIDAMERICAN ENERGY HLDGS		1.G FE	24,328,537	22,300,000	24,228,645	24,288,652		(39,885)			6.125	5.002	AO	341,469	682,938	09/24/2025	04/01/2036	27,847,488
59562V-AM-9	MIDAMERICAN ENERGY HLDGS	0	1.G FE	4,894,451	4,720,000	5,128,215	4,874,245		(10,092)			6.125	5.700	AO	72,275	289,100	11/29/2023	04/01/2036	27,847,488
59562V-BD-8	BERKSHIRE HATHAWAY ENERGY CO		1.G FE	5,764,228	4,600,000	4,427,393	5,545,324		(38,767)			5.150	3.554	MN	30,271	236,900	10/25/2019	11/15/2043	4,718,450
596680-C#-3	MIDDLESEX WATER COMPANY		1.E	45,500,000	45,500,000	28,469,549	45,500,000					2.900	2.900	MN	205,256	1,319,500	11/05/2021	11/03/2051	46,159,750
596680-C*-7	MIDDLESEX WATER COMPANY		1.E	30,800,000	30,800,000	19,564,632	30,800,000					2.900	2.900	MN	106,688	893,200	11/18/2020	11/18/2050	30,029,200
596680-C@-5	MIDDLESEX WATER COMPANY		1.E	14,820,000	14,820,000	10,811,512	14,820,000					2.790	2.790	MN	64,319	413,478	11/05/2021	11/05/2041	15,026,739
596680-D*-6	MIDDLESEX WATER COMPANY		1.E	20,000,000	20,000,000	19,674,002	20,000,000					5.240	5.240	MS	346,422	1,048,000	03/02/2023	03/02/2043	7,388,640
596680-D@-4	MIDDLESEX WATER COMPANY		1.E IF	21,700,000	21,700,000	22,238,122	21,700,000					5.990	5.990	AO	274,409		10/15/2025	10/15/2055	22,143,925
60081H-A#-5	MILLIKEN & CO		2.B	6,000,000	6,000,000	5,396,871	6,000,000					2.710	2.710	AO	34,327	162,600	10/18/2021	10/15/2031	6,081,300
60081H-A#-5	MILLIKEN & CO	0	2.B	500,000	500,000	449,739	500,000					2.710	2.710	AO	2,861	13,550	10/18/2021	10/15/2031	6,081,300
60081H-A*-9	MILLIKEN & CO	0	2.B	3,500,000	3,500,000	3,440,154	3,500,000					2.080	2.080	AO	15,369	72,800	10/18/2021	10/15/2026	3,536,400
60081H-A@-7	MILLIKEN & CO		2.B	6,000,000	6,000,000	5,705,603	6,000,000					2.400	2.400	AO	30,400	144,000	10/18/2021	10/15/2028	6,072,000
60081H-B#-4	MILLIKEN & CO		2.B YE	33,737,587	37,582,417	35,873,732	37,582,417				4,446,416	2.700	2.700	MN	143,753	986,731	05/10/2022	05/10/2032	34,518,863
60081H-B*-8	MILLIKEN & CO		2.B	3,500,000	3,500,000	2,961,970	3,500,000					2.860	2.860	AO	21,132	100,100	10/18/2021	10/15/2033	3,550,050
60081H-B@-6	MILLIKEN & CO		2.B	2,500,000	2,500,000	2,000,127	2,500,000					3.010	3.010	AO	15,886	75,250	10/18/2021	10/15/2036	2,537,625

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
60284M-AC-6	MINERA MEXICO S.A. DE C.V.		2.A FE	4,034,990	4,060,000	4,202,100	4,037,641		2,650			5.625	5.733	FA	88,178	114,188	02/05/2025	02/12/2032	3,762,938
603158-AA-4	MINERALS TECHNOLOGIES INC.		3.C FE	15,929,530	16,156,000	15,994,440	15,996,082		45,053			5.000	5.255	JJ	403,900	807,800	10/23/2023	07/01/2028	12,375,850
603158-AA-4	MINERALS TECHNOLOGIES INC.	LS	3.C FE	800,200	808,000	799,920	802,766		1,557			5.000	5.189	JJ	20,200	40,400	10/23/2023	07/01/2028	12,375,850
603374-AH-2	MINERVA LUXEMBOURG SA 144A		3.B FE	3,893,860	3,884,000	4,233,560	3,892,030		(1,044)			8.875	8.827	MS	103,412	344,705	02/29/2024	09/13/2033	1,923,739
60402#-AF-1	MINNESOTA ENERGY RESOURCES CORPORA		1.G	2,900,000	2,900,000	2,977,959	2,900,000					5.200	5.200	MN	25,133	76,238	04/29/2025	05/01/2030	2,975,400
604059-AE-5	3M COMPANY		1.G FE	14,126,930	12,856,000	13,379,665	13,064,889		(89,121)			6.375	5.543	FA	309,615	819,570	04/30/2010	02/15/2028	13,265,785
60447K-AB-6	MINSUR SA		3.A FE	5,501,463	5,950,000	5,686,118	5,617,518		46,344			4.500	5.608	AO	46,856	267,750	08/03/2023	10/28/2031	5,112,500
605417-B#-0	MISSISSIPPI POWER COMPANY		1.G	7,500,000	7,500,000	7,762,962	7,500,000					5.720	5.720	MS	126,317	429,000	03/27/2024	03/15/2036	7,714,500
605417-B@-2	MISSISSIPPI POWER COMPANY		1.G	14,000,000	14,000,000	14,458,001	14,000,000					5.620	5.620	MS	231,669	786,800	03/27/2024	03/15/2034	14,393,400
605417-C#-9	MISSISSIPPI POWER COMPANY		1.G	9,700,000	9,700,000	9,774,383	9,700,000					6.030	6.030	MS	172,224	271,333	03/28/2025	03/15/2055	9,992,455
605417-C*-3	MISSISSIPPI POWER COMPANY		1.G	8,700,000	8,700,000	8,654,576	8,700,000					5.910	5.910	JD	22,852	514,170	06/27/2024	06/15/2054	8,957,085
605417-CD-4	MISSISSIPPI POWER COMPANY		1.G FE	15,267,224	15,450,000	10,128,441	15,285,239		4,133			3.100	3.161	JJ	200,893	478,950	06/25/2021	07/30/2051	14,318,550
60671#-AD-0	THE MITRE CORPORATION		1.E	122,236,654	122,236,654	133,103,841	122,236,654					6.190	6.190	JAJO	1,282,093	1,891,612	07/31/2025	07/31/2040	3,136,946
60671#-AD-0	THE MITRE CORPORATION	0	1.E	197,954	197,954	215,553	197,954					6.190	6.190	JAJO	2,076	3,063	07/31/2025	07/31/2040	3,136,946
60672J-AA-7	MITER BRANDS ACQUISITION HOLDCO IN		3.C FE	11,464,350	11,460,000	11,748,683	11,459,556		(3,573)			6.750	6.717	AO	193,388	773,550	05/02/2024	04/01/2032	11,826,100
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	8,855,613	8,930,000	8,928,652	8,918,564		62,951			3.850	4.636	MS	114,602	343,805	01/24/2025	03/01/2026	9,101,903
606822-AR-5	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	3,034,605	3,003,000	2,978,241	3,011,534		(5,342)			3.287	3.085	JJ	42,774	98,709	07/28/2021	07/25/2027	3,398,959
606822-AR-5	MITSUBISHI UFJ FINANCIAL GROUP INC	0	1.G FE	400,000	400,000	396,702	400,000					3.287	3.287	JJ	5,697	13,148	07/18/2017	07/25/2027	3,398,959
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	1,750,000	1,750,000	1,752,251	1,750,000					3.961	3.961	MS	22,913	69,318	02/26/2018	03/02/2028	1,886,639
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC	0	1.G FE	200,000	200,000	200,257	200,000					3.961	3.961	MS	2,619	7,922	02/26/2018	03/02/2028	1,886,639
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	10,346,938	11,750,000	10,285,543	10,342,312		1,702			3.751	4.970	JJ	199,558	18,755	12/16/2025	07/18/2039	11,970,371
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	2,600,000	2,600,000	2,515,921	2,600,000					3.195	3.195	JJ	37,612	83,070	07/11/2019	07/18/2029	2,946,328
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC	0	1.G FE	300,000	300,000	290,299	300,000					3.195	3.195	JJ	4,340	9,585	07/11/2019	07/18/2029	2,946,328
606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	7,950,000	7,950,000	7,436,598	7,950,000					2.559	2.559	FA	71,204	203,441	02/18/2020	02/25/2030	7,849,161
606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP INC	0	1.G FE	450,000	450,000	420,940	450,000					2.559	2.559	FA	4,030	11,516	02/18/2020	02/25/2030	7,849,161
606822-BU-7	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	12,232,994	12,200,000	11,088,619	12,215,780		(3,296)			2.048	2.018	JJ	113,823	249,856	07/28/2020	07/17/2030	12,324,928
606822-BU-7	MITSUBISHI UFJ FINANCIAL GROUP INC	0	1.G FE	900,000	900,000	818,013	900,000					2.048	2.048	JJ	8,397	18,432	07/13/2020	07/17/2030	12,324,928
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	27,933,861	29,650,000	26,472,717	27,929,774		(474)			2.309	3.278	JJ	306,177	302,479	12/29/2025	07/20/2032	19,776,345
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	0	1.G FE	7,080,668	7,850,000	7,008,797	7,105,030		24,580			2.309	3.957	JJ	81,062	19,627	10/01/2025	07/20/2032	19,776,345
606822-CB-8	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	4,150,000	4,150,000	3,722,815	4,150,000					2.494	2.494	AO	22,425	103,501	10/05/2021	10/13/2032	2,885,540
606822-CB-8	MITSUBISHI UFJ FINANCIAL GROUP INC	0	1.G FE	700,000	700,000	627,945	700,000					2.494	2.494	AO	3,783	17,458	10/05/2021	10/13/2032	2,885,540
606822-CD-4	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	3,650,000	3,650,000	3,314,992	3,650,000					2.852	2.852	JJ	46,844	104,098	01/11/2022	01/19/2033	3,499,197
606822-CG-7	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	3,550,000	3,550,000	3,496,773	3,550,000					4.315	4.315	AO	30,637	153,183	04/11/2022	04/19/2033	3,984,143
606822-CG-7	MITSUBISHI UFJ FINANCIAL GROUP INC	0	1.G FE	550,000	550,000	541,754	550,000					4.315	4.315	AO	4,747	23,733	04/11/2022	04/19/2033	3,984,143
606822-CK-8	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	1,250,000	1,250,000	1,285,406	1,250,000					5.133	5.133	JJ	28,695	64,163	07/11/2022	07/20/2033	1,897,480
606822-CK-8	MITSUBISHI UFJ FINANCIAL GROUP INC	0	1.G FE	600,000	600,000	616,995	600,000					5.133	5.133	JJ	13,774	30,798	07/11/2022	07/20/2033	1,897,480
606822-CR-3	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	1,285,000	1,285,000	1,347,849	1,285,000					5.472	5.472	MS	21,095	70,315	09/06/2022	09/13/2033	1,900,616
606822-CR-3	MITSUBISHI UFJ FINANCIAL GROUP INC	LS	1.G FE	315,000	315,000	330,407	315,000					5.472	5.472	MS	5,171	17,237	09/06/2022	09/13/2033	1,900,616
606822-CR-3	MITSUBISHI UFJ FINANCIAL GROUP INC	0	1.G FE	250,000	250,000	262,227	250,000					5.472	5.472	MS	4,104	13,680	09/06/2022	09/13/2033	1,900,616
606822-CS-1	MITSUBISHI UFJ FINANCIAL GROUP INC	0	1.G FE	340,000	340,000	349,812	340,000					5.422	5.422	FA	6,606	18,435	02/15/2023	02/22/2029	349,217
606822-CX-0	MITSUBISHI UFJ FINANCIAL GROUP INC	0	1.G FE	810,000	810,000	848,847	810,000					5.441	5.441	FA	15,793	44,072	02/15/2023	02/22/2034	832,036
606822-DC-5	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	2,061,283	2,055,000	2,150,562	2,060,354		(288)			5.406	5.362	AO	22,219	111,093	04/11/2023	04/19/2034	2,110,547
606822-DQ-4	MITSUBISHI UFJ FINANCIAL GROUP INC		1.G FE	24,721,573	24,070,000	24,498,980	24,716,116		(5,456)			5.188	4.837	MS	378,094		11/25/2025	09/12/2036	24,796,970
606822-DQ-4	MITSUBISHI UFJ FINANCIAL GROUP INC	LS	1.G FE	102,169	100,000	101,782	102,135		(34)			5.188	4.908	MS	1,571		10/07/2025	09/12/2036	24,796,970
60687Y-AD-1	MIZUHO FINANCIAL GROUP INC		1.G FE	14,856,238	15,060,000	15,038,838	15,012,093		155,854			3.477	4.637	AO	114,909	523,636	01/24/2025	04/12/2026	15,321,818
60687Y-BE-8	MIZUHO FINANCIAL GROUP INC		1.G FE	7,950,000	7,950,000	7,387,302	7,950,000					2.591	2.591	MN	20,598	205,985	02/18/2020	05/25/2031	7,850,401
60687Y-BE-8	MIZUHO FINANCIAL GROUP INC	0	1.G FE	450,000	450,000	418,149	450,000					2.591	2.591	MN	1,166	11,660	02/18/2020	05/25/2031	7,850,401
60687Y-BH-1	MIZUHO FINANCIAL GROUP INC		1.G FE	41,944,919	42,814,000	38,997,998	41,682,130		(49,414)			2.201	2.667	JJ	447,610	590,176	12/18/2025	07/10/2031	43,082,967

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
60687Y-BH-1	MIZUHO FINANCIAL GROUP INC	0	1.G FE	550,000	550,000	500,979	550,000					2.201	2.201	JJ	5,750	12,106	07/06/2020	07/10/2031	43,082,967
60687Y-BL-2	MIZUHO FINANCIAL GROUP INC		1.G FE	5,700,000	5,700,000	5,121,630	5,700,000					1.979	1.979	MS	35,408	112,803	09/01/2020	09/08/2031	6,160,360
60687Y-BL-2	MIZUHO FINANCIAL GROUP INC	0	1.G FE	800,000	800,000	718,825	800,000					1.979	1.979	MS	4,969	15,832	09/01/2020	09/08/2031	6,160,360
60687Y-BQ-1	MIZUHO FINANCIAL GROUP INC		1.G FE	4,500,000	4,500,000	4,000,953	4,500,000					2.172	2.172	MN	10,589	97,740	02/16/2021	05/22/2032	3,133,666
60687Y-BQ-1	MIZUHO FINANCIAL GROUP INC	0	1.G FE	400,000	400,000	355,640	400,000					2.172	2.172	MN	941	8,688	02/16/2021	05/22/2032	3,133,666
60687Y-BT-5	MIZUHO FINANCIAL GROUP INC		1.G FE	3,400,000	3,400,000	3,033,578	3,400,000					2.260	2.260	JJ	36,712	76,840	07/06/2021	07/09/2032	2,022,600
60687Y-BT-5	MIZUHO FINANCIAL GROUP INC	0	1.G FE	200,000	200,000	178,446	200,000					2.260	2.260	JJ	2,160	4,520	07/06/2021	07/09/2032	2,022,600
60687Y-BU-2	MIZUHO FINANCIAL GROUP INC		2.A FE	5,550,000	5,550,000	4,976,049	5,550,000					2.564	2.564	MS	42,691	142,302	09/08/2021	09/13/2031	5,570,510
60687Y-BU-2	MIZUHO FINANCIAL GROUP INC	0	2.A FE	2,650,000	2,650,000	2,375,951	2,650,000					2.564	2.564	MS	20,384	67,946	09/08/2021	09/13/2031	5,570,510
60687Y-CM-9	MIZUHO FINANCIAL GROUP INC		1.G FE	800,000	800,000	849,251	800,000					5.669	5.669	MS	13,606	45,352	09/07/2022	09/13/2033	2,468,028
60687Y-CM-9	MIZUHO FINANCIAL GROUP INC	LS	1.G FE	850,000	850,000	902,329	850,000					5.669	5.669	MS	14,456	48,187	09/07/2022	09/13/2033	2,468,028
60687Y-CM-9	MIZUHO FINANCIAL GROUP INC	0	1.G FE	750,000	750,000	796,172	750,000					5.669	5.669	MS	12,755	42,518	09/07/2022	09/13/2033	2,468,028
60687Y-CP-2	MIZUHO FINANCIAL GROUP INC	0	1.G FE	910,000	910,000	943,416	910,000					5.667	5.667	MN	4,870	51,570	02/21/2023	05/27/2029	935,785
60687Y-CR-8	MIZUHO FINANCIAL GROUP INC	0	1.G FE	1,240,000	1,240,000	1,306,718	1,240,000					5.739	5.739	MN	6,721	71,164	02/21/2023	05/27/2031	1,275,582
60687Y-CZ-0	MIZUHO FINANCIAL GROUP INC		1.G FE	4,896,930	4,700,000	4,889,591	4,896,730		(200)			5.778	4.011	JJ	132,011		12/29/2025	07/06/2029	4,700,000
60687Y-DD-8	MIZUHO FINANCIAL GROUP INC	0	1.G FE	8,722,599	8,710,000	9,015,671	8,718,582		(2,089)			5.376	5.342	MN	45,524	468,250	02/20/2024	05/26/2030	8,944,125
60687Y-DE-6	MIZUHO FINANCIAL GROUP INC		1.G FE	9,582,766	9,540,000	10,006,611	9,577,051		(2,880)			5.579	5.520	MN	51,745	532,237	02/20/2024	05/26/2035	9,806,118
60687Y-DJ-5	MIZUHO FINANCIAL GROUP INC		1.G FE	6,548,300	6,513,000	6,763,192	6,546,258		(2,043)			5.422	5.352	MN	47,085	264,851	02/24/2025	05/13/2036	8,648,266
60687Y-DJ-5	MIZUHO FINANCIAL GROUP INC	LS	1.G FE	1,917,336	1,907,000	1,980,256	1,916,738		(598)			5.422	5.352	MN	13,786	77,548	02/24/2025	05/13/2036	8,648,266
60687Y-DM-8	MIZUHO FINANCIAL GROUP INC	0	1.G FE	4,967,700	5,000,000	5,148,315	4,968,922		1,222			5.323	5.401	JJ	127,900		07/10/2025	07/08/2036	5,133,075
607120-EZ-1	MOBILE AIRPORT AUTHORITY		1.F	2,679,938	2,679,938	2,644,244	2,679,938					3.810	3.810	FMAN	14,749	102,106	08/29/2013	11/09/2032	34,478
607120-FL-1	MOBILE AIRPORT AUTHORITY		1.F	6,859,475	6,859,475	6,236,097	6,859,475					3.180	3.180	FMAN	31,508	218,131	06/17/2019	05/09/2039	112,821
607120-FM-9	MOBILE AIRPORT AUTHORITY		1.F	4,959,914	4,959,914	4,523,045	4,959,914					3.230	3.230	FMAN	23,141	160,205	01/21/2020	05/09/2039	66,734
607120-FN-7	MOBILE AIRPORT AUTHORITY		1.F	2,667,574	2,667,574	2,425,149	2,667,574					3.180	3.180	FMAN	12,253	84,829	06/17/2019	05/09/2039	39,819
607120-FP-2	MOBILE AIRPORT AUTHORITY		1.F	5,341,446	5,341,446	4,870,972	5,341,446					3.230	3.230	FMAN	24,921	172,529	01/21/2020	05/09/2039	73,407
607120-FQ-0	MOBILE AIRPORT AUTHORITY		1.F	9,793,769	9,793,769	9,937,190	9,793,769					5.130	5.130	FMAN	72,572	502,420	01/31/2023	11/09/2042	194,265
607120-FR-8	MOBILE AIRPORT AUTHORITY		1.F	7,350,668	7,350,668	7,522,035	7,350,668					5.250	5.250	FMAN	55,743	385,910	12/21/2023	11/09/2042	146,700
607369-D@-1	MOBILE GAS SERVICE CORPORATION	0	1.G	2,139,120	2,000,000	2,031,848	2,060,837		(9,121)			5.000	4.395	MS	25,278	100,000	07/01/2015	09/30/2031	2,050,000
608190-AL-8	MOHAWK INDUSTRIES INC		2.A FE	19,377,580	18,524,000	17,964,633	18,928,153		(93,453)			3.625	3.026	MN	85,802	671,495	11/25/2024	05/15/2030	19,036,901
608190-AL-8	MOHAWK INDUSTRIES INC	0	2.A FE	1,178,247	1,150,000	1,115,274	1,164,322		(3,242)			3.625	3.283	MN	5,327	41,688	06/17/2021	05/15/2030	19,036,901
608190-AM-6	MOHAWK INDUSTRIES INC		2.A FE	14,998,050	15,000,000	15,606,147	14,998,873		373			5.850	5.853	MS	251,063	877,500	09/11/2023	09/18/2028	15,438,750
60871R-AD-2	MOLSON COORS BREWING CO		2.B FE	4,752,541	5,071,000	4,695,540	4,756,102		3,561			5.000	5.585	MN	42,258	126,775	09/19/2025	05/01/2042	5,355,625
60871R-AD-2	MOLSON COORS BREWING CO	LS	2.B FE	144,329	154,000	142,598	144,437		108			5.000	5.585	MN	1,283	3,850	09/19/2025	05/01/2042	5,355,625
60871R-AG-5	MOLSON COORS BREWING CO		2.B FE	7,156,861	7,225,000	7,185,407	7,220,719		7,741			3.000	3.109	JJ	99,946	216,750	08/04/2017	07/15/2026	7,434,875
60871R-AG-5	MOLSON COORS BREWING CO	0	2.B FE	1,404,949	1,425,000	1,417,191	1,423,687		2,376			3.000	3.172	JJ	19,713	42,750	08/04/2017	07/15/2026	7,434,875
60871R-AH-3	MOLSON COORS BREWING CO		2.B FE	25,601,119	30,760,000	24,773,693	25,803,152		124,390			4.200	5.508	JJ	595,719	1,291,920	08/14/2024	07/15/2046	31,405,960
609207-AP-0	MONDELEZ INTERNATIONAL INC		2.B FE	11,362,082	11,550,000	9,450,332	11,388,455		4,006			4.625	4.727	MN	80,128	534,188	05/03/2018	05/07/2048	10,282,406
609207-AW-5	MONDELEZ INTERNATIONAL INC		2.B FE	34,955,155	50,385,000	30,161,191	35,501,940		279,229			2.625	4.564	MS	429,847	1,322,606	02/24/2025	09/04/2050	50,053,441
609207-AY-1	MONDELEZ INTERNATIONAL INC		2.B FE	10,967,864	11,186,000	9,643,743	11,048,662		18,603			1.875	2.069	AO	44,278	209,738	07/13/2021	10/15/2032	13,040,116
609207-AY-1	MONDELEZ INTERNATIONAL INC	LS	2.B FE	2,367,223	2,414,000	2,081,172	2,384,527		3,964			1.875	2.068	AO	9,555	45,263	07/13/2021	10/15/2032	13,040,116
609207-AY-1	MONDELEZ INTERNATIONAL INC	0	2.B FE	2,280,405	2,300,000	1,982,890	2,287,819		1,653			1.875	1.958	AO	9,104	43,125	07/13/2021	10/15/2032	13,040,116
609207-BA-2	MONDELEZ INTERNATIONAL INC		2.B FE	2,170,798	2,260,000	2,225,678	2,236,726		18,537			2.625	3.502	MS	17,138	59,325	04/13/2022	03/17/2027	2,441,631
609207-BA-2	MONDELEZ INTERNATIONAL INC	0	2.B FE	144,080	150,000	147,722	148,455		1,230			2.625	3.502	MS	1,138	3,938	04/13/2022	03/17/2027	2,441,631
609207-BB-0	MONDELEZ INTERNATIONAL INC		2.B FE	5,240,777	5,672,000	5,210,450	5,373,740		41,983			3.000	3.953	MS	49,157	170,160	09/26/2024	03/17/2032	5,911,360
609207-BB-0	MONDELEZ INTERNATIONAL INC	0	2.B FE	140,652	152,000	139,631	144,370		1,076			3.000	3.907	MS	1,317	4,560	05/04/2022	03/17/2032	5,911,360
609207-BD-6	MONDELEZ INTERNATIONAL INC	SD	2.B FE	1,380,479	1,386,102	1,435,434	1,435,179		(5,966)		60,666	4.625	3.885	JJ	31,705	32,218	03/19/2025	07/03/2031	1,418,156
609207-BE-4	MONDELEZ INTERNATIONAL INC		2.B FE	9,977,900	10,000,000	9,975,997	9,980,297		1,800			4.750	4.778	FA	162,292	475,000	08/22/2024	08/28/2034	10,237,500
609935-AA-9	MONONGAHELA POWER COMPANY		1.G FE	598,926	600,000	635,112	599,127		131			5.850	5.873	FA	13,260	35,100	09/12/2023	02/15/2034	1,029,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
609935-AA-9	MONONGAHELA POWER COMPANY	0	1.G FE	399,284	400,000	423,408	399,418		87			5.850	5.873	FA	8,840	23,400	09/12/2023	02/15/2034	1,029,250
61201#-AA-3	MONTANA DAKOTA UTILITIES CO		1.G	11,500,000	11,500,000	11,647,110	11,500,000					6.330	6.330	FA	256,805	727,950	01/02/2019	08/24/2026	10,832,325
61237W-AF-3	MONTEFIORE OBLIGATED GRP		1.E FE	55,333,265	51,190,000	45,641,686	54,564,118		(128,734)			5.246	4.675	MN	447,571	2,555,458	07/07/2025	11/01/2048	6,179,835
61237W-AF-3	MONTEFIORE OBLIGATED GRP	0	1.E FE	657,835	595,000	530,510	646,933		(1,872)			5.246	4.507	MN	5,202	31,214	01/24/2023	11/01/2048	6,179,835
61237W-AH-9	MONTEFIORE OBLIGATED GROUP		1.E FE	11,888,788	11,080,000	7,683,381	11,797,712		(18,372)			3.787	3.397	MS	139,867	419,600	10/15/2020	09/01/2050	11,289,800
61237W-AJ-5	MONTEFIORE OBLIGATED GROUP		1.C FE	39,904,485	41,305,000	31,249,683	39,703,999		(2,903)			4.287	4.457	MS	590,248	1,668,286	06/17/2025	09/01/2050	43,293,523
61237W-AJ-5	MONTEFIORE OBLIGATED GROUP	0	1.C FE	1,127,970	1,135,000	858,695	1,121,660		(445)			4.287	4.278	MS	16,219	48,657	02/23/2023	09/01/2050	43,293,523
61237W-AK-2	MONTEFIORE OBLIGATED GROUP		1.C FE	35,749,807	39,363,000	35,580,744	35,860,224		104,430			5.246	6.063	MN	344,164	1,978,372	07/07/2025	11/01/2048	4,736,950
61237W-AL-0	MONTEFIORE OBLIGATED GROUP		1.C FE	48,593,865	61,536,000	46,555,635	48,848,242		222,900			4.287	5.880	MS	879,349	2,450,171	06/17/2025	09/01/2050	62,819,274
61238B-AA-9	MONTEGO BAY AIRPORT REVENUE FINANC		3.A FE	4,040,944	4,021,000	4,014,727	4,040,577		(366)			6.600	6.526	JD	11,795	105,417	09/30/2025	06/15/2035	3,327,293
615369-AM-7	MOODYS CORPORATION		2.A FE	1,010,384	1,000,000	986,821	1,005,312		(3,467)			3.250	2.818	JJ	14,986	32,500	07/28/2021	01/15/2028	1,016,250
615369-AP-0	MOODYS CORPORATION		2.A FE	545,870	550,000	553,682	548,599		478			4.250	4.339	FA	9,740	23,375	12/03/2018	02/01/2029	1,685,063
615369-AP-0	MOODYS CORPORATION	0	2.A FE	1,091,739	1,100,000	1,107,365	1,097,198		955			4.250	4.339	FA	19,479	46,750	12/03/2018	02/01/2029	1,685,063
615369-AT-2	MOODYS CORPORATION		2.A FE	5,274,387	6,435,000	4,391,213	5,308,646		22,810			3.250	4.382	MN	23,818	209,138	08/14/2024	05/20/2050	6,539,569
615369-AV-7	MOODYS CORPORATION		2.A FE	7,421,282	8,900,000	6,399,400	7,592,237		54,055			2.750	3.940	FA	89,742	244,750	11/29/2022	08/19/2041	8,616,875
615369-AW-5	MOODYS CORPORATION		2.A FE	10,598,118	10,749,000	9,561,695	10,659,355		14,304			2.000	2.157	FA	78,826	214,980	11/04/2021	08/19/2031	16,293,320
615369-AW-5	MOODYS CORPORATION	LS	2.A FE	5,279,618	5,351,000	4,759,943	5,308,807		6,771			2.000	2.149	FA	39,241	107,020	08/10/2021	08/19/2031	16,293,320
615369-AW-5	MOODYS CORPORATION	0	2.A FE	739,995	750,000	667,157	744,111		973			2.000	2.149	FA	5,500	15,000	08/10/2021	08/19/2031	16,293,320
615369-AX-3	MOODYS CORPORATION		2.A FE	9,757,634	15,730,000	9,805,502	9,800,538		42,905			3.100	5.525	MN	43,345	487,630	03/05/2025	11/29/2061	15,973,815
615369-AY-1	MOODYS CORPORATION		2.A FE	33,597,232	44,090,000	32,932,617	33,945,428		166,894			3.750	5.381	FA	578,681	1,653,375	08/14/2024	02/25/2052	44,763,875
615369-AZ-8	MOODYS CORPORATION		2.A FE	1,095,479	1,100,000	1,086,907	1,096,930		509			4.250	4.299	FA	18,570	46,750	08/02/2022	08/08/2032	1,634,000
615369-AZ-8	MOODYS CORPORATION	0	2.A FE	497,945	500,000	494,049	498,605		231			4.250	4.299	FA	8,441	21,250	08/02/2022	08/08/2032	1,634,000
615394-AM-5	MOOG INC		3.C FE	16,634,175	16,397,000	16,239,971	16,397,000		(46,039)			4.250	3.945	JD	30,972	696,873	03/04/2021	12/15/2027	15,935,585
61690D-K7-2	MORGAN STANLEY BANK NA	0	1.D FE	2,250,000	2,250,000	2,292,059	2,250,000					5.016	5.016	JJ	52,982	53,609	01/16/2025	01/12/2029	2,306,430
61690U-8A-1	MORGAN STANLEY BANK NA		1.D FE	2,181,139	2,180,000	2,200,589	2,180,487		(412)			4.952	4.930	JJ	50,078	107,954	01/16/2024	01/14/2028	2,233,977
61690U-8B-9	MORGAN STANLEY BANK NA		1.D FE	20,009,825	20,000,000	20,400,943	20,005,481		(2,791)			5.504	5.483	MN	107,022	1,100,800	05/28/2024	05/26/2028	20,550,400
61690U-8E-3	MORGAN STANLEY BANK NA	0	1.D FE	5,000,000	5,000,000	5,070,633	5,000,000					4.968	4.968	JJ	115,230	244,950	07/17/2024	07/14/2028	5,124,200
617446-8L-6	MORGAN STANLEY		1.E FE	8,350,000	8,350,000	7,838,469	8,350,000					2.699	2.699	JJ	99,537	225,367	01/16/2020	01/22/2031	8,817,407
617446-8L-6	MORGAN STANLEY	0	1.E FE	525,000	525,000	492,838	525,000					2.699	2.699	JJ	6,258	14,170	01/16/2020	01/22/2031	8,817,407
617446-8P-7	MORGAN STANLEY		1.E FE	1,671,331	1,780,000	1,730,828	1,687,301		15,418			3.622	4.755	AO	16,118	64,472	12/17/2024	04/01/2031	8,104,156
617446-8P-7	MORGAN STANLEY	0	1.E FE	5,802,711	6,180,000	6,009,278	5,858,156		53,531			3.622	4.755	AO	55,960	223,840	12/17/2024	04/01/2031	8,104,156
617446-8U-6	MORGAN STANLEY		1.E FE	2,225,000	2,225,000	1,956,323	2,225,000					1.794	1.794	FA	15,301	39,917	11/09/2020	02/13/2032	2,623,322
617446-8U-6	MORGAN STANLEY	0	1.E FE	1,575,000	1,575,000	1,384,813	1,575,000					1.794	1.794	FA	10,831	28,256	11/09/2020	02/13/2032	2,623,322
617446-8Y-8	MORGAN STANLEY		1.E FE	9,789,594	9,800,000	6,258,202	9,791,312		322			2.802	2.807	JJ	118,992	274,596	07/15/2021	01/25/2052	9,075,390
61744Y-AK-4	MORGAN STANLEY		1.G FE	4,407,696	4,363,000	4,333,300	4,375,803		(8,045)			3.591	3.380	JJ	69,198	156,675	07/28/2021	07/22/2028	5,001,213
61744Y-AK-4	MORGAN STANLEY	0	1.G FE	550,000	550,000	546,256	550,000					3.591	3.591	JJ	8,723	19,751	07/19/2017	07/22/2028	5,001,213
61744Y-AP-3	MORGAN STANLEY		1.G FE	629,014	606,000	602,755	613,754		(3,768)			3.772	3.058	JJ	9,969	22,858	07/28/2021	01/24/2029	662,259
61744Y-AP-3	MORGAN STANLEY	LS	1.G FE	49,472	44,000	43,764	45,827		(861)			3.772	1.716	JJ	724	1,660	07/28/2021	01/24/2029	662,259
61744Y-AP-3	MORGAN STANLEY	0	1.G FE	273,262	275,000	273,528	274,468		175			3.772	3.839	JJ	4,524	10,373	02/09/2018	01/24/2029	662,259
61744Y-AR-9	MORGAN STANLEY		1.E FE	3,144,999	3,300,000	3,109,426	3,146,709		1,710			4.457	4.937	AO	28,191	73,541	10/16/2025	04/22/2039	3,373,541
61746B-DZ-6	MORGAN STANLEY		1.G FE	2,630,293	2,550,000	2,549,656	2,550,732		(9,735)			3.875	3.467	JJ	42,270	98,813	04/29/2016	01/27/2026	2,548,438
61746B-DZ-6	MORGAN STANLEY	0	1.G FE	149,693	150,000	149,980	150,000		19			3.875	3.873	JJ	2,486	5,813	01/22/2016	01/27/2026	2,548,438
61746B-EF-9	MORGAN STANLEY		1.G FE	4,278,073	4,350,000	4,339,128	4,324,954		22,792			3.625	4.170	JJ	70,521	157,688	02/13/2024	01/20/2027	4,123,406
61747Y-ED-3	MORGAN STANLEY		1.E FE	6,550,000	6,550,000	5,825,929	6,550,000					2.239	2.239	JJ	65,180	146,655	07/15/2021	07/21/2032	6,619,282
61747Y-ED-3	MORGAN STANLEY	0	1.E FE	400,000	400,000	355,782	400,000					2.239	2.239	JJ	3,980	8,956	07/15/2021	07/21/2032	6,619,282
61747Y-EE-1	MORGAN STANLEY	SD	1.E FE	2,636,231	2,626,299	2,611,251	2,564,702		40,377		115,387	1.779	3.304	FA	19,044	45,195	03/18/2022	08/04/2027	2,649,660
61747Y-EF-8	MORGAN STANLEY		2.A FE	4,700,000	4,700,000	4,137,896	4,700,000					2.484	2.484	MS	34,052	116,748	09/13/2021	09/16/2036	3,644,712
61747Y-EF-8	MORGAN STANLEY	0	2.A FE	700,000	700,000	616,282	700,000					2.484	2.484	MS	5,072	17,388	09/13/2021	09/16/2036	3,644,712

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
61747Y-EH-4	MORGAN STANLEY		1.E FE	4,981,680	4,975,000	4,467,025	4,979,277		(647)			2.511	2.495	AO	24,637	124,922	10/14/2021	10/20/2032	7,062,571
61747Y-EH-4	MORGAN STANLEY	0	1.E FE	2,002,672	2,000,000	1,795,789	2,001,711		(259)			2.511	2.495	AO	9,905	50,220	10/14/2021	10/20/2032	7,062,571
61747Y-EL-5	MORGAN STANLEY		1.E FE	5,050,000	5,050,000	4,613,984	5,050,000					2.943	2.943	JJ	66,054	148,622	01/19/2022	01/21/2033	5,124,311
61747Y-ES-0	MORGAN STANLEY		2.A FE	4,014,861	4,050,000	4,124,796	4,021,306		1,878			5.297	5.381	AO	42,310	214,529	07/18/2022	04/20/2037	4,978,452
61747Y-ES-0	MORGAN STANLEY	0	2.A FE	933,782	950,000	967,545	936,757		867			5.297	5.463	AO	9,925	50,322	07/18/2022	04/20/2037	4,978,452
61747Y-EV-3	MORGAN STANLEY		1.E FE	5,902,735	5,678,000	5,899,396	5,824,508		(75,574)			6.296	4.780	AO	72,490	357,487	12/17/2024	10/18/2028	5,886,656
61747Y-EV-3	MORGAN STANLEY	LS	1.E FE	30,148	29,000	30,131	29,748		(386)			6.296	4.780	AO	370	1,826	12/17/2024	10/18/2028	5,886,656
61747Y-EY-7	MORGAN STANLEY		1.E FE	4,892,794	4,700,000	5,157,133	4,856,844		(18,040)			6.342	5.742	AO	60,443	298,074	11/29/2023	10/18/2033	4,849,037
61747Y-FB-6	MORGAN STANLEY	0	2.A FE	785,000	785,000	827,196	785,000					5.948	5.948	JJ	21,011	46,692	01/17/2023	01/19/2038	808,346
61747Y-FE-0	MORGAN STANLEY		1.E FE	1,480,000	1,480,000	1,526,461	1,480,000					5.250	5.250	AO	15,108	77,700	04/19/2023	04/21/2034	2,380,900
61747Y-FE-0	MORGAN STANLEY	LS	1.E FE	200,000	200,000	206,278	200,000					5.250	5.250	AO	2,042	10,500	04/19/2023	04/21/2034	2,380,900
61747Y-FE-0	MORGAN STANLEY	0	1.E FE	640,000	640,000	660,091	640,000					5.250	5.250	AO	6,533	33,600	04/19/2023	04/21/2034	2,380,900
61747Y-FG-5	MORGAN STANLEY		1.E FE	7,990,000	7,990,000	8,325,243	7,990,000					5.424	5.424	JJ	192,612	433,378	07/19/2023	07/21/2034	8,206,689
61747Y-FM-2	MORGAN STANLEY		2.A FE	7,696,298	7,690,000	8,095,212	7,695,514		(407)			5.942	5.931	FA	182,776	456,940	02/05/2024	02/07/2039	8,598,079
61747Y-FM-2	MORGAN STANLEY	0	2.A FE	660,541	660,000	694,778	660,474		(35)			5.942	5.931	FA	15,687	39,217	02/05/2024	02/07/2039	8,598,079
61747Y-FT-7	MORGAN STANLEY		1.E FE	5,108,300	5,000,000	5,157,788	5,097,484		(7,931)			5.320	5.037	JJ	119,700	266,000	08/05/2024	07/19/2035	5,133,000
61747Y-FV-2	MORGAN STANLEY		1.E FE	19,952,100	21,000,000	20,825,932	19,960,986		8,886			5.516	5.869	MN	135,142	1,155,142	05/15/2025	11/19/2055	21,579,180
61748U-AE-2	MORGAN STANLEY		1.E FE	31,276,394	31,095,000	32,100,757	31,248,716		(27,678)			5.230	5.093	JJ	749,890	786,030	02/24/2025	01/15/2031	32,985,592
61748U-AE-2	MORGAN STANLEY	0	1.E FE	1,050,000	1,050,000	1,083,962	1,050,000					5.230	5.230	JJ	25,322	26,542	01/16/2025	01/15/2031	32,985,592
61748U-AF-9	MORGAN STANLEY		1.E FE	14,848,200	14,125,000	14,788,572	14,835,094		(13,106)			5.587	4.892	JJ	357,316		10/07/2025	01/18/2036	14,519,582
61748U-AM-4	MORGAN STANLEY		1.E FE	3,001,816	3,000,000	2,993,032	3,001,753		(63)			4.356	4.342	AO	25,047		10/17/2025	10/22/2031	3,065,340
61748U-AN-2	MORGAN STANLEY		1.E FE	340,000	340,000	337,745	340,000					4.892	4.892	AO	3,188		10/17/2025	10/22/2036	348,316
61761J-3R-8	MORGAN STANLEY		1.G FE	5,012,633	5,100,000	5,077,309	5,093,772		11,003			3.125	3.335	JJ	68,177	159,375	12/07/2018	07/27/2026	4,926,797
61761J-3R-8	MORGAN STANLEY	0	1.G FE	148,980	150,000	149,333	149,939		110			3.125	3.198	JJ	2,005	4,688	07/20/2016	07/27/2026	4,926,797
61761J-ZN-2	MORGAN STANLEY		2.A FE	2,367,006	2,410,000	2,408,542	2,385,562		17,915			3.950	4.758	AO	17,981	95,195	12/17/2024	04/23/2027	2,471,874
61761J-ZN-2	MORGAN STANLEY	0	2.A FE	13,750	14,000	13,992	13,858		104			3.950	4.758	AO	104	553	12/17/2024	04/23/2027	2,471,874
617726-AN-4	MOROC PP 5.95000 03/08/2028		3.A FE	5,932,861	6,000,000	6,178,125	5,968,211		13,194			5.950	6.213	MS	112,058	357,000	03/02/2023	03/08/2028	5,972,550
61772B-AC-7	MORGAN STANLEY		1.E FE	6,481,928	6,500,000	5,109,684	6,485,135		796			3.217	3.234	AO	40,078	209,105	01/28/2022	04/22/2042	6,198,119
61776N-VG-5	MORGAN STANLEY PRIVATE BANK NA		1.D FE	3,522,730	3,520,000	3,571,136	3,522,556		(174)			4.734	4.716	JJ	74,061		07/17/2025	07/18/2031	4,325,006
61776N-VG-5	MORGAN STANLEY PRIVATE BANK NA	0	1.D FE	955,870	955,000	968,874	955,815		(55)			4.734	4.713	JJ	20,093		07/17/2025	07/18/2031	4,325,006
623115-AG-7	MOUNT SINAI HOSPITAL/THE		1.C FE	42,793,961	40,790,000	31,780,892	42,782,636		(11,325)			3.981	3.660	JJ	811,925		10/06/2025	07/01/2048	41,831,404
623115-AG-7	MOUNT SINAI HOSPITAL/THE	0	1.C FE	236,700	225,000	175,305	236,633		(67)			3.981	3.642	JJ	4,479		10/06/2025	07/01/2048	41,831,404
623115-AH-5	MOUNT SINAI HOSPITAL/THE		1.C FE	43,468,726	45,111,000	32,375,353	43,477,626		8,899			3.737	3.947	JJ	842,899		10/06/2025	07/01/2049	11,297,471
624256-AA-3	MOUNTAIN PEAK POWER LLC		2.C PL	40,000,000	40,000,000	41,199,371	40,000,000					6.070	6.070	MJSD	6,744	2,428,000	10/28/2024	06/30/2055	483,046
624758-AF-5	MUELLER WATER PRODUCTS INC		3.A FE	15,439,938	16,070,000	15,625,790	15,650,584		95,073			4.000	4.713	JD	28,569	642,800	11/17/2023	06/15/2029	14,565,600
62482B-AA-0	MEDLINE BORROWER LP		2.C FE	838,500	925,000	903,086	869,001		15,092			3.875	5.931	AO	8,961	35,844	11/29/2023	04/01/2029	942,922
62482B-AB-8	MEDLINE BORROWER LP		3.B FE	9,136,663	9,110,000	9,161,034	9,084,131		(12,858)			5.250	5.113	AO	119,569	478,275	02/23/2022	10/01/2029	8,507,613
62548L-A*-3	MULTICARE HEALTH SYSTEM		1.F FE	4,000,000	4,000,000	3,825,532	4,000,000					4.480	4.480	FA	67,698	179,200	08/18/2022	08/15/2037	3,067,200
62548L-A@-1	MULTICARE HEALTH SYSTEM		1.F FE	20,100,000	20,100,000	17,734,062	20,100,000					4.750	4.750	FA	360,683	954,750	08/18/2022	08/15/2052	18,529,875
62548L-AB-8	MULTICARE HEALTH SYSTEM		1.C FE	33,632,471	54,225,000	32,735,699	34,360,758		371,442			2.803	5.549	FA	574,195	1,519,927	11/19/2024	08/15/2050	54,599,638
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS GESE		1.F FE	5,164,000	5,200,000	5,436,138	5,167,756		1,235			5.875	5.934	MN	32,247	305,500	11/29/2022	05/23/2042	5,352,750
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS GESE	0	1.F FE	800,000	800,000	836,329	800,000					5.875	5.875	MN	4,961	47,000	05/18/2022	05/23/2042	5,352,750
626738-AE-8	MURPHY OIL USA INC		3.B FE	17,988,676	17,640,000	17,535,767	17,728,806		(48,712)			4.750	4.437	MS	246,715	837,900	01/13/2022	09/15/2029	16,717,838
626738-AF-5	MURPHY OIL USA INC		3.B FE	7,113,313	7,100,000	6,663,808	7,105,912		(1,551)			3.750	3.721	FA	100,583	266,250	01/21/2021	02/15/2031	6,927,500
627496-AA-0	MUSEUM OF MODERN ART		1.C FE	10,500,000	10,500,000	6,992,230	10,500,000					3.220	3.220	JJ	169,050	338,100	04/13/2021	07/01/2051	10,669,050
62750P-AA-4	MUSEUM OF FINE ARTS HOUSTON		1.B FE	18,360,518	18,430,000	11,492,315	18,364,928		1,361			2.853	2.870	FA	219,087	525,808	08/02/2022	08/01/2051	17,201,934
628530-BK-2	MYLAN INC		2.C FE	11,733,198	11,750,000	11,765,687	11,747,965		2,296			4.550	4.558	AO	112,865	534,625	03/29/2018	04/15/2028	12,017,313

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
62854A-AN-4	UTAH ACQUISITION SUB INC		2.C FE	9,426,945	9,500,000	9,478,670	9,496,658		8,537			3.950	4.029	JD	16,678	375,250	05/31/2016	06/15/2026	8,056,025
62922L-AC-2	NGL ENERGY PARTNERS LP		4.A FE	16,453,000	16,390,000	17,014,867	16,426,104		(15,042)			8.125	8.011	FMAN	170,160	1,331,688	01/31/2024	02/15/2029	13,508,938
629377-CH-3	NRG ENERGY INC		3.B FE	8,139,475	8,120,000	8,142,858	8,124,528		(2,923)			5.250	5.210	JD	18,947	426,300	05/07/2019	06/15/2029	7,902,125
62944T-AF-2	NVR INC		1.G FE	16,215,663	15,286,000	14,479,907	15,704,017		(102,700)			3.000	2.241	MN	58,596	458,580	10/28/2020	05/15/2030	15,667,540
62944T-AF-2	NVR INC	0	1.G FE	149,715	150,000	142,090	149,878		35			3.000	3.020	MN	575	4,500	04/30/2020	05/15/2030	15,667,540
629470-BB-3	NXP BV	0	2.A FE	50,402	50,000	50,004	50,000		(150)			5.350	5.047	MS	892	2,675	01/26/2023	03/01/2026	51,338
629470-BC-1	NXP BV	0	2.A FE	1,892,324	1,825,000	1,891,295	1,885,187		(7,137)			5.550	4.231	JD	8,441	50,644	08/26/2025	12/01/2028	1,875,644
62952E-AA-5	NYU HOSPITALS CENTER		1.E FE	3,614,763	3,415,000	3,002,120	3,570,112		(6,509)			4.428	4.048	JJ	75,608	151,216	03/16/2018	07/01/2042	3,567,269
62952E-AA-5	NYU HOSPITALS CENTER	0	1.E FE	133,040	125,000	109,887	131,235		(262)			4.428	4.012	JJ	2,768	5,535	02/05/2018	07/01/2042	3,567,269
62952E-AB-3	NYU LANGONE HOSPITALS		1.E FE	3,828,754	3,345,000	3,425,946	3,775,870		(15,645)			5.750	4.665	JJ	96,169	192,338	05/24/2022	07/01/2043	3,523,469
62952E-AB-3	NYU LANGONE HOSPITALS	0	1.E FE	91,570	80,000	81,936	90,305		(374)			5.750	4.665	JJ	2,300	4,600	05/24/2022	07/01/2043	3,523,469
62952E-AE-7	NYU HOSPITALS CENTER		1.E FE	47,509,792	45,650,000	39,712,559	47,189,186		(53,513)			4.368	4.105	JJ	996,996	1,993,992	03/02/2018	07/01/2047	10,027,853
62952E-AE-7	NYU HOSPITALS CENTER	0	1.E FE	6,698,200	6,500,000	5,654,581	6,665,214		(5,633)			4.368	4.169	JJ	141,960	283,920	03/02/2018	07/01/2047	10,027,853
62952E-AF-4	NYU LANGONE HOSPITALS		1.E FE	9,010,313	6,865,000	6,255,182	8,653,394		(71,802)			4.784	2.947	JJ	164,211	328,422	09/11/2020	07/01/2044	7,029,211
62954H-AJ-7	NXP BV/ NXP FDG/ NXP USA		2.A FE	19,090,682	20,650,000	18,573,077	19,248,499		98,967			2.650	3.879	FA	206,729	414,725	07/23/2025	02/15/2032	23,304,750
62954H-AJ-7	NXP BV/ NXP FDG/ NXP USA	0	2.A FE	3,318,861	3,350,000	3,013,066	3,329,516		3,068			2.650	2.758	FA	33,537	88,775	05/19/2022	02/15/2032	23,304,750
62954H-AL-2	NXP BV		2.A FE	10,017,332	13,931,000	10,192,186	10,132,959		115,627			3.125	5.740	FA	164,463	217,672	03/06/2025	02/15/2042	14,148,672
62954H-AN-8	NXP BV/NXP FUNDING LLC/NXP USA		2.A FE	4,957,880	8,500,000	5,635,559	5,063,184		50,185			3.250	6.496	MN	23,788	276,250	10/26/2023	11/30/2051	8,638,125
62954H-AU-2	NXP BV/ NXP FDG/ NXP USA		2.A FE	6,106,047	6,150,000	4,676,759	6,112,492		1,849			3.250	3.301	MN	27,760	199,875	05/19/2022	05/11/2041	5,741,813
62954H-AY-4	NXP BV/ NXP FDG/ NXP USA		2.A FE	1,197,515	1,200,000	1,158,244	1,198,758		425			3.400	3.426	MN	6,800	40,800	05/19/2022	05/01/2030	1,271,250
62954H-AY-4	NXP BV/ NXP FDG/ NXP USA	0	2.A FE	49,896	50,000	48,260	49,948		18			3.400	3.426	MN	283	1,700	05/19/2022	05/01/2030	1,271,250
62954H-AZ-1	NXP BV/NXP FUNDING LLC/NXP USA		2.A FE	699,845	700,000	699,244	699,991		19			3.875	3.878	JD	980	27,125	05/19/2022	06/18/2026	1,019,375
62954H-AZ-1	NXP BV/NXP FUNDING LLC/NXP USA	0	2.A FE	299,934	300,000	299,676	299,996		8			3.875	3.878	JD	420	11,625	05/19/2022	06/18/2026	1,019,375
62954H-BA-5	NXP BV/ NXP FDG/ NXP USA	0	2.A FE	1,246,103	1,250,000	1,132,471	1,247,587		435			2.500	2.539	MN	4,340	31,250	05/19/2022	05/11/2031	12,782,813
62954H-BA-5	NXP BV/ NXP FDG/ NXP USA		2.A FE	12,982,291	13,475,000	12,208,042	13,007,256		17,786			2.500	3.192	MN	46,788	275,313	10/17/2025	05/11/2031	12,782,813
62954H-BB-3	NXP BV/NXP FUNDING LLC/NXP USA		2.A FE	945,998	984,000	1,001,281	954,001		3,981			5.000	5.529	JJ	22,687	49,200	05/31/2024	01/15/2033	1,117,250
62954H-BB-3	NXP BV/NXP FUNDING LLC/NXP USA	LS	2.A FE	101,880	106,000	107,862	102,752		432			5.000	5.531	JJ	2,444	5,300	11/29/2023	01/15/2033	1,117,250
62954H-BF-4	NXP BV/NXP FUNDING LLC/NXP USA	0	2.A FE	2,099,706	2,100,000	2,108,410	2,099,740		34			4.300	4.305	FA	33,110		08/12/2025	08/19/2028	2,145,150
62954H-BH-0	NXP BV/NXP FDG/NXP USA		2.A FE	3,155,862	3,170,000	3,222,646	3,156,261		400			5.250	5.308	FA	61,023		08/15/2025	08/19/2035	3,745,813
62954H-BH-0	NXP BV/NXP FDG/NXP USA	0	2.A FE	477,859	480,000	487,972	477,920		61			5.250	5.308	FA	9,240		08/15/2025	08/19/2035	3,745,813
62954R-AA-4	NYU LANGONE HOSPITALS		1.E FE	3,307,003	4,705,000	3,218,362	3,332,579		18,802			3.380	5.359	JJ	79,515	159,029	11/19/2024	07/01/2055	4,621,811
62954W-AD-7	NTT FINANCE CORP		1.G FE	10,800,000	10,800,000	10,229,139	10,800,000					1.591	1.591	AO	42,002	171,828	02/24/2021	04/03/2028	11,087,505
62954W-AD-7	NTT FINANCE CORP	0	1.G FE	600,000	600,000	568,286	600,000					1.591	1.591	AO	2,333	9,546	02/24/2021	04/03/2028	11,087,505
62954W-AE-5	NTT FINANCE CORP		1.G FE	11,336,440	11,350,000	10,074,385	11,342,687		1,355			2.065	2.078	AO	57,292	234,378	02/25/2021	04/03/2031	13,033,193
62954W-AE-5	NTT FINANCE CORP	LS	1.G FE	100,000	100,000	88,761	100,000					2.065	2.065	AO	505	2,065	02/24/2021	04/03/2031	13,033,193
62954W-AE-5	NTT FINANCE CORP	0	1.G FE	4,643,331	4,650,000	4,127,391	4,646,396		664			2.065	2.081	AO	23,472	96,023	02/25/2021	04/03/2031	13,033,193
62963#-AL-5	NRP (OPERATING) LLC		3.A YE	383,196	383,196	376,658	383,196					5.180	5.180	JD	1,654	19,850	10/03/2011	12/01/2026	28,000
631005-BH-7	NARRAGANSETT ELECTRIC COMPANY		1.G FE	4,075,000	4,075,000	4,068,587	4,075,000					3.919	3.919	FA	66,541	159,699	07/24/2018	08/01/2028	4,154,850
631005-BJ-3	NARRAGANSETT ELECTRIC COMPANY		1.G FE	5,650,000	5,650,000	5,451,769	5,650,000					3.395	3.395	AO	43,692	191,818	04/07/2020	04/09/2030	5,745,909
631103-AM-0	NASDAQ INC		2.A FE	15,774,282	18,320,000	14,031,845	15,842,558		43,187			3.950	4.849	MS	229,153	723,640	08/14/2024	03/07/2052	18,171,945
63111X-AE-1	NASDAQ INC		2.A FE	3,335,046	5,070,000	3,617,854	3,443,154		67,259			2.500	5.719	JD	3,521	126,750	05/09/2024	12/21/2040	5,133,375
63111X-AK-7	NASDAQ INC		2.A FE	6,142,010	5,685,000	5,926,753	6,132,226		(7,166)			5.950	5.394	FA	127,786	338,258	08/14/2024	08/15/2053	5,854,129
632525-AU-5	NATIONAL AUSTRALIA BANK LTD		1.G FE	20,331,856	21,670,000	19,679,623	20,696,254		177,281			2.332	3.285	FA	182,485	505,344	11/29/2023	08/21/2030	21,467,425
632525-AU-5	NATIONAL AUSTRALIA BANK LTD	0	1.G FE	300,000	300,000	272,445	300,000					2.332	2.332	FA	2,526	6,996	08/17/2020	08/21/2030	21,467,425
632525-AW-1	NATIONAL AUSTRALIA BANK LTD		1.G FE	10,371,268	12,650,000	8,994,583	10,388,506		17,238			2.648	4.186	JJ	155,390	116,512	10/28/2025	01/14/2041	12,564,176
632525-AY-7	NATIONAL AUSTRALIA BANK LTD		1.G FE	6,775,000	6,775,000	6,237,201	6,775,000					2.990	2.990	MN	22,508	202,573	05/17/2021	05/21/2031	5,404,609
632525-BB-6	NATIONAL AUSTRALIA BANK LTD		1.G FE	4,100,000	4,100,000	3,753,060	4,100,000					3.347	3.347	JJ	64,420	137,227	01/04/2022	01/12/2037	4,880,328
632525-BB-6	NATIONAL AUSTRALIA BANK LTD	0	1.G FE	700,000	700,000	640,766	700,000					3.347	3.347	JJ	10,999	23,429	01/04/2022	01/12/2037	4,880,328

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
632525-CF-6	NATIONAL AUSTRALIA BANK LTD		1.G FE	23,713,011	23,600,000	24,853,319	23,706,373		(6,638)			5.902	5.837	JJ	646,138	696,436	02/24/2025	01/14/2036	24,296,436
63253Q-AB-0	NATIONAL AUSTRALIA BANK LTD NY		1.D FE	3,750,000	3,750,000	3,833,435	3,750,000					4.944	4.944	JJ	87,035	185,400	01/04/2023	01/12/2028	3,842,700
63306A-HB-5	NATIONAL BANK OF CANADA	SD	1.F FE	3,720,677	3,848,258	3,833,635	3,788,697		69,192		173,136	2.237	4.091	MN	13,679	84,793	03/28/2023	11/04/2026	3,891,301
63306A-HT-6	NATIONAL BANK OF CANADA	SD	1.F FE	1,493,411	1,459,055	1,532,373	1,518,828		(17,463)		71,557	5.023	3.607	FA	30,470	71,015	12/10/2024	02/01/2029	1,495,699
63307A-2X-2	NATIONAL BANK OF CANADA	0	1.F FE	16,205,481	16,190,000	16,906,092	16,206,061		(1,475)			5.600	5.562	JD	32,740	906,640	12/31/2024	12/18/2028	16,643,320
63307A-3B-9	NATIONAL BANK OF CANADA		1.F FE	3,343,186	3,400,000	3,437,732	3,354,684		11,093			4.500	4.891	AO	34,425	153,000	12/17/2024	10/10/2029	15,542,000
63307A-3B-9	NATIONAL BANK OF CANADA	0	1.F FE	11,602,822	11,800,000	11,930,951	11,642,727		38,498			4.500	4.891	AO	119,475	531,000	12/17/2024	10/10/2029	15,542,000
63307A-3D-5	NATIONAL BANK OF CANADA		1.F FE	550,090	550,000	555,457	550,054		(36)			4.950	4.939	FA	11,344	13,688	01/23/2025	02/01/2028	6,691,618
63307A-3D-5	NATIONAL BANK OF CANADA	0	1.F FE	5,980,989	5,980,000	6,039,335	5,980,589		(400)			4.950	4.939	FA	123,338	148,827	01/23/2025	02/01/2028	6,691,618
636274-AD-4	NATIONAL GRID PLC		2.B FE	1,720,000	1,720,000	1,776,404	1,720,000					5.602	5.602	JD	5,085	96,354	06/07/2023	06/12/2028	1,768,177
636274-AF-9	NATIONAL GRID PLC		2.B FE	4,220,000	4,220,000	4,373,426	4,220,000					5.418	5.418	JJ	107,969	228,640	01/08/2024	01/11/2034	4,334,320
63636#-AH-9	NATIONAL HOCKEY LEAGUE		2.A PL	12,500,000	12,500,000	12,686,454	12,500,000					4.970	4.970	JD	27,611	585,010	01/06/2025	01/06/2030	12,810,625
63636#-AJ-5	NATIONAL HOCKEY LEAGUE		2.A PL	17,500,000	17,500,000	17,837,289	17,500,000					5.140	5.140	JD	39,978	847,029	01/06/2025	01/06/2032	17,949,750
637071-AK-7	NATIONAL OILWELL VARCO INC.		2.B FE	5,865,368	6,150,000	4,838,528	5,942,830		8,244			3.950	4.231	JD	20,244	242,925	07/15/2014	12/01/2042	6,271,463
637071-AM-3	NATIONAL OILWELL VARCO INC		2.B FE	1,614,219	1,650,000	1,609,296	1,625,015		5,871			3.600	4.017	JD	4,950	59,400	09/26/2024	12/01/2029	1,883,300
637071-AM-3	NATIONAL OILWELL VARCO INC	0	2.B FE	198,530	200,000	195,066	199,380		161			3.600	3.686	JD	600	7,200	11/04/2019	12/01/2029	1,883,300
637432-CT-0	NATIONAL RURAL UTIL COOP		1.F FE	23,399,451	18,178,000	21,427,214	20,246,096		(272,364)			8.000	5.779	MS	484,747	1,454,240	11/29/2022	03/01/2032	15,172,560
637432-MS-1	NATIONAL RURAL UTILITIES COOP FINA	0	1.E FE	23,054,822	22,782,000	22,154,002	23,005,261		(33,223)			4.023	3.830	MN	152,753	916,520	02/17/2022	11/01/2032	23,240,260
637432-NN-1	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	7,350,546	7,293,000	7,215,402	7,305,698		(11,714)			3.050	2.866	AO	40,780	222,437	07/28/2021	04/25/2027	8,545,359
637432-NN-1	NATIONAL RURAL UTILITIES COOPERATI	0	1.E FE	1,247,438	1,250,000	1,236,700	1,249,707		277			3.050	3.068	AO	6,990	38,125	04/18/2017	04/25/2027	8,545,359
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	132,609	133,000	131,723	132,916		41			3.400	3.432	FA	1,809	4,522	01/31/2018	02/07/2028	508,500
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATI	LS	1.E FE	16,950	17,000	16,837	16,989		5			3.400	3.432	FA	231	578	01/31/2018	02/07/2028	508,500
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATI	0	1.E FE	348,971	350,000	346,640	349,779		109			3.400	3.432	FA	4,760	11,900	01/31/2018	02/07/2028	508,500
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	2,378,159	2,378,000	2,374,025	2,377,910		19			3.900	3.888	MN	15,457	92,742	12/07/2018	11/01/2028	2,220,471
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATI	0	1.E FE	199,868	200,000	199,666	199,991		19			3.900	3.902	MN	1,300	7,800	10/24/2018	11/01/2028	2,220,471
637432-NR-2	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	2,786,140	2,800,000	2,374,760	2,788,022		299			4.400	4.430	MN	20,533	123,200	10/24/2018	11/01/2048	2,503,900
637432-NS-0	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	798,216	800,000	790,521	799,448		198			3.700	3.723	MS	8,716	29,600	01/28/2019	03/15/2029	1,018,500
637432-NS-0	NATIONAL RURAL UTILITIES COOPERATI	0	1.E FE	199,554	200,000	197,630	199,862		50			3.700	3.723	MS	2,179	7,400	01/28/2019	03/15/2029	1,018,500
637432-NT-8	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	5,879,822	5,900,000	4,967,448	5,883,356		411			4.300	4.319	MS	74,701	253,700	01/28/2019	03/15/2049	6,026,850
637432-NV-3	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	5,876,810	5,900,000	5,512,072	5,890,182		2,463			2.400	2.442	MS	41,693	141,600	01/22/2020	03/15/2030	7,893,600
637432-NV-3	NATIONAL RURAL UTILITIES COOPERATI	0	1.E FE	2,041,837	2,050,000	1,915,212	2,046,542		866			2.400	2.442	MS	14,487	49,200	01/22/2020	03/15/2030	7,893,600
637432-NX-9	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	4,689,331	4,700,000	4,096,950	4,694,097		956			1.650	1.674	JD	3,447	77,550	02/01/2021	06/15/2031	5,041,250
637432-NX-9	NATIONAL RURAL UTILITIES COOPERATI	0	1.E FE	598,638	600,000	523,015	599,257		133			1.650	1.674	JD	440	9,900	02/01/2021	06/15/2031	5,041,250
637432-NY-7	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	18,070,267	19,177,000	17,320,406	18,309,087		113,609			2.750	3.503	AO	111,333	527,368	11/29/2023	04/15/2032	18,865,888
637432-NY-7	NATIONAL RURAL UTILITIES COOPERATI	LS	1.E FE	33,000	33,000	29,805	32,923		11			2.750	2.791	AO	192	908	01/31/2022	04/15/2032	18,865,888
637432-NY-7	NATIONAL RURAL UTILITIES COOPERATI	0	1.E FE	1,394,876	1,400,000	1,264,461	1,396,722		471			2.750	2.791	AO	8,128	38,500	01/31/2022	04/15/2032	18,865,888
637432-NZ-4	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	5,231,048	5,250,000	5,139,276	5,236,904		1,906			4.150	4.192	JD	9,683	217,875	08/10/2022	12/15/2032	6,124,500
637432-NZ-4	NATIONAL RURAL UTILITIES COOPERATI	0	1.E FE	747,293	750,000	734,182	748,129		272			4.150	4.192	JD	1,383	31,125	08/10/2022	12/15/2032	6,124,500
637432-PA-7	NATIONAL RURAL UTILITIES COOPERATI	0	1.E FE	1,758,001	1,625,000	1,744,500	1,723,431		(12,450)			5.800	4.712	JJ	43,460	94,250	02/08/2023	01/15/2033	1,672,125
637432-PB-5	NATIONAL RURAL UTILITIES COOPERATI	0	2.A FE	180,000	180,000	188,798	180,000					7.125	7.125	MS	3,776	12,825	05/17/2023	09/15/2053	186,413
637432-PC-3	NATIONAL RURAL UTILITIES COOPERATI		1.E FE	14,887,350	15,000,000	15,282,924	14,899,550		9,051			5.000	5.097	FA	283,333	741,667	08/08/2024	08/15/2034	15,375,000
63743H-FN-7	NATIONAL RURAL UTILITIES COOPERATI		1.F FE	119,671	120,000	122,849	119,817		71			4.850	4.904	FA	2,328	5,820	02/09/2024	02/07/2029	2,376,260
63743H-FN-7	NATIONAL RURAL UTILITIES COOPERATI	0	1.F FE	2,193,972	2,200,000	2,252,237	2,196,645		1,310			4.850	4.904	FA	42,680	106,700	02/09/2024	02/07/2029	2,376,260
63743H-GC-0	NATIONAL RURAL UTILITIES COOPERATI		1.F FE	179,831	180,000	180,435	179,833		2			4.300	4.321	JD	452		12/01/2025	12/10/2030	5,291,370
63743H-GC-0	NATIONAL RURAL UTILITIES COOPERATI	0	1.F FE	4,995,300	5,000,000	5,012,083	4,995,350		50			4.300	4.321	JD	12,542		12/01/2025	12/10/2030	5,291,370
637639-AK-1	NATIONAL SECURITIES CLEARING CORP		1.B FE	244,568	250,000	256,002	244,568					5.000	5.062	MN	1,076	12,500	05/22/2023	05/30/2028	250,818
638612-AL-5	NATIONWIDE FINANCIAL SERVICES INC		2.A FE	3,603,174	3,835,000	3,590,548	3,609,050		5,876			5.300	5.818	MN	24,278	203,255	02/24/2025	11/18/2044	3,936,628
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC		1.G FE	36,134,073	43,391,000	32,968,761	36,340,551		142,383			3.900	5.045	MN	145,721	1,692,249	01/30/2025	11/30/2049	43,921,080

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
63890C-AA-2	NAVOI MINING & METALLURGICAL COMBINAT (N		3.B FE	2,497,605	2,490,000	2,577,150	2,495,664		(1,593)			6.700	6.609	AO	34,293	166,830	10/10/2024	10/17/2028	2,160,015
63890C-AB-0	NAVOI MINING & METALLURGICAL COMBINAT (N		3.B FE	1,375,930	1,360,000	1,449,250	1,375,385		(545)			6.950	6.706	AO	19,429	87,223	10/03/2025	10/17/2031	1,407,260
63902H-AB-5	NATURE CONSERVANCY (THE)		1.D FE	3,291,906	2,575,000	2,167,703	3,206,002		(18,611)			4.496	3.015	FA	48,238	115,772	02/12/2021	02/01/2049	2,632,886
63902H-BF-5	NATURE CONSERVANCY/THE		1.C FE	5,855,000	5,855,000	4,567,110	5,855,000					3.957	3.957	MS	77,227	231,682	02/24/2022	03/01/2052	6,042,226
63902H-BF-5	NATURE CONSERVANCY/THE	0	1.C FE	250,000	250,000	195,009	250,000					3.957	3.957	MS	3,298	9,893	02/24/2022	03/01/2052	6,042,226
639057-AF-5	NATWEST GROUP PLC		1.G FE	5,177,627	5,099,000	5,229,511	5,150,065		(26,651)			5.516	4.910	MS	71,096	281,261	12/17/2024	09/30/2028	5,239,630
639057-AS-7	NATWEST GROUP PLC		1.G FE	9,823,968	9,600,000	9,805,193	9,823,819		(149)			4.964	4.261	FA	180,028		12/29/2025	08/15/2030	9,600,000
63906Y-AH-1	NATWEST MARKETS PLC		1.E FE	2,442,590	2,405,000	2,453,360	2,427,019		(15,043)			5.416	4.721	MN	15,920	130,255	12/17/2024	05/17/2027	2,470,127
63946B-AG-5	NBC UNIVERSAL INC		1.G FE	3,646,825	3,500,000	3,584,404	3,601,443		(4,428)			5.950	5.644	AO	52,063	208,250	10/12/2011	04/01/2041	3,604,125
64105M-AD-3	NESTLE CAPITAL CORP		1.D FE	52,072,727	52,695,000	50,277,064	52,089,495		11,571			5.100	5.177	MS	813,699	2,687,445	01/08/2025	03/12/2054	54,038,723
641062-AF-1	NESTLE HOLDINGS INC		1.D FE	2,338,673	2,350,000	2,342,367	2,346,674		1,222			3.625	3.680	MS	22,953	85,188	09/17/2018	09/24/2028	2,799,844
641062-AF-1	NESTLE HOLDINGS INC	0	1.D FE	398,072	400,000	398,701	399,434		208			3.625	3.680	MS	3,907	14,500	09/17/2018	09/24/2028	2,799,844
641062-AN-4	NESTLE HOLDINGS INC		1.D FE	43,427,753	46,843,000	38,181,908	43,597,474		78,930			4.000	4.482	MS	504,863	1,873,720	08/20/2024	09/24/2048	47,627,880
641062-AN-4	NESTLE HOLDINGS INC	LS	1.D FE	987	1,000	815	989					4.000	4.077	MS	11	40	09/17/2018	09/24/2048	47,627,880
641062-AX-2	NESTLE HOLDINGS INC.		1.D FE	12,200,000	12,200,000	10,827,704	12,200,000					1.875	1.875	MS	67,990	228,750	09/07/2021	09/14/2031	11,910,625
641062-AX-2	NESTLE HOLDINGS INC.	0	1.D FE	600,000	600,000	532,510	600,000					1.875	1.875	MS	3,344	11,250	09/07/2021	09/14/2031	11,910,625
641062-AZ-7	NESTLE HOLDINGS INC.		1.D FE	15,084,328	15,200,000	9,472,215	15,095,828		2,793			2.625	2.662	MS	118,592	399,000	09/07/2021	09/14/2051	15,399,500
641062-BE-3	NESTLE HOLDINGS INC.		1.D FE	22,750,836	23,102,000	20,780,892	22,752,420		5,419			4.700	4.795	JJ	500,672	1,085,794	01/08/2025	01/15/2053	29,179,985
641062-BE-3	NESTLE HOLDINGS INC.	LS	1.D FE	5,369,395	5,408,000	4,864,647	5,369,428		646			4.700	4.744	JJ	117,203	254,176	01/08/2025	01/15/2053	29,179,985
64110L-AS-5	NETFLIX INC		1.G FE	3,208,232	3,200,000	3,269,277	3,203,206		(1,355)			4.875	4.821	AO	32,933	156,000	10/04/2021	04/15/2028	1,731,194
64110L-AT-3	NETFLIX INC		1.G FE	299,313	300,000	315,535	299,784		81			5.875	5.903	MN	2,252	17,625	05/02/2018	11/15/2028	308,813
64110L-BA-3	NETFLIX INC		1.G FE	30,336,476	28,779,000	27,980,986	30,306,324		(23,996)			5.400	5.044	FA	587,092	1,614,502	09/11/2024	08/15/2054	30,655,950
64110L-BA-3	NETFLIX INC	LS	1.G FE	1,132,850	1,071,000	1,041,302	1,131,613		(946)			5.400	5.022	FA	21,848	60,083	08/14/2024	08/15/2054	30,655,950
641423-BP-2	NEVADA POWER COMPANY		1.F FE	693,520	500,000	563,075	633,377		(10,635)			6.650	3.526	AO	8,313	33,250	10/25/2019	04/01/2036	516,625
641423-BZ-0	NEVADA POWER CO		1.F FE	10,967,381	10,800,000	10,827,105	10,917,242		(6,400)			5.375	5.238	MS	170,925	580,500	11/29/2022	09/15/2040	10,884,875
641423-CA-4	NEVADA POWER CO		1.F FE	6,937,909	7,030,000	6,982,935	6,936,730		3,469			5.450	5.574	MN	48,956	383,135	11/29/2022	05/15/2041	6,933,938
641423-CA-4	NEVADA POWER CO	LS	1.F FE	119,964	120,000	119,197	119,987		1			5.450	5.451	MN	836	6,540	05/09/2011	05/15/2041	6,933,938
641423-CD-8	NEVADA POWER COMPANY	0	1.F FE	149,610	150,000	138,744	149,823		40			2.400	2.429	MN	600	3,600	01/28/2020	05/01/2030	2,479,400
641423-CD-8	NEVADA POWER COMPANY		1.F FE	2,343,890	2,350,000	2,173,661	2,347,235		624			2.400	2.429	MN	9,400	56,400	01/28/2020	05/01/2030	2,479,400
641423-CE-6	NEVADA POWER COMPANY		1.F FE	5,647,797	5,650,000	3,695,566	5,648,216		48			3.125	3.127	FA	73,568	176,563	01/28/2020	08/01/2050	4,925,781
641423-CF-3	NEVADA POWER COMPANY		1.F FE	6,810,407	6,850,000	6,904,712	6,812,887		534			5.900	5.940	MN	67,358	404,150	10/17/2022	05/01/2053	6,846,175
641423-CG-1	NEVADA POWER COMPANY		1.F FE	5,424,179	5,290,000	5,434,954	5,422,858		(1,364)			6.000	5.816	MS	93,457	317,400	02/24/2025	03/15/2054	5,448,700
644188-BF-0	NEW ENGLAND POWER CO		1.G FE	5,462,930	5,500,000	4,228,033	5,469,186		883			3.800	3.838	JD	15,094	209,000	11/30/2017	12/05/2047	4,381,700
644188-BG-8	NEW ENGLAND POWER COMPANY		1.G FE	15,400,000	15,400,000	9,453,308	15,400,000					2.807	2.807	AO	102,066	432,278	10/01/2020	10/06/2050	14,399,297
644188-BK-9	NEW ENGLAND POWER CO		1.G FE	4,972,200	4,855,000	4,890,490	4,972,001		(199)			5.848	5.678	MS	89,119		10/09/2025	09/08/2055	4,996,960
645869-D*-6	NEW JERSEY NATURAL GAS CO		1.E	5,600,000	5,600,000	5,491,206	5,600,000					3.150	3.150	AO	37,240	176,400	04/15/2013	04/15/2028	5,383,475
645869-E#-1	NEW JERSEY NATURAL GAS CO		1.E	9,400,000	9,400,000	7,258,482	9,400,000					3.630	3.630	JD	9,478	341,220	06/21/2016	06/21/2046	9,265,165
645869-E@-3	NEW JERSEY NATURAL GAS CO		1.E	12,100,000	12,100,000	9,524,314	12,100,000					3.660	3.660	AO	93,493	442,860	04/15/2015	04/15/2045	11,812,280
645869-F#-0	NEW JERSEY NATURAL GAS CO		1.E	10,800,000	10,800,000	7,548,429	10,800,000					3.860	3.860	JJ	189,912	416,880	07/17/2019	07/17/2059	7,440,890
645869-F*-4	NEW JERSEY NATURAL GAS CO		1.E	11,000,000	11,000,000	8,830,415	11,000,000					4.010	4.010	MN	61,264	441,100	05/11/2018	05/11/2048	11,220,550
645869-F@-2	NEW JERSEY NATURAL GAS CO		1.E	3,200,000	3,200,000	2,434,333	3,200,000					3.760	3.760	JJ	54,812	120,320	07/17/2019	07/17/2049	2,139,480
645869-G*-3	NEW JERSEY NATURAL GAS CO		1.E	9,800,000	9,800,000	6,560,830	9,800,000					3.130	3.130	JD	852	306,740	06/30/2020	06/30/2050	8,531,460
645869-H#-8	NEW JERSEY NATURAL GAS CO		1.E	6,800,000	6,800,000	4,319,763	6,800,000					2.970	2.970	AO	35,343	201,960	10/28/2021	10/30/2051	6,900,980
645869-H@-0	NEW JERSEY NATURAL GAS CO		1.E	3,800,000	3,800,000	2,135,769	3,800,000					2.970	2.970	MS	37,620	112,860	09/01/2020	09/01/2060	3,551,975
645869-J*-0	NEW JERSEY NATURAL GAS CO		1.E Z	16,000,000	16,000,000	9,099,041	16,000,000					3.070	3.070	AO	85,960	491,200	10/28/2021	10/28/2061	16,245,600
645869-L*-7	NEW JERSEY NATURAL GAS CO		1.E YE	17,500,000	17,500,000	17,623,765	17,500,000					5.820	5.820	JD	14,146	1,018,500	06/26/2024	06/26/2054	18,009,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
64716#-AE-7	NEW MEXICO GAS COMPANY		2.A	3,000,000	3,000,000	2,660,453	3,000,000					2.260	2.260	FA	27,497	67,800	02/05/2021	02/05/2031	2,831,640
64716#-AE-7	NEW MEXICO GAS COMPANY	0	2.A	100,000	100,000	88,682	100,000					2.260	2.260	FA	917	2,260	02/05/2021	02/05/2031	2,831,640
64716#-AF-4	NEW MEXICO GAS COMPANY		2.A	8,500,000	8,500,000	6,603,649	8,500,000					2.510	2.510	FA	86,525	213,350	02/05/2021	02/05/2036	7,897,890
64824*-AA-8	NEW PROVIDENCE LEASE-BACKED TRUST		1.E PL	14,500,000	14,500,000	16,506,701	14,500,000					6.500	6.500	MON	41,889	942,500	12/21/2023	08/15/2056	91,650
649322-A*-5	NEW YORK AND PRESBYTERIAN HOSPITAL		1.C	96,800,000	96,800,000	82,622,688	96,800,000					2.920	2.920	MN	392,578	2,826,560	05/11/2022	05/10/2047	7,714,207
649322-AA-2	NEW YORK AND PRESBYTERIAN HOSPITAL/THE		1.C FE	11,949,262	14,150,000	11,672,902	12,129,836		58,381			4.024	5.194	FA	237,248	569,396	11/29/2022	08/01/2045	15,199,788
649322-AA-2	NEW YORK AND PRESBYTERIAN HOSPITAL/THE	0	1.C FE	633,383	750,000	618,705	642,952		3,094			4.024	5.194	FA	12,575	30,180	09/26/2022	08/01/2045	15,199,788
649322-AD-6	NEW YORK AND PRESBYTERIAN HOSPITAL/THE		1.C FE	5,073,546	5,765,000	4,486,219	5,099,943		9,461			4.063	4.785	FA	97,597	234,232	01/27/2023	08/01/2056	5,780,085
649322-AD-6	NEW YORK AND PRESBYTERIAN HOSPITAL/THE	0	1.C FE	110,008	125,000	97,273	110,580		205			4.063	4.785	FA	2,116	5,079	01/27/2023	08/01/2056	5,780,085
649322-AH-7	NEW YORK AND PRESBYTERIAN HOSPITAL/THE		1.C FE	8,143,926	9,265,000	6,483,471	8,320,292		48,678			2.256	3.103	FA	87,091	209,018	03/10/2022	08/01/2040	9,480,750
649322-AH-7	NEW YORK AND PRESBYTERIAN HOSPITAL/THE	0	1.C FE	141,091	170,000	118,963	145,643		1,256			2.256	3.518	FA	1,598	3,835	03/10/2022	08/01/2040	9,480,750
649322-AJ-3	NEW YORK AND PRESBYTERIAN HOSPITAL/THE		1.C FE	6,750,000	6,750,000	3,670,381	6,750,000					2.606	2.606	FA	73,294	175,905	08/12/2020	08/01/2060	6,837,953
649757-AA-9	THE NEW YORK PUBLIC LIBRARY		1.D FE	18,400,195	18,700,000	15,807,805	18,449,147		7,955			4.305	4.406	JJ	402,518	805,035	10/31/2018	07/01/2045	19,102,518
649840-C#-0	NEW YORK STATE ELECTRIC & GAS CORP		1.G Z	11,600,000	11,600,000	10,140,917	11,600,000					4.960	4.960	JD	25,572	575,360	12/15/2022	12/15/2052	11,067,840
649840-C@-2	NEW YORK STATE ELECTRIC & GAS CORP		1.G	8,700,000	8,700,000	8,604,143	8,700,000					4.620	4.620	JD	17,864	401,940	12/15/2022	12/15/2032	9,719,450
649840-C@-2	NEW YORK STATE ELECTRIC & GAS CORP	0	1.G	1,500,000	1,500,000	1,483,473	1,500,000					4.620	4.620	JD	3,080	69,300	12/15/2022	12/15/2032	9,719,450
649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP		1.G FE	12,509,532	12,600,000	12,508,730	12,590,419		10,133			3.250	3.335	JD	34,125	409,500	11/21/2016	12/01/2026	12,804,750
649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP	0	1.G FE	2,184,204	2,200,000	2,184,064	2,198,327		1,769			3.250	3.335	JD	5,958	71,500	11/21/2016	12/01/2026	12,804,750
649840-CR-4	NEW YORK STATE ELECTRIC & GAS CORP		1.G FE	6,762,668	6,800,000	4,604,257	6,767,827		880			3.300	3.329	MS	66,073	224,400	09/03/2019	09/15/2049	7,217,150
649840-CR-4	NEW YORK STATE ELECTRIC & GAS CORP	0	1.G FE	497,255	500,000	338,548	497,634		65			3.300	3.329	MS	4,858	16,500	09/03/2019	09/15/2049	7,217,150
649840-CV-5	NEW YORK STATE ELECTRIC & GAS CORP		1.G FE	12,550,014	12,570,000	13,369,150	12,553,971		1,626			5.850	5.871	FA	277,797	735,345	08/03/2023	08/15/2033	12,937,673
65011#-AA-4	NEW YORK TRANSCO LLC		1.E PL	24,470,194	24,470,194	19,974,740	24,470,194					2.910	2.910	MN	73,186	712,083	05/24/2016	05/24/2046	4,406,920
65011#-AA-4	NEW YORK TRANSCO LLC	0	1.E PL	2,198,268	2,198,268	1,794,421	2,198,268					2.910	2.910	MN	6,575	63,970	05/24/2016	05/24/2046	4,406,920
65011#-AB-2	NEW YORK TRANSCO LLC		1.E PL	8,455,000	8,455,000	8,539,087	8,455,000					5.450	5.450	JJ	220,159	460,798	01/09/2024	01/09/2054	2,469,135
650119-AR-1	NEW YORK UNIVERSITY		1.D FE	32,151,106	32,900,000	29,891,040	32,275,484		42,213			4.142	4.356	JJ	681,359	1,362,718	11/29/2022	07/01/2048	347,314
650929-AD-4	NEWFOLD DIGITAL HLDGS GR		5.C Z	3,666,807	4,828,000	3,331,320	3,682,197		15,389			11.750	22.224	AO	47,274		12/08/2025	04/30/2029	4,895,660
651229-AX-4	NEWELL BRANDS INC		4.A FE	173,063	195,000	183,143	176,557		1,110			6.875	8.261	AO	3,352	13,406	09/12/2022	04/01/2036	3,930,625
651229-AX-4	NEWELL BRANDS INC	LS	4.A FE	3,199,438	3,605,000	3,385,800	3,264,042		20,517			6.875	8.261	AO	61,961	247,844	09/12/2022	04/01/2036	3,930,625
651229-AX-4	NEWELL BRANDS INC	0	4.A FE	44,375	50,000	46,960	45,271		285			6.875	8.261	AO	859	3,438	09/12/2022	04/01/2036	3,930,625
651229-BC-9	NEWELL BRANDS INC		4.A FE	3,710,000	3,710,000	3,724,591	3,710,000					6.375	6.375	MS	69,640	236,513	09/09/2022	09/15/2027	3,828,256
651229-BC-9	NEWELL BRANDS INC	0	4.A FE	50,000	50,000	50,197	50,000					6.375	6.375	MS	939	3,188	09/09/2022	09/15/2027	3,828,256
651229-BD-7	NEWELL BRANDS INC		4.A FE	11,560,188	11,498,000	11,456,124	11,536,495		(8,657)			6.625	6.513	MS	224,291	761,743	08/01/2024	09/15/2029	14,174,475
651229-BD-7	NEWELL BRANDS INC	LS	4.A FE	2,577,507	2,592,000	2,582,560	2,584,158		2,008			6.625	6.715	MS	50,562	171,720	08/01/2024	09/15/2029	14,174,475
651229-BD-7	NEWELL BRANDS INC	0	4.A FE	130,938	130,000	129,527	130,542		(128)			6.625	6.488	MS	2,536	8,613	09/12/2022	09/15/2029	14,174,475
651229-BE-5	NEWELL BRANDS INC		4.B FE	1,258,881	1,253,000	1,215,612	1,258,362		(433)			6.625	6.540	MN	10,607	83,472	02/25/2025	05/15/2032	6,921,938
651229-BE-5	NEWELL BRANDS INC	LS	4.B FE	5,572,832	5,557,000	5,391,187	5,571,451		(1,130)			6.625	6.573	MN	47,042	370,197	02/25/2025	05/15/2032	6,921,938
651229-BF-2	NEWELL BRANDS INC		4.B FE	251,725	250,000	244,140	251,451		(237)			6.375	6.216	MN	2,036	16,026	10/30/2024	05/15/2030	3,776,663
651229-BF-2	NEWELL BRANDS INC	LS	4.B FE	3,508,775	3,500,000	3,417,966	3,507,382		(1,206)			6.375	6.317	MN	28,510	224,365	10/30/2024	05/15/2030	3,776,663
651587-AG-2	NEWMARKET CORP		2.B FE	18,969,125	19,405,000	17,771,098	19,071,517		56,513			2.700	3.039	MS	149,904	523,935	09/26/2024	03/18/2031	19,018,328
651587-AG-2	NEWMARKET CORP	0	2.B FE	1,554,262	1,660,000	1,520,228	1,589,133		11,835			2.700	3.554	MS	12,824	44,820	02/03/2023	03/18/2031	19,018,328
651639-AP-1	NEWMONT MINING CORP		2.A FE	490,460	500,000	479,830	493,135		270			4.875	5.000	MS	7,177	24,375	02/21/2013	03/15/2042	512,188
651639-AZ-9	NEWMONT CORPORATION		2.A FE	5,446,124	5,700,000	5,193,892	5,524,364		22,783			2.600	3.091	JJ	68,337	148,200	05/24/2022	07/15/2032	8,255,950
651639-AZ-9	NEWMONT CORPORATION	0	2.A FE	2,447,501	2,450,000	2,232,463	2,448,505		207			2.600	2.610	JJ	29,373	63,700	12/06/2021	07/15/2032	8,255,950
65163L-AF-6	NEWMONT CORPORATION		1.G FE	11,699,219	13,305,000	10,855,220	11,740,831		32,067			4.200	5.043	MN	74,508	558,810	09/30/2024	05/13/2050	13,584,405
65163L-AR-0	NEWMONT CORPORATION		1.G FE	1,829,937	1,810,000	1,894,746	1,828,716		(1,221)			5.350	5.144	MS	28,513	93,090	05/20/2025	03/15/2034	1,857,790
65249B-AA-7	NEWS CORP 144A		2.C FE	568,500	565,000	548,008	565,280		(730)			3.875	3.739	MN	2,798	21,894	04/09/2021	05/15/2029	575,947
65249B-AB-5	NEWS CORP		2.C FE	16,548,775	16,330,000	16,098,869	16,457,635		(23,928)			5.125	4.913	FA	316,167	836,913	02/10/2022	02/15/2032	16,451,025
65336Y-AN-3	NEXSTAR BROADCASTING INC		4.B FE	7,790,850	7,758,000	7,702,533	7,745,027		(5,498)			4.750	4.659	MN	61,417	368,505	02/20/2025	11/01/2028	10,728,900

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
65336Y-AN-3	NEXSTAR BROADCASTING INC	LS	4.B FE	2,858,675	2,912,000	2,891,180	2,868,364		11,466			4.750	5.296	MN	23,053	138,320	02/20/2025	11/01/2028	10,728,900
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS IN		2.A FE	6,141,981	6,069,000	6,035,288	6,085,338		(14,586)			3.550	3.266	MN	35,908	215,450	07/28/2021	05/01/2027	7,550,687
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS IN	0	2.A FE	1,346,166	1,350,000	1,342,501	1,349,595		438			3.550	3.573	MN	7,988	47,925	04/25/2017	05/01/2027	7,550,687
65339K-BJ-8	NEXTERA ENERGY CAPITAL HOLDINGS IN		2.A FE	1,341,021	1,350,000	1,324,053	1,345,184		1,480			3.500	3.616	AO	11,813	47,250	09/26/2024	04/01/2029	2,340,250
65339K-BJ-8	NEXTERA ENERGY CAPITAL HOLDINGS IN	0	2.A FE	946,352	950,000	931,741	948,732		442			3.500	3.544	AO	8,313	33,250	03/28/2019	04/01/2029	2,340,250
65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS IN		2.A FE	1,564,960	1,500,000	1,380,452	1,530,759		(7,054)			2.250	1.738	JD	2,813	33,750	12/22/2020	06/01/2030	1,516,875
65339K-BZ-2	NEXTERA ENERGY CAPITAL HOLDINGS IN		2.A FE	3,499,020	3,500,000	3,121,117	3,499,419		88			2.440	2.443	JJ	39,379	85,400	12/08/2021	01/15/2032	5,971,980
65339K-BZ-2	NEXTERA ENERGY CAPITAL HOLDINGS IN	0	2.A FE	2,399,328	2,400,000	2,140,194	2,399,601		61			2.440	2.443	JJ	27,003	58,560	12/08/2021	01/15/2032	5,971,980
65339K-CA-6	NEXTERA ENERGY CAPITAL HOLDINGS IN		2.A FE	6,884,889	6,900,000	4,388,525	6,886,368		341			3.000	3.011	JJ	95,450	207,000	12/08/2021	01/15/2052	6,597,500
65339K-CP-3	NEXTERA ENERGY CAPITAL HOLDINGS IN	0	2.A FE	2,029,280	2,030,000	2,081,680	2,029,774		26			5.050	5.052	FA	35,026	102,515	02/08/2023	02/28/2033	2,081,258
65339K-CQ-1	NEXTERA ENERGY CAPITAL HOLDINGS IN		2.A FE	4,589,300	5,000,000	4,672,491	4,593,159		3,859			5.250	5.852	FA	89,688	131,250	06/12/2025	02/28/2053	5,131,250
65339K-CV-0	NEXTERA ENERGY CAPITAL HOLDINGS IN		2.A FE	13,990,592	14,080,000	13,646,959	13,994,529		1,227			5.550	5.593	MS	230,091	781,440	01/29/2024	03/15/2054	13,741,018
65339K-DA-5	NEXTERA ENERGY CAPITAL HOLDINGS IN	SD	2.A FE	5,688,391	5,631,953	5,903,808	5,889,100		(37,128)		237,837	4.850	3.866	AO	47,276	269,746	02/14/2025	04/30/2031	5,768,528
65339K-DF-4	NEXTERA ENERGY CAPITAL HOLDINGS IN		2.B FE	8,239,075	8,230,000	8,670,714	8,238,662		(413)			6.500	6.485	FA	202,092	280,849	02/04/2025	08/15/2055	8,487,150
65339K-DL-1	NEXTERA ENERGY CAPITAL HOLDINGS IN		2.A FE	9,860,280	9,550,000	9,900,630	9,859,335		(944)			5.450	4.997	MS	153,251		12/16/2025	03/15/2035	9,810,238
65342Q-AB-8	NEXTERA ENERGY OPERATING PARTNERS 144A		3.A FE	5,526,004	6,106,000	6,037,308	5,812,650		153,106			4.500	7.545	MS	80,905	274,770	02/11/2025	09/15/2027	6,349,725
65342Q-AB-8	NEXTERA ENERGY OPERATING PARTNERS 144A	LS	3.A FE	94,796	104,000	102,830	99,197		2,484			4.500	7.421	MS	1,378	4,680	02/11/2025	09/15/2027	6,349,725
65342Q-AM-4	XPLR INFRASTRUCTURE OPERATING PART		3.A FE	19,286,538	18,960,000	19,426,454	19,169,725		(62,606)			7.250	6.805	JJ	633,843	1,322,400	02/19/2025	01/15/2029	19,585,125
65343H-AA-9	NEXSTAR MEDIA INC		4.B FE	15,152,250	14,690,000	14,729,532	14,677,310		(45,342)			5.625	4.972	JJ	381,022	788,906	04/15/2025	07/15/2027	14,075,031
65345Y-AA-0	NIAGARA ENERGY SAC 144A		2.C FE	8,682,243	8,650,000	8,844,193	8,683,876		1,553			5.746	5.685	AO	121,496	387,280	10/03/2025	10/03/2034	7,869,785
653522-DV-1	NIAGARA MOHAWK POWER CORPORATION		2.A FE	2,600,000	2,500,000	2,544,133	2,599,959		(41)			5.996	5.712	JJ	74,117		10/03/2025	07/03/2055	2,574,950
65364U-AH-9	NIAGARA MOHAWK POWER CORPORATION		2.A FE	5,330,137	5,300,000	5,010,836	5,318,823		(1,979)			4.278	4.221	AO	56,684	226,734	10/25/2019	10/01/2034	5,311,228
65364U-AN-6	NIAGARA MOHAWK POWER CORPORATION		2.A FE	6,850,000	6,850,000	6,197,480	6,850,000					1.960	1.960	JD	1,492	134,260	06/23/2020	06/27/2030	6,513,210
65364U-AP-1	NIAGARA MOHAWK POWER CORPORATION		2.A FE	11,850,000	11,850,000	7,585,721	11,850,000					3.025	3.025	JD	3,983	358,463	06/23/2020	06/27/2050	10,506,544
65364U-AS-5	NIAGARA MOHAWK POWER CORPORATION		2.A FE	9,471,117	9,500,000	9,418,563	9,472,498		505			5.783	5.804	MS	160,237	549,385	11/29/2022	09/16/2052	9,157,344
65364U-AU-0	NIAGARA MOHAWK POWER CORPORATION		2.A FE	26,447,314	26,570,000	25,838,891	26,448,852		2,218			5.664	5.696	JJ	685,577	1,269,869	02/24/2025	01/17/2054	27,322,462
654106-AD-5	NIKE INC		1.F FE	6,611,600	7,500,000	6,045,860	6,849,128		24,615			3.625	4.339	MN	45,313	271,875	07/15/2014	05/01/2043	7,635,938
654106-AE-3	NIKE INC		1.F FE	10,345,093	12,636,000	10,208,224	10,529,005		59,382			3.875	5.237	MN	81,608	489,645	09/27/2022	11/01/2045	12,625,979
654106-AE-3	NIKE INC	LS	1.F FE	163,740	200,000	161,574	166,651		940			3.875	5.237	MN	1,292	7,750	09/27/2022	11/01/2045	12,625,979
654106-AF-0	NIKE INC		1.F FE	2,452,281	2,463,000	2,434,392	2,462,071		1,085			2.375	2.419	MN	9,749	58,496	12/15/2016	11/01/2026	3,449,482
654106-AF-0	NIKE INC	0	1.F FE	998,580	1,000,000	988,385	999,907		110			2.375	2.386	MN	3,958	23,750	10/18/2016	11/01/2026	3,449,482
654106-AG-8	NIKE INC		1.F FE	10,954,082	12,685,000	9,430,231	11,025,936		45,010			3.375	4.300	MN	71,353	428,119	08/14/2024	11/01/2046	12,899,059
654106-AM-5	NIKE INC		1.F FE	51,693,691	69,016,000	49,513,072	52,139,894		308,146			3.375	5.139	MS	608,204	2,076,165	05/15/2025	03/27/2050	70,444,016
654106-AM-5	NIKE INC	LS	1.F FE	224,018	259,000	185,810	225,178		692			3.375	4.193	MS	2,282	8,741	05/16/2024	03/27/2050	70,444,016
654579-AK-7	NIPPON LIFE INSURANCE CO		1.G FE	12,200,000	12,200,000	10,946,070	12,200,000					2.900	2.900	MS	103,192	353,800	09/09/2021	09/16/2051	11,971,100
654579-AK-7	NIPPON LIFE INSURANCE CO	0	1.G FE	600,000	600,000	538,331	600,000					2.900	2.900	MS	5,075	17,400	09/09/2021	09/16/2051	11,971,100
65473P-AH-8	NISOURCE INC		2.B FE	490,147	500,000	480,103	492,751		1,848			2.950	3.364	MS	4,917	14,750	09/26/2024	09/01/2029	1,014,750
65473P-AH-8	NISOURCE INC	0	2.B FE	499,130	500,000	480,103	499,691		124			2.950	2.968	MS	4,917	14,750	08/07/2019	09/01/2029	1,014,750
65473P-AJ-4	NISOURCE INC		2.B FE	2,191,882	2,200,000	2,139,322	2,196,452		976			3.600	3.641	MN	13,200	79,200	04/07/2020	05/01/2030	2,850,400
65473P-AJ-4	NISOURCE INC	0	2.B FE	597,786	600,000	583,451	599,032		266			3.600	3.641	MN	3,600	21,600	04/07/2020	05/01/2030	2,850,400
65473P-AM-7	NISOURCE INC		2.B FE	13,662,734	14,516,000	12,889,964	13,687,694		14,416			5.000	5.404	JD	32,258	725,800	01/30/2025	06/15/2052	14,063,000
65473P-AM-7	NISOURCE INC	LS	2.B FE	83,676	84,000	74,591	83,720		12			5.000	5.023	JD	187	4,200	06/07/2022	06/15/2052	14,063,000
65473P-AN-5	NISOURCE INC		2.B FE	19,966	20,000	20,511	19,987		9			5.250	5.281	MS	265	1,050	03/21/2023	03/30/2028	461,813
65473P-AN-5	NISOURCE INC	0	2.B FE	429,265	430,000	440,996	429,723		184			5.250	5.281	MS	5,706	22,575	03/21/2023	03/30/2028	461,813
65473P-AU-9	NISOURCE INC		2.B FE	4,010,776	3,850,000	3,852,595	4,010,462		(314)			5.850	5.558	AO	56,306		10/28/2025	04/01/2055	3,962,613
65473P-AX-3	NISOURCE INC		2.B FE	9,872,143	9,650,000	9,883,036	9,868,264		(3,879)			5.350	5.043	JJ	263,874		09/24/2025	07/15/2035	12,166,988
65473P-AX-3	NISOURCE INC	0	2.B FE	2,197,558	2,200,000	2,253,127	2,197,919		361			5.350	5.363	JJ	60,158		06/23/2025	07/15/2035	12,166,988

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
65473P-AY-1	NISOURCE INC		2.C FE	5,000,000	5,000,000	5,037,881	5,000,000					5.750	5.750	JJ	43,125		11/03/2025	07/15/2056	5,143,750
65473Q-AW-3	NISOURCE INC		2.B FE	1,167,432	900,000	942,323	1,111,488		(10,051)			6.250	4.128	JD	2,500	56,250	10/25/2019	12/15/2040	928,125
65473Q-AX-1	NISOURCE INC		2.B FE	250,960	200,000	207,231	240,303		(1,915)			5.950	4.130	JD	529	11,900	10/25/2019	06/15/2041	205,950
65473Q-BB-8	NISOURCE INC		2.B FE	7,219,062	7,499,000	7,203,618	7,240,344		8,859			5.250	5.565	FA	148,730	393,698	07/13/2023	02/15/2043	7,695,849
65473Q-BC-6	NISOURCE FINANCE CORP		2.B FE	11,581,489	12,435,000	11,220,442	11,568,450		4,795			4.800	5.386	FA	225,488	73,680	09/19/2025	02/15/2044	12,722,256
65473Q-BD-4	NISOURCE FINANCE CORPORATION		2.B FE	5,270,084	5,390,000	5,367,914	5,273,161		2,412			5.650	5.787	FA	126,890	304,535	11/29/2022	02/01/2045	5,576,499
65473Q-BD-4	NISOURCE FINANCE CORPORATION	LS	2.B FE	57,313	45,000	44,816	55,261		(370)			5.650	3.912	FA	1,059	2,543	10/25/2019	02/01/2045	5,576,499
65473Q-BE-2	NISOURCE FINANCE CORPORATION		2.B FE	8,015,781	7,919,000	7,868,723	7,938,639		(17,133)			3.490	3.246	MN	35,314	276,373	07/28/2021	05/15/2027	9,125,509
65473Q-BE-2	NISOURCE FINANCE CORPORATION	0	2.B FE	1,049,832	1,050,000	1,043,334	1,050,000					3.490	3.489	MN	4,682	36,645	05/11/2017	05/15/2027	9,125,509
65473Q-BF-9	NISOURCE FINANCE CORPORATION		2.B FE	27,560,878	32,205,000	26,775,065	27,746,077		103,784			4.375	5.470	MN	180,035	1,408,969	02/24/2025	05/15/2047	32,807,297
65473Q-BF-9	NISOURCE FINANCE CORPORATION	0	2.B FE	199,836	200,000	166,279	199,945		13			4.375	4.377	MN	1,118	8,750	05/11/2017	05/15/2047	32,807,297
65473Q-BG-7	NISOURCE INC		2.B FE	14,063,331	17,025,000	13,323,858	14,150,509		67,033			3.950	5.245	MS	169,990	672,488	09/11/2024	03/30/2048	17,361,244
65480C-AC-9	NISSAN MOTOR ACCEPTANCE COMPANY LL	0	3.B FE	2,999,280	3,000,000	2,927,282	2,999,900		139			1.850	1.855	MS	16,188	55,500	09/13/2021	09/16/2026	3,027,750
65480C-AE-5	NISSAN MOTOR ACCEPTANCE COMPANY LL		3.B FE	509,510	510,000	515,613	509,932		91			6.950	6.970	MS	10,437	35,445	09/12/2023	09/15/2026	527,723
65480C-AF-2	NISSAN MOTOR ACCEPTANCE COMPANY LL		3.B FE	13,606,380	13,620,000	14,086,271	13,613,304		2,175			7.050	7.070	MS	282,729	960,210	09/12/2023	09/15/2028	14,094,929
65559C-AE-1	NORDEA BANK ABP		1.F FE	14,917,975	15,500,000	15,230,191	15,188,719		270,744			1.500	4.264	MS	58,771	116,250	04/30/2025	09/30/2026	15,616,250
655663-AA-0	NORDSON CORPORATION		2.B FE	4,998,900	5,000,000	5,177,153	4,999,467		178			5.600	5.604	MS	82,444	280,000	09/07/2023	09/15/2028	5,140,000
655663-AB-8	NORDSON CORPORATION		2.B FE	19,943,000	20,000,000	21,189,286	19,953,927		4,618			5.800	5.838	MS	341,556	1,160,000	09/07/2023	09/15/2033	20,580,000
655844-AJ-7	NORFOLK SOUTHERN CORP		2.A FE	15,147,230	15,000,000	15,763,545	15,017,827		(11,908)			7.800	7.706	MN	149,500	1,170,000	06/09/1997	05/15/2027	15,230,777
655844-AK-4	NORFOLK SOUTHERN CORP		2.A FE	35,183,323	31,206,000	40,800,461	35,177,206		(2,242)			7.900	7.001	MN	315,007	2,465,274	11/29/2022	05/15/2097	29,377,310
655844-AV-0	NORFOLK SOUTHERN CORPORATION	0	2.A FE	11,799,680	10,500,000	9,889,126	11,792,826		(1,042)			6.000	5.333	MS	185,500	630,000	07/01/2015	03/15/2105	10,815,000
655844-BH-0	NORFOLK SOUTHERN CORP		2.A FE	4,425,705	3,700,000	3,497,061	4,274,192		(26,828)			4.837	3.543	AO	44,742	178,969	10/25/2019	10/01/2041	3,789,485
655844-BM-9	NORFOLK SOUTHERN CORPORATION		2.A FE	9,340,070	10,230,000	8,504,864	9,415,101		28,901			3.950	4.606	AO	101,021	404,085	05/09/2024	10/01/2042	10,432,043
655844-BQ-0	NORFOLK SOUTHERN CORPORATION		2.A FE	897,912	900,000	779,978	898,375		52			4.450	4.464	JD	1,780	40,050	05/28/2015	06/15/2045	817,800
655844-BS-6	NORFOLK SOUTHERN CORPORATION		2.A FE	1,554,727	1,560,000	1,553,761	1,559,804		544			2.900	2.928	JD	2,011	45,240	05/31/2016	06/15/2026	1,367,546
655844-BS-6	NORFOLK SOUTHERN CORPORATION	0	2.A FE	199,324	200,000	199,200	199,975		70			2.900	2.928	JD	258	5,800	05/31/2016	06/15/2026	1,367,546
655844-BX-5	NORFOLK SOURTHERN CORPORATION		2.A FE	3,901,350	5,000,000	3,958,453	3,915,347		13,997			3.942	5.690	MN	32,850	98,550	06/12/2025	11/01/2047	5,098,550
655844-BY-3	NORFOLK SOUTHERN CORPORATION		2.A FE	13,411,936	15,120,000	12,355,770	13,498,405		36,660			4.150	4.928	FA	214,389	627,480	08/23/2023	02/28/2048	14,821,290
655844-CC-0	NORFOLK SOUTHERN CORPORATION		2.A FE	12,498,323	15,022,000	12,059,015	12,539,472		38,673			4.100	5.326	MN	78,699	615,902	03/28/2025	05/15/2049	15,329,951
655844-CD-8	NORFOLK SOUTHERN CORPORATION		2.A FE	7,738,681	9,218,000	6,521,954	7,799,359		26,376			3.400	4.361	MN	52,235	313,412	10/12/2023	11/01/2049	8,459,406
655844-CH-9	NORFOLK SOUTHERN CORPORATION		2.A FE	26,875,561	37,130,000	24,015,841	27,083,257		143,578			3.155	4.878	MN	149,685	1,171,452	01/30/2025	05/15/2055	37,360,205
655844-CK-2	NORFOLK SOUTHERN CORPORATION		2.A FE	10,797,451	10,768,000	9,761,682	10,784,670		(3,147)			2.300	2.266	MN	31,646	247,664	07/28/2021	05/15/2031	10,570,175
655844-CK-2	NORFOLK SOUTHERN CORPORATION	LS	2.A FE	31,952	32,000	29,009	31,973		5			2.300	2.317	MN	94	736	05/03/2021	05/15/2031	10,570,175
655844-CK-2	NORFOLK SOUTHERN CORPORATION	0	2.A FE	449,321	450,000	407,945	449,618		66			2.300	2.317	MN	1,323	10,350	05/03/2021	05/15/2031	10,570,175
655844-CL-0	NORFOLK SOUTHERN CORPORATION		2.A FE	6,894,817	6,950,000	4,384,877	6,900,153		1,287			2.900	2.940	FA	70,543	201,550	08/16/2021	08/25/2051	6,746,425
655844-CM-8	NORFOLK SOUTHERN CORPORATION		2.A FE	1,635,134	1,950,000	1,800,152	1,727,276		29,887			3.000	5.176	MS	17,225	58,500	09/29/2022	03/15/2032	1,979,250
655844-CP-1	NORFOLK SOUTHERN CORPORATION		2.A FE	10,526,311	11,500,000	9,731,923	10,540,019		12,981			4.550	5.108	JD	43,604	523,250	02/24/2025	06/01/2053	11,250,250
655844-CQ-9	NORFOLK SOUTHERN CORPORATION		2.A FE	2,341,775	2,350,000	2,346,996	2,344,253		748			4.450	4.490	MS	34,858	104,575	01/26/2023	03/01/2033	8,648,235
655844-CQ-9	NORFOLK SOUTHERN CORPORATION	0	2.A FE	5,851,100	6,110,000	6,102,190	5,900,230		23,946			4.450	5.024	MS	90,632	271,895	11/29/2023	03/01/2033	8,648,235
655844-CS-5	NORFOLK SOUTHERN CORPORATION		2.A FE	22,504,200	23,104,000	22,153,082	22,513,108		7,913			5.350	5.528	FA	515,027	844,498	06/12/2025	08/01/2054	31,213,200
655844-CS-5	NORFOLK SOUTHERN CORPORATION	LS	2.A FE	7,233,282	7,296,000	6,995,710	7,235,703		1,417			5.350	5.407	FA	162,640	369,953	02/24/2025	08/01/2054	31,213,200
655844-CU-0	NORFOLK SOUTHERN CORPORATION		2.A FE	14,107,528	13,705,000	14,073,973	14,106,243		(1,609)			5.950	5.759	MS	240,104	815,448	12/27/2024	03/15/2064	13,711,121
655855-FB-5	NORFOLK SOUTHERN RAILWAY CO		2.A FE	19,221,788	17,400,000	21,132,276	18,977,309		(45,848)			7.875	6.955	MN	175,088	1,370,250	11/29/2022	05/15/2043	18,085,125
65819#-AA-8	NORTH CAROLINA ELECTRIC MEMBERSHIP		1.G	8,323,023	8,890,000	7,491,379	8,428,528		37,348			3.080	3.689	JD	12,169	273,812	07/23/2018	12/15/2046	143,341
65819#-AB-6	NORTH CAROLINA ELECTRIC MEMBERSHIP		1.G	7,818,167	7,818,167	7,532,171	7,818,167					3.120	3.120	JAJO	54,206	243,927	07/11/2019	07/11/2034	146,389
65819#-AB-6	NORTH CAROLINA ELECTRIC MEMBERSHIP	0	1.G	1,409,833	1,409,833	1,358,260	1,409,833					3.120	3.120	JAJO	9,775	43,987	07/11/2019	07/11/2034	146,389
661169-AA-0	NORTH MISSISSIPPI HEALTH SERVICES INC		1.E FE	26,736,905	35,352,000	22,503,532	27,034,231		133,828			3.183	4.721	AO	281,314	1,044,088	12/23/2025	10/01/2051	36,244,800

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
661169-AA-0	NORTH MISSISSIPPI HEALTH SERVICES INC	0	1.E FE	497,196	620,000	394,665	502,763		2,168			3.183	4.355	AO	4,934	19,735	01/25/2024	10/01/2051	36,244,800
662352-AC-7	NORTHWELL HEALTHCARE INC		1.C FE	13,903,816	13,117,000	12,041,766	13,889,424		(14,392)			4.800	4.305	MN	104,936	314,808	07/01/2025	11/01/2042	13,431,808
664675-AS-4	NORTHEASTERN UNIVERSITY		1.E FE	12,775,000	12,775,000	10,247,350	12,775,000					4.119	4.119	AO	131,551	526,202	06/20/2018	10/01/2048	2,759,201
664675-AT-2	NORTHEASTERN UNIVERSITY		1.E FE	35,735,617	35,625,000	23,851,708	35,723,387		(3,111)			2.894	2.877	AO	257,747	1,030,988	11/02/2021	10/01/2050	7,749,746
664675-AT-2	NORTHEASTERN UNIVERSITY	0	1.E FE	153,146	150,000	100,428	152,798		(88)			2.894	2.782	AO	1,085	4,341	11/02/2021	10/01/2050	7,749,746
665228-BQ-4	NORTHERN ILL GAS		1.D FE	1,098,580	1,000,000	1,047,963	1,015,250		(6,542)			6.580	5.805	FA	24,858	65,800	04/08/2004	02/15/2028	1,032,900
665228-CB-6	NORTHERN ILLINOIS GAS		1.D FE	14,497,680	14,500,000	15,015,962	14,499,637		41			5.900	5.900	JD	71,292	855,500	12/04/2003	12/01/2032	14,927,750
665228-CC-4	NORTHERN ILLINOIS GAS		1.D FE	12,333,558	12,253,000	12,779,715	12,305,407		(4,868)			5.900	5.831	JD	60,244	722,927	11/29/2022	12/01/2033	12,614,464
665228-D#-6	NORTHERN ILLINOIS GAS COMPANY		1.D	11,000,000	11,000,000	9,518,434	11,000,000					3.620	3.620	FA	155,962	398,200	08/10/2017	08/10/2037	9,162,900
665228-H#-2	NORTHERN ILLINOIS GAS COMPANY		1.D	2,500,000	2,500,000	1,550,423	2,500,000					2.770	2.770	MS	23,083	69,250	08/31/2020	08/31/2050	2,534,625
665228-H@-4	NORTHERN ILLINOIS GAS COMPANY		1.D	3,000,000	3,000,000	2,674,909	3,000,000					1.880	1.880	MN	7,207	56,400	11/06/2020	11/06/2030	3,028,200
665228-J#-0	NORTHERN ILLINOIS GAS COMPANY		1.D	9,000,000	9,000,000	8,451,251	9,000,000					1.770	1.770	AO	31,418	159,300	10/28/2021	10/28/2028	6,053,100
665228-J@-0	NORTHERN ILLINOIS GAS COMPANY	0	1.D	500,000	500,000	469,514	500,000					1.770	1.770	AO	1,745	8,850	10/28/2021	10/28/2028	6,053,100
665228-J*-4	NORTHERN ILLINOIS GAS COMPANY		1.D	8,500,000	8,500,000	4,642,856	8,500,000					2.870	2.870	MN	31,171	243,950	11/06/2020	11/06/2060	8,114,800
665228-K*-2	NORTHERN ILLINOIS GAS COMPANY		1.D	28,000,000	28,000,000	24,096,479	28,000,000					2.210	2.210	FA	225,174	618,800	08/31/2022	08/31/2032	24,770,725
665228-K*-2	NORTHERN ILLINOIS GAS COMPANY	0	1.D	2,000,000	2,000,000	1,721,177	2,000,000					2.210	2.210	FA	16,084	44,200	08/31/2022	08/31/2032	24,770,725
665228-K@-0	NORTHERN ILLINOIS GAS COMPANY		1.D	1,000,000	1,000,000	826,012	1,000,000					2.190	2.190	FA	7,969	21,900	08/31/2021	08/31/2033	505,475
665228-K@-0	NORTHERN ILLINOIS GAS COMPANY	0	1.D	500,000	500,000	413,006	500,000					2.190	2.190	FA	3,985	10,950	08/31/2021	08/31/2033	505,475
665228-L*-1	NORTHERN ILLINOIS GAS COMPANY		1.D	9,500,000	9,500,000	5,493,729	9,500,000					3.180	3.180	AO	59,581	302,100	10/27/2022	10/27/2062	5,079,500
665228-M*-0	NORTHERN ILLINOIS GAS COMPANY		1.D	6,500,000	6,500,000	6,430,361	6,500,000					5.670	5.670	AO	62,449	368,550	10/31/2023	10/31/2053	6,170,100
66526H-CH-9	NORTHERN INDIANA PUB SERVICE		2.A FE	33,599,929	33,000,000	34,340,220	33,070,111		(43,469)			7.690	7.531	MS	747,212	2,537,700	05/31/2001	06/07/2027	34,268,850
665501-AK-8	NORTHERN NATURAL GAS CO	0	1.G FE	2,934,345	3,000,000	2,432,939	2,951,522		1,962			4.100	4.236	MS	36,217	123,000	07/01/2015	09/15/2042	3,061,500
665501-AL-6	NORTHERN NATURAL GAS COMPANY		1.G FE	4,772,868	4,600,000	3,696,200	4,749,681		(3,991)			4.300	4.078	JJ	91,208	197,800	06/12/2019	01/15/2049	2,655,900
665501-AM-4	NORTHERN NATURAL GAS COMPANY		1.G FE	5,699,170	5,750,000	3,861,091	5,704,047		1,092			3.400	3.447	AO	41,272	195,500	04/07/2021	10/16/2051	5,542,650
665501-AN-2	NORTHERN NATURAL GAS COMPANY		1.G FE	11,081,385	11,050,000	10,652,129	11,081,147		(468)			5.625	5.605	FA	258,984	621,563	01/29/2024	02/01/2054	11,360,781
665772-CA-5	NORTHERN STATES PWR-MINN		1.F FE	9,803,028	9,789,000	9,989,724	9,800,689		(570)			5.250	5.228	JJ	236,975	513,923	11/29/2022	07/15/2035	7,480,336
665772-CB-3	NORTHERN STATES PWR-MINN		1.F FE	5,588,964	5,530,000	6,107,089	5,585,395		(2,630)			6.250	6.114	JD	28,802	345,625	11/29/2022	06/01/2036	5,702,813
665772-CC-1	NORTHERN STATES PWR-MINN		1.F FE	8,746,195	8,500,000	9,370,652	8,645,362		(8,973)			6.200	5.980	JJ	263,500	527,000	01/15/2009	07/01/2037	8,763,500
665772-CE-7	NORTHERN STATES PWR-MINN		1.F FE	258,611	197,000	199,971	243,592		(2,637)			5.350	3.218	MN	1,757	10,540	10/25/2019	11/01/2039	308,025
665772-CE-7	NORTHERN STATES PWR-MINN	LS	1.F FE	135,213	103,000	104,553	127,360		(1,379)			5.350	3.218	MN	918	5,511	10/25/2019	11/01/2039	308,025
665772-CG-2	NORTHERN STATES PWR-MINN		1.F FE	2,029,100	2,000,000	1,935,114	2,019,098		(931)			4.850	4.756	FA	36,644	97,000	10/13/2010	08/15/2040	2,048,500
665772-CJ-6	NORTHERN STATES POWER COMPANY (MIN	0	1.F FE	2,187,840	2,500,000	1,961,374	2,269,960		9,433			3.400	4.173	FA	32,111	85,000	07/01/2015	08/15/2042	2,542,500
665772-CL-1	NORTHERN STATES POWER MINN	0	1.E FE	3,927,972	4,000,000	3,393,785	3,945,020		1,946			4.125	4.233	MN	21,083	165,000	07/01/2015	05/15/2044	4,082,500
665772-CP-2	NORTHERN STATES POWER COMPANY (MIN		1.E FE	3,357,800	3,378,000	2,671,786	3,362,058		521			3.600	3.633	MN	15,539	121,608	05/23/2016	05/15/2046	3,461,200
665772-CP-2	NORTHERN STATES POWER COMPANY (MIN	LS	1.E FE	21,868	22,000	17,401	21,896		3			3.600	3.633	MN	101	792	05/23/2016	05/15/2046	3,461,200
665772-CQ-0	NORTHERN STATES POWER COMPANY (MIN		1.E FE	2,781,225	3,750,000	2,827,747	2,816,262		21,677			3.600	5.596	MS	39,750	135,000	05/09/2024	09/15/2047	3,817,500
665772-CR-8	NORTHERN STATES POWER COMPANY (MIN		1.E FE	2,451,775	2,500,000	1,644,264	2,458,510		1,156			2.900	2.997	MS	24,167	72,500	09/03/2019	03/01/2050	2,536,250
665772-CT-4	NORTHERN STATES POWER COMPANY (MIN		1.E FE	6,466,134	6,450,000	5,859,737	6,459,349		(1,721)			2.250	2.219	AO	36,281	145,125	07/28/2021	04/01/2031	6,118,063
665772-CT-4	NORTHERN STATES POWER COMPANY (MIN	0	1.E FE	199,164	200,000	181,697	199,538		82			2.250	2.297	AO	1,125	4,500	03/23/2021	04/01/2031	6,118,063
665772-CU-1	NORTHERN STATES POWER COMPANY (MIN		1.E FE	4,084,789	4,100,000	2,809,027	4,086,266		329			3.200	3.219	AO	32,800	131,200	03/23/2021	04/01/2052	3,911,600
665772-CV-9	NORTHERN STATES POWER COMPANY (MIN		1.E FE	2,084,859	2,100,000	1,789,500	2,085,939		271			4.500	4.544	JD	7,875	94,500	05/02/2022	06/01/2052	1,738,250
665772-CX-5	NORTHERN STATES POWER COMPANY (MIN		1.E FE	14,695,974	14,730,000	13,703,062	14,697,792		531			5.100	5.115	MN	95,991	751,230	09/05/2024	05/15/2053	15,105,615
665772-CY-3	NORTHERN STATES POWER COMPANY (MIN		1.E FE	3,620,563	3,705,000	3,601,549	3,621,727		1,164			5.400	5.559	MS	58,910	200,070	02/24/2025	03/15/2054	3,805,035
665789-A*-4	NORTHERN STATES POWER COMPANY A WI		1.E	20,000,000	20,000,000	12,399,676	20,000,000					2.820	2.820	MN	94,000	564,000	07/30/2021	05/01/2051	20,282,000
665789-A@-2	NORTHERN STATES POWER CO (WISCONSI		1.E	16,900,000	16,900,000	14,944,766	16,900,000					4.860	4.860	MS	241,839	821,340	09/12/2022	09/15/2052	16,183,940
665789-AW-3	NORTHERN STATES PWR-WISC		1.F FE	5,954,100	6,000,000	6,607,121	5,971,017		1,871			6.375	6.431	MS	127,500	382,500	09/03/2008	09/01/2038	6,191,250
665789-AZ-6	NORTHERN STATES POWER CO (WISCONSI		1.E FE	4,411,462	4,850,000	3,496,371	4,424,779		10,009			3.750	4.343	JD	15,156	181,875	10/15/2024	12/01/2047	4,839,063

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
665789-BA-0	NORTHERN STATES POWER CO (WISCONSI		1.E FE	6,001,794	6,475,000	5,043,257	6,012,753		9,169			4.200	4.693	MS	90,650	271,950	02/06/2025	09/01/2048	6,610,975
665789-BB-8	NORTHERN STATES POWER CO-WISC		1.E FE	6,028,874	6,100,000	3,872,824	6,037,197		1,610			3.050	3.109	MN	31,008	186,050	05/18/2020	05/01/2051	5,837,688
665789-BC-6	NORTHERN STATES POWER CO (WISCONSI		1.E FE	21,591,461	21,115,000	21,322,415	21,588,546		(4,658)			5.650	5.491	JD	53,022	1,192,998	02/24/2025	06/15/2054	21,711,499
665859-AZ-7	NORTHERN TRUST CORPORATION		1.F FE	12,211,624	12,200,000	12,208,708	12,211,518		(106)			5.117	5.105	MN	72,832		11/12/2025	11/19/2040	12,512,137
66679N-AB-6	NORTHRIVER MIDSTREAM FINANCE LP		3.C FE	14,105,463	14,070,000	14,345,294	14,097,418		(5,966)			6.750	6.682	JJ	437,929	957,983	04/07/2025	07/15/2032	14,255,413
666807-AQ-5	NORTHROP GRUMMAN SYSTEMS		2.A FE	18,260,020	18,000,000	18,107,997	18,003,828		(20,590)			7.875	7.629	MS	472,500	1,417,500	04/30/2010	03/01/2026	18,864,656
666807-AQ-5	NORTHROP GRUMMAN SYSTEMS	0	2.A FE	163,164	150,000	150,900	150,759		(4,460)			7.875	4.766	MS	3,938	11,813	01/27/2023	03/01/2026	18,864,656
666807-BD-3	NORTHROP GRUMMAN CORP		2.A FE	2,322,000	2,500,000	2,472,398	2,376,837		5,223			5.050	5.541	MN	16,132	126,250	04/13/2011	11/15/2040	2,563,125
666807-BH-4	NORTHROP GRUMMAN CORP		2.A FE	5,000,520	5,000,000	4,620,060	5,000,930		(82)			4.750	4.747	JD	19,792	237,500	04/14/2014	06/01/2043	5,118,750
666807-BK-7	NORTHROP GRUMMAN CORP		2.A FE	3,883,877	3,881,000	3,853,866	3,882,162		(1,370)			3.200	3.152	FA	51,747	124,192	07/28/2021	02/01/2027	4,904,232
666807-BK-7	NORTHROP GRUMMAN CORP	0	2.A FE	998,390	1,000,000	993,008	999,886		165			3.200	3.211	FA	13,333	32,000	11/28/2016	02/01/2027	4,904,232
666807-BN-1	NORTHROP GRUMMAN CORP		2.A FE	24,028	26,000	25,672	24,991		459			3.250	5.283	JJ	390	845	11/03/2023	01/15/2028	26,423
666807-BP-6	NORTHROP GRUMMAN CORP		2.A FE	21,147,403	23,548,000	18,987,661	21,338,926		57,032			4.030	4.724	AO	200,341	948,984	07/12/2022	10/15/2047	23,512,417
666807-BS-0	NORTHROP GRUMMAN CORP	0	2.A FE	697,497	710,000	716,604	702,183		1,700			4.400	4.684	MN	5,207	31,240	02/06/2023	05/01/2030	725,620
666807-BU-5	NORTHROP GRUMMAN CORP		2.A FE	9,608,137	10,115,000	9,580,437	9,617,038		8,901			5.250	5.624	MN	88,506	531,038	02/24/2025	05/01/2050	10,380,519
666807-CH-3	NORTHROP GRUMMAN CORP	0	2.A FE	879,102	880,000	889,917	879,691		145			4.700	4.706	MS	12,178	41,360	02/06/2023	03/15/2033	900,680
666807-CJ-9	NORTHROP GRUMMAN CORP		2.A FE	45,607,775	50,520,000	45,711,526	45,754,049		72,428			4.950	5.626	MS	736,329	2,500,740	02/24/2025	03/15/2053	50,960,818
666807-CM-2	NORTHROP GRUMMAN CORP		2.A FE	48,282,532	50,349,000	47,227,676	48,308,735		23,377			5.200	5.481	JD	218,179	2,073,448	11/04/2025	06/01/2054	51,335,910
666807-CM-2	NORTHROP GRUMMAN CORP	LS	2.A FE	105,591	106,000	99,429	105,626		24			5.200	5.224	JD	459	5,512	01/29/2024	06/01/2054	51,335,910
666807-CP-5	NORTHROP GRUMMAN CORP	0	2.A FE	8,230,819	8,250,000	8,562,865	8,232,467		1,648			5.250	5.279	JJ	255,063		05/27/2025	07/15/2035	8,466,563
667274-AE-4	NORTHWELL HEALTHCARE INC		1.C FE	14,081,756	15,712,000	11,607,540	14,098,107		16,351			3.809	4.479	MN	99,745	299,235	07/01/2025	11/01/2049	16,011,235
667274-AF-1	NORTHWELL HEALTHCARE INC		1.C FE	35,528,263	36,025,000	29,613,065	35,535,496		7,233			4.260	4.346	MN	255,778	767,333	07/01/2025	11/01/2047	37,318,302
667274-AF-1	NORTHWELL HEALTHCARE INC	0	1.C FE	1,048,685	1,035,000	850,785	1,048,573		(112)			4.260	4.163	MN	7,349	22,046	08/07/2025	11/01/2047	37,318,302
667274-AG-9	NORTHWELL HEALTHCARE INC		1.C FE	5,643,173	5,525,000	4,409,586	5,641,899		(1,273)			3.979	3.826	MN	36,640	109,920	08/07/2025	11/01/2046	5,558,428
667655-B#-0	NORTHWEST NATURAL GAS COMPANY		1.F	10,900,000	10,900,000	9,517,134	10,900,000					4.780	4.780	MS	131,702	521,020	09/30/2022	09/30/2052	10,443,780
667655-B*-4	NORTHWEST NATGCOMPANY	0	1.F	2,707,140	3,000,000	2,546,903	2,779,688		8,496			4.000	4.633	FA	50,000	120,000	07/01/2015	10/31/2042	3,060,000
667655-B@-2	NORTHWEST NATURAL GAS COMPANY		1.F	35,000,000	35,000,000	28,450,909	35,000,000					4.110	4.110	FA	599,375	1,438,500	09/10/2018	09/10/2048	35,719,250
667655-D@-0	NORTHWEST NATURAL GAS COMPANY		1.E Z	28,057,000	28,057,000	28,383,391	28,057,000					5.900	5.900	JD	68,973		12/16/2025	12/01/2055	28,300,955
66765R-CC-8	NORTHWEST NATURAL GAS COMPANY		1.F FE	4,922,107	4,926,000	4,868,744	4,924,323		1,759			3.211	3.247	JD	11,424	158,174	09/26/2024	12/05/2026	4,945,140
66765R-CD-6	NORTHWEST NATURAL GAS COMPANY		1.F FE	3,300,000	3,300,000	2,553,183	3,300,000					4.136	4.136	JD	9,857	136,488	11/29/2016	12/05/2046	2,602,734
66765R-CE-4	NORTHWEST NATURAL GAS COMPANY		1.F FE	2,765,000	2,765,000	2,696,820	2,765,000					2.822	2.822	MS	23,409	78,028	09/06/2017	09/13/2027	2,965,258
66765R-CE-4	NORTHWEST NATURAL GAS COMPANY	0	1.F FE	200,000	200,000	195,068	200,000					2.822	2.822	MS	1,693	5,644	09/06/2017	09/13/2027	2,965,258
66765R-CF-1	NORTHWEST NATURAL GAS COMPANY		1.F FE	2,550,000	2,550,000	1,849,135	2,550,000					3.685	3.685	MS	28,190	93,968	09/06/2017	09/13/2047	2,495,141
66765R-CF-1	NORTHWEST NATURAL GAS COMPANY	0	1.F FE	100,000	100,000	72,515	100,000					3.685	3.685	MS	1,106	3,685	09/06/2017	09/13/2047	2,495,141
66765R-CG-9	NORTHWEST NATURAL GAS COMPANY		1.F FE	4,400,000	4,400,000	4,201,037	4,400,000					3.141	3.141	JD	6,142	138,204	06/11/2019	06/15/2029	4,875,384
66765R-CG-9	NORTHWEST NATURAL GAS COMPANY	0	1.F FE	550,000	550,000	525,130	550,000					3.141	3.141	JD	768	17,276	06/11/2019	06/15/2029	4,875,384
66765R-CJ-3	NORTHWEST NATURAL GAS COMPANY		1.F FE	8,646,867	10,098,000	7,105,307	8,681,413		27,673			3.600	4.514	MS	107,039	363,528	10/22/2024	03/15/2050	10,279,764
66765R-CK-0	NORTHWEST NATURAL GAS COMPANY		1.F FE	3,450,000	3,450,000	2,165,209	3,450,000					3.078	3.078	JD	8,849	106,191	11/08/2021	12/01/2051	3,300,018
66765R-CL-8	NORTHWEST NATURAL GAS COMPANY		1.F FE	1,596,480	1,600,000	1,638,195	1,597,296		295			5.750	5.779	MS	27,089	92,000	03/02/2023	03/15/2033	1,646,000
66765R-CL-8	NORTHWEST NATURAL GAS COMPANY	0	1.F FE	498,900	500,000	511,936	499,155		92			5.750	5.779	MS	8,465	28,750	03/02/2023	03/15/2033	1,646,000
66775V-AB-1	NORTHWEST PIPELINE LLC		2.A FE	13,403,182	13,569,000	13,561,505	13,542,546		20,221			4.000	4.162	AO	135,690	542,760	12/12/2018	04/01/2027	14,577,840
66775V-AB-1	NORTHWEST PIPELINE LLC	0	2.A FE	797,128	800,000	799,558	799,679		246			4.000	4.033	AO	8,000	32,000	03/29/2017	04/01/2027	14,577,840
668074-AU-1	NORTHWESTERN CORPORATION		1.G FE	10,354,515	10,200,000	8,449,596	10,314,618		(4,336)			4.176	4.085	MN	54,427	425,952	01/09/2015	11/15/2044	10,412,976
668074-C#-2	NORTHWESTERN CORP - SOUTH DAKOTA	0	1.G	1,519,392	1,700,000	1,339,789	1,543,148		2,811			4.300	4.926	FA	28,631	73,100	07/01/2015	08/10/2052	1,736,550
668074-C*-6	NORTHWESTERN CORP - MONTANA	0	1.G	2,949,408	3,300,000	2,600,767	2,995,522		5,457			4.300	4.926	FA	55,578	141,900	07/01/2015	08/10/2052	3,370,950
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCARE OBLIG		1.C FE	16,189,110	18,675,000	11,396,953	16,259,290		49,899			2.633	3.335	JJ	226,734	491,713	07/29/2024	07/15/2051	4,899,981
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCARE OBLIG	0	1.C FE	750,000	750,000	457,709	750,000					2.633	2.633	JJ	9,106	19,748	08/03/2021	07/15/2051	4,899,981

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
66815L-2M-0	NORTHWESTERN MUTUAL GLOBAL FUNDING		1.B FE	16,568,765	16,900,000	17,279,055	16,723,560		65,794			4.900	5.361	JD	43,705	828,100	08/17/2023	06/12/2028	17,314,050
668444-AA-0	NORTHWESTERN UNIVERSITY	0	1.B FE	5,884,026	6,000,000	5,185,344	5,916,980		2,988			4.198	4.309	JD	20,990	251,880	07/01/2015	12/01/2047	803,723
668444-AC-6	NORTHWESTERN UNIVERSITY	0	1.B FE	12,948,960	12,000,000	11,310,913	12,616,763		(29,710)			4.643	4.173	JD	46,430	557,160	07/01/2015	12/01/2044	1,774,732
668771-AK-4	NORTONLIFELOCK INC		3.C FE	2,340,000	2,340,000	2,374,784	2,340,000					6.750	6.750	MS	39,926	157,950	09/08/2022	09/30/2027	2,418,975
668771-AL-2	NORTONLIFELOCK INC		3.C FE	9,877,233	9,842,000	10,163,194	9,857,116		(6,596)			7.125	7.030	MS	177,259	701,243	09/12/2022	09/30/2030	11,795,769
668771-AL-2	NORTONLIFELOCK INC	LS	3.C FE	2,934,068	2,928,000	3,023,555	2,930,644		(1,122)			7.125	7.069	MS	52,734	208,620	09/09/2022	09/30/2030	11,795,769
668771-AM-0	GEN DIGITAL INC 144A		3.C FE	193,000	193,000	199,031	193,000					6.250	6.250	AO	3,016	7,137	02/24/2025	04/01/2033	1,237,500
668771-AM-0	GEN DIGITAL INC 144A	LS	3.C FE	1,007,000	1,007,000	1,038,467	1,007,000					6.250	6.250	AO	15,734	37,238	02/24/2025	04/01/2033	1,237,500
66977W-AR-0	NOVA CHEMICALS CORP		3.C FE	9,324,875	9,370,000	9,427,054	9,358,580		7,048			5.250	5.322	JD	40,994	491,925	10/18/2021	06/01/2027	9,390,188
66977W-AS-8	NOVA CHEMICALS CORP		3.C FE	3,724,650	3,720,000	3,625,533	3,720,399		(1,045)			4.250	4.221	MN	20,202	158,100	04/28/2021	05/15/2029	3,696,925
66977W-AU-3	NOVA CHEMICALS CORP		3.C FE	2,386,900	2,340,000	2,498,589	2,370,527		(9,795)			9.000	8.430	FA	79,560	210,600	04/04/2024	02/15/2030	2,445,300
66980P-2B-4	BOC AVIATION USA CORP 144A		1.G FE	1,978,200	2,000,000	2,032,780	1,982,994		1,875			4.875	5.015	MN	15,708	97,500	04/25/2023	05/03/2033	1,024,375
66988A-AE-4	NOVANT HEALTH INC		1.E FE	9,240,535	10,945,000	9,148,080	9,326,476		51,285			4.371	5.703	MN	79,734	478,406	04/16/2024	11/01/2043	10,698,822
66988A-AG-9	NOVANT HEALTH INC		1.E FE	9,850,000	9,850,000	7,905,094	9,850,000					2.637	2.637	MN	43,291	259,745	04/08/2021	11/01/2036	9,371,961
66988A-AH-7	NOVANT HEALTH INC		1.E FE	48,920,982	55,904,000	37,398,952	49,385,521		136,504			3.168	3.868	MN	295,173	1,771,039	01/27/2023	11/01/2051	57,063,796
66988A-AH-7	NOVANT HEALTH INC	0	1.E FE	591,722	725,000	485,014	600,410		2,577			3.168	4.268	MN	3,828	22,968	01/27/2023	11/01/2051	57,063,796
66989H-AF-5	NOVARTIS CAPITAL CORP		1.D FE	13,886,268	13,650,000	11,363,141	13,814,741		(7,240)			3.700	3.601	MS	140,292	505,050	04/10/2015	09/21/2042	13,902,525
66989H-AK-4	NOVARTIS CAPITAL CORP		1.D FE	14,815,106	16,060,000	13,478,973	14,875,377		34,807			4.000	4.560	MN	73,162	642,400	08/14/2024	11/20/2045	16,024,200
66989H-AN-8	NOVARTIS CAPITAL CORP		1.D FE	545,100	550,000	545,875	549,310		541			3.100	3.194	MN	2,084	17,050	02/14/2017	05/17/2027	558,525
66989H-AR-9	NOVARTIS CAPITAL CORP		1.D FE	10,586,114	10,600,000	9,811,357	10,593,519		1,318			2.200	2.214	FA	88,746	233,200	02/11/2020	08/14/2030	10,514,400
66989H-AR-9	NOVARTIS CAPITAL CORP	0	1.D FE	599,214	600,000	555,360	599,633		75			2.200	2.214	FA	5,023	13,200	02/11/2020	08/14/2030	10,514,400
66989H-AS-7	NOVARTIS CAPITAL CORP		1.D FE	45,223,747	64,520,000	41,448,025	45,751,888		394,550			2.750	4.771	FA	675,220	1,774,300	09/05/2024	08/14/2050	65,407,150
66989H-AW-8	NOVARTIS CAPITAL CORP		1.D FE	20,502,840	20,659,000	18,482,286	20,506,043		2,515			4.700	4.747	MS	277,806	970,973	09/30/2024	09/18/2054	21,268,330
66989H-AW-8	NOVARTIS CAPITAL CORP	LS	1.D FE	120,923	121,000	108,251	120,924		1			4.700	4.704	MS	1,627	5,687	09/16/2024	09/18/2054	21,268,330
670001-AE-6	NOVELIS CORPORATION		4.A FE	14,587,725	14,540,000	14,045,646	14,554,816		(6,813)			4.750	4.696	JJ	289,689	690,650	07/26/2021	01/30/2030	13,278,038
670001-AG-1	NOVELIS CORP 144A		4.A FE	351,125	350,000	345,625	350,000		(254)			3.250	3.164	MN	1,453	11,375	09/22/2021	11/15/2026	320,119
670001-AH-9	NOVELIS CORP 144A		4.A FE	5,181,035	6,330,000	5,769,905	5,496,314		115,035			3.875	6.694	FA	92,664	222,038	02/24/2025	08/15/2031	6,452,644
670001-AL-0	NOVELIS INC		4.A FE	3,111,583	3,100,000	3,218,603	3,109,149		(2,435)			6.875	6.767	JJ	89,394	116,627	01/09/2025	01/30/2030	3,403,094
670001-AL-0	NOVELIS INC	0	4.A FE	802,997	800,000	830,607	802,367		(630)			6.875	6.767	JJ	23,069	30,097	01/09/2025	01/30/2030	3,403,094
670001-AN-6	NOVELIS CORP		4.A FE	3,012,761	3,009,000	3,050,437	3,012,504		(257)			6.375	6.346	FA	70,868		08/12/2025	08/15/2033	3,104,912
67021C-AC-1	BOSTON EDISON CO		1.F FE	17,685,574	17,856,000	18,635,476	17,774,117		7,353			5.750	5.809	MS	302,312	1,026,720	11/29/2022	03/15/2036	18,369,360
67021C-AF-4	NSTAR ELECTRIC CO		1.F FE	11,492,251	11,400,000	11,529,760	11,459,918		(2,809)			5.500	5.441	MS	184,617	627,000	11/29/2022	03/15/2040	22,502,250
67021C-AF-4	NSTAR ELECTRIC CO	0	1.F FE	12,323,745	10,500,000	10,619,516	11,775,328		(63,766)			5.500	4.345	MS	170,042	577,500	07/01/2015	03/15/2040	22,502,250
67021C-AL-1	NSTAR ELECTRIC CO	0	1.G FE	348,782	350,000	347,998	349,953		140			2.700	2.733	JD	788	9,450	05/23/2016	06/01/2026	8,613,737
67021C-AL-1	NSTAR ELECTRIC CO		1.G FE	8,642,818	8,673,000	8,623,382	8,671,827		3,469			2.700	2.733	JD	19,514	234,171	05/23/2016	06/01/2026	8,613,737
67021C-AM-9	NSTAR ELECTRIC CO		1.G FE	5,556,391	5,501,000	5,449,619	5,513,276		(10,456)			3.200	2.981	MN	22,493	176,032	07/28/2021	05/15/2027	6,331,712
67021C-AM-9	NSTAR ELECTRIC CO	0	1.G FE	849,354	850,000	842,061	849,981		72			3.200	3.202	MN	3,476	27,200	05/10/2017	05/15/2027	6,331,712
67021C-AN-7	NSTAR ELECTRIC CO		1.G FE	2,444,610	2,450,000	2,381,576	2,448,145		665			3.250	3.274	MN	10,174	79,625	05/14/2019	05/15/2029	3,099,563
67021C-AN-7	NSTAR ELECTRIC CO	0	1.G FE	598,680	600,000	583,243	599,546		163			3.250	3.274	MN	2,492	19,500	05/14/2019	05/15/2029	3,099,563
67021C-AP-2	NSTAR ELECTRIC CO		1.G FE	49,726	50,000	49,381	49,894		30			3.950	4.005	AO	494	1,975	03/23/2020	04/01/2030	662,838
67021C-AP-2	NSTAR ELECTRIC CO	0	1.G FE	596,712	600,000	592,576	598,727		356			3.950	4.005	AO	5,925	23,700	03/23/2020	04/01/2030	662,838
67021C-AQ-0	NSTAR ELECTRIC CO		1.F FE	7,642,845	9,525,000	6,390,670	7,675,782		30,039			3.100	4.285	JD	24,606	295,275	02/03/2025	06/01/2051	9,215,663
67021C-AS-6	NSTAR ELECTRIC CO		1.F FE	21,080,558	22,075,000	18,750,374	21,120,661		21,559			4.550	4.832	JD	83,701	1,004,413	08/14/2024	06/01/2052	21,329,769
67021C-AT-4	NSTAR ELECTRIC CO		1.F FE	16,794,900	18,020,000	16,310,716	16,816,273		19,515			4.950	5.423	MS	262,642	891,990	02/24/2025	09/15/2052	17,600,081
67021C-AU-1	NSTAR ELECTRIC CO		1.F FE	6,917,509	6,920,000	7,122,971	6,918,996		329			5.600	5.606	AO	96,880	387,520	09/18/2023	10/01/2028	7,113,760
67022*-AF-0	NSTAR GAS COMPANY		1.F	7,000,000	7,000,000	4,673,752	7,000,000					3.150	3.150	MN	36,750	220,500	05/07/2020	05/01/2050	5,586,625
67022*-AN-3	NSTAR GAS COMPANY		1.F	3,850,000	3,850,000	3,913,045	3,850,000					5.300	5.300	JD	17,004	101,458	06/02/2025	06/01/2035	3,798,050

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
670346-AH-8	NUCOR CORP		1.G FE	3,737,410	3,420,000	3,837,851	3,722,922		(14,489)			6.400	5.383	JD	18,240	218,880	02/24/2025	12/01/2037	7,657,440
670346-AH-8	NUCOR CORP	0	1.G FE	4,302,040	4,000,000	4,488,714	4,271,332		(14,887)			6.400	5.612	JD	21,333	256,000	11/30/2023	12/01/2037	7,657,440
670346-AP-0	NUCOR CORPORATION		1.G FE	1,600,319	1,598,000	1,599,457	1,598,981		(292)			3.950	3.918	MN	10,520	63,121	12/07/2018	05/01/2028	1,617,324
670346-AQ-8	NUCOR CORPORATION		1.G FE	16,844,731	16,649,000	14,204,768	16,818,773		(4,970)			4.400	4.317	MN	122,093	732,556	12/05/2019	05/01/2048	16,709,700
670346-AQ-8	NUCOR CORPORATION	LS	1.G FE	993	1,000	853	994					4.400	4.441	MN	7	44	04/23/2018	05/01/2048	16,709,700
670346-AS-4	NUCOR CORPORATION		1.G FE	2,293,583	2,300,000	2,167,571	2,297,053		702			2.700	2.731	JD	5,175	62,100	05/20/2020	06/01/2030	2,533,750
670346-AS-4	NUCOR CORPORATION	0	1.G FE	398,884	400,000	376,969	399,488		122			2.700	2.731	JD	900	10,800	05/20/2020	06/01/2030	2,533,750
670346-AU-9	NUCOR CORPORATION		1.G FE	3,768,779	5,635,000	3,505,078	3,789,658		20,385			2.979	5.071	JD	7,461	167,867	02/24/2025	12/15/2055	5,718,933
670346-AV-7	NUCOR CORPORATION	0	1.G FE	4,983,650	5,000,000	4,654,920	4,989,290		1,527			3.125	3.163	AO	39,063	156,250	03/02/2022	04/01/2032	5,078,125
670346-AW-5	NUCOR CORPORATION		1.G FE	11,463,134	12,245,000	9,379,517	11,485,953		13,120			3.850	4.225	AO	117,858	471,433	02/24/2025	04/01/2052	14,315,366
670346-AW-5	NUCOR CORPORATION	0	1.G FE	1,981,300	2,000,000	1,531,975	1,982,856		538			3.850	3.902	AO	19,250	77,000	03/02/2022	04/01/2052	14,315,366
670346-BA-2	NUCOR CORPORATION		1.G FE	4,284,317	4,320,000	4,422,653	4,287,456		3,139			5.100	5.202	JD	18,360	162,792	03/05/2025	06/01/2035	4,430,160
67052N-AB-1	NUFARM AUSTRALIA LTD / NUFARM AMER		4.B FE	10,513,022	10,720,000	9,856,755	10,532,853		32,453			5.000	5.433	JJ	229,289	450,750	01/24/2025	01/27/2030	10,578,000
67052N-AB-1	NUFARM AUSTRALIA LTD / NUFARM AMER	LS	4.B FE	100,000	100,000	91,947	100,000					5.000	5.000	JJ	2,139	5,000	01/20/2022	01/27/2030	10,578,000
67059T-AE-5	NUSTAR LOGISTICS LP		3.A FE	2,137,000	2,137,000	2,161,866	2,137,000					5.625	5.625	AO	21,036	120,206	04/09/2019	04/28/2027	2,241,313
67059T-AE-5	NUSTAR LOGISTICS LP	LS	3.A FE	103,000	103,000	104,199	103,000					5.625	5.625	AO	1,014	5,794	04/09/2019	04/28/2027	2,241,313
67059T-AF-2	NUSTAR LOGISTICS LP		3.A FE	6,512,563	6,445,000	6,458,128	6,449,165		(12,319)			6.000	5.801	JD	32,225	386,700	05/17/2019	06/01/2026	6,633,200
67059T-AF-2	NUSTAR LOGISTICS LP	LS	3.A FE	156,188	155,000	155,316	155,074		(220)			6.000	5.852	JD	775	9,300	05/16/2019	06/01/2026	6,633,200
67059T-AH-8	NUSTAR LOGISTICS LP		3.A FE	13,291,068	13,815,000	14,540,259	13,439,617		64,367			6.375	7.057	AO	220,177	880,706	11/13/2023	10/01/2030	16,675,100
67059T-AH-8	NUSTAR LOGISTICS LP	LS	3.A FE	2,351,895	2,425,000	2,552,308	2,374,912		8,639			6.375	6.892	AO	38,648	154,594	10/17/2023	10/01/2030	16,675,100
67066G-AE-4	NVIDIA CORPORATION		1.D FE	941,620	952,000	948,339	951,172		1,168			3.200	3.322	MS	8,885	30,464	12/22/2016	09/16/2026	967,232
67066G-AN-4	NVIDIA CORPORATION	0	1.D FE	398,236	400,000	360,421	399,001		171			2.000	2.049	JD	356	8,000	06/14/2021	06/15/2031	9,664,690
67066G-AN-4	NVIDIA CORPORATION		1.D FE	10,204,798	10,250,000	9,235,791	10,224,404		4,391			2.000	2.049	JD	9,111	205,000	06/14/2021	06/15/2031	9,664,690
67077M-AF-5	NUTRIEN LTD		2.B FE	9,311,311	8,356,000	8,770,172	9,020,266		(45,572)			5.875	4.911	JD	40,910	490,915	11/29/2022	12/01/2036	8,086,770
67077M-AR-9	NUTRIEN LTD		2.B FE	1,546,014	1,500,000	1,369,634	1,536,877		(1,403)			4.900	4.688	JD	6,125	73,500	04/10/2018	06/01/2043	1,536,750
67077M-AT-5	NUTRIEN LTD		2.B FE	1,761,430	1,650,000	1,647,907	1,688,186		(12,959)			4.200	3.290	AO	17,325	69,300	12/06/2019	04/01/2029	1,735,700
67077M-AT-5	NUTRIEN LTD	0	2.B FE	299,031	300,000	299,619	299,741		134			4.200	4.229	AO	3,150	12,600	03/19/2019	04/01/2029	1,735,700
67077M-AU-2	NUTRIEN LTD		2.B FE	30,846,416	32,675,000	29,368,552	30,905,496		36,901			5.000	5.407	AO	408,438	1,633,750	02/24/2025	04/01/2049	33,081,875
67077M-AW-8	NUTRIEN LTD		2.B FE	9,470,418	9,096,000	8,601,816	9,284,203		(42,619)			2.950	2.414	MN	35,778	268,332	06/17/2021	05/13/2030	9,226,107
67077M-AW-8	NUTRIEN LTD	LS	2.B FE	199,794	200,000	189,134	199,927		32			2.950	2.959	MN	787	5,900	05/11/2020	05/13/2030	9,226,107
67077M-AW-8	NUTRIEN LTD	0	2.B FE	510,697	500,000	472,835	505,412		(1,207)			2.950	2.664	MN	1,967	14,750	06/17/2021	05/13/2030	9,226,107
67077M-AX-6	NUTRIEN LTD		2.B FE	3,590,568	3,600,000	2,736,374	3,591,736		199			3.950	3.965	MN	18,960	142,200	05/11/2020	05/13/2050	3,671,100
67077M-BA-5	NUTRIEN LTD		2.B FE	19,964	20,000	20,365	19,986		9			4.900	4.934	MS	256	980	03/23/2023	03/27/2028	338,085
67077M-BA-5	NUTRIEN LTD	0	2.B FE	309,442	310,000	315,665	309,778		136			4.900	4.934	MS	3,966	15,190	03/23/2023	03/27/2028	338,085
67077M-BB-3	NUTRIEN LTD		2.B FE	36,933,049	35,690,000	35,764,443	36,914,619		(14,798)			5.800	5.552	MS	540,505	1,620,520	11/04/2025	03/27/2053	36,308,265
67077M-BD-9	NUTRIEN LTD		2.B FE	5,046,350	5,000,000	5,167,142	5,041,609		(3,539)			5.400	5.275	JD	7,500	270,000	08/01/2024	06/21/2034	5,135,000
67077M-BF-4	NUTRIEN LTD		2.B FE	10,341,100	10,000,000	10,316,135	10,339,570		(1,530)			5.250	4.599	MS	158,958		12/18/2025	03/12/2032	14,151,988
67077M-BF-4	NUTRIEN LTD	0	2.B FE	3,899,342	3,790,000	3,909,815	3,894,598		(4,744)			5.250	4.720	MS	60,245	98,935	08/27/2025	03/12/2032	14,151,988
67078A-AD-5	NVENT FINANCE SARL		2.C FE	13,841,023	14,145,000	14,227,403	13,993,904		62,812			4.550	5.044	AO	135,871	643,598	05/03/2024	04/15/2028	14,466,799
67078A-AE-3	NVENT FINANCE SARL		2.C FE	10,475,668	10,500,000	9,460,369	10,485,152		2,371			2.750	2.776	MN	36,896	288,750	11/08/2021	11/15/2031	10,644,375
67078A-AF-0	NVENT FINANCE SARL		2.C FE	5,582,158	5,598,000	5,847,929	5,586,841		1,829			5.650	5.683	MN	40,414	316,287	04/24/2023	05/15/2033	5,819,895
67078A-AF-0	NVENT FINANCE SARL	LS	2.C FE	61,825	62,000	64,768	61,876		20			5.650	5.683	MN	448	3,503	04/24/2023	05/15/2033	5,819,895
67080L-AA-3	NUVEEN LLC		1.C FE	4,510,429	4,550,000	4,551,976	4,527,992		5,508			4.000	4.183	MN	30,333	160,000	05/12/2025	11/01/2028	5,100,000
67080L-AA-3	NUVEEN LLC	0	1.C FE	447,314	450,000	450,195	449,178		292			4.000	4.069	MN	3,000	18,000	10/17/2018	11/01/2028	5,100,000
67080L-AC-9	NUVEEN LLC	0	2.A FE	4,994,400	5,000,000	5,211,183	4,995,549		958			5.550	5.575	JJ	127,958	277,500	04/08/2024	01/15/2030	5,138,750
67091T-AB-1	OCP SA 6.875% 25 APR 2044 144A		3.A FE	2,829,996	2,650,000	2,758,942	2,810,252		(5,143)			6.875	6.284	AO	33,401	182,188	10/25/2024	04/25/2044	2,741,094
67103H-AE-7	OREILLY AUTOMOTIVE INC		2.A FE	6,557,938	6,319,000	6,311,524	6,318,925		(28,322)			3.550	3.065	MS	66,051	224,325	12/15/2016	03/15/2026	6,534,973
67103H-AE-7	OREILLY AUTOMOTIVE INC	0	2.A FE	563,324	550,000	549,349	550,000		(1,608)			3.550	3.226	MS	5,749	19,525	09/19/2016	03/15/2026	6,534,973

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
67103H-AG-2	OREILLY AUTOMOTIVE INC		2.B FE	1,795,176	1,800,000	1,815,011	1,798,942		670			4.350	4.376	JD	6,525	78,300	05/10/2018	06/01/2028	1,839,150
67103H-AG-2	OREILLY AUTOMOTIVE INC	0	2.B FE	99,732	100,000	100,834	99,941		37			4.350	4.376	JD	363	4,350	05/10/2018	06/01/2028	1,839,150
67103H-AH-0	OREILLY AUTOMOTIVE INC		2.A FE	3,897,369	3,900,000	3,868,620	3,898,301		469			3.900	3.912	JD	12,675	152,100	09/26/2024	06/01/2029	4,893,600
67103H-AH-0	OREILLY AUTOMOTIVE INC	0	2.A FE	899,919	900,000	892,758	900,000					3.900	3.899	JD	2,925	35,100	05/09/2019	06/01/2029	4,893,600
67103H-AJ-6	OREILLY AUTOMOTIVE INC		2.A FE	99,959	100,000	99,798	99,993		12			4.200	4.202	AO	1,050	4,200	03/25/2020	04/01/2030	1,123,100
67103H-AJ-6	OREILLY AUTOMOTIVE INC	0	2.A FE	999,590	1,000,000	997,985	999,931		116			4.200	4.202	AO	10,500	42,000	03/25/2020	04/01/2030	1,123,100
67103H-AK-3	OREILLY AUTOMOTIVE INC		2.B FE	6,335,095	6,550,000	5,744,656	6,426,798		19,651			1.750	2.127	MS	33,751	114,625	07/13/2021	03/15/2031	6,548,805
67103H-AK-3	OREILLY AUTOMOTIVE INC	0	2.B FE	386,876	400,000	350,819	392,606		1,330			1.750	2.127	MS	2,061	7,000	07/13/2021	03/15/2031	6,548,805
67103H-AL-1	OREILLY AUTOMOTIVE INC		2.B FE	577,039	578,000	583,928	577,435		118			4.700	4.718	JD	1,207	27,166	06/06/2022	06/15/2032	1,381,725
67103H-AL-1	OREILLY AUTOMOTIVE INC	LS	2.B FE	271,140	272,000	274,790	271,451		93			4.700	4.737	JD	568	12,784	06/06/2022	06/15/2032	1,381,725
67103H-AL-1	OREILLY AUTOMOTIVE INC	0	2.B FE	498,939	500,000	505,128	499,352		123			4.700	4.724	JD	1,044	23,500	06/06/2022	06/15/2032	1,381,725
671058-AF-8	OSI GROUP LLC		2.B PL	21,600,000	21,600,000	21,551,368	21,600,000					4.350	4.350	MS	258,390	939,861	03/22/2018	03/22/2028	15,287,934
671058-AF-8	OSI GROUP LLC	0	2.B PL	675,000	675,000	673,480	675,000					4.350	4.350	MS	8,075	29,371	03/22/2018	03/22/2028	15,287,934
674215-AN-8	CHORD ENERGY CORP		3.B FE	4,347,850	4,350,000	4,497,926	4,348,174		324			6.750	6.757	MS	86,456	148,444	03/04/2025	03/15/2033	4,569,175
674215-AN-8	CHORD ENERGY CORP	LS	3.B FE	70,000	70,000	72,380	70,000					6.750	6.750	MS	1,391	2,389	03/03/2025	03/15/2033	4,569,175
674215-AQ-1	CHORD ENERGY CORP		3.B FE	1,086,000	1,086,000	1,098,249	1,086,000					6.000	6.000	AO	16,471		09/16/2025	10/01/2030	1,118,580
674241-AA-2	OBERLIN COLLEGE		1.D FE	12,816,638	11,700,000	8,686,874	12,674,190		(28,961)			3.685	3.165	FA	179,644	431,145	02/05/2021	08/01/2049	12,378,956
674241-AA-2	OBERLIN COLLEGE	0	1.D FE	619,495	555,000	412,070	611,699		(1,660)			3.685	3.064	FA	8,522	20,452	02/05/2021	08/01/2049	12,378,956
674241-AB-0	OBERLIN COLLEGE		1.D FE	4,140,000	4,140,000	2,586,454	4,140,000					2.874	2.874	AO	29,746	118,984	07/15/2021	10/01/2051	10,884,190
674241-AB-0	OBERLIN COLLEGE	0	1.D FE	6,590,000	6,590,000	4,117,084	6,590,000					2.874	2.874	AO	47,349	189,397	07/15/2021	10/01/2051	10,884,190
674599-BT-1	OCCIDENTAL PETROLEUM COR	0	2.C FE	10,323,400	10,000,000	10,993,820	10,080,266		(21,768)			8.450	8.153	FA	319,222	845,000	02/01/2000	02/15/2029	10,422,500
674599-CF-0	OCCIDENTAL PETROLEUM CORPORATION		2.C FE	7,523,555	9,778,000	7,890,192	7,565,038		41,483			4.625	6.728	JD	20,099	452,233	04/02/2025	06/15/2045	10,004,116
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATION		2.C FE	16,994,562	21,573,000	16,141,214	17,124,866		95,631			4.200	5.874	MS	266,786	906,066	08/16/2024	03/15/2048	22,026,033
674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION		2.C FE	2,834,022	2,900,000	2,798,524	2,870,139		7,052			3.500	3.759	FA	38,344	101,500	03/10/2020	08/15/2029	3,968,250
674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION	0	2.C FE	995,060	1,000,000	965,008	998,052		496			3.500	3.558	FA	13,222	35,000	08/06/2019	08/15/2029	3,968,250
674599-CX-1	OCCIDENTAL PETROLEUM CORPORATION		2.C FE	6,036,183	8,310,000	7,160,810	6,224,610		88,673			4.300	7.226	FA	134,991	357,330	10/13/2023	08/15/2039	8,488,665
674599-DD-4	OCCIDENTAL PETROLEUM COR		2.C FE	42,061,457	31,845,000	35,831,803	37,126,321		(870,572)			7.500	4.014	MN	398,063	2,388,375	09/18/2019	05/01/2031	33,039,188
674599-DF-9	OCCIDENTAL PETROLEUM CORP		2.C FE	20,044,982	19,135,000	20,397,202	20,041,895		(14,517)			6.450	5.842	MS	363,406	323,145	12/16/2025	09/15/2036	24,531,421
674599-DF-9	OCCIDENTAL PETROLEUM CORP	0	2.C FE	4,924,025	4,730,000	5,042,005	4,904,881		(9,122)			6.450	5.977	MS	89,831	305,085	11/29/2023	09/15/2036	24,531,421
674599-DL-6	OCCIDENTAL PETROLEUM CORPORATION		2.C FE	15,713,545	15,870,000	16,437,749	15,727,545		4,673			6.600	6.677	MS	308,407	1,047,420	02/24/2025	03/15/2046	16,393,710
674599-DR-3	OCCIDENTAL PETROLEUM COR		2.C FE	16,848,724	13,830,000	14,683,311	14,766,409		(368,238)			7.150	4.123	MN	126,352	988,845	09/18/2019	05/15/2028	14,324,423
674599-DT-9	OCCIDENTAL PETROLEUM CORP		2.C FE	6,161,354	5,000,000	5,386,860	5,444,470		(127,005)			7.200	4.206	MS	106,000	360,000	09/18/2019	03/15/2029	5,180,000
674599-DU-6	OCCIDENTAL PETROLEUM CORP		2.C FE	3,850,069	3,000,000	3,208,500	3,331,835		(92,058)			7.950	4.306	AO	50,350	238,500	09/18/2019	04/15/2029	11,437,250
674599-DU-6	OCCIDENTAL PETROLEUM CORP	0	2.C FE	10,266,850	8,000,000	8,556,000	8,884,895		(245,488)			7.950	4.306	AO	134,267	636,000	09/18/2019	04/15/2029	11,437,250
674599-EA-9	OCCIDENTAL PETROLEUM CORPORATION		2.C FE	7,525,588	6,676,000	7,718,945	7,418,599		(106,989)			8.875	5.749	JJ	273,206	296,248	04/28/2025	07/15/2030	6,972,248
674599-EJ-0	OCCIDENTAL PETROLEUM CORPORATION		2.C FE	3,324,668	3,341,000	3,423,800	3,328,322		3,644			5.200	5.315	FA	72,388	81,883	09/19/2025	08/01/2029	3,427,866
674599-EL-5	OCCIDENTAL PETROLEUM CORPORATION		2.C FE	1,026,232	1,027,000	1,047,836	1,026,482		113			5.550	5.557	AO	14,250	67,290	07/23/2024	10/01/2034	2,271,328
674599-EL-5	OCCIDENTAL PETROLEUM CORPORATION	LS	2.C FE	1,178,516	1,183,000	1,207,001	1,179,198		408			5.550	5.597	AO	16,414	77,511	07/23/2024	10/01/2034	2,271,328
674599-EM-3	OCCIDENTAL PETROLEUM CORPORATION		2.C FE	32,542,029	32,515,000	31,110,511	32,543,826		1,954			6.050	6.041	AO	491,789	1,886,655	11/04/2025	10/01/2054	33,065,874
675232-AB-8	OCEANEERING INTERNATIONAL INC.		3.C FE	712,250	770,000	779,543	739,470		12,962			6.000	8.108	FA	19,250	46,200	10/19/2023	02/01/2028	793,100
675232-AD-4	OCEANEERING INTL INC		3.B FE	12,656,253	13,660,000	13,829,288	13,101,991		240,758			6.000	8.172	FA	341,500	819,600	01/29/2024	02/01/2028	13,925,600
675553-AA-9	OCHSNER CLINIC FOUNDATION		1.G FE	3,672,391	3,675,000	3,709,060	3,672,930		56			5.897	5.902	MN	27,691	216,715	07/20/2023	05/15/2045	6,912,992
675553-AA-9	OCHSNER CLINIC FOUNDATION	0	1.G FE	3,037,842	3,040,000	3,068,175	3,038,287		46			5.897	5.902	MN	22,907	179,269	07/20/2023	05/15/2045	6,912,992
677050-AC-0	OGLETHORPE POWER CORP		1.E FE	21,750,000	21,750,000	23,033,814	21,750,000					6.191	6.191	JJ	673,271	1,346,542	09/25/2007	01/01/2031	2,802,909
677347-CE-4	OHIO EDISON		1.G FE	9,230,784	8,945,000	10,246,471	9,194,164		(16,531)			6.875	6.498	JJ	283,569	614,969	11/29/2022	07/15/2036	9,252,484
677347-CF-1	OHIO EDISON		1.F FE	11,465,469	11,500,000	14,690,427	11,516,844		13			8.250	8.211	AO	200,292	948,750	11/29/2022	10/15/2038	10,672,813
677347-CH-7	OHIO EDISON COMPANY		1.G FE	5,338,819	5,350,000	5,580,026	5,341,492		1,118			5.500	5.528	JJ	135,682	294,250	09/22/2022	01/15/2033	6,010,875

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
677347-CH-7	OHIO EDISON COMPANY	0	1.G FE	498,955	500,000	521,498	499,205		104			5.500	5.528	JJ	12,681	27,500	09/22/2022	01/15/2033	6,010,875
677415-CF-6	OHIO POWER COMPANY		2.A FE	995,340	1,000,000	1,097,738	998,744		134			6.600	6.622	FA	24,933	66,000	02/11/2003	02/15/2033	5,841,615
677415-CF-6	OHIO POWER COMPANY	0	2.A FE	4,996,025	4,655,000	5,109,972	4,933,576		(31,103)			6.600	5.570	FA	116,065	307,230	11/29/2023	02/15/2033	5,841,615
677415-CQ-2	OHIO POWER CO		2.A FE	4,569,565	4,960,000	3,929,669	4,580,822		8,057			4.150	4.679	AO	51,460	205,840	01/30/2025	04/01/2048	4,960,845
677415-CR-0	OHIO POWER CO		2.A FE	7,859,161	9,360,000	7,219,808	7,885,443		25,458			4.000	5.131	JD	31,200	374,400	02/24/2025	06/01/2049	9,598,200
677415-CR-0	OHIO POWER CO	LS	2.A FE	49,878	50,000	38,567	49,897		5			4.000	4.014	JD	167	2,000	05/20/2019	06/01/2049	9,598,200
677415-CS-8	OHIO POWER CO		2.A FE	2,047,827	2,050,000	1,914,680	2,049,048		209			2.600	2.612	AO	13,325	53,300	03/13/2020	04/01/2030	2,329,900
677415-CS-8	OHIO POWER CO	0	2.A FE	499,470	500,000	466,995	499,768		51			2.600	2.612	AO	3,250	13,000	03/13/2020	04/01/2030	2,329,900
677415-CV-1	OHIO POWER CO		2.A FE	885,799	890,000	902,682	886,975		472			5.000	5.056	JD	3,708	44,500	05/08/2023	06/01/2033	912,250
67743#-AA-5	OHIO MACHINERY CO		2.C PL	2,100,000	2,100,000	2,167,519	2,100,000					5.580	5.580	MN	19,530	58,590	05/01/2025	05/01/2030	2,158,590
67743#-AB-3	OHIO MACHINERY CO.		2.C PL	8,600,000	8,600,000	8,984,491	8,600,000					6.040	6.040	MN	86,573	259,720	05/01/2025	05/01/2035	8,653,680
67773#-AD-2	OHIO VALLEY ELECTRIC CORP SER 06	0	2.C FE	1,129,804	1,034,155	1,034,003	1,037,056		(37,046)			5.800	3.465	FA	22,659	59,981	07/01/2015	02/15/2026	44,020
67773#-AE-0	OHIO VALLEY ELECTRIC CORP 07-A TRA	0	2.C	62,780	57,807	57,804	57,807		(2,768)			5.900	2.048	JD	160	3,408	07/01/2015	02/15/2026	3,934
67773#-AF-7	OHIO VALLEY ELECTRIC CORP 07-A TRA	0	2.C FE	15,941	14,515	14,514	14,515		(446)			5.900	3.408	JD	38	857	07/01/2015	02/15/2026	862
67773#-AG-5	OHIO VALLEY ELECTRIC CORP 07-A TRA	0	2.C	14,345	13,062	13,061	13,062		(478)			5.900	2.997	JD	34	777	07/01/2015	02/15/2026	889
67777J-AK-4	OHIOHEALTH CORP		1.B FE	11,843,695	17,412,000	11,798,988	11,989,128		109,982			3.042	5.506	MN	67,680	529,673	03/05/2025	11/15/2050	13,645,384
67777J-AK-4	OHIOHEALTH CORP	0	1.B FE	62,387	100,000	67,764	64,050		791			3.042	6.029	MN	389	3,042	10/20/2023	11/15/2050	13,645,384
67777J-AM-0	OHIOHEALTH CORP		1.B FE	5,076,186	5,725,000	4,224,387	5,168,500		25,502			2.834	3.646	MN	20,731	162,247	03/10/2022	11/15/2041	5,953,178
67777J-AM-0	OHIOHEALTH CORP	0	1.B FE	128,567	145,000	106,993	130,905		646			2.834	3.646	MN	525	4,109	03/10/2022	11/15/2041	5,953,178
67777L-AD-5	OI EUROPEAN GROUP BV		4.A FE	13,843,125	13,800,000	13,354,165	13,808,428		(9,033)			4.750	4.679	FA	247,633	655,500	11/09/2021	02/15/2030	13,564,688
678858-AZ-4	OKLAHOMA GAS & ELECTRIC		1.G FE	6,568,875	7,500,000	7,737,648	7,364,003		80,483			6.650	7.925	JJ	229,979	498,750	09/24/2008	07/15/2027	7,749,375
678858-BF-7	OKLAHOMA GAS & ELECTRIC		1.G FE	6,328,135	6,383,000	6,609,732	6,344,645		2,711			5.750	5.829	JJ	169,238	367,023	11/29/2022	01/15/2036	6,566,511
678858-BM-2	OKLAHOMA G&E CO		1.G FE	717,452	659,000	647,360	699,964		(1,874)			5.250	4.666	MN	4,421	34,598	01/14/2014	05/15/2041	1,702,549
678858-BM-2	OKLAHOMA G&E CO	0	1.G FE	1,128,490	1,000,000	982,337	1,091,867		(4,298)			5.250	4.402	MN	6,708	52,500	07/01/2015	05/15/2041	1,702,549
678858-BP-5	OKLAHOMA GAS AND ELECTRIC COMPANY		1.G FE	6,714,183	6,550,000	5,677,150	6,671,977		(4,547)			4.550	4.396	MS	87,752	298,025	04/14/2014	03/15/2044	6,699,013
678858-BQ-3	OKLAHOMA GAS AND ELECTRIC CO		1.G FE	2,387,630	2,375,000	1,899,788	2,384,665		(350)			4.000	3.969	JD	4,222	95,000	12/18/2014	12/15/2044	2,422,500
678858-BR-1	OKLAHOMA GAS AND ELECTRIC COMPANY		1.G FE	17,572,894	20,456,000	16,583,996	17,681,783		65,922			4.150	5.182	AO	212,231	848,924	06/28/2024	04/01/2047	19,165,602
678858-BS-9	OKLAHOMA GAS AND ELECTRIC COMPANY		1.G FE	5,083,782	5,100,000	3,970,894	5,086,649		389			3.850	3.868	FA	74,177	196,350	08/08/2017	08/15/2047	4,994,325
678858-BS-9	OKLAHOMA GAS AND ELECTRIC COMPANY	0	1.G FE	199,364	200,000	155,721	199,476		15			3.850	3.868	FA	2,909	7,700	08/08/2017	08/15/2047	4,994,325
678858-BT-7	OKLAHOMA GAS AND ELECTRIC COMPANY		1.G FE	3,033,637	3,044,000	3,033,205	3,041,463		1,288			3.800	3.834	FA	43,698	115,672	12/07/2018	08/15/2028	3,101,836
678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	LS	1.G FE	19,941	20,000	19,317	19,977		8			3.300	3.330	MS	194	660	06/04/2019	03/15/2030	7,064,675
678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	0	1.G FE	1,557,733	1,500,000	1,448,759	1,523,954		(5,997)			3.300	2.828	MS	14,575	49,500	02/05/2020	03/15/2030	7,064,675
678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY		1.G FE	5,683,358	5,530,000	5,341,092	5,593,729		(15,791)			3.300	2.956	MS	53,733	182,490	02/05/2020	03/15/2030	7,064,675
678858-BX-8	OKLAHOMA GAS AND ELECTRIC COMPANY	0	1.G FE	1,427,039	1,410,000	1,477,605	1,423,097		(1,475)			5.400	5.231	JJ	35,109	76,140	02/03/2023	01/15/2033	1,448,070
678858-BY-6	OKLAHOMA GAS AND ELECTRIC COMPANY		1.G FE	38,397,683	37,440,000	36,820,204	38,381,957		(10,035)			5.600	5.419	AO	524,160	2,096,640	02/24/2025	04/01/2053	38,484,581
678858-BZ-3	OKLAHOMA GAS AND ELECTRIC COMPANY		1.G FE	3,999,424	3,800,000	3,852,006	3,999,001		(423)			5.800	5.438	AO	55,100		10/28/2025	04/01/2055	3,910,200
679574-A#-0	OLD DOMINION ELECTRIC COOPERATIVE	0	1.E	7,071,500	6,250,000	6,420,916	6,918,948		(44,400)			5.540	4.370	JD	28,854	346,250	07/01/2015	12/01/2050	160,578
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE		1.E YE	4,450,000	4,450,000	4,413,260	4,450,000					4.830	4.830	JD	17,911	214,935	04/07/2011	12/01/2040	143,381
679574-A@-2	OLD DOMINION ELECTRIC COOPERATIVE		1.E	9,975,000	9,975,000	10,329,738	9,975,000					5.540	5.540	JD	46,051	552,615	04/07/2011	12/01/2040	481,734
679574-AG-8	OLD DOMIN ELEC		1.E FE	2,643,547	2,625,000	2,677,791	2,630,881		(2,151)			6.210	6.081	JD	13,584	163,013	07/31/2008	12/01/2028	91,291
679574-AH-6	OLD DOMIN ELEC		1.E FE	1,399,410	1,398,660	1,415,060	1,398,953		(171)			5.676	5.664	JD	6,616	79,388	04/30/2010	12/01/2028	45,671
679574-B#-9	OLD DOMINION ELECTRIC COOPERATIVE		1.E YE	29,000,000	29,000,000	25,464,046	29,000,000					4.460	4.460	JD	107,783	1,293,400	01/15/2015	12/01/2044	29,135,550
679574-B*-3	OLD DOMINION ELECTRIC COOPERATIVE		1.E	22,000,000	22,000,000	18,855,671	22,000,000					4.210	4.210	JD	77,183	926,200	06/28/2013	12/01/2043	21,442,050
679574-C@-0	OLD DOMINION ELECTRIC COOPERATIVE		1.E	17,700,000	17,700,000	16,445,185	17,700,000					3.330	3.330	JD	49,118	589,410	07/06/2017	12/01/2037	866,186
679574-C@-0	OLD DOMINION ELECTRIC COOPERATIVE	0	1.E	1,260,000	1,260,000	1,170,674	1,260,000					3.330	3.330	JD	3,497	41,958	07/06/2017	12/01/2037	866,186
681639-AD-2	SOLENIS (OLYMPUS WATER US HOLDING		4.C FE	5,214,025	5,220,000	5,340,101	5,215,042		782			7.250	7.273	AO	94,613	378,450	06/11/2024	06/15/2031	5,409,225
681639-AE-0	SOLENIS (OLYMPUS WATER US HOLDINGS		4.C FE	8,592,000	8,592,000	8,634,458	8,592,000					7.250	7.250	AO	141,887		09/26/2025	02/15/2033	4,248,625
681639-AE-0	SOLENIS (OLYMPUS WATER US HOLDINGS	LS	4.C FE	108,000	108,000	108,534	108,000					7.250	7.250	AO	1,784		09/25/2025	02/15/2033	4,248,625

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
68163W-AA-7	OLYMPUS CORP	0	2.A FE	3,000,000	3,000,000	2,943,621	3,000,000					2.143	2.143	JD	4,107	64,290	12/02/2021	12/08/2026	3,032,145
681919-BB-1	OMNICOM GROUP INC		2.A FE	5,979,360	6,000,000	5,551,895	5,990,857		2,104			2.450	2.487	AO	24,908	147,000	02/19/2020	04/30/2030	5,921,663
681919-BB-1	OMNICOM GROUP INC	0	2.A FE	448,452	450,000	416,392	449,314		158			2.450	2.487	AO	1,868	11,025	02/19/2020	04/30/2030	5,921,663
681919-BC-9	OMNICOM GROUP INC		2.A FE	99,620	100,000	99,286	99,827		45			4.200	4.243	JD	350	4,200	03/27/2020	06/01/2030	1,123,100
681919-BC-9	OMNICOM GROUP INC	0	2.A FE	996,200	1,000,000	992,863	998,266		455			4.200	4.243	JD	3,500	42,000	03/27/2020	06/01/2030	1,123,100
681919-BD-7	OMNICOM GROUP INC		2.A FE	1,458,940	1,750,000	1,589,498	1,556,469		29,487			2.600	4.887	FA	18,958	45,500	06/27/2022	08/01/2031	1,772,750
681919-BH-8	OMNICOM GROUP INC		2.A FE	15,456,423	15,444,000	15,529,154	15,456,281		(142)			4.650	4.617	AO	179,537		12/02/2025	10/01/2028	15,804,096
681919-BH-8	OMNICOM GROUP INC	0	2.A FE	200,161	200,000	201,103	200,159		(2)			4.650	4.617	AO	2,325		12/02/2025	10/01/2028	15,804,096
681919-BJ-4	OMNICOM GROUP INC	0	2.A FE	1,008,100	1,000,000	1,010,570	1,007,968		(132)			4.750	4.530	MS	12,007		12/02/2025	03/30/2030	1,023,750
681919-BK-1	OMNICOM GROUP INC		2.A FE	9,388,987	10,450,000	9,419,108	9,403,603		14,615			2.400	4.599	MS	83,600		12/02/2025	03/01/2031	9,512,800
681919-BK-1	OMNICOM GROUP INC	0	2.A FE	673,851	750,000	676,013	674,900		1,049			2.400	4.599	MS	6,000		12/02/2025	03/01/2031	9,512,800
68217F-AA-0	OMNICOM GROUP INC		2.A FE	13,605,042	13,376,000	13,356,419	13,377,148		(29,011)			3.600	3.373	AO	101,658	481,536	07/20/2017	04/15/2026	14,615,212
68217F-AA-0	OMNICOM GROUP INC	0	2.A FE	1,615,499	1,600,000	1,597,658	1,600,085		(2,152)			3.600	3.457	AO	12,160	57,600	07/20/2017	04/15/2026	14,615,212
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F FE	2,885,357	2,821,000	2,803,136	2,842,601		(7,499)			3.700	3.389	MN	13,337	104,377	11/21/2019	11/15/2028	3,484,289
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LL	0	1.F FE	622,900	600,000	596,201	607,628		(2,690)			3.700	3.192	MN	2,837	22,200	11/21/2019	11/15/2028	3,484,289
68233J-BP-8	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F FE	3,031,578	3,050,000	2,308,744	3,034,190		535			3.800	3.834	JD	9,658	115,900	05/20/2019	06/01/2049	3,107,950
68233J-BR-4	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F FE	2,487,400	2,500,000	1,664,258	2,489,199		328			3.100	3.126	MS	22,819	77,500	09/09/2019	09/15/2049	2,538,750
68233J-C*-3	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F	2,700,000	2,700,000	2,799,168	2,700,000					5.340	5.340	MN	24,030	144,180	03/29/2023	05/01/2031	3,798,790
68233J-C*-3	ONCOR ELECTRIC DELIVERY COMPANY LL	0	1.F	1,000,000	1,000,000	1,036,729	1,000,000					5.340	5.340	MN	8,900	53,400	03/29/2023	05/01/2031	3,798,790
68233J-C@-1	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F	6,800,000	6,800,000	6,969,818	6,800,000					5.450	5.450	MN	61,767	370,600	03/29/2023	05/01/2036	9,553,425
68233J-C@-1	ONCOR ELECTRIC DELIVERY COMPANY LL	0	1.F	2,500,000	2,500,000	2,562,433	2,500,000					5.450	5.450	MN	22,708	136,250	03/29/2023	05/01/2036	9,553,425
68233J-CF-9	ONCOR ELECTRIC DELIVERY		1.F FE	598,559	600,000	588,005	598,998		163			4.150	4.180	JD	2,075	24,900	01/20/2023	06/01/2032	969,713
68233J-CF-9	ONCOR ELECTRIC DELIVERY	0	1.F FE	349,170	350,000	343,003	349,423		94			4.150	4.180	JD	1,210	14,525	01/20/2023	06/01/2032	969,713
68233J-CH-5	ONCOR ELECTRIC DELIVERY		1.F FE	14,323,279	14,600,000	12,338,007	14,337,177		4,669			4.600	4.718	JD	55,967	671,600	01/20/2023	06/01/2052	13,503,600
68233J-CM-4	ONCOR ELECTRIC DELIVERY		1.F FE	31,773,605	32,835,000	29,358,406	31,795,417		11,139			4.950	5.167	MS	478,570	1,304,820	11/04/2025	09/15/2052	32,971,331
68233J-CQ-5	ONCOR ELECTRIC DELIVERY	LS	1.F FE	179,681	180,000	181,480	179,843		75			4.300	4.339	MN	989	7,740	01/25/2024	05/15/2028	194,085
68233J-CQ-5	ONCOR ELECTRIC DELIVERY		1.F FE	9,982	10,000	10,082	9,991		4			4.300	4.339	MN	55	430	01/25/2024	05/15/2028	194,085
68233J-CS-1	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F FE	1,546,770	1,500,000	1,595,553	1,539,385		(4,097)			5.650	5.229	MN	10,829	84,750	02/13/2024	11/15/2033	1,542,375
68233J-CU-6	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F FE	34,786,200	33,620,000	32,774,835	34,772,136		(14,064)			5.550	5.311	JD	82,929	1,865,910	03/05/2025	06/15/2054	34,552,955
68233J-D#-8	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F	7,300,000	7,300,000	7,592,510	7,300,000					5.590	5.590	MN	68,012	276,581	02/27/2025	05/01/2034	7,504,035
68233J-DA-9	ONCOR ELECTRIC DELIVERY COMPANY LL		1.F FE	9,963,657	9,900,000	9,995,805	9,963,657					5.800	5.754	AO	143,550	304,645	08/12/2025	04/01/2055	10,187,100
68233J-DF-8	ONCOR ELECTRIC DELIVERY COMPANY LL	SD	1.F FE	2,702,600	2,739,376	2,733,404	2,709,616		17		6,999	4.200	4.337	AO	30,651		12/23/2025	10/01/2035	2,796,903
682357-AA-6	180 MEDICAL INC		2.C FE	16,616,400	16,350,000	15,923,461	16,394,240		(55,550)			3.875	3.513	AO	133,752	633,563	10/01/2021	10/15/2029	15,606,631
68235P-AF-5	ONE GAS INC		1.G FE	10,149,899	10,150,000	9,040,006	10,150,000					4.658	4.658	FA	196,995	472,787	01/13/2014	02/01/2044	15,093,528
68235P-AF-5	ONE GAS INC	0	1.G FE	5,245,250	5,000,000	4,453,205	5,186,517		(6,672)			4.658	4.352	FA	97,042	232,900	07/01/2015	02/01/2044	15,093,528
68235P-AG-3	ONE GAS INC		1.G FE	5,588,528	5,650,000	4,827,927	5,596,663		1,305			4.500	4.567	MN	42,375	254,250	11/01/2018	11/01/2048	5,061,375
68235P-AH-1	ONE GAS INC		1.G FE	2,884,804	2,900,000	2,653,980	2,892,996		1,516			2.000	2.058	MN	7,411	58,000	04/29/2020	05/15/2030	2,979,500
68235P-AH-1	ONE GAS INC	0	1.G FE	49,738	50,000	45,758	49,879		26			2.000	2.058	MN	128	1,000	04/29/2020	05/15/2030	2,979,500
68235P-AM-0	ONE GAS INC		1.G FE	1,983,940	2,000,000	1,972,282	1,988,869		1,655			4.250	4.347	MS	28,333	85,000	08/04/2022	09/01/2032	2,961,625
68235P-AM-0	ONE GAS INC	0	1.G FE	892,773	900,000	887,527	894,991		745			4.250	4.347	MS	12,750	38,250	08/04/2022	09/01/2032	2,961,625
68235P-AN-8	ONE GAS INC		1.G FE	626,516	620,000	638,547	624,450		(1,176)			5.100	4.854	AO	7,905	31,620	02/12/2024	04/01/2029	20,551,020
68235P-AN-8	ONE GAS INC	0	1.G FE	19,461,104	19,420,000	20,000,946	19,452,146		(6,175)			5.100	5.043	AO	247,605	990,420	02/12/2024	04/01/2029	20,551,020
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO		3.B FE	9,263,375	9,240,000	9,108,393	9,240,000					3.875	3.786	MS	105,426	358,050	07/16/2021	01/15/2028	8,797,206
68245X-AM-1	1011778 BC ULC / NEW RED FINANCE I 144A		4.B FE	15,865,750	15,868,000	15,105,208	15,866,744		236			4.000	4.002	AO	133,996	634,720	07/08/2021	10/15/2030	15,988,500
68245X-AM-1	1011778 BC ULC / NEW RED FINANCE I 144A	LS	4.B FE	27,000	27,000	25,702	27,000					4.000	4.000	AO	228	1,080	10/14/2020	10/15/2030	15,988,500
68245X-AP-4	1011778 BC ULC / NEW RED FINANCE I 144A		3.B FE	150,000	150,000	144,997	150,000					3.500	3.500	FA	1,983	5,250	10/20/2020	02/15/2029	152,625
682680-AB-9	ONEOK INC.		2.B FE	1,992,680	2,000,000	2,138,186	1,998,768		591			6.875	6.900	AO	34,375	137,500	09/25/1998	09/30/2028	2,068,750
682680-AN-3	ONEOK INC		2.B FE	1,534,965	1,500,000	1,588,039	1,518,111		(1,401)			6.000	5.832	JD	4,000	90,000	07/08/2005	06/15/2035	1,545,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
682680-AS-2	ONEOK INC		2.B FE	2,499,388	2,500,000	2,497,426	2,500,174		25			4.000	3.995	JJ	46,667	100,000	07/11/2017	07/13/2027	3,570,000
682680-AS-2	ONEOK INC	0	2.B FE	999,755	1,000,000	998,971	1,000,070		10			4.000	3.995	JJ	18,667	40,000	07/11/2017	07/13/2027	3,570,000
682680-AT-0	ONEOK INC		2.B FE	5,036,403	5,100,000	4,468,559	5,046,073		1,365			4.950	5.031	JJ	117,810	252,450	07/10/2017	07/13/2047	5,123,750
682680-AT-0	ONEOK INC	0	2.B FE	197,506	200,000	175,238	197,885		54			4.950	5.031	JJ	4,620	9,900	07/10/2017	07/13/2047	5,123,750
682680-AU-7	ONEOK INC		2.B FE	2,144,131	2,150,000	2,169,410	2,148,685		787			4.550	4.576	JJ	45,108	97,825	06/19/2018	07/15/2028	2,326,756
682680-AU-7	ONEOK INC	0	2.B FE	124,659	125,000	126,129	124,924		46			4.550	4.576	JJ	2,623	5,688	06/19/2018	07/15/2028	2,326,756
682680-AV-5	ONEOK INC		2.B FE	2,040,693	2,050,000	1,853,809	2,042,604		169			5.200	5.227	JJ	49,154	106,600	06/19/2018	07/15/2048	3,744,900
682680-AV-5	ONEOK INC	LS	2.B FE	2,090,466	2,100,000	1,899,024	2,092,423		173			5.200	5.227	JJ	50,353	109,200	06/19/2018	07/15/2048	3,744,900
682680-AW-3	ONEOK INC		2.B FE	1,196,244	1,200,000	1,204,437	1,198,795		424			4.350	4.384	MS	15,370	52,200	03/11/2019	03/15/2029	1,226,100
682680-AW-3	ONEOK INC	0	2.B FE	348,905	350,000	351,294	349,649		124			4.350	4.384	MS	4,483	15,225	03/11/2019	03/15/2029	1,226,100
682680-AZ-6	ONEOK INC		2.B FE	8,775,279	9,810,000	7,921,759	8,802,971		19,763			4.450	5.192	MS	145,515	436,545	09/05/2024	09/01/2049	8,004,218
682680-AZ-6	ONEOK INC	LS	2.B FE	69,654	70,000	56,526	69,696		7			4.450	4.480	MS	1,038	3,115	08/12/2019	09/01/2049	8,004,218
682680-BB-8	ONEOK INC		2.B FE	3,995,880	4,000,000	3,806,674	3,998,526		413			3.100	3.109	MS	36,511	124,000	03/05/2020	03/15/2030	4,671,300
682680-BB-8	ONEOK INC	0	2.B FE	998,970	1,000,000	951,669	999,632		103			3.100	3.109	MS	9,128	31,000	03/05/2020	03/15/2030	4,671,300
682680-BC-6	ONEOK INC		2.B FE	16,733,172	20,280,000	16,489,187	16,833,961		63,768			4.500	5.816	MS	268,710	912,600	08/14/2024	03/15/2050	20,419,325
682680-BE-2	ONEOK INC		2.B FE	7,007,674	5,997,000	6,443,327	6,536,403		(99,466)			6.350	4.256	JJ	175,595	380,810	10/28/2020	01/15/2031	6,187,405
682680-BG-7	ONEOK INC	0	2.B FE	1,253,842	1,250,000	1,339,623	1,253,244		(387)			6.100	6.052	MN	9,743	76,250	11/23/2022	11/15/2032	11,891,970
682680-BG-7	ONEOK INC		2.B FE	10,335,758	10,290,000	11,027,772	10,327,178		(4,428)			6.100	6.033	MN	80,205	627,690	11/23/2022	11/15/2032	11,891,970
682680-BH-5	ONEOK INC		2.B FE	64,926	65,000	65,704	64,994		13			5.550	5.561	MN	601	3,608	08/10/2023	11/01/2026	66,804
682680-BK-8	ONEOK INC		2.B FE	13,479,352	12,777,000	13,479,962	13,474,909		(4,443)			5.800	4.490	MN	123,511		12/18/2025	11/01/2030	13,147,533
682680-BL-6	ONEOK INC		2.B FE	15,524,848	15,525,000	16,537,351	15,527,315		(234)			6.050	6.048	MS	313,088	939,263	05/31/2024	09/01/2033	15,994,631
682680-BN-2	ONEOK INC		2.B FE	30,911,616	29,515,000	31,032,759	30,900,877		(8,328)			6.625	6.261	MS	651,790	1,090,806	09/18/2025	09/01/2053	30,492,684
682680-BS-1	ONEOK INC		2.B FE	3,116,851	3,500,000	3,334,457	3,217,808		55,834			3.250	5.323	JD	9,479	113,750	02/27/2024	06/01/2030	9,979,575
682680-BS-1	ONEOK INC	0	2.B FE	5,888,961	6,320,000	6,021,076	5,940,905		38,408			3.250	4.769	JD	17,117	119,763	08/21/2025	06/01/2030	9,979,575
682680-BT-9	ONEOK INC		2.B FE	17,346,857	17,256,000	18,169,444	17,339,949		(4,939)			6.400	6.339	MN	184,064	1,104,384	02/27/2024	05/01/2037	11,948,496
682680-BU-6	ONEOK INC	0	2.B FE	752,165	1,000,000	800,503	765,625		7,441			4.200	6.505	JD	3,500	42,000	02/27/2024	12/01/2042	1,021,000
682680-BV-4	ONEOK INC	0	2.B FE	1,798,497	2,000,000	1,818,530	1,809,209		5,862			5.150	6.032	AO	21,744	103,000	02/27/2024	10/15/2043	2,051,500
682680-BX-0	ONEOK INC		2.B FE	4,697,573	6,040,000	4,746,159	4,749,181		30,565			4.250	6.078	MS	75,584	256,700	05/09/2024	09/15/2046	5,606,663
682680-BY-8	ONEOK INC		2.B FE	4,258,242	5,700,000	4,437,691	4,275,410		17,168			4.200	6.332	AO	58,520	119,700	06/12/2025	10/03/2047	5,819,700
682680-CC-5	ONEOK INC		2.B FE	4,977,869	4,950,000	4,969,550	4,977,852		(17)			4.400	4.234	AO	45,980		12/29/2025	10/15/2029	4,950,000
682680-CE-1	ONEOK INC		2.B FE	9,789,714	9,900,000	9,833,266	9,792,783		3,069			5.050	5.205	MN	83,325	249,975	09/24/2025	11/01/2034	10,149,975
682680-CF-8	ONEOK INC		2.B FE	7,311,247	7,905,000	7,399,307	7,316,864		5,616	3,653		5.700	6.250	MN	75,098	280,438	06/12/2025	11/01/2054	8,119,351
682680-CM-3	ONEOK INC	0	2.B FE	1,992,656	1,960,000	2,000,042	1,984,618		(8,038)			5.625	4.769	JJ	50,838	55,125	06/16/2025	01/15/2028	2,015,125
682680-CR-2	ONEOK INC		2.B FE	14,414,407	13,610,000	14,603,417	14,333,334		(81,073)			6.500	5.069	MS	294,883	442,325	06/16/2025	09/01/2030	13,990,375
682680-DA-8	ONEOK INC		2.B FE	5,213,723	6,000,000	5,526,210	5,222,859		9,137			5.450	6.587	JD	27,250	163,500	06/16/2025	06/01/2047	6,163,500
682680-DC-4	ONEOK INC		2.B FE	9,919,541	9,850,000	9,973,491	9,919,541					5.400	5.303	AO	205,373		11/20/2025	10/15/2035	10,115,950
682680-DD-2	ONEOK INC		2.B FE	5,896,973	5,875,000	5,912,098	5,896,973					6.250	6.220	AO	141,775		11/04/2025	10/15/2055	6,058,594
68268N-AC-7	ONEOK PARTNERS LP		2.B FE	9,752,132	9,794,000	10,688,536	9,769,639		1,509			6.650	6.683	AO	162,825	651,301	11/29/2022	10/01/2036	10,119,651
68268N-AD-5	ONEOK PARTNERS LP		2.B FE	3,214,951	2,955,000	3,269,901	3,203,034		(11,918)			6.850	5.854	AO	42,733	202,418	02/24/2025	10/15/2037	3,056,209
68288A-AA-5	1261229 BC LTD		5.A FE	4,565,400	4,495,000	4,676,162	4,562,038		(3,362)			10.000	9.648	AO	94,894	233,490	09/02/2025	04/15/2032	4,509,750
68306M-AA-7	ONTARIO GAMING GTA LP		4.C FE	8,422,251	8,355,000	7,922,158	8,385,828		(17,679)			8.000	7.747	FA	278,500	668,400	11/14/2023	08/01/2030	11,786,320
68306M-AA-7	ONTARIO GAMING GTA LP	LS	4.C FE	3,865,975	3,838,000	3,639,167	3,850,612		(7,234)			8.000	7.775	FA	127,933	307,040	07/28/2023	08/01/2030	11,786,320
68341P-AB-5	OOREDOO INTERNATIONAL FINANCE LTD		1.F FE	1,588,752	1,600,000	1,600,912	1,589,867		914			4.625	4.714	AO	16,650	74,000	10/03/2024	10/10/2034	1,227,750
68348B-AA-1	OPAL BIDCO SAS		4.A FE	5,105,375	5,170,000	5,295,211	5,110,556		5,181			6.500	6.729	MS	84,946	154,956	04/09/2025	03/31/2032	5,338,025
683715-AC-0	OPEN TEXT CORP 144A		3.B FE	150,175	150,000	147,196	150,000		(5)			3.875	3.847	FA	2,196	5,813	02/21/2020	02/15/2028	152,906
683715-AD-8	OPEN TEXT CORP		3.B FE	4,140,000	4,140,000	3,928,852	4,140,000					3.875	3.875	JD	13,369	160,425	11/09/2021	12/01/2029	4,036,725
683720-AA-4	OPEN TEXT INC.		3.B FE	16,420,375	16,344,000	15,621,944	16,368,304		(10,163)			4.125	4.051	FA	254,694	674,190	07/26/2021	02/15/2030	14,686,794

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
683720-AA-4	OPEN TEXT INC.	LS	3.B FE	356,000	356,000	340,272	356,000					4.125	4.125	FA	5,548	14,685	02/03/2020	02/15/2030	14,686,794
683720-AC-0	OPEN TEXT INC		3.B FE	7,728,000	7,728,000	7,209,160	7,728,000					4.125	4.125	JD	26,565	318,780	11/09/2021	12/01/2031	8,083,350
683720-AC-0	OPEN TEXT INC	LS	3.B FE	552,000	552,000	514,940	552,000					4.125	4.125	JD	1,898	22,770	11/09/2021	12/01/2031	8,083,350
68389X-AE-5	ORACLE CORP		2.B FE	144,547	100,000	102,149	132,491		(2,118)			6.500	3.268	AO	1,372	6,500	10/25/2019	04/15/2038	103,250
68389X-AH-8	ORACLE CORPORATION		2.B FE	5,297,533	5,047,000	4,960,372	5,287,997		(9,536)			6.125	5.616	JJ	148,554	154,564	02/24/2025	07/08/2039	5,214,963
68389X-AH-8	ORACLE CORPORATION	LS	2.B FE	13,645	13,000	12,777	13,621		(25)			6.125	5.616	JJ	383	398	02/24/2025	07/08/2039	5,214,963
68389X-AM-7	ORACLE CORP		2.B FE	393,042	300,000	269,206	371,583		(3,784)			5.375	3.296	JJ	7,435	16,125	10/25/2019	07/15/2040	308,063
68389X-AV-7	ORACLE CORPORATION		2.B FE	5,044,830	5,266,000	4,770,330	5,032,339		19,559			4.300	4.856	JJ	108,816	226,438	06/11/2024	07/08/2034	5,490,563
68389X-AV-7	ORACLE CORPORATION	LS	2.B FE	127,313	109,000	98,740	120,252		(1,226)			4.300	2.851	JJ	2,252	4,687	10/25/2019	07/08/2034	5,490,563
68389X-BG-9	ORACLE CORPORATION		2.B FE	6,858,814	9,050,000	6,270,157	6,901,225		25,754			4.375	6.128	MN	50,592	395,938	04/26/2024	05/15/2055	9,247,969
68389X-BJ-3	ORACLE CORPORATION		2.B FE	9,435,445	13,150,000	9,157,247	9,684,140		80,885			4.000	6.306	JJ	242,544	526,000	11/29/2022	07/15/2046	12,852,000
68389X-BM-6	ORACLE CORPORATION		2.B FE	6,199,091	6,247,000	6,195,801	6,244,364		5,149			2.650	2.727	JJ	76,335	165,546	12/16/2016	07/15/2026	6,025,798
68389X-BM-6	ORACLE CORPORATION	0	2.B FE	249,060	250,000	247,951	249,958		91			2.650	2.682	JJ	3,055	6,625	06/29/2016	07/15/2026	6,025,798
68389X-BN-4	ORACLE CORPORATION		2.B FE	5,055,524	4,994,000	4,886,193	5,012,613		(11,424)			3.250	2.985	MN	20,739	162,305	07/28/2021	11/15/2027	5,735,715
68389X-BN-4	ORACLE CORPORATION	0	2.B FE	649,279	650,000	635,968	649,914		76			3.250	3.257	MN	2,699	21,125	11/07/2017	11/15/2027	5,735,715
68389X-BP-9	ORACLE CORPORATION		2.B FE	2,240,289	2,645,000	2,139,891	2,258,813		18,524			3.800	5.490	MN	12,843	100,510	03/05/2025	11/15/2037	8,870,395
68389X-BP-9	ORACLE CORPORATION	0	2.B FE	4,973,987	6,060,000	4,902,738	5,088,097		56,570			3.800	5.675	MN	29,425	230,280	11/29/2023	11/15/2037	8,870,395
68389X-BV-6	ORACLE CORPORATION		2.B FE	190,462	210,000	194,086	194,136		3,306			2.950	4.943	AO	1,549	6,195	11/19/2024	04/01/2030	213,098
68389X-BX-2	ORACLE CORPORATION		2.B FE	9,916,169	11,900,000	7,442,380	9,926,799		27,088			3.600	4.576	AO	107,100	428,400	10/12/2023	04/01/2050	12,114,200
68389X-CA-1	ORACLE CORPORATION		2.B FE	15,229,604	19,850,000	13,118,326	15,365,492		80,683	226		3.950	5.638	MS	209,087	784,075	08/14/2024	03/25/2051	20,235,368
68389X-CD-5	ORACLE CORPORATION		2.B FE	623,506	600,000	572,329	607,776		(3,666)			2.300	1.660	MS	3,680	13,800	07/28/2021	03/25/2028	606,900
68389X-CE-3	ORACLE CORPORATION		2.B FE	10,221,799	10,150,000	9,114,023	10,191,074		(7,350)			2.875	2.783	MS	77,817	291,813	07/28/2021	03/25/2031	9,839,438
68389X-CE-3	ORACLE CORPORATION	0	2.B FE	249,613	250,000	224,483	249,814		44			2.875	2.890	MS	1,917	7,188	03/22/2021	03/25/2031	9,839,438
68389X-CH-6	ORACLE CORPORATION		2.B FE	24,625	24,000	25,075	24,000		(241)			6.150	4.659	MN	213	1,476	11/03/2023	11/09/2029	24,738
68389X-CJ-2	ORACLE CORPORATION		2.B FE	1,368,250	1,300,000	1,358,763	1,350,354		(6,144)			6.250	5.543	MN	11,736	81,250	11/23/2022	11/09/2032	1,340,625
68389X-CK-9	ORACLE CORPORATION		2.B FE	9,985,331	9,980,000	9,893,164	9,989,526					6.900	6.891	MN	99,467	688,620	11/07/2022	11/09/2052	10,324,310
68389X-CM-5	ORACLE CORPORATION	0	2.B FE	994,250	1,000,000	1,000,155	997,666		995			4.500	4.606	MN	6,875	45,000	02/03/2023	05/06/2028	1,022,500
68389X-CP-8	ORACLE CORPORATION	0	2.B FE	2,061,339	2,070,000	1,998,592	2,064,191		742			4.900	4.947	FA	40,854	101,430	02/03/2023	02/06/2033	2,120,715
68389X-CQ-6	ORACLE CORPORATION		2.B FE	58,483,142	59,910,000	49,864,531	58,557,862		34,258	7,283		5.550	5.707	FA	1,339,238	3,325,005	12/17/2024	02/06/2053	62,401,814
68389X-CQ-6	ORACLE CORPORATION	0	2.B FE	823,248	830,000	690,829	824,530		357			5.550	5.598	FA	18,554	46,065	02/03/2023	02/06/2053	62,401,814
68389X-DA-0	ORACLE CORPORATION		2.B FE	6,167,790	6,085,000	5,975,484	6,163,919		(3,871)			5.500	5.323	FA	137,589	167,338	04/07/2025	08/03/2035	6,252,338
68389X-DB-8	ORACLE CORPORATION		2.B FE	13,776,785	13,720,000	12,140,533	13,776,357		(428)			6.000	5.970	FA	338,427	411,600	02/24/2025	08/03/2055	14,131,600
68389X-DM-4	ORACLE CORPORATION		2.B FE	9,998,500	10,000,000	9,603,366	9,998,531		31			5.200	5.202	MS	137,222		09/24/2025	09/26/2035	10,260,000
68389X-DR-3	ORACLE CORPORATION		2.B FE	134,105	150,000	133,464	134,105		3	14,428		5.950	6.021	MS	2,355		09/24/2025	09/26/2055	138,568
684065-A#-2	ORANGE AND ROCKLAND UTILITIES INC		1.G	8,100,000	8,100,000	6,317,585	8,100,000					3.880	3.880	JD	26,190	314,280	12/14/2016	12/01/2046	7,441,620
684065-AT-2	CONSOLIDATED EDISON INC		2.A FE	18,776,742	16,200,000	16,675,553	16,561,936		(172,926)			6.500	5.259	JD	87,750	1,053,000	04/30/2010	12/01/2027	16,416,750
684065-BH-7	ORANGE AND ROCKLAND UTILITIES INC		1.G FE	248,537	200,000	199,308	237,845		(1,905)			5.500	3.801	FA	4,156	11,000	10/25/2019	08/15/2040	205,500
684065-BJ-3	ORANGE AND ROCKLAND UTILITIES INC		1.G FE	2,037,577	2,050,000	1,837,545	2,040,107		295			4.950	4.989	JJ	50,738	101,475	06/15/2015	07/01/2045	2,100,738
684065-E#-8	ORANGE AND ROCKLAND UTILITIES INC		1.G Z	16,800,000	16,800,000	15,538,863	16,800,000					5.410	5.410	AO	227,220	924,028	09/25/2024	10/01/2054	17,254,440
684065-E@-0	ORANGE AND ROCKLAND UTILITIES INC		1.G	1,600,000	1,600,000	1,743,180	1,600,000					6.590	6.590	JD	8,787	105,440	12/14/2023	12/01/2053	1,342,835
684065-F*-1	ORANGE AND ROCKLAND UTILITIES INC		1.G IF	19,614,000	19,614,000	19,606,808	19,614,000					5.990	5.990	AO	296,983		09/30/2025	10/01/2055	20,093,295
685218-AB-5	ORANGE SA		2.A FE	4,896,866	4,950,000	4,890,899	4,903,008		1,467			5.500	5.584	FA	109,656	272,250	11/29/2022	02/06/2044	4,983,375
68560E-AB-4	ORBIA ADVANCE CORPORATION SAB DE C		2.C FE	2,766,848	2,800,000	2,274,794	2,781,003		3,219			2.875	3.013	MN	11,181	80,500	05/06/2021	05/11/2031	2,434,500
68560E-AB-4	ORBIA ADVANCE CORPORATION SAB DE C	0	2.C FE	197,632	200,000	162,485	198,643		230			2.875	3.013	MN	799	5,750	05/06/2021	05/11/2031	2,434,500
68622T-AA-9	ORGANON & CO		3.B FE	21,568,375	21,760,000	21,203,699	21,632,983		28,234			4.125	4.258	AO	152,093	897,600	07/25/2022	04/30/2028	19,483,731
686514-AF-7	ORLANDO HEALTH OBL GRP		1.E FE	26,092,627	26,101,000	21,204,760	26,093,908		186			4.089	4.091	AO	266,817	1,067,270	03/28/2018	10/01/2048	26,634,635
686515-AA-5	ORLANDO HEALTH OBL GRP		1.F FE	4,500,000	4,500,000	3,840,722	4,500,000					4.416	4.416	AO	49,680	198,720	04/13/2016	10/01/2044	1,815,594

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
68666U-AA-3	ORLEN SA 144A		2.A FE	4,835,540	4,895,000	5,151,988	4,839,933		4,392			6.000	6.164	JJ	123,191	146,850	01/24/2025	01/30/2035	4,511,400
688225-AH-4	OSHKOSH CORP		2.B FE	3,418,261	3,350,000	3,183,169	3,383,546		(7,908)			3.100	2.821	MS	34,617	103,850	06/29/2021	03/01/2030	3,503,475
688225-AH-4	OSHKOSH CORP	0	2.B FE	671,163	650,000	617,630	660,393		(2,474)			3.100	2.659	MS	6,717	20,150	06/29/2021	03/01/2030	3,503,475
688239-AF-9	OSHKOSH CORP		2.B FE	4,882,948	4,900,000	4,961,428	4,896,262		2,448			4.600	4.634	MN	28,801	225,400	05/03/2018	05/15/2028	5,012,700
688239-AF-9	OSHKOSH CORP	0	2.B FE	249,130	250,000	253,134	249,809		125			4.600	4.634	MN	1,469	11,500	05/03/2018	05/15/2028	5,012,700
68902V-AJ-6	OTIS WORLDWIDE CORP		2.B FE	11,419,900	10,918,000	10,696,172	11,021,449		(93,083)			2.293	1.418	AO	59,806	250,350	08/10/2021	04/05/2027	10,988,556
68902V-AJ-6	OTIS WORLDWIDE CORP	0	2.B FE	1,045,970	1,000,000	979,682	1,009,475		(8,526)			2.293	1.418	AO	5,478	22,930	08/10/2021	04/05/2027	10,988,556
68902V-AK-3	OTIS WORLDWIDE		2.B FE	3,999,680	4,000,000	3,748,361	4,000,000		168			2.565	2.565	FA	38,760	102,600	02/19/2020	02/15/2030	3,950,018
68902V-AK-3	OTIS WORLDWIDE	0	2.B FE	299,976	300,000	281,127	300,000		13			2.565	2.565	FA	2,907	7,695	02/19/2020	02/15/2030	3,950,018
68902V-AM-9	OTIS WORLDWIDE CORP		2.B FE	19,009,146	26,062,000	18,574,822	19,311,431		112,921			3.362	5.270	FA	331,011	692,135	11/04/2025	02/15/2050	30,377,199
68902V-AM-9	OTIS WORLDWIDE CORP	LS	2.B FE	313,777	413,000	294,352	320,318		2,001			3.362	4.969	FA	5,245	13,885	06/23/2022	02/15/2050	30,377,199
68902V-AM-9	OTIS WORLDWIDE CORP	0	2.B FE	3,175,013	3,750,000	2,672,688	3,218,968		12,656			3.362	4.312	FA	47,628	126,075	04/08/2022	02/15/2050	30,377,199
690470-AB-8	OVINTIV INC		2.C FE	6,144,675	5,985,000	6,162,889	6,135,946		(9,187)			5.650	4.479	MN	43,208	173,596	11/05/2025	05/15/2028	8,971,481
690470-AB-8	OVINTIV INC	0	2.C FE	2,721,532	2,740,000	2,821,440	2,730,422		3,992			5.650	5.807	MN	19,781	154,810	10/17/2023	05/15/2028	8,971,481
690470-AC-6	OVINTIV INC	0	2.C FE	4,800,442	4,790,000	5,088,633	4,799,255		(937)			6.250	6.218	JJ	138,045	299,375	11/29/2023	07/15/2033	4,939,688
690732-AF-9	OWENS & MINOR INC		4.B FE	9,260,330	9,172,000	6,222,619	9,177,404		(20,046)			4.500	4.257	MS	104,332	412,740	03/04/2021	03/31/2029	12,473,478
690732-AF-9	OWENS & MINOR INC	LS	4.B FE	4,054,570	4,019,000	2,726,636	4,021,176		(8,073)			4.500	4.276	MS	45,716	180,855	03/04/2021	03/31/2029	12,473,478
690732-AG-7	OWENS & MINOR INC		4.B FE	2,470,000	2,470,000	1,565,052	2,470,000					6.625	6.625	AO	40,909	163,638	03/23/2022	04/01/2030	4,649,063
690732-AG-7	OWENS & MINOR INC	LS	4.B FE	2,510,000	2,510,000	1,590,397	2,510,000					6.625	6.625	AO	41,572	166,288	03/23/2022	04/01/2030	4,649,063
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		4.C FE	10,110,300	10,050,000	10,085,356	10,050,000		(5,265)			6.625	6.479	MN	85,076	665,813	05/07/2020	05/13/2027	9,215,475
69073T-AU-7	OI (OWENS-BROCKWAY)		4.C FE	9,647,000	9,620,000	9,820,009	9,634,576		(5,290)			7.250	7.179	MN	89,119	697,450	05/12/2023	05/15/2031	8,103,475
69073T-AV-5	OI (OWENS-BROCKWAY)		4.C FE	6,705,000	6,700,000	6,799,696	6,703,609		(900)			7.375	7.357	JD	41,177	494,125	05/21/2024	06/01/2032	6,926,325
690742-AF-8	OWENS CORNING		2.A FE	7,674,482	7,691,000	7,655,873	7,690,242		1,374			3.400	3.416	FA	98,787	261,494	06/21/2017	08/15/2026	9,448,947
690742-AF-8	OWENS CORNING	0	2.A FE	1,846,045	1,850,000	1,841,550	1,849,823		326			3.400	3.415	FA	23,762	62,900	06/21/2017	08/15/2026	9,448,947
690742-AG-6	OWENS CORNING		2.A FE	6,418,910	7,853,000	6,410,125	6,505,219		30,062			4.300	5.673	JJ	155,708	337,679	11/09/2023	07/15/2047	6,591,740
690742-AH-4	OWENS CORNING		2.A FE	7,329,860	8,900,000	7,321,223	7,353,114		13,501			4.400	5.801	JJ	164,254	83,600	11/04/2025	01/30/2048	9,198,000
690742-AH-4	OWENS CORNING	LS	2.A FE	75,450	100,000	82,261	76,449		486			4.400	6.408	JJ	1,846	4,400	11/09/2023	01/30/2048	9,198,000
690742-AJ-0	OWENS CORNING		2.A FE	1,920,164	1,925,000	1,910,716	1,919,291		1,535			3.950	4.033	FA	28,725	76,038	09/26/2024	08/15/2029	3,977,025
690742-AJ-0	OWENS CORNING	LS	2.A FE	24,500	25,000	24,814	24,622		97			3.950	4.406	FA	373	988	09/26/2024	08/15/2029	3,977,025
690742-AJ-0	OWENS CORNING	0	2.A FE	1,959,217	1,950,000	1,935,530	1,954,132		(970)			3.950	3.881	FA	29,098	77,025	08/09/2019	08/15/2029	3,977,025
690742-AK-7	OWENS CORNING		2.A FE	6,043,653	5,400,000	5,306,683	5,726,496		(73,633)			3.875	2.344	JD	17,438	209,250	07/09/2021	06/01/2030	11,733,006
690742-AK-7	OWENS CORNING	0	2.A FE	7,219,635	7,260,000	7,134,541	7,174,140		(2,566)			3.875	4.137	JD	23,444	159,069	08/26/2025	06/01/2030	11,733,006
690742-AM-3	OWENS CORNING		2.A FE	1,561,320	1,730,000	1,677,134	1,598,111		27,915			3.500	5.594	FA	22,874	60,550	11/25/2024	02/15/2030	1,760,275
690742-AP-6	OWENS CORNING		2.A FE	7,506,960	7,440,000	7,837,139	7,500,054		(4,444)			5.700	5.577	JD	18,848	424,080	06/11/2024	06/15/2034	10,285,000
690742-AP-6	OWENS CORNING	LS	2.A FE	2,583,040	2,560,000	2,696,650	2,580,664		(1,529)			5.700	5.577	JD	6,485	145,920	06/11/2024	06/15/2034	10,285,000
690742-AQ-4	OWENS CORNING		2.A FE	31,790,380	31,832,000	32,390,466	31,718,939		(63,978)			5.950	5.725	JD	84,178	1,894,004	02/24/2025	06/15/2054	32,416,530
690742-AQ-4	OWENS CORNING	LS	2.A FE	1,139,357	1,148,000	1,168,141	1,137,854		(1,030)			5.950	5.899	JD	3,036	68,306	06/28/2024	06/15/2054	32,416,530
69121K-AD-6	OWL ROCK CAPITAL CORP		2.C FE	3,986,308	4,040,000	4,039,255	4,038,216		45,240			4.250	5.416	JJ	79,173	171,700	11/07/2024	01/15/2026	4,125,850
69121K-AF-1	OWL ROCK CAPITAL CORP		2.C FE	4,716	5,000	4,886	4,854		134			2.625	5.548	JJ	61	131	12/17/2024	01/15/2027	19,249
69121K-AF-1	OWL ROCK CAPITAL CORP	0	2.C FE	13,204	14,000	13,682	13,593		375			2.625	5.548	JJ	169	368	12/17/2024	01/15/2027	19,249
69121K-AG-9	BLUE OWL CAPITAL CORP		2.C FE	7,550,864	8,061,000	7,612,251	7,693,871		137,042			2.875	4.846	JD	12,875	231,754	12/17/2024	06/11/2028	16,579,959
69121K-AG-9	BLUE OWL CAPITAL CORP	0	2.C FE	8,330,064	8,834,000	8,342,219	8,478,529		132,429			2.875	4.598	JD	14,110	253,978	12/17/2024	06/11/2028	16,579,959
69121K-AH-7	BLUE OWL CAPITAL CORP	0	2.C FE	5,013,000	5,000,000	5,046,971	5,010,653		(2,214)			5.950	5.876	MS	87,597	297,500	11/20/2024	03/15/2029	5,148,750
69122J-AC-0	OWL ROCK CAPITAL CORPRORATION III		2.C FE	4,991,846	5,120,000	5,000,319	5,005,818		13,971			3.125	4.940	AO	34,667		10/31/2025	04/13/2027	5,200,000
693304-AG-2	PECO ENERGY CO		1.F FE	4,690,553	4,589,000	4,855,663	4,642,918		(4,934)			5.900	5.721	MN	45,125	270,751	11/29/2022	05/01/2034	3,694,876
693304-AH-0	PECO ENERGY CO		1.F FE	16,483,560	15,974,000	17,306,616	16,305,606		(20,427)			5.950	5.683	AO	237,613	950,453	11/29/2022	10/01/2036	15,934,352
693304-AJ-6	PECO ENERGY CO		1.F FE	7,433,392	7,489,000	7,854,940	7,451,095		2,346			5.700	5.762	MS	125,690	426,873	11/29/2022	03/15/2037	8,730,937
693304-AJ-6	PECO ENERGY CO	0	1.F FE	1,170,891	1,000,000	1,048,864	1,108,257		(7,307)			5.700	4.462	MS	16,783	57,000	07/01/2015	03/15/2037	8,730,937

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
693304-AR-8	PECO ENERGY CO		1.F FE	2,066,732	2,050,000	1,853,638	2,064,356		(642)			4.800	4.732	AO	20,773	98,400	10/25/2019	10/15/2043	5,734,400
693304-AR-8	PECO ENERGY CO	0	1.F FE	4,265,880	4,000,000	3,616,855	4,201,386		(7,658)			4.800	4.382	AO	40,533	192,000	07/01/2015	10/15/2043	5,734,400
693304-AX-5	PECO ENERGY CO		1.F FE	3,024,899	3,050,000	2,007,706	3,028,478		612			3.000	3.042	MS	26,942	91,500	09/03/2019	09/15/2049	2,842,000
693304-BA-4	PECO ENERGY CO		1.F FE	1,947,699	1,950,000	1,276,463	1,947,951		53			3.050	3.056	MS	17,512	59,475	03/01/2021	03/15/2051	1,675,163
693304-BC-0	PECO ENERGY CO		1.F FE	3,846,150	3,850,000	2,408,735	3,846,524		91			2.850	2.855	MS	32,308	109,725	09/07/2021	09/15/2051	3,347,025
693304-BD-8	PECO ENERGY CO		1.F FE	3,077,587	3,100,000	2,642,859	3,079,033		399			4.600	4.645	MN	18,221	142,600	05/17/2022	05/15/2052	2,813,250
693304-BE-6	PECO ENERGY CO		1.F FE	4,979,350	5,000,000	4,131,218	4,980,512		380			4.375	4.400	FA	82,639	218,750	08/16/2022	08/15/2052	4,956,094
693304-BG-1	PECO ENERGY CO		1.F FE	9,995,350	10,000,000	9,484,455	9,995,530		103			5.250	5.253	MS	154,583	532,292	09/03/2024	09/15/2054	9,749,375
69331C-AH-1	PG&E CORPORATION		3.B FE	14,307,438	15,180,000	15,136,031	14,718,580		166,477			5.000	6.316	JJ	379,500	759,000	11/09/2023	07/01/2028	14,995,750
69331C-AH-1	PG&E CORPORATION	0	3.B FE	43,813	50,000	49,855	46,990		1,067			5.000	7.693	JJ	1,250	2,500	10/03/2022	07/01/2028	14,995,750
69331C-AJ-7	PG&E CORPORATION		3.B FE	14,428,450	16,040,000	15,926,394	14,993,233		190,810			5.250	6.934	JJ	421,050	842,100	01/18/2023	07/01/2030	14,357,238
69331C-AJ-7	PG&E CORPORATION	0	3.B FE	411,200	460,000	456,742	428,234		5,825			5.250	7.057	JJ	12,075	24,150	01/18/2023	07/01/2030	14,357,238
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC (		1.G FE	1,297,517	1,300,000	1,290,935	1,299,795		366			2.600	2.629	JJ	14,834	33,800	07/18/2019	07/23/2026	1,823,400
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC (	0	1.G FE	499,045	500,000	496,514	499,921		141			2.600	2.629	JJ	5,706	13,000	07/18/2019	07/23/2026	1,823,400
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC (		1.G FE	4,636,980	4,650,000	4,379,504	4,644,605		1,479			2.550	2.580	JJ	52,371	118,575	01/16/2020	01/22/2030	5,013,113
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC (	0	1.G FE	448,740	450,000	423,823	449,478		143			2.550	2.580	JJ	5,068	11,475	01/16/2020	01/22/2030	5,013,113
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC		1.G FE	12,220,000	12,220,000	11,039,404	12,220,000					2.307	2.307	AO	53,251	281,915	04/20/2021	04/23/2032	11,733,806
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC	LS	1.G FE	30,000	30,000	27,102	30,000					2.307	2.307	AO	131	692	04/20/2021	04/23/2032	11,733,806
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC	0	1.G FE	600,000	600,000	542,033	600,000					2.307	2.307	AO	2,615	13,842	04/20/2021	04/23/2032	11,733,806
693475-BE-4	PNC FINANCIAL SERVICES GROUP INC (		1.G FE	4,777,386	4,930,000	4,892,094	4,790,588		13,202			4.626	5.085	JD	15,838	228,062	02/24/2025	06/06/2033	5,657,909
693475-BE-4	PNC FINANCIAL SERVICES GROUP INC (	0	1.G FE	600,000	600,000	595,387	600,000					4.626	4.626	JD	1,928	27,756	06/01/2022	06/06/2033	5,657,909
693475-BM-6	PNC FINANCIAL SERVICES GROUP INC		1.G FE	2,600,000	2,600,000	2,663,973	2,600,000					5.068	5.068	JJ	57,465	131,768	01/19/2023	01/24/2034	3,639,957
693475-BM-6	PNC FINANCIAL SERVICES GROUP INC	0	1.G FE	950,000	950,000	973,375	950,000					5.068	5.068	JJ	20,997	48,146	01/19/2023	01/24/2034	3,639,957
693475-BR-5	PNC FINANCIAL SERVICES GROUP INC (		1.G FE	1,633,356	1,595,000	1,654,872	1,624,450		(8,245)			5.582	4.770	JD	4,699	72,008	06/18/2025	06/12/2029	2,513,240
693475-BR-5	PNC FINANCIAL SERVICES GROUP INC (	0	1.G FE	846,651	850,000	881,907	848,324		635			5.582	5.646	JD	2,504	47,447	07/26/2023	06/12/2029	2,513,240
693475-BT-1	PNC FINANCIAL SERVICES GROUP INC (		1.G FE	260,120	260,000	265,203	260,091		(24)			6.615	6.594	AO	3,392	17,199	10/17/2023	10/20/2027	888,445
693475-BT-1	PNC FINANCIAL SERVICES GROUP INC (	0	1.G FE	600,272	600,000	612,007	600,206		(55)			6.615	6.594	AO	7,828	39,690	10/17/2023	10/20/2027	888,445
693475-BU-8	PNC FINANCIAL SERVICES GROUP INC (		1.G FE	2,848,313	2,842,000	3,220,733	2,848,128		(122)			6.875	6.839	AO	38,535	195,388	10/17/2023	10/20/2034	7,995,719
693475-BU-8	PNC FINANCIAL SERVICES GROUP INC (	LS	1.G FE	298,000	298,000	337,712	298,000					6.875	6.875	AO	4,041	20,488	10/17/2023	10/20/2034	7,995,719
693475-BU-8	PNC FINANCIAL SERVICES GROUP INC (	0	1.G FE	4,905,149	4,590,000	5,201,677	4,856,086		(24,542)			6.875	5.936	AO	62,236	315,563	11/29/2023	10/20/2034	7,995,719
693475-BW-4	PNC FINANCIAL SERVICES GROUP INC (	0	1.G FE	4,344,792	4,335,000	4,578,354	4,343,679		(621)			5.676	5.645	JJ	108,674	246,055	01/17/2024	01/22/2035	4,458,027
693475-BZ-7	PNC FINANCIAL SERVICES GROUP INC (		1.G FE	8,142,134	8,025,000	8,314,673	8,130,373		(8,683)			5.401	5.209	JJ	190,228	351,740	02/24/2025	07/23/2035	8,241,715
693475-CC-7	PNC FINANCIAL SERVICES GROUP INC		1.G FE	13,205,134	13,110,000	13,703,136	13,200,424		(4,709)			5.575	5.477	JJ	308,595	365,441	02/24/2025	01/29/2036	13,475,441
693475-CE-3	PNC FINANCIAL SERVICES GROUP INC (		1.G FE	14,967,943	14,530,000	14,975,147	14,959,829		(8,114)			5.373	4.980	JJ	346,976		09/24/2025	07/21/2036	14,920,348
693483-AJ-8	POSCO HOLDINGS INC 144A		2.A FE	1,991,300	2,000,000	2,043,180	1,992,310		1,010			5.125	5.225	MN	15,375	51,250	04/28/2025	05/07/2030	1,025,625
69349L-AR-9	PNC BANK NATIONAL ASSOCIATION		1.F FE	23,824,997	24,199,000	24,242,146	23,930,915		76,194			4.050	4.509	JJ	421,970	670,154	04/28/2025	07/26/2028	23,931,130
69349L-AS-7	PNC BANK NATIONAL ASSOCIATION		1.G FE	4,481,235	4,500,000	4,252,672	4,492,473		2,007			2.700	2.747	AO	23,288	121,500	10/17/2019	10/22/2029	4,560,750
693506-BP-1	PPG INDUSTRIES INC		2.A FE	3,639,788	3,645,000	3,637,626	3,644,452		667			3.750	3.757	MS	40,247	136,688	02/22/2018	03/15/2028	6,076,844
693506-BP-1	PPG INDUSTRIES INC	0	2.A FE	2,502,068	2,570,000	2,564,801	2,522,834		20,273			3.750	4.633	MS	28,377	96,375	12/31/2024	03/15/2028	6,076,844
693506-BR-7	PPG INDUSTRIES INC		2.A FE	844,972	863,000	825,417	849,955		3,337			2.800	3.235	FA	9,129	24,164	09/26/2024	08/15/2029	1,561,560
693506-BR-7	PPG INDUSTRIES INC	0	2.A FE	698,124	700,000	669,515	699,304		221			2.800	2.829	FA	7,404	19,600	08/06/2019	08/15/2029	1,561,560
693506-BS-5	PPG INDUSTRIES INC		2.A FE	15,596,614	15,277,000	14,241,291	15,438,395		(36,718)			2.550	2.277	JD	17,314	389,564	07/13/2021	06/15/2030	15,541,662
693506-BS-5	PPG INDUSTRIES INC	LS	2.A FE	122,762	123,000	114,661	122,907		16			2.550	2.563	JD	139	3,137	07/13/2021	06/15/2030	15,541,662
693506-BS-5	PPG INDUSTRIES INC	0	2.A FE	1,015,370	1,000,000	932,205	1,007,937		(1,817)			2.550	2.342	JD	1,133	25,500	07/13/2021	06/15/2030	15,541,662
693506-BU-0	PPG INDUSTRIES INC		2.A FE	4,999,150	5,000,000	4,971,080	4,999,824		49			1.200	1.207	MS	17,667	60,000	08/10/2021	03/15/2026	5,533,000
693506-BU-0	PPG INDUSTRIES INC	0	2.A FE	499,915	500,000	497,108	499,997		16			1.200	1.203	MS	1,767	6,000	08/10/2021	03/15/2026	5,533,000
693506-BY-2	PPG INDUSTRIES INC		2.A FE	15,990,560	16,000,000	15,994,036	15,990,612		52			4.375	4.388	MS	112,778		12/18/2025	03/15/2031	16,350,000
69351U-AM-5	PPL ELECTRIC UTILITIES		1.E FE	11,664,568	10,990,000	12,077,834	11,432,507		(21,505)			6.250	5.805	MN	87,767	686,875	11/29/2022	05/15/2039	11,333,438

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
69351U-AN-3	PPL ELECTRIC UTILITIES		1.E FE	1,766,253	1,800,000	1,740,531	1,771,454		1,108			5.200	5.348	JJ	43,160	93,600	11/29/2022	07/15/2041	1,590,300
69351U-AR-4	PPL ELECTRIC UTILITIES CORPORATION	0	1.E FE	1,054,970	1,000,000	916,768	1,041,416		(1,604)			4.750	4.402	JJ	21,903	47,500	07/01/2015	07/15/2043	1,023,750
69351U-AS-2	PPL ELECTRIC UTILITIES CORP	0	1.E FE	4,836,970	5,000,000	4,193,818	4,874,758		4,363			4.125	4.323	JD	9,167	206,250	07/01/2015	06/15/2044	5,103,125
69351U-AT-0	PPL ELECTRIC UTILITIES CORP		1.E FE	1,788,984	1,800,000	1,514,073	1,791,348		277			4.150	4.186	AO	18,675	74,700	09/28/2015	10/01/2045	1,837,350
69351U-AU-7	PPL ELECTRIC UTILITIES CORPORATION		1.E FE	5,825,290	5,800,000	4,725,681	5,823,422		(856)			3.950	3.918	JD	19,092	229,100	06/20/2019	06/01/2047	5,812,575
69351U-AU-7	PPL ELECTRIC UTILITIES CORPORATION	0	1.E FE	197,980	200,000	162,955	198,384		47			3.950	4.007	JD	658	7,900	05/08/2017	06/01/2047	5,812,575
69351U-AV-5	PPL ELECTRIC UTILITIES CORPORATION		1.E FE	8,251,448	8,298,000	6,855,064	8,258,390		1,047			4.150	4.183	JD	15,305	344,367	06/11/2018	06/15/2048	7,451,475
69351U-AV-5	PPL ELECTRIC UTILITIES CORPORATION	LS	1.E FE	1,989	2,000	1,652	1,990					4.150	4.183	JD	4	83	06/11/2018	06/15/2048	7,451,475
69351U-AW-3	PPL ELECTRIC UTILITIES CORPORATION		1.E FE	5,997,581	6,100,000	4,066,737	6,012,146		2,478			3.000	3.086	AO	45,750	183,000	09/03/2019	10/01/2049	5,684,000
69351U-BA-0	PPL ELECTRIC UTILITIES CORPORATION		1.E FE	227,643	230,000	235,933	228,245		210			5.000	5.126	MN	1,469	11,500	02/27/2023	05/15/2033	235,750
69351U-BB-8	PPL ELECTRIC UTILITIES CORPORATION		1.E FE	31,636,153	31,515,000	30,296,286	31,636,390		631			5.250	5.221	MN	211,413	1,654,538	03/05/2025	05/15/2053	31,906,113
69351U-BC-6	PPL ELECTRIC UTILITIES CORPORATION		1.E FE	3,253,714	3,295,000	3,336,548	3,261,241		3,717			4.850	5.005	FA	60,372	159,808	02/08/2024	02/15/2034	3,374,904
69351U-BD-4	PPL ELECTRIC UTILITIES CORPORATION		1.E FE	5,920,988	5,800,000	5,783,330	5,920,988					5.550	5.407	FA	125,183		11/04/2025	08/15/2055	5,960,950
69352P-AH-6	PPL CAPITAL FUNDING INC		2.A FE	996,480	1,000,000	805,563	997,439		93			4.700	4.722	JD	3,917	47,000	05/21/2013	06/01/2043	1,023,500
69352P-AL-7	PPL CAPITAL FUNDING INC		2.A FE	5,151,398	5,158,000	5,141,043	5,158,000		331			3.100	3.099	MN	20,431	159,898	05/12/2016	05/15/2026	5,420,739
69352P-AL-7	PPL CAPITAL FUNDING INC	LS	2.A FE	1,997	2,000	1,993	2,000					3.100	3.099	MN	8	62	05/12/2016	05/15/2026	5,420,739
69352P-AL-7	PPL CAPITAL FUNDING INC	0	2.A FE	389,876	400,000	398,685	398,839		3,082			3.100	3.878	MN	1,584	12,400	01/20/2023	05/15/2026	5,420,739
69352P-AQ-6	PPL CAPITAL FUNDING INC		2.A FE	3,098,946	3,100,000	3,081,546	3,100,000		207			4.125	4.125	AO	26,996	127,875	04/01/2020	04/15/2030	12,329,150
69352P-AQ-6	PPL CAPITAL FUNDING INC	0	2.A FE	10,188,917	8,980,000	8,926,542	9,537,372		(131,140)			4.125	2.451	AO	78,201	370,425	10/28/2020	04/15/2030	12,329,150
69352P-AT-0	PPL CAPITAL FUNDING INC		2.A FE	9,977,150	10,000,000	10,262,775	9,980,054		1,972			5.250	5.279	MS	175,000	557,083	08/06/2024	09/01/2034	10,262,500
69353R-FG-8	PNC BANK NATIONAL ASSOCIATION		1.F FE	7,128,575	7,131,000	7,043,275	7,130,935		341			3.100	3.101	AO	40,528	221,061	10/18/2017	10/25/2027	7,596,956
69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	0	1.F FE	849,711	850,000	839,543	849,992		41			3.100	3.101	AO	4,831	26,350	10/18/2017	10/25/2027	7,596,956
69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION		1.F FE	1,991,880	2,000,000	1,978,769	1,998,301		950			3.250	3.293	JJ	28,708	65,000	01/17/2018	01/22/2028	1,778,438
69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION	0	1.F FE	248,985	250,000	247,346	249,788		119			3.250	3.293	JJ	3,589	8,125	01/17/2018	01/22/2028	1,778,438
693627-AK-7	PSI ENERGY		1.F FE	3,850,650	3,000,000	3,361,960	3,343,396		(40,518)			8.310	6.188	MS	83,100	249,300	10/03/2003	09/01/2032	3,124,650
693627-AY-7	DUKE ENERGY INDIANA INC		2.A FE	3,977,731	3,978,000	4,313,616	3,997,687		(1,591)			6.120	6.003	AO	51,396	243,454	11/29/2022	10/15/2035	4,099,727
69369E-AB-5	PT PERTAMINA (PERSERO) 6.5% 27 MAY 2041		2.B FE	9,343,216	8,280,000	8,885,475	9,237,501		(38,381)			6.500	5.360	MN	50,830	538,200	03/24/2025	05/27/2041	7,929,600
69369E-AF-6	PT PERTAMINA (PERSERO) 5.625% 20 MAY 204		2.B FE	2,942,975	2,510,000	2,452,571	2,882,874		(14,048)			5.625	4.394	MN	16,080	141,188	05/06/2021	05/20/2043	2,374,969
69370C-AC-4	PTC INC		3.B FE	11,705,000	11,595,000	11,420,653	11,597,570		(20,311)			4.000	3.814	FA	175,213	463,800	04/05/2021	02/15/2028	8,165,100
69370R-AA-5	PT PERTAMINA (PERSERO) 6.45% 30 MAY 2044		2.B FE	213,250	200,000	213,376	212,617		(372)			6.450	5.884	MN	1,111	12,900	03/11/2024	05/30/2044	206,450
69370R-AK-3	PERTAMINA PERSERO PT		2.B FE	2,210,875	2,300,000	2,292,479	2,297,573		22,803			1.400	2.412	FA	12,701	32,200	01/20/2022	02/09/2026	1,158,050
69370R-AL-1	PT PERTAMINA (PERSERO) 2.3% 09 FEB 2031-		2.B FE	2,794,838	3,510,000	3,117,319	3,029,605		79,741			2.300	5.404	FA	31,844	80,730	11/18/2022	02/09/2031	3,550,365
69374W-AB-8	PTTTB 4 1/2 10/25/42		2.A FE	4,626,174	4,230,000	3,700,066	4,560,801		(14,613)			4.500	3.841	AO	34,898	190,350	10/25/2024	10/25/2042	4,325,175
69377F-AA-4	FREEPORT INDONESIA PT		2.C FE	4,901,061	5,050,000	5,062,625	4,993,654		41,453			4.763	5.670	AO	51,447	240,532	09/11/2023	04/14/2027	5,170,266
69377F-AB-2	FREEPORT INDONESIA PT		2.C FE	12,848,788	13,515,000	13,754,689	13,015,569		63,113			5.315	6.009	AO	153,641	631,289	06/25/2025	04/14/2032	12,919,446
69379V-AA-7	PERTAMINA GEOTHERMAL 5.15% 04/27/2028 14		2.C FE	960,000	960,000	973,200	960,000					5.150	5.150	AO	8,789	49,440	04/20/2023	04/27/2028	984,720
694032-AT-0	PACIFIC BELL		2.B FE	11,807,760	11,645,300	11,698,518	11,648,195		(13,677)			7.125	6.990	MS	244,309	829,728	06/09/1999	03/15/2026	12,060,164
694308-HW-0	PACIFIC GAS AND ELECTRIC CO		2.A FE	4,851,627	5,320,000	5,236,496	5,082,321		114,111			3.300	5.798	JD	14,630	175,560	11/29/2023	12/01/2027	5,407,780
694308-JG-3	PACIFIC GAS AND ELECTRIC COMPANY		2.A FE	14,934,452	14,950,000	13,471,188	14,942,212		1,419			2.500	2.511	FA	155,729	373,750	06/16/2020	02/01/2031	15,339,375
694308-JG-3	PACIFIC GAS AND ELECTRIC COMPANY	0	2.A FE	1,298,648	1,300,000	1,171,408	1,299,323		123			2.500	2.511	FA	13,542	32,500	06/16/2020	02/01/2031	15,339,375
694308-JJ-7	PACIFIC GAS AND ELECTRIC COMPANY		2.A FE	4,557,173	7,020,000	4,751,856	4,624,692		40,514			3.500	6.230	FA	102,375	245,700	04/19/2024	08/01/2050	7,142,850
694308-JK-4	PACIFIC GAS AND ELECTRIC COMPANY		2.A FE	785,925	750,000	740,380	762,189		(4,622)			3.750	3.070	JJ	14,063	28,125	07/02/2020	07/01/2028	764,063
694308-JM-0	PACIFIC GAS AND ELECTRIC COMPANY		2.A FE	80,440	85,000	84,703	81,670		644			4.550	5.546	JJ	1,934	3,868	01/17/2024	07/01/2030	86,934
694308-JN-8	PACIFIC GAS AND ELECTRIC COMPANY		2.A FE	29,804,921	33,795,000	28,647,058	29,922,820		68,591			4.950	5.829	JJ	836,426	1,672,853	09/11/2024	07/01/2050	34,631,426
694308-KF-3	PACIFIC GAS AND ELECTRIC CO		2.A FE	235,693	250,000	254,171	235,693					5.450	5.467	JD	606	13,625	06/06/2022	06/15/2027	242,505
694308-KG-1	PACIFIC GAS AND ELECTRIC CO		2.A FE	498,495	500,000	524,253	498,939		131			5.900	5.940	JD	1,311	29,500	06/06/2022	06/15/2032	875,075
694308-KG-1	PACIFIC GAS AND ELECTRIC CO	0	2.A FE	348,947	350,000	366,977	349,257		92			5.900	5.940	JD	918	20,650	06/06/2022	06/15/2032	875,075

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
694308-KH-9	PACIFIC GAS AND ELECTRIC COMPANY		2.A FE	2,382,065	2,460,000	2,624,018	2,386,739		1,584			6.750	6.978	JJ	76,568	166,050	06/01/2023	01/15/2053	2,464,515
694308-KJ-5	PACIFIC GAS AND ELECTRIC COMPANY	0	2.A FE	1,146,999	1,150,000	1,221,988	1,147,938		363			6.150	6.182	JJ	32,612	70,725	01/04/2023	01/15/2033	1,185,363
694308-KL-0	PACIFIC GAS AND ELECTRIC COMPANY		2.A FE	131,774	135,000	141,292	131,774					6.100	6.042	JJ	3,797	8,235	06/01/2023	01/15/2029	135,891
694308-KM-8	PACIFIC GAS AND ELECTRIC COMPANY		2.A FE	58,269	60,000	64,833	58,269					6.400	6.411	JD	171	3,840	06/01/2023	06/15/2033	60,189
694308-KP-1	PACIFIC GAS AND ELECTRIC COMPANY		2.A FE	54,863	55,000	61,311	54,905		19			6.950	6.978	MS	1,126	3,823	11/06/2023	03/15/2034	56,911
694308-KT-3	PACIFIC GAS AND ELECTRIC COMPANY		2.A FE	24,952,900	25,000,000	24,052,656	24,955,078		1,210			5.900	5.913	AO	368,750	1,581,528	09/03/2024	10/01/2054	24,450,625
694308-KV-8	PACIFIC GAS AND ELECTRIC COMPANY		2.A FE	88,033	95,000	94,360	88,033		8	1,372		6.150	6.604	MS	1,948	3,002	04/30/2025	03/01/2055	90,954
694308-KW-6	PACIFIC GAS AND ELECTRIC COMPANY	0	2.A FE	6,084,240	6,000,000	6,106,488	6,076,937		(7,303)			5.000	4.419	JD	22,500	150,000	09/30/2025	06/04/2028	6,150,000
694476-AA-0	PACIFIC LIFECORP		1.G FE	40,784,608	40,472,000	45,028,438	40,670,521		(10,505)			6.600	6.515	MS	786,506	2,671,152	11/29/2022	09/15/2033	41,807,576
694476-AE-2	PACIFIC LIFECORP		1.G FE	32,236,910	42,100,000	29,113,839	32,469,697		144,595			3.350	4.916	MS	415,270	1,128,950	11/04/2025	09/15/2050	42,423,894
694476-AF-9	PACIFIC LIFECORP		1.G FE	55,950,419	57,150,000	54,970,624	55,986,124		21,132			5.400	5.543	MS	908,685	2,792,475	05/15/2025	09/15/2052	54,821,260
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II		1.D FE	7,047,180	7,050,000	6,707,208	7,049,205		411			1.450	1.456	JJ	45,717	102,225	01/12/2021	01/20/2028	7,856,550
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	0	1.D FE	749,700	750,000	713,533	749,915		44			1.450	1.456	JJ	4,864	10,875	01/12/2021	01/20/2028	7,856,550
6944PL-2J-7	PACIFIC LIFE GLOBAL FUNDING II		1.D FE	8,137,042	8,150,000	7,248,783	8,141,812		1,245			2.450	2.468	JJ	94,291	199,675	01/04/2022	01/11/2032	9,616,375
6944PL-2J-7	PACIFIC LIFE GLOBAL FUNDING II	0	1.D FE	1,347,854	1,350,000	1,200,719	1,348,644		206			2.450	2.468	JJ	15,619	33,075	01/04/2022	01/11/2032	9,616,375
6944PL-2U-2	PACIFIC LIFE GLOBAL FUNDING II		1.D FE	9,219,793	9,170,000	9,508,405	9,198,479		(10,174)			5.500	5.368	JJ	228,358	504,350	07/12/2023	07/18/2028	9,422,175
69450*-AA-8	PGA TOUR INC		1.G PL	86,100,000	86,100,000	84,829,349	86,100,000					4.500	4.500	JJ	1,625,138	3,874,500	05/30/2024	07/30/2037	4,636,806
69450*-AA-8	PGA TOUR INC	0	1.G PL	5,900,000	5,900,000	5,812,929	5,900,000					4.500	4.500	JJ	111,363	265,500	05/30/2024	07/30/2037	4,636,806
69453@-AA-3	WAL-MART TRANSPORTATION LLC		1.C	13,260,883	13,260,883	13,878,541	13,260,883					5.300	5.300	MON	31,237	667,907	01/03/2025	08/15/2039	15,307
69453@-AB-1	WAL-MART TRANSPORTATION LLC		1.C	3,739,922	3,739,922	3,914,125	3,739,922					5.300	5.300	MON	8,810	180,653	01/17/2025	11/15/2039	21,305
69453@-AC-9	WAL-MART TRANSPORTATION LLC		1.C	3,448,940	3,448,940	3,609,562	3,448,940					5.300	5.300	MON	8,124	166,545	01/17/2025	12/15/2039	19,666
69453@-AD-7	WAL-MART TRANSPORTATION LLC		1.C	6,187,805	6,187,805	6,555,256	6,187,805					5.500	5.500	MON	15,126	243,062	03/28/2025	02/15/2040	34,885
695114-BT-4	PACIFICORP		2.A FE	32,723,103	30,350,000	34,553,284	31,221,197		(119,439)			7.700	7.045	MN	298,610	2,336,950	04/16/2003	11/15/2031	24,248,975
695114-BX-5	PACIFICORP		2.A FE	22,421,578	21,978,000	22,779,732	22,193,557		(18,942)			5.900	5.753	FA	489,865	1,296,702	11/29/2022	08/15/2034	26,229,601
695114-BX-5	PACIFICORP	0	2.A FE	7,472,925	7,500,000	7,773,591	7,487,607		1,074			5.900	5.925	FA	167,167	442,500	08/19/2004	08/15/2034	26,229,601
695114-CD-8	PACIFICORP		2.A FE	397,698	300,000	304,609	369,189		(5,011)			5.750	3.282	AO	4,313	17,250	10/25/2019	04/01/2037	308,625
695114-CN-6	PACIFICORP	0	2.A FE	6,222,210	6,500,000	5,148,814	6,296,368		8,577			4.100	4.373	FA	111,042	266,500	07/01/2015	02/01/2042	6,633,250
695114-CW-6	PACIFICORP		2.A FE	1,421,901	1,350,000	1,241,038	1,383,440		(7,080)			2.700	2.115	MS	10,733	36,450	04/14/2020	09/15/2030	1,368,225
695114-CX-4	PACIFICORP		2.A FE	4,562,096	4,600,000	2,943,520	4,566,469		837			3.300	3.343	MS	44,697	151,800	04/06/2020	03/15/2051	4,675,900
695114-CY-2	PACIFICORP		2.A FE	12,801,057	12,900,000	7,587,621	12,810,339		2,216			2.900	2.938	JD	16,627	374,100	07/07/2021	06/15/2052	12,326,175
695114-DA-3	PACIFICORP		2.A FE	6,217,263	6,220,000	5,578,504	6,217,335		38			5.500	5.503	MN	43,713	342,100	05/15/2023	05/15/2054	6,391,050
695114-DD-7	PACIFICORP		2.A FE	1,972,040	2,000,000	2,033,354	1,976,464		2,231			5.450	5.633	FA	41,178	109,000	02/13/2024	02/15/2034	2,054,500
695156-AT-6	PACKAGING CORP OF AMERICA		2.A FE	10,938,053	10,787,000	10,680,501	10,823,834		(19,859)			3.400	3.190	JD	16,300	366,758	08/09/2019	12/15/2027	12,048,399
695156-AT-6	PACKAGING CORP OF AMERICA	0	2.A FE	1,264,323	1,250,000	1,237,659	1,253,609		(1,892)			3.400	3.222	JD	1,889	42,500	08/09/2019	12/15/2027	12,048,399
695156-AU-3	PACKAGING CORP OF AMERICA		2.A FE	3,816,132	3,843,000	3,676,634	3,824,120		4,583			3.000	3.130	JD	5,124	115,290	09/26/2024	12/15/2029	3,701,198
695156-AV-1	PACKAGING CORP OF AMERICA		2.B FE	16,006,986	20,027,000	15,926,556	16,173,071		73,406			4.050	5.490	JD	36,049	811,094	02/24/2025	12/15/2049	20,177,484
695156-AW-9	PACKAGING CORP OF AMERICA		2.B FE	22,043,792	27,377,000	17,872,181	22,325,367		97,629			3.050	4.186	AO	208,750	834,999	02/24/2025	10/01/2051	31,550,924
695156-AW-9	PACKAGING CORP OF AMERICA	0	2.B FE	4,353,200	5,000,000	3,264,087	4,403,149		13,869			3.050	3.779	AO	38,125	152,500	02/28/2022	10/01/2051	31,550,924
695156-AX-7	PACKAGING CORP OF AMERICA		2.A FE	1,848,594	1,850,000	1,955,627	1,848,829		114			5.700	5.710	JD	8,788	105,450	11/27/2023	12/01/2033	2,262,700
695156-AX-7	PACKAGING CORP OF AMERICA	0	2.A FE	349,734	350,000	369,984	349,779		22			5.700	5.710	JD	1,663	19,950	11/27/2023	12/01/2033	2,262,700
69867R-AA-5	PANTHER ESCROW ISSUER LLC		4.B FE	5,050,000	5,050,000	5,233,053	5,050,000					7.125	7.125	JD	15,992	359,813	03/22/2024	06/01/2031	5,229,906
698813-AA-0	PAPA JOHNS INTERNATIONAL INC		4.B FE	16,580,825	17,440,000	16,540,966	16,872,912		116,795			3.875	4.681	MS	198,986	675,800	02/22/2023	09/15/2029	17,115,306
698900-AG-2	PANCANADIAN PETL		2.C FE	17,047,630	14,500,000	16,023,867	15,414,276		(126,879)			7.200	5.906	MN	174,000	1,044,000	10/01/2003	11/01/2031	15,022,000
69902P-AA-6	PARADIGM PARENT LLC		4.B FE	2,289,919	2,390,000	2,164,408	2,293,937		4,018			8.750	9.615	AO	42,987	44,729	08/01/2025	04/17/2032	2,181,438
701094-AJ-3	PARKER HANNIFIN CORP		2.A FE	10,406,878	10,481,000	10,407,367	10,470,686		8,752			3.250	3.331	MS	113,544	340,633	07/31/2018	03/01/2027	10,498,879
701094-AJ-3	PARKER HANNIFIN CORP	0	2.A FE	250,383	250,000	248,244	250,081		(62)			3.250	3.217	MS	2,708	8,125	01/11/2018	03/01/2027	10,498,879
701094-AL-8	PARKER HANNIFIN CORP		2.A FE	16,176,255	16,330,000	13,462,040	16,201,623		3,837			4.100	4.154	MS	223,177	669,530	06/20/2019	03/01/2047	15,848,365

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
701094-AN-4	PARKER HANNIFIN CORPORATION		2.A FE	5,051,052	4,900,000	4,770,447	4,964,157		(18,778)			3.250	2.801	JD	7,520	159,250	02/25/2021	06/14/2029	5,894,250
701094-AN-4	PARKER HANNIFIN CORPORATION	LS	2.A FE	108,864	100,000	97,356	103,717		(1,107)			3.250	2.046	JD	153	3,250	02/25/2021	06/14/2029	5,894,250
701094-AN-4	PARKER HANNIFIN CORPORATION	0	2.A FE	1,447,958	1,400,000	1,362,985	1,420,343		(5,972)			3.250	2.754	JD	2,149	45,500	02/25/2021	06/14/2029	5,894,250
701094-AP-9	PARKER HANNIFIN CORPORATION		2.A FE	35,827,879	40,531,000	32,670,693	36,082,986		93,353			4.000	4.758	JD	76,559	1,621,240	08/23/2023	06/14/2049	40,372,620
701094-AS-3	PARKER HANNIFIN CORPORATION	0	2.A FE	748,593	750,000	761,050	749,445		237			4.500	4.522	MS	9,938	33,750	06/09/2022	09/15/2029	766,875
70109H-AJ-4	PARKER-HANNIFIN CORP		2.A FE	11,828,710	11,875,000	13,147,681	11,850,955		2,224			6.250	6.274	MN	94,835	742,188	11/29/2022	05/15/2038	12,246,094
70109H-AM-7	PARKER HANNIFIN CORP		2.A FE	1,612,333	1,567,000	1,522,687	1,588,258		(2,160)			4.200	3.996	MN	7,313	65,814	09/26/2024	11/21/2034	1,582,550
70109H-AM-7	PARKER HANNIFIN CORP	LS	2.A FE	34,728	33,000	32,067	33,976		(96)			4.200	3.785	MN	154	1,386	11/16/2016	11/21/2034	1,582,550
70109H-AN-5	PARKER HANNIFIN CORP		2.A FE	10,867,698	10,300,000	9,069,727	10,751,189		(16,402)			4.450	4.104	MN	50,928	458,350	10/18/2018	11/21/2044	10,069,163
70152R-AA-7	PARKVIEW HEALTH SYSTEM OBLIGATED GROUP		1.E FE	8,285,850	11,250,000	8,174,221	8,371,825		77,485			3.452	5.599	MN	64,725	388,350	11/20/2024	11/01/2050	1,256,570
70213B-AB-7	PARTNERRE FINANCE B LLC		1.G FE	18,702,885	17,520,000	17,106,791	17,985,833		(137,900)			3.700	2.785	JJ	322,319	648,240	09/26/2024	07/02/2029	19,467,609
70213B-AB-7	PARTNERRE FINANCE B LLC	LS	1.G FE	99,783	100,000	97,642	99,931		24			3.700	3.721	JJ	1,840	3,700	06/12/2019	07/02/2029	19,467,609
70213B-AB-7	PARTNERRE FINANCE B LLC	0	1.G FE	1,596,528	1,600,000	1,562,264	1,598,895		390			3.700	3.721	JJ	29,436	59,200	06/12/2019	07/02/2029	19,467,609
70213H-A#-5	PARTNERS HEALTHCARE SYSTEM INC		1.D	48,000,000	48,000,000	39,292,367	48,000,000					3.890	3.890	MS	471,987	1,867,200	09/30/2016	09/30/2046	43,836,350
70213H-A@-7	PARTNERS HEALTHCARE SYSTEM INC		1.D Z	63,000,000	63,000,000	59,090,272	63,000,000					4.730	4.730	MS	753,253	2,979,900	03/31/2014	03/31/2044	64,489,950
70213H-AD-0	MASS GENERAL BRIGHAM INC		1.D FE	3,939,324	4,840,000	3,728,857	3,961,362		20,401			3.765	5.135	JJ	91,113	182,226	12/03/2024	07/01/2048	4,931,113
70213H-AE-8	MASS GENERAL BRIGHAM INC		1.D FE	17,986,461	25,188,000	17,360,552	18,205,139		147,939			3.192	5.261	JJ	402,000	804,001	07/25/2024	07/01/2049	24,904,227
70213H-B*-8	PARTNERS HEALTHCARE SYSTEM INC		1.D	28,000,000	28,000,000	24,818,622	28,000,000					4.600	4.600	JD	67,978	1,288,000	12/12/2018	12/12/2049	25,575,000
70339P-AA-7	PATTERN ENERGY OPERATIONS LP		3.C FE	20,495,836	20,405,000	20,124,305	20,197,461		(6,587)			4.500	4.505	FA	346,885	869,400	02/25/2025	08/15/2028	20,107,463
703481-AC-5	PATTERSON-UTI ENERGY INC.		2.C FE	17,513,753	17,559,000	17,685,122	17,541,381		6,671			5.150	5.179	MN	115,548	904,289	09/26/2024	11/15/2029	20,553,979
703481-AC-5	PATTERSON-UTI ENERGY INC.	0	2.C FE	2,499,185	2,520,000	2,538,101	2,504,257		3,974			5.150	5.331	MN	16,583	129,780	09/26/2024	11/15/2029	20,553,979
703481-AD-3	PATTERSON-UTI ENERGY INC.		2.C FE	44,948,379	43,740,000	46,909,700	44,840,734		(86,939)			7.150	6.709	AO	781,853	3,127,410	02/24/2025	10/01/2033	45,303,705
70432*-AA-9	PAYCHEX OF NEW YORK LLC		2.A	5,000,000	5,000,000	4,998,022	5,000,000					4.070	4.070	MS	61,050	203,500	03/13/2019	03/13/2026	3,673,260
70432*-AA-9	PAYCHEX OF NEW YORK LLC	0	2.A	600,000	600,000	599,763	600,000					4.070	4.070	MS	7,326	24,420	03/13/2019	03/13/2026	3,673,260
70432*-AB-7	PAYCHEX OF NEW YORK LLC		2.A	5,000,000	5,000,000	4,993,136	5,000,000					4.250	4.250	MS	63,750	212,500	03/13/2019	03/13/2029	3,676,500
70432*-AB-7	PAYCHEX OF NEW YORK LLC	0	2.A	600,000	600,000	599,176	600,000					4.250	4.250	MS	7,650	25,500	03/13/2019	03/13/2029	3,676,500
70450Y-AD-5	PAYPAL HOLDINGS INC		1.G FE	149,628	150,000	148,739	149,958		55			2.650	2.688	AO	994	3,975	09/19/2019	10/01/2026	202,650
70450Y-AD-5	PAYPAL HOLDINGS INC	0	1.G FE	49,876	50,000	49,580	49,986		18			2.650	2.688	AO	331	1,325	09/19/2019	10/01/2026	202,650
70450Y-AE-3	PAYPAL HOLDINGS INC		1.G FE	396,780	406,000	389,143	399,163		1,689			2.850	3.322	AO	2,893	11,571	09/26/2024	10/01/2029	426,338
70450Y-AE-3	PAYPAL HOLDINGS INC	LS	1.G FE	29,899	30,000	28,754	29,962		11			2.850	2.886	AO	214	855	09/19/2019	10/01/2029	426,338
70450Y-AE-3	PAYPAL HOLDINGS INC	0	1.G FE	49,832	50,000	47,924	49,937		19			2.850	2.886	AO	356	1,425	09/19/2019	10/01/2029	426,338
70450Y-AL-7	PAYPAL HOLDINGS INC		1.G FE	996,540	1,000,000	1,000,163	997,670		362			4.400	4.442	JD	3,667	44,000	05/16/2022	06/01/2032	1,635,200
70450Y-AL-7	PAYPAL HOLDINGS INC	0	1.G FE	597,924	600,000	600,098	598,602		217			4.400	4.442	JD	2,200	26,400	05/16/2022	06/01/2032	1,635,200
70450Y-AM-5	PAYPAL HOLDINGS INC		1.G FE	11,798,637	12,101,000	11,015,692	11,817,470		5,517			5.050	5.212	JD	50,925	611,101	11/29/2022	06/01/2052	12,087,698
70450Y-AM-5	PAYPAL HOLDINGS INC	LS	1.G FE	736,613	739,000	672,721	737,071		86			5.050	5.068	JD	3,110	37,320	05/16/2022	06/01/2052	12,087,698
70462G-AA-6	PEACEHEALTH OBLIGATED GR		1.G FE	11,664,143	12,795,000	11,039,275	11,699,594		22,684			4.787	5.434	MN	78,263	612,497	05/30/2024	11/15/2048	13,101,248
70462G-AC-2	PEACEHEALTH OBLIGATED GROUP		1.G FE	7,689,763	11,480,000	7,409,954	7,793,340		66,811			3.218	5.634	MN	47,205	369,426	06/05/2024	11/15/2050	11,461,495
70522#-AA-6	PECO PALLET HOLDINGS INC		2.B PL	20,800,000	20,800,000	20,532,073	20,800,000					3.280	3.280	FMAN	62,539	682,240	02/16/2022	03/01/2027	22,180,400
70522#-AA-6	PECO PALLET HOLDINGS INC	0	2.B PL	1,600,000	1,600,000	1,579,390	1,600,000					3.280	3.280	FMAN	4,811	52,480	02/16/2022	03/01/2027	22,180,400
705322-A#-2	PEDERNALES ELECTRIC COOPERATIVE IN		1.D	2,253,333	2,253,333	1,729,338	2,253,333					2.440	2.440	MS	16,189	54,981	08/10/2021	09/15/2051	73,103
705322-A*-6	PEDERNALES ELECTRIC COOPERATIVE IN		1.D	48,166,667	48,166,667	36,022,237	48,166,667					2.180	2.180	JD	67,085	1,050,033	12/08/2020	12/08/2050	1,516,350
705322-A@-4	PEDERNALES ELECTRIC COOPERATIVE IN		1.D	9,793,333	9,793,333	7,429,793	9,793,333					2.340	2.340	MS	67,476	229,164	02/22/2021	09/15/2051	306,882
705322-AM-7	PEDERNALES ELECTRIC COOPERATIVE IN		1.A	29,886,186	29,666,000	31,092,193	29,806,465		(10,189)			6.202	6.056	MN	235,096	1,839,885	01/21/2021	11/15/2032	3,943,607
705322-B*-5	PEDERNALES ELECTRIC COOPERATIVE IN		1.D	16,800,000	16,800,000	13,672,853	16,800,000					2.990	2.990	JJ	235,811	502,320	01/12/2023	01/12/2053	442,067
705322-B@-3	PEDERNALES ELECTRIC COOP INC		1.D	70,856,667	70,856,667	73,670,386	70,856,667					5.550	5.550	FA	1,562,094	3,932,545	02/08/2024	02/08/2054	2,427,431
70602#-AJ-0	PELLA CORP	0	2.B	27,000,000	27,000,000	28,014,697	27,000,000					5.520	5.520	MJSD	4,140	1,490,400	06/16/2023	06/16/2030	27,372,600
70602#-AL-5	PELLA CORPORATION		2.B	14,000,000	14,000,000	14,604,132	14,000,000					5.600	5.600	MJSD	2,178	331,022	07/28/2025	09/30/2032	14,196,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
707569-AS-8	PENN ENTERTAINMENT INC		4.C FE	11,556,063	11,700,000	11,683,955	11,670,598		26,274			5.625	5.807	JJ	303,469	658,125	03/28/2019	01/15/2027	8,245,563
707631-AA-5	PENN STATE HEALTH		1.G FE	6,195,210	8,480,000	6,000,593	6,239,437		42,803			3.806	5.881	MN	53,791	322,749	12/18/2024	11/01/2049	8,493,615
708653-AA-8	PENN-AMER WATER CO		1.E	16,501,076	16,000,000	16,259,669	16,027,474		(38,939)			7.800	7.524	MS	416,000	1,248,000	05/31/2001	09/01/2026	16,624,000
709068-C@-7	PENNSYLVANIA POWER COMPANY		1.F	12,600,000	12,600,000	9,486,111	12,600,000					4.240	4.240	JJ	252,280	534,240	07/11/2016	07/11/2056	12,867,120
709068-D*-8	PENNSYLVANIA POWER CO		1.F	8,800,000	8,800,000	8,279,983	8,800,000					3.790	3.790	JD	27,793	333,520	11/29/2022	12/01/2032	7,336,440
709068-D*-8	PENNSYLVANIA POWER CO	0	1.F	600,000	600,000	564,544	600,000					3.790	3.790	JD	1,895	22,740	11/29/2022	12/01/2032	7,336,440
709599-AW-4	PENSKE TRUCK LEASING COMPANY LP / PTL F		2.B FE	3,152,271	2,850,000	2,831,032	2,882,826		(54,191)			3.400	1.534	MN	12,382	96,900	10/20/2020	11/15/2026	2,847,600
709599-AW-4	PENSKE TRUCK LEASING COMPANY LP / PTL F	0	2.B FE	55,303	50,000	49,667	50,591		(936)			3.400	1.487	MN	217	1,700	10/20/2020	11/15/2026	2,847,600
709599-BH-6	PENSKE TRUCK LEASING CO LP / PTL F		2.B FE	696,878	700,000	673,562	698,736		344			3.350	3.401	MN	3,908	23,450	09/10/2019	11/01/2029	1,423,450
709599-BH-6	PENSKE TRUCK LEASING CO LP / PTL F	0	2.B FE	796,432	800,000	769,786	798,556		393			3.350	3.401	MN	4,467	26,800	09/10/2019	11/01/2029	1,423,450
709599-BN-3	PENSKE TRUCK LEASING CO LP		2.B FE	4,840,935	5,080,000	5,096,877	4,974,407		65,475			4.400	5.868	JJ	111,760	223,520	11/29/2023	07/01/2027	5,191,760
709599-BV-5	PENSKE TRUCK LEASING COMPANY LP / PTL F		2.B FE	4,491,204	4,500,000	4,808,137	4,494,423		1,224			6.200	6.232	JD	12,400	279,000	05/22/2023	06/15/2030	4,639,500
709599-BW-3	PENSKE TRUCK LEASING CO LP / PTL F		2.B FE	35,214,746	34,280,000	35,724,864	35,101,135		(125,182)			6.050	5.013	FA	864,142	1,347,940	07/25/2025	08/01/2028	35,316,970
709599-BY-9	PENSKE TRUCK LEASING CO LP / PTL F		2.B FE	6,880,240	6,800,000	6,878,044	6,858,114		(22,126)			5.350	4.492	JJ	170,784		08/01/2025	01/12/2027	6,981,900
709599-BZ-6	PENSKE TRUCK LEASING CO LP / PTL F		2.B FE	10,553,645	10,320,000	10,624,056	10,489,137		(47,864)			5.350	4.786	MS	139,564	552,120	08/16/2024	03/30/2029	10,596,060
709599-CB-8	PENSKE TRUCK LEASING CO LP / PTL F		2.B FE	18,866,238	18,735,000	19,305,078	18,846,519		(19,719)			5.250	5.084	FA	409,828	502,722	02/24/2025	02/01/2030	19,226,794
711123-B#-5	PEOPLES GAS LIGHT AND COKE COMPANY		1.E YE	19,800,000	19,800,000	16,750,717	19,800,000					3.980	3.980	JD	65,670	788,040	12/04/2012	12/01/2042	20,194,020
711123-C#-4	PEOPLES GAS LIGHT AND COKE COMPANY		1.E FE	800,000	800,000	616,038	800,000					3.650	3.650	JD	1,298	29,200	11/01/2016	12/15/2046	610,950
711123-D*-7	PEOPLES GAS LIGHT AND COKE COMPANY		1.E	1,900,000	1,900,000	1,463,090	1,900,000					3.650	3.650	JD	3,082	69,350	12/15/2016	12/15/2046	1,731,025
711123-E#-2	PEOPLES GAS LIGHT AND COKE COMPANY		1.E	3,470,000	3,470,000	3,202,803	3,470,000					3.060	3.060	MN	17,697	106,182	11/01/2019	11/01/2031	3,344,398
711123-E#-2	PEOPLES GAS LIGHT AND COKE COMPANY	0	1.E	706,000	706,000	651,637	706,000					3.060	3.060	MN	3,601	21,604	11/01/2019	11/01/2031	3,344,398
711123-E*-6	PEOPLES GAS LIGHT AND COKE COMPANY		1.E	6,928,000	6,928,000	6,621,061	6,928,000					2.960	2.960	MS	68,356	205,069	09/03/2019	09/01/2029	7,030,534
711123-E*-6	PEOPLES GAS LIGHT AND COKE COMPANY	0	1.E	1,391,000	1,391,000	1,329,373	1,391,000					2.960	2.960	MS	13,725	41,174	09/03/2019	09/01/2029	7,030,534
711123-F*-5	PEOPLES GAS LIGHT AND COKE COMPANY		1.E	5,160,000	5,160,000	4,614,910	5,160,000					1.980	1.980	JD	8,514	102,168	12/08/2020	12/01/2030	6,059,400
711123-F*-5	PEOPLES GAS LIGHT AND COKE COMPANY	0	1.E	1,200,000	1,200,000	1,073,235	1,200,000					1.980	1.980	JD	1,980	23,760	12/08/2020	12/01/2030	6,059,400
711123-F@-3	PEOPLES GAS LIGHT AND COKE COMPANY		1.E	15,500,000	15,500,000	14,717,836	15,500,000					2.200	2.200	MN	43,572	341,000	11/16/2021	11/15/2028	15,670,500
711123-F@-3	PEOPLES GAS LIGHT AND COKE COMPANY	0	1.E	1,300,000	1,300,000	1,234,399	1,300,000					2.200	2.200	MN	3,654	28,600	11/16/2021	11/15/2028	15,670,500
71114#-AA-8	PEOPLES GAS SYSTEM INC		1.F FE	20,900,000	20,900,000	21,666,313	20,900,000					5.420	5.420	JD	37,759	1,132,780	12/19/2023	12/19/2028	21,466,390
71114#-AC-4	PEOPLES GAS SYSTEM INC		1.F FE	4,500,000	4,500,000	4,579,354	4,500,000					5.940	5.940	JD	8,910	267,300	12/19/2023	12/19/2053	4,633,650
71338Q-AB-2	PEPPERDINE UNIVERSITY		1.D FE	23,427,235	21,605,000	16,113,840	23,241,129		(35,408)			3.948	3.511	JD	71,080	852,965	02/22/2021	12/01/2057	3,105,157
71338Q-AB-2	PEPPERDINE UNIVERSITY	0	1.D FE	406,028	345,000	257,314	399,264		(1,168)			3.948	3.112	JD	1,135	13,621	09/11/2019	12/01/2057	3,105,157
713448-BP-2	PEPSICO INC		1.E FE	7,986,760	8,000,000	8,408,330	7,991,909		367			5.500	5.510	JJ	202,889	440,000	01/14/2010	01/15/2040	8,220,000
713448-DF-2	PEPSICO INC		1.E FE	2,863,163	2,924,000	2,919,539	2,919,744		28,374			2.850	3.845	FA	29,398	83,334	02/13/2024	02/24/2026	2,625,893
713448-DP-0	PEPSICO INC		1.E FE	5,822,302	6,118,000	4,630,846	5,874,726		7,418			3.450	3.721	AO	49,836	211,071	03/22/2018	10/06/2046	5,613,186
713448-DV-7	PEPSICO INC		1.E FE	4,779,216	4,800,000	3,953,938	4,782,934		498			4.000	4.025	MN	31,467	192,000	04/27/2017	05/02/2047	3,672,000
713448-DY-1	PEPSICO INC	LS	1.E FE	997	1,000	990	999					3.000	3.031	AO	6	30	10/05/2017	10/15/2027	3,520,020
713448-DY-1	PEPSICO INC	0	1.E FE	847,595	850,000	841,710	849,550		249			3.000	3.031	AO	5,383	25,500	10/05/2017	10/15/2027	3,520,020
713448-DY-1	PEPSICO INC		1.E FE	2,609,594	2,617,000	2,591,476	2,615,615		766			3.000	3.031	AO	16,574	78,510	10/05/2017	10/15/2027	3,520,020
713448-EE-4	PEPSICO INC		1.E FE	20,016,606	18,630,000	18,967,248	18,783,365		(206,321)			7.290	6.076	MS	399,893	1,358,127	11/09/2018	09/15/2026	19,309,064
713448-EG-9	PEPSICO INC		1.E FE	14,584,912	14,500,000	15,817,108	14,543,850		(7,654)			7.000	6.892	MS	338,333	1,015,000	11/09/2018	03/01/2029	15,007,500
713448-EH-7	PEPSICO INC		1.E FE	12,345,303	12,383,000	13,133,414	12,361,115		3,751			5.500	5.524	MN	87,025	681,065	11/29/2022	05/15/2035	10,154,783
713448-EL-8	PEPSICO INC		1.E FE	390,118	399,000	381,055	392,589		1,677			2.625	3.095	JJ	4,422	10,474	09/26/2024	07/29/2029	960,443
713448-EL-8	PEPSICO INC	LS	1.E FE	98,706	99,000	94,547	98,893		34			2.625	2.657	JJ	1,097	2,599	07/25/2019	07/29/2029	960,443
713448-EL-8	PEPSICO INC	0	1.E FE	448,664	450,000	429,761	449,513		155			2.625	2.657	JJ	4,988	11,813	07/25/2019	07/29/2029	960,443
713448-EM-6	PEPSICO INC		1.E FE	2,680,317	2,700,000	1,957,440	2,683,201		545			3.375	3.414	JJ	38,475	91,125	07/25/2019	07/29/2049	2,033,750
713448-EP-9	PEPSICO INC		1.E FE	10,511,100	10,000,000	6,596,214	10,453,428		(13,990)			2.875	2.614	AO	60,694	287,500	08/31/2021	10/15/2049	10,143,750
713448-ES-3	PEPSICO INC		1.E FE	298,389	300,000	284,999	299,285		174			2.750	2.810	MS	2,338	8,250	03/17/2020	03/19/2030	3,345,375

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
713448-ES-3	PEPSICO INC	0	1.E FE	2,983,890	3,000,000	2,849,993	2,992,849		1,741			2.750	2.810	MS	23,375	82,500	03/17/2020	03/19/2030	3,345,375
713448-EU-8	PEPSICO INC		1.E FE	4,575,804	4,600,000	3,488,294	4,579,009		532			3.625	3.654	MS	47,246	166,750	03/17/2020	03/19/2050	4,683,375
713448-EV-6	PEPSICO INC		1.E FE	3,493,875	3,550,000	2,711,185	3,497,640		713			3.875	3.954	MS	38,976	137,563	03/17/2020	03/19/2060	3,465,875
713448-FE-3	PEPSICO INC		1.E FE	5,991,748	6,014,000	5,356,111	6,000,633		2,151			1.950	1.991	AO	22,803	117,273	10/06/2021	10/21/2031	4,543,875
713448-FE-3	PEPSICO INC	LS	1.E FE	135,497	136,000	121,123	135,698		49			1.950	1.991	AO	516	2,652	10/06/2021	10/21/2031	4,543,875
713448-FE-3	PEPSICO INC	0	1.E FE	1,046,115	1,050,000	935,137	1,047,666		376			1.950	1.991	AO	3,981	20,475	10/06/2021	10/21/2031	4,543,875
713448-FF-0	PEPSICO INC		1.E FE	130,918	190,000	138,338	130,918					2.625	4.111	AO	970	4,988	05/12/2022	10/21/2041	133,411
713448-FG-8	PEPSICO INC		1.E FE	18,089,405	22,375,000	14,103,431	18,203,084		79,932			2.750	3.830	AO	119,644	615,313	08/14/2024	10/21/2051	22,682,656
713448-FN-3	PEPSICO INC		1.E FE	24,996,813	27,375,000	22,563,277	25,058,872		42,807			4.200	4.759	JJ	520,581	1,149,750	08/14/2024	07/18/2052	27,745,675
713448-FT-0	PEPSICO INC		1.E FE	14,902,630	15,500,000	13,696,419	14,916,433		10,223			4.650	4.902	FA	272,283	720,750	08/27/2024	02/15/2053	15,860,375
713448-FZ-6	PEPSICO INC		1.E FE	51,959,673	50,640,000	49,206,168	51,936,786		(17,607)			5.250	5.076	JJ	1,211,140	2,658,600	12/27/2024	07/17/2054	51,969,300
714046-AG-4	REVVITY INC		2.B FE	8,968,307	8,998,000	8,675,091	8,986,591		3,556			3.300	3.337	MS	87,431	296,934	09/10/2019	09/15/2029	10,063,350
714046-AG-4	REVVITY INC	LS	2.B FE	1,993	2,000	1,928	1,997		1			3.300	3.337	MS	19	66	09/10/2019	09/15/2029	10,063,350
714046-AG-4	REVVITY INC	0	2.B FE	897,030	900,000	867,702	898,859		356			3.300	3.337	MS	8,745	29,700	09/10/2019	09/15/2029	10,063,350
714046-AH-2	REVVITY INC		2.B FE	11,035,852	10,950,000	9,914,900	10,998,623		(8,685)			2.550	2.452	MS	82,216	279,225	07/28/2021	03/15/2031	10,481,963
714046-AH-2	REVVITY INC	0	2.B FE	749,738	750,000	679,103	749,868		37			2.550	2.554	MS	5,631	19,125	03/04/2021	03/15/2031	10,481,963
714046-AJ-8	REVVITY INC		2.B FE	6,499,935	6,500,000	4,637,918	6,499,979		1			3.625	3.625	MS	69,378	235,625	03/04/2021	03/15/2051	6,108,750
714046-AN-9	REVVITY INC		2.B FE	3,303,959	3,314,000	2,921,316	3,308,005		973			2.250	2.284	MS	21,955	74,565	09/08/2021	09/15/2031	2,629,250
714046-AN-9	REVVITY INC	LS	2.B FE	85,739	86,000	75,810	85,844		25			2.250	2.284	MS	570	1,935	09/08/2021	09/15/2031	2,629,250
714046-AN-9	REVVITY INC	0	2.B FE	498,485	500,000	440,754	499,095		147			2.250	2.284	MS	3,313	11,250	09/08/2021	09/15/2031	2,629,250
71424V-AA-8	PERMIAN RESOURCES OPERATING LLC		3.A FE	24,282,281	24,240,000	25,255,292	24,265,682		(7,361)			7.000	6.961	JJ	782,413	1,696,800	11/07/2023	01/15/2032	24,881,400
71424V-AB-6	PERMIAN RESOURCES OPERATING LLC		3.A FE	6,702,500	6,700,000	6,873,456	6,701,942		(454)			6.250	6.241	FA	174,479	414,097	07/30/2024	02/01/2033	6,888,750
714264-AK-4	PERNOD-RICARD SA		2.A FE	12,617,633	12,870,000	12,505,227	12,635,491		8,513			5.500	5.672	JJ	326,398	707,850	09/26/2023	01/15/2042	12,915,675
714264-AM-0	PERNOD-RICARD SA		2.A FE	9,844,758	9,900,000	9,892,861	9,897,601		5,994			3.250	3.306	JD	20,556	321,750	06/01/2016	06/08/2026	10,162,500
714264-AM-0	PERNOD-RICARD SA	LS	2.A FE	99,442	100,000	99,928	99,976		61			3.250	3.306	JD	208	3,250	06/01/2016	06/08/2026	10,162,500
71427Q-AA-6	PERNOD RICARD INTERNATIONAL FINANC		2.A FE	8,216,505	8,250,000	7,752,661	8,239,667		4,562			1.250	1.307	AO	25,781	103,125	09/28/2020	04/01/2028	8,150,625
71427Q-AA-6	PERNOD RICARD INTERNATIONAL FINANC	0	2.A FE	149,391	150,000	140,957	149,812		83			1.250	1.307	AO	469	1,875	09/28/2020	04/01/2028	8,150,625
71427Q-AB-4	PERNOD RICARD INTERNATIONAL FINANC		2.A FE	14,395,739	15,090,000	13,130,568	14,702,851		69,119			1.625	2.144	AO	61,303	245,213	07/08/2021	04/01/2031	16,019,106
71427Q-AB-4	PERNOD RICARD INTERNATIONAL FINANC	LS	2.A FE	1,000,114	1,050,000	913,658	1,022,270		4,948			1.625	2.159	AO	4,266	17,063	06/24/2021	04/01/2031	16,019,106
71427Q-AB-4	PERNOD RICARD INTERNATIONAL FINANC	0	2.A FE	1,142,243	1,200,000	1,044,180	1,167,590		5,781			1.625	2.172	AO	4,875	19,500	07/08/2021	04/01/2031	16,019,106
71427Q-AC-2	PERNOD RICARD INTERNATIONAL FINANC		2.A FE	17,752,388	21,847,000	13,094,236	18,043,780		83,854			2.750	3.793	AO	150,198	600,793	06/14/2022	10/01/2050	21,387,084
71429M-AC-9	PERRIGO FINANCE UNLIMITED CO		4.A FE	5,416,665	5,462,000	5,283,533	5,439,828		4,341			4.900	5.003	JD	11,895	267,638	06/16/2020	06/15/2030	7,991,100
71429M-AC-9	PERRIGO FINANCE UNLIMITED CO	LS	4.A FE	1,921,915	1,938,000	1,874,677	1,930,133		1,540			4.900	5.003	JD	4,221	94,962	06/16/2020	06/15/2030	7,991,100
71429M-AC-9	PERRIGO FINANCE UNLIMITED CO	0	4.A FE	644,605	650,000	628,762	647,361		517			4.900	5.003	JD	1,416	31,850	06/16/2020	06/15/2030	7,991,100
71429M-AD-7	PERRIGO FINANCE UNLIMITED CO		4.A FE	9,291,900	9,222,000	8,984,582	9,276,446		(11,843)			6.125	5.942	MS	142,781	585,245	03/10/2025	09/30/2032	10,904,013
71429M-AD-7	PERRIGO FINANCE UNLIMITED CO	LS	4.A FE	1,376,088	1,378,000	1,342,524	1,376,149		130			6.125	6.140	MS	21,335	87,450	03/10/2025	09/30/2032	10,904,013
71568Q-AJ-6	PERUSAHAAN LISTRIK NEGARA (PERSERO		2.B FE	6,534,592	6,300,000	6,142,500	6,403,490		(27,988)			3.875	3.350	JJ	111,213	244,125	08/03/2023	07/17/2029	5,616,756
71568Q-AK-3	PERUSAHAAN LISTRIK NEGARA (PERSERO		2.B FE	7,385,406	7,315,000	6,245,181	7,365,703		(3,086)			4.875	4.794	JJ	162,454	356,606	08/03/2023	07/17/2049	5,249,922
716442-AH-1	PETRO-CANADA		2.A FE	610,176	500,000	509,353	566,666		(7,659)			5.350	3.335	JJ	12,335	26,750	10/25/2019	07/15/2033	513,375
71644E-AG-7	PETRO-CANADA		2.A FE	638,982	500,000	520,713	592,764		(8,189)			5.950	3.600	MN	3,801	29,750	10/25/2019	05/15/2035	3,604,125
71644E-AG-7	PETRO-CANADA	0	2.A FE	3,445,269	3,000,000	3,124,279	3,262,022		(21,707)			5.950	4.783	MN	22,808	178,500	07/01/2015	05/15/2035	3,604,125
71647N-AS-8	PETROBRAS GLOBAL FINANCE REG		3.B FE	1,831,170	1,790,000	1,846,654	1,802,210		(10,937)			7.375	6.688	JJ	60,139	132,013	03/01/2023	01/17/2027	1,856,006
71647N-BE-8	PETROBRAS GLOBAL FINANCE BV		3.B FE	355,015	380,000	377,321	363,365		3,511			5.093	6.339	JJ	8,924	19,353	07/03/2023	01/15/2030	317,894
71654Q-DE-9	PETROLEOS MEXICANOS		3.A FE	5,812,555	5,950,000	5,759,005	5,818,219		5,664			5.950	6.468	JJ	150,461		10/03/2025	01/28/2031	6,127,013
71654Q-DL-3	PETROLEOS MEXICANOS	0	4.A FE	206,136	205,000	219,783	206,007		(129)			8.750	8.554	JD	1,445	17,938	03/24/2025	06/02/2029	106,984
716743-AP-4	PETRONAS CAPITAL LIMITED 3.5% 21 APR 203		1.G FE	489,375	450,000	437,522	470,178		(4,688)			3.500	2.335	AO	3,063	15,750	09/28/2021	04/21/2030	457,875
716743-AV-1	PETRONAS CAPITAL LIMITED 4.95% 03 JAN 20		1.G FE	7,966,274	7,980,000	8,238,073	7,967,913		1,639			4.950	4.986	AO	96,558	197,505	03/26/2025	01/03/2031	7,767,605

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
716973-AC-6	PFIZER INC		1.F FE	1,153,614	1,155,000	1,170,678	1,154,455		241			4.450	4.471	MN	5,996	51,398	05/16/2023	05/19/2028	1,180,699
716973-AD-4	PFIZER INVESTMENT ENTERPRISES PTE		1.F FE	98,333	100,000	102,062	98,789		256			4.650	4.961	MN	543	4,650	03/18/2024	05/19/2030	102,325
716973-AE-2	PFIZER INC		1.F FE	2,309,872	2,315,000	2,343,960	2,311,793		648			4.750	4.772	MN	12,829	109,963	03/18/2024	05/19/2033	2,369,981
716973-AF-9	PFIZER INVESTMENT ENTERPRISES PTE		1.F FE	2,342,960	2,450,000	2,364,586	2,348,491		3,425			5.110	5.483	MN	14,606	125,195	05/09/2024	05/19/2043	2,512,598
716973-AG-7	PFIZER INC		1.F FE	132,968,664	135,395,000	128,637,103	133,046,589		50,983	907		5.300	5.419	MN	837,192	6,906,960	09/18/2025	05/19/2053	138,311,175
716973-AH-5	PFIZER INVESTMENT ENTERPRISES PTE		1.F FE	78,386,308	81,945,000	76,384,522	78,431,911		36,829			5.340	5.613	MN	510,517	3,881,913	08/12/2025	05/19/2063	84,132,932
717081-DV-2	PFIZER INC		1.F FE	3,676,044	3,677,000	3,660,445	3,676,989					2.750	2.747	JD	7,865	101,118	05/31/2016	06/03/2026	3,340,306
717081-DV-2	PFIZER INC	0	1.F FE	349,909	350,000	348,424	350,000					2.750	2.747	JD	749	9,625	05/31/2016	06/03/2026	3,340,306
717081-EA-7	PFIZER INC		1.F FE	3,273,783	3,299,000	3,276,945	3,297,490		1,649			3.000	3.040	JD	4,399	98,970	07/28/2021	12/15/2026	3,913,840
717081-EA-7	PFIZER INC	0	1.F FE	594,888	600,000	595,989	599,486		554			3.000	3.092	JD	800	18,000	11/14/2016	12/15/2026	3,913,840
717081-ED-1	PFIZER INC		1.F FE	3,994,713	4,350,000	3,599,286	4,009,341		8,599			4.125	4.696	JD	7,975	179,438	05/09/2024	12/15/2046	4,082,500
717081-EK-5	PFIZER INC		1.F FE	12,270,726	12,300,000	10,156,419	12,278,696		552			4.200	4.212	MS	152,110	516,600	09/04/2018	09/15/2048	12,558,300
717081-EP-4	PFIZER INC		1.F FE	325,482	326,000	325,565	325,909		52			3.600	3.611	MS	3,456	11,736	09/04/2018	09/15/2028	377,678
717081-EP-4	PFIZER INC	LS	1.F FE	44,928	45,000	44,940	44,987		7			3.600	3.611	MS	477	1,620	09/04/2018	09/15/2028	377,678
717081-ET-6	PFIZER INC		1.F FE	1,714,141	1,719,000	1,699,837	1,713,613		1,626			3.450	3.545	MS	17,462	59,306	09/26/2024	03/15/2029	2,026,362
717081-ET-6	PFIZER INC	LS	1.F FE	273,952	273,000	269,957	273,394		(107)			3.450	3.392	MS	2,773	9,419	12/13/2019	03/15/2029	2,026,362
717081-ET-6	PFIZER INC	0	1.F FE	349,178	350,000	346,098	349,787		95			3.450	3.470	MS	3,555	12,075	03/04/2019	03/15/2029	2,026,362
717081-EV-1	PFIZER INC		1.F FE	15,027,910	15,500,000	12,442,616	15,071,680		10,717			4.000	4.187	MS	182,556	620,000	05/11/2022	03/15/2049	15,708,000
717081-FA-6	PFIZER INC		1.F FE	13,299,800	15,000,000	9,392,457	13,296,688		14,447			2.700	3.279	MN	37,125	337,500	06/12/2025	05/28/2050	15,202,500
717081-FB-4	PFIZER INC		1.F FE	7,726,872	7,753,000	6,856,789	7,737,721		2,557			1.750	1.787	FA	50,125	135,678	08/16/2021	08/18/2031	8,170,875
717081-FB-4	PFIZER INC	LS	1.F FE	196,336	197,000	174,228	196,612		65			1.750	1.787	FA	1,274	3,448	08/16/2021	08/18/2031	8,170,875
717081-FB-4	PFIZER INC	0	1.F FE	896,967	900,000	795,964	898,226		297			1.750	1.787	FA	5,819	15,750	08/16/2021	08/18/2031	8,170,875
71713U-AT-9	PHARMACIA CORP		1.F FE	9,018,404	7,856,000	8,234,838	8,033,256		(82,847)			6.750	5.515	JD	23,568	530,280	04/30/2010	12/15/2027	7,950,571
71713U-AW-2	PHARMACIA CORP		1.F FE	21,309,775	18,887,000	20,271,945	19,396,956		(153,721)			6.600	5.572	JD	103,878	1,246,542	04/30/2010	12/01/2028	19,510,271
718337-AE-8	PHILIPS ELEC NV		2.A FE	140,949	123,000	124,186	123,690		(1,586)			7.200	5.813	JD	738	8,856	04/30/2010	06/01/2026	127,428
718546-AH-7	PHILLIPS 66		2.A FE	789,192	600,000	608,332	751,988		(6,623)			5.875	3.782	MN	5,875	35,250	10/25/2019	05/01/2042	2,676,375
718546-AH-7	PHILLIPS 66	0	2.A FE	2,179,100	2,000,000	2,027,773	2,136,533		(5,181)			5.875	5.247	MN	19,583	117,500	07/01/2015	05/01/2042	2,676,375
718546-AL-8	PHILLIPS 66		2.A FE	2,468,612	2,300,000	2,026,231	2,438,604		(4,935)			4.875	4.387	MN	14,327	112,125	10/25/2019	11/15/2044	2,099,969
718546-AR-5	PHILLIPS 66		2.A FE	3,758,579	3,650,000	3,635,657	3,685,162		(17,167)			3.900	3.346	MS	41,914	142,350	07/28/2021	03/15/2028	3,823,125
718546-AR-5	PHILLIPS 66	0	2.A FE	199,800	200,000	199,214	200,000		25			3.900	3.899	MS	2,297	7,800	02/26/2018	03/15/2028	3,823,125
718547-AK-8	PHILLIPS 66 CO		2.A FE	1,612,773	1,750,000	1,681,194	1,663,649		19,597			3.150	4.527	JD	2,450	55,125	05/02/2023	12/15/2029	2,742,525
718547-AK-8	PHILLIPS 66 CO	0	2.A FE	872,716	950,000	912,648	901,331		11,029			3.150	4.581	JD	1,330	29,925	05/02/2023	12/15/2029	2,742,525
718547-AR-3	PHILLIPS 66 CO		2.A FE	6,925,392	6,970,000	7,201,016	6,933,513		4,423			5.300	5.386	JD	1,026	369,410	02/26/2024	06/30/2033	7,154,705
718547-AU-6	PHILLIPS 66 CO		2.A FE	8,185,723	8,220,000	8,552,744	8,193,149		4,690			5.250	5.320	JD	19,180	431,550	02/26/2024	06/15/2031	8,435,775
72014T-AD-1	PIEDMONT HEALTHCARE INC		1.D FE	1,900,000	1,900,000	1,350,591	1,900,000					2.719	2.719	JJ	25,831	51,661	09/09/2021	01/01/2042	1,672,432
72014T-AE-9	PIEDMONT HEALTHCARE INC		1.D FE	15,297,437	15,773,000	10,012,623	15,332,151		9,662			2.864	3.009	JJ	225,869	451,739	03/17/2022	01/01/2052	15,958,297
72014T-AE-9	PIEDMONT HEALTHCARE INC	0	1.D FE	310,000	310,000	196,786	310,000					2.864	2.864	JJ	4,439	8,878	09/09/2021	01/01/2052	15,958,297
720186-AE-5	PIEDMONT NATURAL GAS CO		2.A FE	16,084,561	16,089,000	17,289,152	16,094,024		(459)			6.000	5.995	JJ	482,670	965,340	11/29/2022	12/19/2033	16,571,670
720186-AG-0	PIEDMONT NATURAL GAS CO INC		2.A FE	9,192,579	9,200,000	8,227,410	9,195,416		165			4.650	4.654	FA	178,250	427,800	01/09/2014	08/01/2043	12,483,650
720186-AG-0	PIEDMONT NATURAL GAS CO INC	0	2.A FE	3,248,310	3,000,000	2,682,851	3,185,267		(7,336)			4.650	4.142	FA	58,125	139,500	07/01/2015	08/01/2043	12,483,650
720186-AM-7	PIEDMONT NATURAL GAS COMPANY INC		2.A FE	3,375,758	3,400,000	2,338,030	3,378,669		554			3.350	3.388	JD	9,492	113,900	05/18/2020	06/01/2050	3,253,600
720186-AP-0	PIEDMONT NATURAL GAS COMPANY INC		2.A FE	4,411,241	4,450,000	3,991,002	4,413,457		646			5.050	5.107	MN	28,715	224,725	05/10/2022	05/15/2052	4,049,738
720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC		2.A	7,000,000	7,000,000	6,915,107	7,000,000					3.470	3.470	JD	20,242	242,900	07/16/2012	07/16/2027	3,052,050
720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC		2.A	31,519,080	31,000,000	30,669,822	31,089,985		(55,721)			3.570	3.374	JD	92,225	1,106,700	03/22/2017	07/16/2027	26,464,100
720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	0	2.A	1,027,320	1,000,000	989,349	1,004,736		(2,933)			3.570	3.254	JD	2,975	35,700	03/22/2017	07/16/2027	26,464,100
72147K-AJ-7	PILGRIMS PRIDE CORP		2.C FE	14,880,374	15,730,000	15,356,692	15,142,919		96,985			4.250	5.048	AO	141,133	668,525	02/17/2023	04/15/2031	15,972,350
72284K-AB-7	PINE STREET TRUST III		2.A FE	42,276,995	41,765,000	42,475,125	42,274,923		(1,500)	3,108		6.223	6.130	MN	332,099	2,483,133	10/28/2025	05/15/2054	43,061,638

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
723484-AM-3	PINNACLE WEST CAPITAL CORPORATION		2.B FE	6,970,628	6,879,000	7,005,210	6,965,356		(5,272)			4.900	4.319	MN	43,070	168,536	11/05/2025	05/15/2028	7,047,536
725906-AH-4	PLACER DOME INC		2.A FE	26,247,630	26,000,000	27,883,690	26,107,688		(11,593)			6.375	6.302	MS	552,500	1,657,500	03/05/2003	03/01/2033	19,605,625
725906-AN-1	PLACER DOME INC		2.A FE	11,443,375	11,267,000	12,468,494	11,397,677		(8,426)			6.450	6.288	AO	153,419	726,722	11/29/2022	10/15/2035	11,630,361
72650R-AM-4	PLAINS ALL AMER PIPELINE		2.B FE	5,438,929	5,455,000	6,035,141	5,443,968		713			6.700	6.727	MN	46,701	365,485	11/29/2022	05/15/2036	4,578,405
72650R-AR-3	PLAINS ALL AMER PIPELINE		2.B FE	11,082,321	11,428,000	12,442,176	11,213,641		11,859			6.650	6.889	JJ	350,427	759,962	11/29/2022	01/15/2037	13,951,975
72650R-AR-3	PLAINS ALL AMER PIPELINE	0	2.B FE	4,987,008	4,800,000	5,225,975	4,966,764		(10,261)			6.650	6.210	JJ	147,187	319,200	11/29/2023	01/15/2037	13,951,975
72650R-BA-9	PLAINS ALL AMERICAN PIPELINE LP	0	2.B FE	966,975	1,000,000	916,167	974,772		938			5.150	5.383	JD	4,292	51,500	07/01/2015	06/01/2042	1,025,750
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE LP		2.B FE	16,100,639	18,925,000	16,149,977	16,150,978		33,521			4.700	6.027	JD	39,532	541,088	11/04/2025	06/15/2044	19,369,738
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP /		2.B FE	34,157,770	39,063,000	34,306,902	34,373,424		128,699			4.900	5.959	FA	723,100	1,914,087	09/05/2024	02/15/2045	40,020,044
72650R-BL-5	PLAINS ALL AMERICAN PIPELINE LP /	0	2.B FE	97,645	100,000	100,301	99,390		621			4.500	5.163	JD	200	4,500	01/31/2023	12/15/2026	51,125
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP		2.B FE	6,250,280	6,365,000	6,188,137	6,274,869		17,626			3.550	3.931	JD	10,043	214,243	06/18/2025	12/15/2029	6,935,966
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP	0	2.B FE	449,105	450,000	437,496	449,698		109			3.550	3.568	JD	710	15,975	09/09/2019	12/15/2029	6,935,966
72650R-BN-1	PLAINS ALL AMERICAN PIPELINE LP		2.B FE	1,934,564	2,025,000	1,966,052	1,952,214		13,679			3.800	4.660	MS	22,658	76,950	09/12/2024	09/15/2030	2,063,475
72650R-BP-6	PLAINS ALL AMERICAN PIPELINE LP		2.B FE	2,668,745	2,670,000	2,758,194	2,669,737		487			5.700	5.701	MS	44,812	185,165	06/17/2024	09/15/2034	6,304,705
72650R-BP-6	PLAINS ALL AMERICAN PIPELINE LP	0	2.B FE	3,468,369	3,470,000	3,584,619	3,469,658		633			5.700	5.701	MS	58,238	240,645	06/17/2024	09/15/2034	6,304,705
72650R-BQ-4	PLAINS ALL AMERICAN PIPELINE LP		2.B FE	24,809,616	24,400,000	25,470,988	24,807,674		(1,942)			5.950	5.711	JD	64,524	1,097,775	10/07/2025	06/15/2035	25,125,900
72650R-BR-2	PLAINS ALL AMERICAN PIPELINE LP		2.B FE	279,778	280,000	281,833	279,786		8			4.700	4.717	JJ	4,131		09/03/2025	01/15/2031	286,580
72650R-BS-0	PLAINS ALL AMERICAN PIPELINE LP		2.B FE	4,963,267	4,925,000	4,993,209	4,962,993		(275)			5.600	5.498	JJ	86,571		11/20/2025	01/15/2036	5,062,900
72941K-AA-4	PLUSPETROL CAMISEA S.A.		2.B FE	6,645,101	6,596,000	6,990,771	6,641,765		(2,872)			6.240	6.137	JJ	203,509	411,590	11/22/2024	07/03/2036	1,499,880
73020*-AL-7	PNG COMPANIES LLC		1.G FE	15,500,000	15,500,000	14,273,521	15,500,000					3.630	3.630	JD	20,318	562,650	12/18/2017	12/18/2032	9,468,795
73211P-AA-4	POMONA COLLEGE		1.A FE	31,161,921	31,510,000	19,787,725	31,200,863		8,272			2.888	2.944	JJ	455,004	910,009	03/04/2021	01/01/2051	31,965,004
736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY		1.F	12,426,200	12,500,000	13,498,079	12,474,614		3,888			6.260	6.305	MN	130,417	782,500	07/23/2007	05/01/2031	11,138,040
736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	0	1.F	2,183,453	1,800,000	1,943,723	1,959,610		(26,043)			6.260	4.377	MN	18,780	112,680	07/01/2015	05/01/2031	11,138,040
736508-G@-5	PORTLAND GENERAL ELECTRIC COMPANY		1.F	13,957,640	14,000,000	15,305,653	13,977,232		1,517			6.310	6.332	MN	147,233	883,400	07/23/2007	05/01/2036	18,155,280
736508-G@-5	PORTLAND GENERAL ELECTRIC COMPANY	0	1.F	8,129,468	6,600,000	7,215,522	7,536,981		(69,572)			6.310	4.571	MN	69,410	416,460	07/01/2015	05/01/2036	18,155,280
736508-H*-6	PORTLAND GENERAL ELECTRIC COMPANY		1.F	4,619,150	5,000,000	5,267,655	4,750,584		11,502			5.800	6.358	JD	24,167	290,000	07/16/2007	06/01/2039	4,116,000
736508-L*-1	PORTLAND GENERAL ELECTRIC COMPANY		1.F YE	7,000,000	7,000,000	6,178,470	7,000,000					4.470	4.470	JD	13,907	312,900	06/27/2013	06/15/2044	7,156,450
736508-M@-8	PORTLAND GENERAL ELECTRIC COMP		1.F YE	19,500,000	19,500,000	16,859,441	19,500,000					4.390	4.390	FA	323,397	856,050	08/15/2014	08/15/2045	19,621,440
736508-N#-5	PORTLAND GENERAL ELECTRIC COMP		1.F	17,500,000	17,500,000	15,463,616	17,500,000					3.500	3.500	MN	78,264	612,500	05/19/2015	05/15/2035	15,669,500
736508-P#-3	PORTLAND GENERAL ELECTRIC COMP		1.F	24,900,000	24,900,000	19,830,541	24,900,000					3.980	3.980	MN	110,113	991,020	11/21/2017	11/21/2047	23,049,740
736508-Q#-2	PORTLAND GENERAL ELECTRIC COMP		1.F	6,600,000	6,600,000	4,602,958	6,600,000					3.340	3.340	AO	46,537	220,440	10/25/2019	10/25/2049	6,811,890
736508-Q#-2	PORTLAND GENERAL ELECTRIC COMP	0	1.F	400,000	400,000	278,967	400,000					3.340	3.340	AO	2,820	13,360	10/25/2019	10/25/2049	6,811,890
736508-Q@-4	PORTLAND GENERAL ELECTRIC COMP		1.F	13,500,000	13,500,000	11,149,819	13,500,000					4.300	4.300	AO	122,550	580,500	04/12/2019	04/15/2049	13,381,650
736508-S#-0	PORTLAND GENERAL ELECTRIC COMPANY		1.F	1,914,000	1,914,000	1,674,628	1,914,000					2.100	2.100	MS	10,160	40,194	09/30/2021	09/30/2031	2,005,843
736508-S#-0	PORTLAND GENERAL ELECTRIC COMPANY	0	1.F	171,000	171,000	149,614	171,000					2.100	2.100	MS	908	3,591	09/30/2021	09/30/2031	2,005,843
736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY		1.F	4,752,000	4,752,000	4,474,956	4,752,000					1.820	1.820	MS	21,862	86,486	09/30/2021	09/30/2028	4,904,226
736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	0	1.F	408,000	408,000	384,213	408,000					1.820	1.820	MS	1,877	7,426	09/30/2021	09/30/2028	4,904,226
736508-T*-3	PORTLAND GENERAL ELECTRIC COMPANY		1.F	4,752,000	4,752,000	3,887,629	4,752,000					2.200	2.200	JJ	48,206	104,544	09/30/2021	01/15/2034	4,913,460
736508-T*-3	PORTLAND GENERAL ELECTRIC COMPANY	0	1.F	408,000	408,000	333,786	408,000					2.200	2.200	JJ	4,139	8,976	09/30/2021	01/15/2034	4,913,460
736508-V#-6	PORTLAND GENERAL ELECTRIC COMP		1.F	6,500,000	6,500,000	6,329,728	6,500,000					5.830	5.830	MN	48,421	378,950	11/15/2023	11/15/2059	6,586,560
736508-V*-0	PORTLAND GENERAL ELECTRIC COMP		1.F YE	15,000,000	15,000,000	15,640,955	15,000,000					5.680	5.680	MS	250,867	852,000	09/14/2023	09/15/2038	15,014,640
736508-V@-8	PORTLAND GENERAL ELECTRIC COMP		1.F	5,300,000	5,300,000	5,279,014	5,300,000					5.780	5.780	MN	39,143	306,340	11/15/2023	11/15/2053	5,041,610
736508-W#-5	PORTLAND GENERAL ELECTRIC COMP		1.F	9,400,000	9,400,000	9,286,119	9,400,000					5.730	5.730	FA	193,006	538,620	02/22/2024	02/22/2054	8,949,255
736508-W@-7	PORTLAND GENERAL ELECTRIC COMP		1.F	10,400,000	10,400,000	10,660,913	10,400,000					5.360	5.360	FA	199,749	557,440	02/22/2024	02/22/2034	10,678,720
73730E-AC-7	POHANG 3Y 144A		2.A FE	4,347,308	4,340,000	4,342,170	4,340,571		(12,676)			5.625	5.317	JJ	111,213	244,125	09/30/2024	01/17/2026	4,256,438
737446-AQ-7	POST HOLDINGS INC 144A		4.B FE	6,439,750	6,670,000	6,495,601	6,471,129		28,398			4.625	5.189	AO	65,125	308,488	05/24/2023	04/15/2030	6,466,150
737446-AU-8	POST HOLDINGS INC		3.B FE	7,480,000	7,480,000	7,685,512	7,480,000					6.250	6.250	FA	176,611	467,500	02/05/2024	02/15/2032	7,713,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
737446-AV-6	POST HOLDINGS INC 144A		4.B FE	1,664,400	1,680,000	1,697,359	1,666,142		1,742			6.375	6.521	MS	35,700	109,778	02/21/2025	03/01/2033	1,733,550
737662-A#-3	POTOMAC EDISON COMPANY (THE)		1.G	5,600,000	5,600,000	4,380,780	5,600,000					3.890	3.890	AO	45,988	217,840	10/17/2016	10/15/2046	5,097,250
737662-A@-5	POTOMAC EDISON COMPANY (THE)		1.G	20,000,000	20,000,000	17,223,728	20,000,000					4.470	4.470	FA	337,733	894,000	08/17/2015	08/15/2045	17,993,360
737679-A#-7	POTOMAC ELECTRIC POWER COMPANY		1.F	6,000,000	6,000,000	4,970,461	6,000,000					4.270	4.270	JD	11,387	256,200	06/21/2018	06/15/2048	6,128,100
737679-C#-5	POTOMAC ELECTRIC POWER COMPANY		1.F	21,000,000	21,000,000	14,131,935	21,000,000					3.290	3.290	MS	178,483	690,900	09/28/2021	09/28/2051	21,345,450
737679-CY-4	POTOMAC ELECTIC POWER		1.F FE	16,677,086	16,784,000	17,242,571	16,728,382		5,030			5.750	5.800	AO	203,739	965,080	11/29/2022	04/15/2034	17,266,540
737679-CY-4	POTOMAC ELECTIC POWER	0	1.F FE	4,996,200	5,000,000	5,136,610	4,998,470		141			5.750	5.755	AO	60,694	287,500	03/16/2004	04/15/2034	17,266,540
737679-CZ-1	POTOMAC ELECTIC POWER		1.F FE	12,091,176	12,089,000	12,228,626	12,085,745		778			5.400	5.403	JD	54,401	652,806	11/29/2022	06/01/2035	14,469,403
737679-CZ-1	POTOMAC ELECTIC POWER	0	1.F FE	2,161,800	2,000,000	2,023,100	2,095,462		(7,782)			5.400	4.765	JD	9,000	108,000	07/01/2015	06/01/2035	14,469,403
737679-D@-6	POTOMAC ELECTRIC POWER COMPANY		1.F	13,000,000	13,000,000	11,999,043	13,000,000					3.350	3.350	MS	128,231	435,500	09/15/2022	09/15/2032	13,929,475
737679-D@-6	POTOMAC ELECTRIC POWER COMPANY	0	1.F	1,000,000	1,000,000	923,003	1,000,000					3.350	3.350	MS	9,864	33,500	09/15/2022	09/15/2032	13,929,475
737679-DE-7	POTOMAC ELECTRIC POWER CO		1.F FE	6,814,425	7,100,000	6,023,688	6,812,131		9,327			4.150	4.462	MS	86,758	294,650	05/09/2024	03/15/2043	7,145,250
737679-DE-7	POTOMAC ELECTRIC POWER CO	0	1.F FE	204,064	200,000	169,681	203,136		(127)			4.150	4.020	MS	2,444	8,300	05/15/2017	03/15/2043	7,145,250
737679-DJ-6	POTOMAC ELECTRIC POWER COMPANY		1.F FE	24,720,087	25,350,000	24,569,576	24,729,496		7,811			5.500	5.675	MS	410,529	937,750	06/12/2025	03/15/2054	26,047,125
737679-F*-6	POTOMAC ELECTRIC POWER COMPANY		1.F	35,100,000	35,100,000	35,840,264	35,100,000					5.480	5.480	MS	507,585	961,740	03/26/2025	03/26/2040	35,856,260
73928R-AB-2	POWER FINANCE CORPORATION LTD		2.C FE	1,537,461	1,665,000	1,621,294	1,567,574		19,553			3.950	5.494	JJ	28,865	65,768	06/07/2024	04/23/2030	1,493,934
74005P-BD-5	PRAXAIR INC		1.F FE	18,234,388	18,958,000	15,199,353	18,394,694		22,827			3.550	3.784	MN	100,951	673,009	01/15/2020	11/07/2042	22,298,903
74005P-BD-5	PRAXAIR INC	LS	1.F FE	101,835	102,000	81,777	101,891		5			3.550	3.558	MN	543	3,621	01/29/2015	11/07/2042	22,298,903
74005P-BD-5	PRAXAIR INC	0	1.F FE	2,623,350	3,000,000	2,405,215	2,719,688		11,101			3.550	4.337	MN	15,975	106,500	07/01/2015	11/07/2042	22,298,903
74005P-BQ-6	PRAXAIR INC		1.F FE	6,911,011	6,745,000	6,740,781	6,744,931		(16,493)			3.200	2.886	JJ	90,533	215,840	12/15/2016	01/30/2026	6,339,840
74005P-BS-2	LINDE INC		1.F FE	8,482,987	9,550,000	5,088,524	8,594,181		27,629			2.000	2.550	FA	74,808	191,000	12/20/2021	08/10/2050	9,645,500
740189-AH-8	PRECISION CASTPARTS CORP.		1.C FE	5,734,050	6,000,000	5,015,586	5,806,598		7,663			3.900	4.166	JJ	107,900	234,000	07/15/2014	01/15/2043	6,117,000
740189-AP-0	PRECISION CASTPARTS CORP		1.C FE	897,012	900,000	786,033	897,701		74			4.375	4.395	JD	1,750	39,375	06/01/2015	06/15/2045	817,500
74071P-AB-9	PRESBYTERIAN HEALTHCARE SERVICES		1.D FE	31,694,060	32,000,000	28,568,452	31,704,292		4,044			4.875	4.933	FA	650,000	1,560,000	11/29/2022	08/01/2052	34,710,947
74071P-AB-9	PRESBYTERIAN HEALTHCARE SERVICES	0	1.D FE	2,019,792	1,985,000	1,772,137	2,017,698		(646)			4.875	4.763	FA	40,320	96,769	07/27/2022	08/01/2052	34,710,947
740816-AG-8	PRESIDENTS & FELLOWS OF HARVARD CO	0	1.A FE	4,117,506	3,000,000	3,439,637	3,744,448		(42,657)			6.500	4.034	JJ	89,917	195,000	07/01/2015	01/15/2039	3,097,500
740816-AH-6	PRES & FELLOWS OF HARVARD		1.A FE	16,690,085	17,000,000	16,808,031	16,787,392		9,437			4.875	4.994	AO	174,958	828,750	11/29/2022	10/15/2040	20,999,688
740816-AH-6	PRES & FELLOWS OF HARVARD	0	1.A FE	4,061,505	3,500,000	3,460,477	3,891,779		(19,312)			4.875	3.874	AO	36,021	170,625	07/01/2015	10/15/2040	20,999,688
740816-AL-7	PRESIDENT & FELLOWS OF HARVARD	0	1.A FE	1,907,280	2,000,000	1,789,463	1,941,316		3,863			3.619	3.933	AO	18,095	72,380	07/01/2015	10/01/2037	2,036,190
74112B-AL-9	PRESTIGE BRANDS INC		3.B FE	1,700,731	1,700,000	1,697,974	1,700,000		(7)			5.125	5.114	JJ	40,174	87,125	11/15/2019	01/15/2028	1,723,050
74112B-AM-7	PRESTIGE BRANDS INC		3.C FE	9,825,438	9,770,000	9,123,859	9,794,950		(7,110)			3.750	3.662	AO	91,594	366,375	10/07/2021	04/01/2031	9,051,594
74112B-AM-7	PRESTIGE BRANDS INC	LS	3.C FE	1,933,738	1,925,000	1,797,690	1,929,016		(1,098)			3.750	3.681	AO	18,047	72,188	02/10/2021	04/01/2031	9,051,594
74153W-CU-1	PRICOA GLOBAL FUNDING I		1.D FE	4,998,900	5,000,000	5,045,267	4,999,376		356			4.400	4.408	FA	75,778	220,000	08/20/2024	08/27/2027	5,110,000
74166M-AC-0	PRIME SECURITY SERVICES BORROWER L		3.C FE	1,111,015	1,114,000	1,114,399	1,113,923		524			5.750	5.781	MS	18,861	64,055	01/27/2022	04/15/2026	1,129,568
74168R-AB-9	PRIMO WATER HOLDINGS INC AND TRITO		3.C FE	22,662,878	23,600,000	22,960,065	22,837,838		174,960			4.375	5.412	AO	174,951	739,958	02/12/2025	04/30/2029	23,446,922
74251V-AA-0	PRINCIPAL FINANCIAL GROU		1.G FE	42,401,763	41,937,000	45,841,869	42,251,829		(19,530)			6.050	5.953	AO	535,629	2,537,189	11/29/2022	10/15/2036	42,074,380
74251V-AA-0	PRINCIPAL FINANCIAL GROU	LS	1.G FE	79,474	80,000	87,449	79,721		21			6.050	6.095	AO	1,022	4,840	10/11/2006	10/15/2036	42,074,380
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC		1.G FE	4,409,231	4,408,000	4,375,397	4,408,417		(80)			3.100	3.085	MN	17,461	136,648	11/07/2016	11/15/2026	4,834,796
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC	0	1.G FE	400,112	400,000	397,042	400,038		(8)			3.100	3.085	MN	1,584	12,400	11/07/2016	11/15/2026	4,834,796
74251V-AP-7	PRINCIPAL FINANCIAL GROUP INC		1.G FE	1,100,000	1,100,000	1,098,593	1,100,000					4.111	4.111	FA	17,083	22,610	03/21/2025	02/15/2028	1,224,666
74251V-AP-7	PRINCIPAL FINANCIAL GROUP INC	0	1.G FE	100,000	100,000	99,872	100,000					4.111	4.111	FA	1,553	2,056	03/21/2025	02/15/2028	1,224,666
74251V-AS-1	PRINCIPAL FINANCIAL GROUP INC		1.G FE	6,642,760	6,675,000	6,085,937	6,659,884		3,296			2.125	2.179	JD	6,304	141,844	06/09/2020	06/15/2030	6,872,250
74251V-AS-1	PRINCIPAL FINANCIAL GROUP INC	LS	1.G FE	24,879	25,000	22,794	24,943		12			2.125	2.179	JD	24	531	06/09/2020	06/15/2030	6,872,250
74251V-AS-1	PRINCIPAL FINANCIAL GROUP INC	0	1.G FE	597,102	600,000	547,050	598,641		296			2.125	2.179	JD	567	12,750	06/09/2020	06/15/2030	6,872,250
74251V-AU-6	PRINCIPAL FINANCIAL GROUP INC		1.G FE	34,210,791	34,715,000	33,928,439	34,234,843		10,358			5.500	5.596	MS	562,190	1,909,325	02/24/2025	03/15/2053	35,669,663
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II		1.E FE	4,936,833	4,950,000	4,935,308	4,949,821		1,493			3.000	3.012	AO	30,113	148,500	04/11/2016	04/18/2026	5,024,250
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	0	1.E FE	498,670	500,000	498,516	499,982		151			3.000	3.012	AO	3,042	15,000	04/11/2016	04/18/2026	5,024,250
74256L-BG-3	PRINCIPAL LIFE GLOBAL FUNDING II		1.E FE	4,966,250	5,000,000	4,703,632	4,986,660		3,558			2.500	2.576	MS	36,458	125,000	09/09/2019	09/16/2029	5,872,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
74256L-BG-3	PRINCIPAL LIFE GLOBAL FUNDING II	0	1.E FE	794,600	800,000	752,581	797,866		569			2.500	2.576	MS	5,833	20,000	09/09/2019	09/16/2029	5,872,500
74256L-EP-0	PRINCIPAL LIFE GLOBAL FUNDING II	0	1.E FE	1,866,600	1,875,000	1,844,034	1,873,935		1,687			1.250	1.342	FA	8,789	23,438	08/10/2021	08/16/2026	1,886,719
74256L-EX-3	PRINCIPAL LIFE GLOBAL FUNDING II		1.E FE	17,658,687	17,465,000	17,630,657	17,643,850		(14,837)			5.000	3.985	JJ	400,240		11/26/2025	01/16/2027	17,901,625
74256L-EY-1	PRINCIPAL LIFE GLOBAL FUNDING II		1.E FE	14,674,088	14,300,000	14,650,885	14,673,788		(300)			5.100	4.182	JJ	316,030		12/29/2025	01/25/2029	14,300,000
74256L-FA-2	PRINCIPAL LIFE GLOBAL FUNDING II		1.E FE	16,273,882	16,260,000	16,414,724	16,268,888		(3,390)			4.600	4.565	FA	274,252	747,960	08/13/2024	08/19/2027	16,633,980
74256L-FB-0	PRINCIPAL LIFE GLOBAL FUNDING II		1.E FE	10,043	10,000	10,234	10,036		(7)			4.950	4.849	MN	47	495	12/17/2024	11/27/2029	38,941
74256L-FB-0	PRINCIPAL LIFE GLOBAL FUNDING II	0	1.E FE	28,121	28,000	28,655	28,100		(20)			4.950	4.849	MN	131	1,386	12/17/2024	11/27/2029	38,941
7425AP-AD-7	PRINCIPAL LIFE GLOBAL FUNDING II		1.E FE	1,898,993	1,900,000	1,907,238	1,899,111		118			4.250	4.269	FA	29,833		08/11/2025	08/18/2028	1,940,375
742718-BH-1	PROCTER & GAMBLE CO		1.D FE	371,318	379,000	379,296	378,976		598			6.450	6.616	JJ	11,272	24,446	10/11/2002	01/15/2026	391,223
742718-CB-3	PROCTER & GAMBLE CO		1.D FE	1,167,500	1,250,000	1,329,264	1,211,321		3,839			5.500	5.989	FA	28,646	68,750	07/11/2006	02/01/2034	1,284,375
742718-DB-2	PROCTER & GAMBLE CO		1.D FE	4,784,656	4,678,000	5,109,574	4,764,560		(7,854)			5.800	5.516	FA	102,500	271,324	11/29/2022	08/15/2034	4,813,662
742718-DF-3	PROCTER & GAMBLE CO		1.D FE	24,358,683	23,642,000	25,613,020	24,247,871		(37,605)			5.550	5.228	MS	422,798	1,312,131	11/29/2022	03/05/2037	24,298,066
742718-EP-0	PROCTER & GAMBLE COMPANY		1.D FE	747,263	750,000	749,318	749,979		237			2.700	2.732	FA	8,381	20,250	01/28/2016	02/02/2026	253,375
742718-ER-6	PROCTER & GAMBLE COMPANY		1.D FE	2,533,771	2,543,000	2,515,048	2,542,194		998			2.450	2.487	MN	10,038	62,304	12/15/2016	11/03/2026	3,586,402
742718-ER-6	PROCTER & GAMBLE COMPANY	0	1.D FE	998,590	1,000,000	989,008	999,896		141			2.450	2.463	MN	3,947	24,500	10/31/2016	11/03/2026	3,586,402
742718-EV-7	PROCTER & GAMBLE COMPANY		1.D FE	2,121,539	2,120,000	2,097,619	2,120,423		(119)			2.850	2.837	FA	23,497	60,420	08/24/2017	08/11/2027	2,961,610
742718-EV-7	PROCTER & GAMBLE COMPANY	0	1.D FE	799,756	800,000	791,554	800,011		44			2.850	2.849	FA	8,867	22,800	08/24/2017	08/11/2027	2,961,610
742718-FB-0	PROCTER & GAMBLE COMPANY		1.D FE	14,039,236	15,740,000	12,172,516	14,196,886		42,082			3.500	4.187	AO	100,998	550,900	09/05/2024	10/25/2047	16,015,450
742718-FK-0	PROCTER & GAMBLE CO		1.D FE	9,174,036	10,315,000	7,885,052	9,209,757		24,295			3.600	4.304	MS	99,024	371,340	08/14/2024	03/25/2050	10,500,670
742718-FW-4	PROCTER & GAMBLE CO		1.D FE	13,377,495	13,387,000	12,241,341	13,381,039		903			2.300	2.308	FA	128,292	307,901	01/27/2022	02/01/2032	18,813,900
742718-FW-4	PROCTER & GAMBLE CO	LS	1.D FE	6,108,660	6,113,000	5,589,850	6,110,278		412			2.300	2.308	FA	58,583	140,599	01/27/2022	02/01/2032	18,813,900
742718-FW-4	PROCTER & GAMBLE CO	0	1.D FE	2,098,509	2,100,000	1,920,282	2,099,065		142			2.300	2.308	FA	20,125	48,300	01/27/2022	02/01/2032	18,813,900
743263-AP-0	PROGRESS ENERGY INC		2.B FE	263,182	200,000	211,854	248,495		(2,613)			6.000	3.748	JD	1,000	12,000	10/25/2019	12/01/2039	206,000
743315-AJ-2	PROGRESSIVE CORP		1.F FE	1,344,461	1,237,000	1,333,468	1,262,915		(7,000)			6.625	5.890	MS	27,317	81,951	04/30/2010	03/01/2029	1,277,976
743315-AL-7	PROGRESSIVE CORP		1.F FE	311,868	300,000	332,082	305,057		(457)			6.250	5.949	JD	1,563	18,750	08/25/2004	12/01/2032	309,375
743315-AR-4	PROGRESSIVE CORPORATION (THE)		1.F FE	6,305,994	6,345,000	6,252,342	6,340,560		4,265			2.450	2.514	JJ	71,681	155,453	12/16/2016	01/15/2027	6,652,411
743315-AR-4	PROGRESSIVE CORPORATION (THE)	0	1.F FE	349,878	350,000	344,889	349,997		10			2.450	2.451	JJ	3,954	8,575	08/22/2016	01/15/2027	6,652,411
743315-AS-2	PROGRESSIVE CORPORATION (THE)		1.F FE	9,153,327	10,300,000	8,541,276	9,171,335		17,068			4.125	4.931	AO	89,696	311,438	05/15/2025	04/15/2047	9,287,688
743315-AT-0	PROGRESSIVE CORPORATION (THE)		1.F FE	6,545,418	6,600,000	5,494,039	6,553,794		1,232			4.200	4.249	MS	81,620	277,200	03/09/2018	03/15/2048	6,534,400
743315-AV-5	PROGRESSIVE CORPORATION (THE)		1.F FE	1,882,756	1,886,000	1,890,501	1,885,290		453			4.000	4.013	MS	25,147	75,440	10/18/2018	03/01/2029	1,923,720
743315-AW-3	PROGRESSIVE CORPORATION (THE)		1.F FE	1,621,010	1,450,000	1,403,510	1,524,905		(17,924)			3.200	1.846	MS	12,244	46,400	05/29/2020	03/26/2030	1,981,200
743315-AW-3	PROGRESSIVE CORPORATION (THE)	0	1.F FE	500,000	500,000	483,969	500,000					3.200	3.200	MS	4,222	16,000	03/17/2020	03/26/2030	1,981,200
743315-AX-1	PROGRESSIVE CORPORATION (THE)		1.F FE	5,006,974	5,050,000	3,976,873	5,011,813		920			3.950	3.999	MS	52,639	199,475	03/17/2020	03/26/2050	4,945,788
743315-AZ-6	PROGRESSIVE CORPORATION (THE)	0	1.F FE	4,987,950	5,000,000	4,625,816	4,992,219		1,230			3.000	3.028	MS	44,167	150,000	03/02/2022	03/15/2032	5,075,000
743315-BA-0	PROGRESSIVE CORPORATION (THE)		1.F FE	8,680,764	8,800,000	6,621,964	8,689,505		2,413			3.700	3.776	MS	95,871	325,600	03/25/2022	03/15/2052	8,759,100
74348D-AA-5	PROMIGAS SA ESP		2.C FE	1,658,111	1,667,000	1,566,134	1,663,169		1,004			3.750	3.816	AO	13,023	62,513	10/15/2020	10/16/2029	1,859,219
74348D-AA-5	PROMIGAS SA ESP	0	2.C FE	355,258	358,000	336,338	356,856		293			3.750	3.841	AO	2,797	13,425	10/08/2019	10/16/2029	1,859,219
743674-BE-2	PROTECTIVE LIFE CORPORATION		1.G FE	11,364,888	11,400,000	11,000,419	11,386,322		3,243			3.400	3.432	JJ	178,727	387,600	09/13/2019	01/15/2030	13,017,600
743674-BE-2	PROTECTIVE LIFE CORPORATION	0	1.G FE	1,595,072	1,600,000	1,543,918	1,598,080		455			3.400	3.432	JJ	25,084	54,400	09/13/2019	01/15/2030	13,017,600
743674-BF-9	PROTECTIVE LIFE CORPORATION		1.G FE	4,994,062	5,000,000	5,022,203	4,994,229		167			4.700	4.724	JJ	24,153		11/18/2025	01/15/2031	5,117,500
743674-BG-7	PROTECTIVE LIFE CORPORATION		1.G FE	10,041,500	10,000,000	10,128,473	10,041,273		(227)			5.350	5.295	JD	54,986		11/20/2025	12/15/2035	10,267,500
74368C-AY-0	PROTECTIVE LIFE GLOBAL FUNDING		1.D FE	5,194,852	5,200,000	4,604,442	5,197,425		541			1.737	1.748	MS	25,090	90,324	01/05/2021	09/21/2030	7,867,743
74368C-AY-0	PROTECTIVE LIFE GLOBAL FUNDING	0	1.D FE	3,196,832	3,200,000	2,833,503	3,198,416		333			1.737	1.748	MS	15,440	55,584	01/05/2021	09/21/2030	7,867,743
74368C-BG-8	PROTECTIVE LIFE GLOBAL FUNDING		1.D FE	8,250,000	8,250,000	7,826,844	8,250,000					1.900	1.900	JJ	76,198	156,750	06/28/2021	07/06/2028	9,085,500
74368C-BG-8	PROTECTIVE LIFE GLOBAL FUNDING	0	1.D FE	900,000	900,000	853,838	900,000					1.900	1.900	JJ	8,313	17,100	06/28/2021	07/06/2028	9,085,500
74368C-BH-6	PROTECTIVE LIFE GLOBAL FUNDING	0	1.D FE	4,000,000	4,000,000	3,925,826	4,000,000					1.303	1.303	MS	14,623	52,120	09/13/2021	09/20/2026	4,026,060
74368C-BP-8	PROTECTIVE LIFE GLOBAL FUNDING		1.D FE	5,466,000	5,466,000	5,524,785	5,466,000					4.714	4.714	JJ	125,255	257,667	06/28/2022	07/06/2027	7,420,883

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
74368C-BP-8	PROTECTIVE LIFE GLOBAL FUNDING	LS	1.D FE	1,784,000	1,784,000	1,803,186	1,784,000					4.714	4.714	JJ	40,881	84,098	06/28/2022	07/06/2027	7,420,883
74368C-BU-7	PROTECTIVE LIFE GLOBAL FUNDING		1.D FE	9,410,957	8,920,000	9,408,952	9,407,611		(3,346)			5.763	4.413	JJ	251,318		12/17/2025	07/05/2030	9,177,030
74368C-BV-5	PROTECTIVE LIFE GLOBAL FUNDING		1.D FE	16,895,803	16,601,000	17,205,398	16,841,941		(51,716)			5.467	4.925	JD	57,984	907,577	04/28/2025	12/08/2028	17,054,788
74368C-CD-4	PROTECTIVE LIFE GLOBAL FUNDING		1.D FE	14,993,355	14,950,000	14,972,630	14,993,322		(33)			4.161	4.056	JJ	36,287		12/29/2025	01/15/2029	14,950,000
743756-AF-5	PROVIDENCE ST JOSEPH HEALTH OBLIGATED		1.C FE	14,928,500	14,600,000	11,321,286	14,907,603		(9,590)			3.930	3.783	AO	143,445	573,780	10/03/2023	10/01/2048	2,126,667
743756-AG-3	PROVIDENCE ST JOSEPH HEALTH OBLIGATED		1.C FE	4,147,876	4,875,000	3,677,236	4,158,587		12,302			3.744	4.826	AO	45,630	121,212	04/15/2025	10/01/2047	1,876,795
743756-AG-3	PROVIDENCE ST JOSEPH HEALTH OBLIGATED	0	1.C FE	46,259	45,000	33,944	46,176		(38)			3.744	3.565	AO	421	1,685	10/03/2023	10/01/2047	1,876,795
743820-AE-2	PROVIDENCE ST JOSEPH HEALTH OBLIGATED		1.C FE	42,264,211	67,329,000	39,734,173	42,807,451		378,715			2.700	5.289	AO	454,471	1,612,170	04/15/2025	10/01/2051	68,217,672
743820-AE-2	PROVIDENCE ST JOSEPH HEALTH OBLIGATED	0	1.C FE	74,832	80,000	47,212	75,107		125			2.700	3.044	AO	540	2,160	10/03/2023	10/01/2051	68,217,672
744320-AY-8	PRUDENTIAL FINANCIAL INC		1.G FE	6,986,972	9,286,000	7,327,123	7,035,691		48,719			3.905	5.887	JD	24,175	362,618	01/08/2025	12/07/2047	9,467,309
744320-BA-9	PRUDENTIAL FINANCIAL INC		1.G FE	24,864,409	32,067,000	24,928,383	25,072,385		139,031			3.935	5.591	JD	84,122	1,261,836	02/24/2025	12/07/2049	32,656,571
744320-BH-4	PRUDENTIAL FINANCIAL INC		2.B FE	10,050,000	10,050,000	9,348,198	10,050,000					3.700	3.700	AO	92,963	371,850	08/18/2020	10/01/2050	11,610,900
744320-BH-4	PRUDENTIAL FINANCIAL INC	0	2.B FE	1,500,000	1,500,000	1,395,254	1,500,000					3.700	3.700	AO	13,875	55,500	08/18/2020	10/01/2050	11,610,900
744320-BJ-0	PRUDENTIAL FINANCIAL INC		2.B FE	6,600,000	6,600,000	6,539,664	6,600,000					5.125	5.125	FA	113,690	338,250	02/23/2022	03/01/2052	5,948,625
744320-BJ-0	PRUDENTIAL FINANCIAL INC	0	2.B FE	700,000	700,000	693,601	700,000					5.125	5.125	FA	12,058	35,875	02/23/2022	03/01/2052	5,948,625
744320-BK-7	PRUDENTIAL FINANCIAL INC		2.B FE	5,300,000	5,300,000	5,460,728	5,300,000					6.000	6.000	MS	106,000	318,000	08/08/2022	09/01/2052	6,231,500
744320-BK-7	PRUDENTIAL FINANCIAL INC	0	2.B FE	750,000	750,000	772,745	750,000					6.000	6.000	MS	15,000	45,000	08/08/2022	09/01/2052	6,231,500
744320-BL-5	PRUDENTIAL FINANCIAL INC		2.B FE	600,000	600,000	641,148	600,000					6.750	6.750	MS	13,500	40,500	02/22/2023	03/01/2053	620,250
74432Q-AC-9	PRUDENTIAL FINANCIAL INC		1.G FE	13,246,500	14,000,000	15,081,919	13,670,606		34,442			5.750	6.144	JJ	371,194	805,000	01/06/2004	07/15/2033	21,089,375
74432Q-AC-9	PRUDENTIAL FINANCIAL INC	0	1.G FE	12,406,125	12,500,000	13,465,999	12,461,433		4,788			5.750	5.801	JJ	331,424	718,750	06/30/2003	07/15/2033	21,089,375
74432Q-AH-8	PRUDENTIAL FINANCIAL INC		1.G FE	1,441,035	1,500,000	1,552,542	1,470,102		2,335			5.400	5.675	JD	4,050	81,000	01/04/2006	06/13/2035	1,540,500
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC		1.G FE	4,491,100	5,000,000	5,310,104	4,698,674		18,425			5.700	6.477	JD	13,458	285,000	06/21/2007	12/14/2036	5,142,500
74432Q-CC-7	PRUDENTIAL FINANCIAL INC		1.G FE	2,358,000	2,358,000	2,357,616	2,358,000					3.878	3.878	MS	23,877	91,443	03/22/2018	03/27/2028	2,403,722
74432Q-CD-5	PRUDENTIAL FINANCIAL INC		1.G FE	9,900,000	9,900,000	8,342,569	9,900,000					4.418	4.418	MS	114,205	437,382	03/22/2018	03/27/2048	9,812,064
74432Q-CE-3	PRUDENTIAL FINANCIAL INC		1.G FE	5,985,780	6,000,000	4,996,358	5,987,849		280			4.350	4.364	FA	91,350	261,000	02/20/2019	02/25/2050	6,028,325
74432Q-CF-0	PRUDENTIAL FINANCIAL INC		1.G FE	26,752,267	31,810,000	23,824,090	26,846,201		65,796			3.700	4.743	MS	353,091	888,370	11/04/2025	03/13/2051	31,634,610
74433Q-AB-7	PRUDENTIAL FUNDING ASIA PLC		1.F FE	3,535,134	3,730,000	3,535,555	3,536,684		1,551			3.625	4.590	MS	36,432		12/16/2025	03/24/2032	3,797,606
744448-BZ-3	PUBLIC SERVICE COLORADO		1.F FE	3,967,120	4,000,000	4,372,593	3,980,356		1,112			6.250	6.310	MS	83,333	250,000	08/08/2007	09/01/2037	4,125,000
744448-CA-7	PUBLIC SERVICE COLORADO		1.F FE	2,566,950	2,500,000	2,790,031	2,540,330		(2,391)			6.500	6.280	FA	67,708	162,500	01/14/2010	08/01/2038	2,581,250
744448-CE-9	PUBLIC SERVICE COLORADO		1.F FE	3,633,989	3,650,000	3,354,786	3,635,111		490			4.750	4.782	FA	65,497	173,375	09/26/2024	08/15/2041	3,583,125
744448-CG-4	PUBLIC SERVICE COMPANY OF COLORADO	0	1.F FE	2,708,172	3,000,000	2,368,397	2,784,365		8,756			3.600	4.203	MS	31,800	108,000	07/01/2015	09/15/2042	3,054,000
744448-CJ-8	PUBLIC SERVICE CO OF COLORADO	0	1.F FE	972,670	1,000,000	806,306	979,682		799			3.950	4.116	MS	11,631	39,500	07/01/2015	03/15/2043	1,019,750
744448-CK-5	PUBLIC SERVICE CO OF COLORADO	0	1.E FE	1,007,557	1,000,000	849,350	1,005,833		(217)			4.300	4.253	MS	12,661	43,000	07/01/2015	03/15/2044	1,021,500
744448-CM-1	PUBLIC SERVICE CO OF COLORADO		1.F FE	1,632,840	1,650,000	1,199,409	1,636,473		441			3.550	3.607	JD	2,603	58,575	06/06/2016	06/15/2046	1,577,513
744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO		1.E FE	401,968	400,000	398,204	400,534		(207)			3.700	3.629	JD	658	14,800	12/07/2018	06/15/2028	407,400
744448-CQ-2	PUBLIC SERVICE COMPANY OF COLORADO		1.E FE	4,138,671	4,150,000	3,311,742	4,140,347		258			4.100	4.116	JD	7,562	170,150	06/14/2018	06/15/2048	3,724,825
744448-CV-1	PUBLIC SERVICE COMPANY OF COLORADO		1.E FE	6,655,311	6,700,000	5,900,939	6,675,158		4,276			1.875	1.947	JD	5,583	125,625	02/22/2021	06/15/2031	6,005,781
744448-CV-1	PUBLIC SERVICE COMPANY OF COLORADO	0	1.E FE	546,332	550,000	484,405	547,961		351			1.875	1.947	JD	458	10,313	02/22/2021	06/15/2031	6,005,781
744448-CX-7	PUBLIC SERVICE COMPANY OF COLORADO		1.E FE	3,590,383	3,645,000	3,051,878	3,594,104		881			4.500	4.565	JD	13,669	164,025	06/30/2022	06/01/2052	3,276,836
744448-CY-5	PUBLIC SERVICE COMPANY OF COLORADO		1.E FE	11,784,502	12,280,000	11,460,303	11,799,642		7,455			5.250	5.530	AO	161,175	644,700	01/19/2024	04/01/2053	12,602,350
744448-DB-4	PUBLIC SERVICE COMPANY OF COLORADO		1.E FE	14,611,993	13,925,000	14,164,421	14,611,098		(895)			5.850	5.507	MN	104,089	531,761	10/28/2025	05/15/2055	14,332,306
744448-DC-2	PUBLIC SERVICE COMPANY OF COLORADO		1.E FE	14,970,750	15,000,000	15,231,678	14,972,423		1,673			5.150	5.174	MS	309,000		08/04/2025	09/15/2035	15,386,250
744482-BM-1	PUBLIC SERVICE COMPANY OF NEW HAMP		1.E FE	9,461,448	12,340,000	9,089,153	9,573,034		58,502			3.600	5.276	JJ	222,120	444,240	01/17/2024	07/01/2049	12,562,120
74448Q-AA-5	CIKARANG LISTRINDO TBK PT 144A		2.C FE	7,334,360	7,350,000	7,487,813	7,335,335		975			5.650	5.678	MS	125,736	207,638	03/21/2025	03/12/2035	5,449,725
744516-F#-7	PUBLIC SERVICE COMPANY OF NORTH CA		2.A	10,200,000	10,200,000	8,082,659	10,200,000					4.130	4.130	JD	18,723	421,260	06/22/2016	06/22/2046	10,410,630
744516-H*-9	PUBLIC SERVICE COMPANY OF NORTH CA		2.A	13,200,000	13,200,000	8,197,074	13,200,000					3.100	3.100	MS	117,077	409,200	03/18/2021	03/18/2051	13,404,600
744516-J*-7	PUBLIC SERVICE COMPANY OF NORTH CA		2.A	8,700,000	8,700,000	8,912,175	8,700,000					5.650	5.650	JJ	226,659	509,300	07/02/2024	07/15/2034	8,945,775

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
744533-BJ-8	PUBLIC SERVICE CO OF OKLAHOMA		2.A FE	688,959	500,000	549,292	637,859		(9,083)			6.625	3.729	MN	4,233	33,125	10/25/2019	11/15/2037	516,563
744533-BQ-2	PUBLIC SERVICE COMPANY OF OKLAHOMA	0	2.A FE	996,900	1,000,000	1,027,547	997,730		260			5.250	5.289	JJ	24,208	52,500	01/03/2023	01/15/2033	1,026,250
744533-BS-8	PUBLIC SERVICE COMPANY OF OKLAHOMA		2.A FE	17,582,911	17,155,000	17,628,781	17,578,499		(4,412)			5.450	5.126	JJ	483,056		11/20/2025	01/15/2036	17,622,474
744533-D#-4	PUBLIC SERVICE COMPANY OF OKLAHOMA		2.A YE	29,400,000	29,400,000	27,347,931	29,400,000					4.110	4.110	JD	100,695	1,208,340	05/23/2019	06/01/2034	29,085,675
744533-D*-8	PUBLIC SERVICE COMPANY OF OKLAHOMA		2.A	6,000,000	6,000,000	4,863,976	6,000,000					4.110	4.110	FA	102,750	246,600	07/19/2016	08/01/2046	6,123,300
744538-AA-7	PUBLIC SERVICE NEW HAMPS		1.E FE	2,480,250	3,000,000	3,118,733	2,699,278		20,850			5.600	7.037	AO	42,000	168,000	07/29/2008	10/05/2035	3,084,000
744538-AD-1	PUBLIC SERVICE COMPANY OF NEW HAMP		1.E FE	8,427,920	8,500,000	4,638,605	8,437,258		1,836			2.400	2.440	MS	68,000	204,000	08/12/2020	09/01/2050	8,298,400
744538-AE-9	PUBLIC SERVICE COMPANY OF NEW HAMP		1.E FE	6,829,861	6,850,000	6,156,097	6,838,511		1,959			2.200	2.233	JD	6,698	150,700	06/01/2021	06/15/2031	6,466,356
744538-AE-9	PUBLIC SERVICE COMPANY OF NEW HAMP	0	1.E FE	299,118	300,000	269,610	299,497		86			2.200	2.233	JD	293	6,600	06/01/2021	06/15/2031	6,466,356
744542-D#-5	PUBLIC SERVICE COMPANY OF NEW MEXI		2.B	7,241,000	7,241,000	5,401,741	7,241,000					3.140	3.140	JJ	104,842	227,367	07/14/2021	07/15/2041	7,040,832
744542-D@-7	PUBLIC SERVICE COMPANY OF NEW MEXI		2.B	11,916,000	11,916,000	9,920,996	11,916,000					2.590	2.590	JJ	142,310	308,624	07/14/2021	07/15/2033	12,669,979
744542-D@-7	PUBLIC SERVICE COMPANY OF NEW MEXI	0	2.B	1,096,000	1,096,000	912,505	1,096,000					2.590	2.590	JJ	13,089	28,386	07/14/2021	07/15/2033	12,669,979
744542-E@-6	PUBLIC SERVICE COMPANY OF NEW MEXI		2.B YE	12,100,000	12,100,000	8,738,381	12,100,000					2.970	2.970	JD	998	359,370	12/02/2021	12/30/2041	10,351,470
744542-F#-3	PUBLIC SERVICE COMPANY OF NEW MEXI		2.B	9,700,000	9,700,000	10,169,515	9,700,000					6.130	6.130	AO	148,653	260,968	04/23/2025	06/01/2037	9,688,110
744542-G@-4	PUBLIC SERVICE COMPANY OF NEW MEXI		2.B	21,600,000	21,600,000	22,467,543	21,600,000					6.030	6.030	JJ	546,318		07/31/2025	07/31/2036	21,942,195
744542-G@-4	PUBLIC SERVICE COMPANY OF NEW MEXI	0	2.B	100,000	100,000	104,016	100,000					6.030	6.030	JJ	2,529		07/31/2025	07/31/2036	21,942,195
744560-AQ-9	PUB SVC ELEC & GAS		1.F FE	20,876,881	20,870,000	22,109,031	20,894,359		(55)			5.700	5.683	JD	99,133	1,189,590	11/29/2022	12/01/2036	21,464,795
744560-AR-7	PUB SVC ELEC & GAS		1.F FE	20,361,603	20,400,000	21,970,330	20,389,341		1,501			5.800	5.803	MN	197,200	1,183,200	11/29/2022	05/01/2037	20,991,600
744560-AU-0	PUB SVC ELEC & GAS		1.F FE	6,977,530	7,000,000	7,114,390	6,985,124		709			5.375	5.397	MN	62,708	376,250	11/18/2009	11/01/2039	7,188,125
744560-AV-8	PUB SVC ELEC & GAS		1.F FE	3,340,680	3,000,000	3,079,940	3,221,020		(10,707)			5.500	4.778	MS	55,000	165,000	07/15/2010	03/01/2040	3,082,500
744560-AZ-9	PUB SVC ELEC & GAS		1.F FE	5,301,621	5,300,000	4,472,451	5,301,823		(122)			3.950	3.946	MN	34,892	209,350	10/17/2014	05/01/2042	10,503,425
744560-AZ-9	PUB SVC ELEC & GAS	0	1.F FE	4,743,100	5,000,000	4,219,293	4,811,564		7,842			3.950	4.273	MN	32,917	197,500	07/01/2015	05/01/2042	10,503,425
744560-BA-3	PUBLIC SERVICE ELECTRIC AND GAS CO	0	1.F FE	2,232,400	2,500,000	2,009,262	2,301,566		7,991			3.650	4.323	MS	30,417	91,250	07/01/2015	09/01/2042	2,545,625
744560-BQ-8	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	5,376,024	5,400,000	4,272,487	5,381,129		612			3.800	3.825	MS	68,400	205,200	02/29/2016	03/01/2046	5,502,600
744560-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	5,914,477	5,934,000	5,868,650	5,932,532		2,042			2.250	2.286	MS	39,313	133,515	09/07/2016	09/15/2026	6,238,401
744560-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO	0	1.F FE	348,849	350,000	346,146	349,913		120			2.250	2.286	MS	2,319	7,875	09/07/2016	09/15/2026	6,238,401
744560-BT-2	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	785,190	1,000,000	752,936	791,348		5,014			3.600	5.208	JD	3,000	36,000	10/09/2024	12/01/2047	1,018,000
744560-BU-9	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	99,620	100,000	99,636	99,912		45			3.700	3.740	MN	617	3,700	05/02/2018	05/01/2028	101,850
744560-BV-7	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	6,559,146	6,600,000	5,334,397	6,565,404		934			4.050	4.086	MN	44,550	267,300	05/02/2018	05/01/2048	6,529,600
744560-BX-3	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	3,062,870	3,065,000	3,043,352	3,064,554		189			3.650	3.655	MS	37,291	111,873	12/07/2018	09/01/2028	3,120,936
744560-BY-1	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	796,872	800,000	780,288	798,902		382			3.200	3.243	MN	3,271	25,600	05/06/2019	05/15/2029	1,422,400
744560-BY-1	PUBLIC SERVICE ELECTRIC AND GAS CO	0	1.F FE	597,654	600,000	585,216	599,177		286			3.200	3.243	MN	2,453	19,200	05/06/2019	05/15/2029	1,422,400
744560-BZ-8	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	3,049,482	3,050,000	2,355,088	3,049,534		12			3.850	3.851	MN	19,571	117,425	05/06/2019	05/01/2049	3,108,713
744560-CA-2	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	7,295,838	9,950,000	6,842,889	7,364,294		55,798			3.200	5.108	FA	132,667	318,400	10/08/2024	08/01/2049	10,109,200
744560-CD-6	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	1,394,288	1,400,000	871,953	1,395,159		139			2.700	2.720	MN	6,300	37,800	05/06/2020	05/01/2050	1,418,900
744560-CG-9	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	27,625,315	34,270,000	22,532,582	27,792,678		128,879			3.000	4.175	MS	342,700	1,028,100	09/18/2024	03/01/2051	34,784,050
744560-CH-7	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	6,589,616	6,600,000	5,833,087	6,593,900		1,008			1.900	1.917	FA	47,373	125,400	08/23/2021	08/15/2031	6,763,650
744560-CH-7	PUBLIC SERVICE ELECTRIC AND GAS CO	0	1.F FE	598,536	600,000	530,281	599,143		143			1.900	1.927	FA	4,307	11,400	08/17/2021	08/15/2031	6,763,650
744560-CM-6	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	10,115,037	9,944,000	9,324,711	10,108,733		(2,893)			5.125	5.012	MS	150,058	509,630	07/13/2023	03/15/2053	10,198,815
744560-CP-9	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	9,975,200	10,000,000	9,808,797	9,976,754		1,186			5.450	5.466	FA	227,083	545,000	08/03/2023	08/01/2053	10,272,500
744560-CR-5	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	6,869,724	6,695,000	6,567,532	6,866,229		(2,656)			5.450	5.273	MS	121,626	364,878	08/15/2024	03/01/2054	6,877,439
744560-CS-3	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	9,971,900	10,000,000	10,108,028	9,975,031		2,282			4.850	4.886	FA	202,083	479,611	08/01/2024	08/01/2034	10,242,500
744560-CT-1	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	24,953,211	24,830,000	23,818,254	24,952,089		(1,496)			5.300	5.266	FA	548,329	1,301,368	12/17/2024	08/01/2054	25,487,995
744560-CV-6	PUBLIC SERVICE ELECTRIC AND GAS CO		1.F FE	9,569,558	9,580,000	9,431,761	9,570,660		1,102			5.500	5.507	MS	175,633	260,523	03/05/2025	03/01/2055	9,843,450
744573-AU-0	PUBLIC SERVICE ENTERPRISE GROUP IN		2.B FE	19,791,371	21,420,000	19,176,678	20,176,153		178,754			2.450	3.493	MN	67,057	524,790	02/26/2024	11/15/2031	26,237,520
744573-AU-0	PUBLIC SERVICE ENTERPRISE GROUP IN	0	2.B FE	5,617,722	5,700,000	5,103,037	5,646,606		8,084			2.450	2.612	MN	17,844	139,650	06/23/2022	11/15/2031	26,237,520
744573-AV-8	PUBLIC SERVICE ENTERPRISE GROUP IN		2.B FE	2,906,631	2,791,000	2,877,641	2,837,656		(24,068)			5.850	4.865	MN	20,863	163,274	12/16/2022	11/15/2027	2,872,637

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
744573-AY-2	PUBLIC SERVICE ENTERPRISE GROUP IN	0	2.B FE	9,985,500	10,000,000	10,285,384	9,990,229		2,693			5.200	5.233	AO	130,000	520,000	03/25/2024	04/01/2029	10,260,000
745310-AK-8	PUGET ENERGY INC		2.C FE	17,103,586	16,314,000	15,990,299	16,693,452		(83,669)			4.100	3.467	JD	29,728	668,874	10/28/2020	06/15/2030	16,801,512
745310-AK-8	PUGET ENERGY INC	0	2.C FE	898,497	900,000	882,142	899,424		179			4.100	4.116	JD	1,640	36,900	05/14/2020	06/15/2030	16,801,512
745310-AN-2	PUGET ENERGY INC		2.C FE	7,100,000	7,100,000	6,815,887	7,100,000					4.224	4.224	MS	88,305	299,904	03/14/2022	03/15/2032	6,892,560
745310-AN-2	PUGET ENERGY INC	0	2.C FE	850,000	850,000	815,986	850,000					4.224	4.224	MS	10,572	35,904	03/14/2022	03/15/2032	6,892,560
745332-BU-9	PUGET SOUND ENERGY INC		1.F FE	9,570,522	9,589,000	9,875,443	9,573,936		1,171			5.483	5.504	JD	43,814	525,765	11/29/2022	06/01/2035	8,824,467
745332-BW-5	PUGET SOUND ENERGY INC		1.F FE	20,815,013	20,534,000	22,870,392	20,768,874		(15,893)			6.724	6.566	JD	61,365	1,380,706	11/29/2022	06/15/2036	21,224,353
745332-CA-2	PUGET SOUND ENERGY INC		1.F FE	7,000,000	7,000,000	7,328,455	7,000,000					5.757	5.757	AO	100,748	402,990	09/08/2009	10/01/2039	6,172,710
745332-CD-6	PUGET SOUND ENERGY INC		1.F FE	6,155,628	6,200,000	6,210,262	6,159,545		1,593			5.638	5.701	AO	73,795	349,556	11/29/2022	04/15/2041	9,459,348
745332-CD-6	PUGET SOUND ENERGY INC	0	1.F FE	3,561,150	3,000,000	3,004,966	3,400,240		(18,869)			5.638	4.401	AO	35,707	169,140	07/01/2015	04/15/2041	9,459,348
745332-CE-4	PUGET SOUND ENERGY INC		1.F FE	2,362,915	2,150,000	1,868,277	2,293,207		(6,719)			4.434	3.856	MN	12,181	95,331	01/15/2013	11/15/2041	2,197,666
745332-CH-7	PUGET SOUND ENERGY INC		1.F FE	4,100,000	4,100,000	3,349,203	4,100,000					4.223	4.223	JD	7,695	173,143	06/04/2018	06/15/2048	3,676,014
745332-CJ-3	PUGET SOUND ENERGY INC		1.F FE	6,259,239	6,300,000	4,289,111	6,265,184		958			3.250	3.284	MS	60,287	204,750	08/19/2019	09/15/2049	5,894,250
745332-CL-8	PUGET SOUND ENERGY INC.		1.F FE	8,819,735	8,820,000	8,508,260	8,820,000					5.448	5.447	JD	40,043	480,514	05/15/2023	06/01/2053	9,060,257
745332-CN-4	PUGET SOUND ENERGY INC		1.F FE	20,055,440	20,000,000	19,880,748	20,054,411		(786)			5.685	5.665	JD	50,533	1,137,000	06/04/2024	06/15/2054	20,568,500
747262-BA-0	QVC INC		5.B FE	8,766,331	20,627,000	8,921,178	8,766,331		292,484	8,295,413		6.875	12.663	AO	299,378	1,496,890	09/25/2024	04/15/2029	9,078,949
747262-BA-0	QVC INC	0	5.B FE	36,974	87,000	37,628	36,974		1,261	34,598		6.875	12.832	AO	1,263	6,314	09/25/2024	04/15/2029	9,078,949
74726M-A#-6	QANTAS AIRWAYS LTD		2.B	39,836,058	40,677,840	47,032,243	40,677,840				2,909,678	7.630	7.630	FA	1,207,474	2,976,941	02/12/2024	02/13/2039	42,229,699
74726M-A*-0	QANTAS AIRWAYS LTD		2.B	26,205,323	25,073,554	22,828,693	25,073,554				1,793,506	3.640	3.640	JD	17,503	904,675	06/25/2019	06/25/2031	25,529,892
74730D-AB-9	QATAR PETROLEUM 1.375% 12 SEP 2026-26 14		1.C FE	4,888,095	4,930,000	4,830,562	4,923,854		8,706			1.375	1.556	MS	20,525	67,788	10/15/2021	09/12/2026	4,963,894
74730D-AC-7	QATAR PETROLEUM 2.25% 12 JUL 2031-31 144		1.C FE	1,927,105	1,930,000	1,731,789	1,928,319		282			2.250	2.267	JJ	20,386	43,425	07/13/2021	07/12/2031	1,951,713
74730D-AE-3	QATAR PETROLEUM 3.125% 12 JUL 2041-41 14		1.C FE	1,195,835	1,390,000	1,070,300	1,204,839		7,740			3.125	4.265	JJ	20,391	43,438	09/30/2024	07/12/2041	1,411,719
74735K-AA-0	QTELQD 2 5/8 04/08/31		1.F FE	2,843,835	2,850,000	2,627,871	2,839,535		908			2.625	2.692	AO	17,248	74,813	03/26/2025	04/08/2031	2,887,406
74743L-AB-6	QNITY ELECTRONICS INC		3.B FE	1,204,000	1,204,000	1,248,008	1,204,000					6.250	6.250	FA	28,428		08/12/2025	08/15/2033	1,241,625
747525-AJ-2	QUALCOMM INCORPORATED	0	1.F FE	4,947,074	5,010,000	5,039,673	4,956,190		4,447			4.650	4.793	MN	26,532	232,965	11/29/2023	05/20/2035	5,126,483
747525-BJ-1	QUALCOMM INCORPORATED		1.F FE	8,216,596	11,045,000	7,657,764	8,294,177		56,494			3.250	5.035	MN	40,882	358,963	08/15/2024	05/20/2050	11,224,481
747525-BQ-5	QUALCOMM INCORPORATED		1.F FE	177,594	178,000	178,069	177,735		48			4.250	4.277	MN	862	7,565	05/05/2022	05/20/2032	663,813
747525-BQ-5	QUALCOMM INCORPORATED	LS	1.F FE	321,266	322,000	322,125	321,520		86			4.250	4.277	MN	1,559	13,685	05/05/2022	05/20/2032	663,813
747525-BQ-5	QUALCOMM INCORPORATED	0	1.F FE	149,658	150,000	150,058	149,776		40			4.250	4.277	MN	726	6,375	05/05/2022	05/20/2032	663,813
747525-BR-3	QUALCOMM INCORPORATED		1.F FE	21,614,688	23,985,000	20,367,182	21,685,733		43,870			4.500	5.167	MN	122,923	1,079,325	08/15/2024	05/20/2052	24,516,042
747525-BS-1	QUALCOMM INCORPORATED	0	1.F FE	527,080	500,000	530,222	520,385		(2,313)			5.400	4.721	MN	3,075	27,000	12/21/2022	05/20/2033	513,500
747525-BT-9	QUALCOMM INCORPORATED		1.F FE	22,414,969	19,462,000	20,544,898	22,351,567		(50,297)			6.000	4.991	MN	132,990	1,167,720	09/11/2024	05/20/2053	21,078,950
747525-BT-9	QUALCOMM INCORPORATED	LS	1.F FE	1,155,185	1,003,000	1,058,809	1,151,918		(2,592)			6.000	4.991	MN	6,854	60,180	09/11/2024	05/20/2053	21,078,950
74762E-AF-9	QUANTA SERVICES INC.	0	2.B FE	1,034,439	1,050,000	983,580	1,041,084		1,797			2.900	3.094	AO	7,613	30,450	01/31/2022	10/01/2030	2,384,075
74762E-AF-9	QUANTA SERVICES INC.		2.B FE	2,019,615	2,050,000	1,920,322	2,032,638		3,499			2.900	3.093	AO	14,863	59,450	01/31/2022	10/01/2030	2,384,075
74762E-AH-5	QUANTA SERVICES INC.		2.B FE	16,240,088	16,250,000	14,334,143	16,244,590		824			2.350	2.356	JJ	176,087	381,875	09/09/2021	01/15/2032	12,748,050
74762E-AH-5	QUANTA SERVICES INC.	0	2.B FE	2,348,567	2,350,000	2,072,938	2,349,218		119			2.350	2.356	JJ	25,465	55,225	09/09/2021	01/15/2032	12,748,050
74825N-AA-5	QXO BUILDING PRODUCTS INC		3.C FE	11,284,338	11,286,000	11,787,309	11,284,785		447			6.750	6.751	AO	129,084	383,019	04/24/2025	04/30/2032	11,605,911
74825Q-AB-6	QUEEN'S HEALTH SYSTEMS/THE		1.D FE	77,579,670	80,610,000	71,978,545	77,714,267		50,502			4.810	5.053	JJ	1,938,671	3,784,388	03/05/2025	07/01/2052	83,920,898
74825Q-AB-6	QUEEN'S HEALTH SYSTEMS/THE	0	1.D FE	3,447,740	3,450,000	3,080,585	3,448,038		188			4.810	4.813	JJ	82,973	165,945	06/22/2022	07/01/2052	83,920,898
74834L-AY-6	QUEST DIAGNOSTICS INCORPORATED		2.A FE	28,585,345	31,250,000	28,136,577	28,717,683		71,809			4.700	5.373	MS	371,267	1,468,750	09/11/2024	03/30/2045	31,984,375
74834L-AZ-3	QUEST DIAGNOSTICS INCORPORATED		2.A FE	8,043,084	8,124,000	8,105,001	8,119,650		10,770			3.450	3.577	JD	23,356	280,278	11/16/2018	06/01/2026	8,211,242
74834L-AZ-3	QUEST DIAGNOSTICS INCORPORATED	0	2.A FE	391,940	400,000	399,065	399,516		1,162			3.450	3.738	JD	1,150	13,800	11/16/2018	06/01/2026	8,211,242
74834L-BA-7	QUEST DIAGNOSTICS INCORPORATED		2.A FE	1,008,038	1,011,000	1,014,560	1,010,105		351			4.200	4.228	JD	118	42,462	03/07/2019	06/30/2029	1,746,931
74834L-BA-7	QUEST DIAGNOSTICS INCORPORATED	0	2.A FE	697,949	700,000	702,465	699,380		243			4.200	4.228	JD	82	29,400	03/07/2019	06/30/2029	1,746,931
74834L-BB-5	QUEST DIAGNOSTICS INCORPORATED		2.A FE	8,089,351	8,110,000	7,677,906	8,064,096		2,054			2.950	2.966	JD	665	239,245	09/26/2024	06/30/2030	8,094,039
74834L-BB-5	QUEST DIAGNOSTICS INCORPORATED	0	2.A FE	306,789	300,000	284,016	303,157		(675)			2.950	2.687	JD	25	8,850	02/12/2020	06/30/2030	8,094,039

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
74834L-BC-3	QUEST DIAGNOSTICS INCORPORATED		2.A FE	2,760,963	2,765,000	2,545,070	2,763,094		316			2.800	2.814	JD	215	77,420	05/11/2020	06/30/2031	4,005,300
74834L-BC-3	QUEST DIAGNOSTICS INCORPORATED	LS	2.A FE	783,854	785,000	722,561	784,459		90			2.800	2.814	JD	61	21,980	05/11/2020	06/30/2031	4,005,300
74834L-BC-3	QUEST DIAGNOSTICS INCORPORATED	0	2.A FE	399,416	400,000	368,184	399,724		46			2.800	2.814	JD	31	11,200	05/11/2020	06/30/2031	4,005,300
74834L-BE-9	QUEST DIAGNOSTICS INCORPORATED		2.A FE	12,006,310	12,000,000	12,146,439	12,003,388		(1,846)			4.600	4.585	JD	24,533	552,000	08/15/2024	12/15/2027	12,276,000
74834L-BG-4	QUEST DIAGNOSTICS INCORPORATED		2.A FE	14,953,650	15,000,000	15,199,540	14,957,566		3,527			5.000	5.040	JD	33,333	750,000	08/15/2024	12/15/2034	15,375,000
74836H-AD-9	MOUNTAINWEST PIPELINE LLC	0	2.A FE	5,429,560	5,000,000	4,301,298	5,310,573		(13,934)			4.875	4.319	JD	20,313	243,750	07/01/2015	12/01/2041	5,121,875
74837H-A#-3	QUESTAR GAS CO		2.A	4,600,000	4,600,000	4,180,798	4,600,000					4.780	4.780	AO	54,970	219,880	12/20/2013	12/01/2043	4,709,940
74837H-B#-2	QUESTAR GAS CO		2.A	4,100,000	4,100,000	2,909,666	4,100,000					3.670	3.670	JD	12,539	150,470	12/15/2016	12/01/2051	4,175,235
74837H-C*-5	QUESTAR GAS CO		2.A	9,500,000	9,500,000	8,718,383	9,500,000					3.380	3.380	MN	41,029	321,100	11/15/2017	11/15/2032	5,796,330
74837H-C@-3	QUESTAR GAS CO		2.A	12,400,000	12,400,000	11,829,241	12,400,000					3.300	3.300	AO	102,300	409,200	04/02/2018	04/01/2030	11,994,700
74837H-C@-3	QUESTAR GAS CO	0	2.A	900,000	900,000	858,574	900,000					3.300	3.300	AO	7,425	29,700	04/02/2018	04/01/2030	11,994,700
74837H-D#-0	QUESTAR GAS CO		2.A	2,700,000	2,700,000	2,640,769	2,700,000					4.390	4.390	MS	39,510	118,530	08/30/2022	09/01/2032	3,065,850
74837H-D#-0	QUESTAR GAS CO	0	2.A	500,000	500,000	489,031	500,000					4.390	4.390	MS	7,317	21,950	08/30/2022	09/01/2032	3,065,850
74837H-D@-2	QUESTAR GAS CO		2.A	8,400,000	8,400,000	5,405,609	8,400,000					3.150	3.150	FA	99,225	264,600	08/16/2021	08/16/2051	8,532,300
74841C-AB-7	ROCKET MORTGAGE LLC		3.A FE	26,669,475	26,640,000	25,296,252	26,645,421		(5,501)			3.875	3.852	MS	344,100	1,032,300	01/11/2021	03/01/2031	26,575,106
74843P-AA-8	QUIKRETE HOLDINGS INC		3.C FE	3,410,000	3,410,000	3,549,466	3,410,000					6.375	6.375	MS	72,463	121,375	01/31/2025	03/01/2032	3,498,056
74843P-AB-6	QUIKRETE HOLDINGS INC		4.B FE	4,794,211	4,770,000	4,981,269	4,791,391		(2,820)			6.750	6.625	MS	107,325	179,769	01/31/2025	03/01/2033	4,879,300
74949L-AC-6	RELX CAPITAL INC		1.G FE	3,003,216	2,993,000	2,985,292	2,997,088		(1,073)			4.000	3.944	MS	34,253	119,720	04/29/2019	03/18/2029	3,052,860
74949L-AD-4	RELX CAPITAL INC		1.G FE	11,075,414	10,614,000	10,107,576	10,847,297		(53,473)			3.000	2.425	MN	34,496	318,420	07/09/2021	05/22/2030	10,715,355
74949L-AE-2	RELX CAPITAL INC		1.G FE	993,165	1,000,000	1,016,163	995,420		686			4.750	4.834	MN	5,410	47,500	05/17/2022	05/20/2032	767,813
74949L-AG-7	RELX CAPITAL INC		1.G FE	13,982,940	14,000,000	14,477,759	13,983,951		1,011			5.250	5.266	MS	191,917	367,500	03/24/2025	03/27/2035	14,367,500
74951#-AF-7	RICH PRODUCTS CORPORATION		2.B	14,280,000	14,280,000	14,068,102	14,280,000					3.360	3.360	MS	151,939	479,808	09/07/2012	09/07/2028	2,693,300
74951#-AH-3	RICH PRODUCTS CORPORATION		2.B	17,181,818	17,181,818	16,466,188	17,181,818					3.520	3.520	MJSD	30,240	604,800	12/13/2012	12/13/2032	3,309,031
749685-AU-7	RPM INTERNATIONAL INC		2.B FE	5,905,152	5,975,000	5,677,498	5,905,808		656			5.250	5.347	JD	26,141	156,844	10/28/2025	06/01/2045	6,131,844
749685-AV-5	RPM INTERNATIONAL INC		2.B FE	34,356,978	34,474,000	34,317,700	34,375,806		13,545			3.750	3.989	MS	380,650	512,025	11/26/2025	03/15/2027	33,215,591
749685-AV-5	RPM INTERNATIONAL INC	0	2.B FE	208,476	220,000	219,003	215,667		3,493			3.750	5.436	MS	2,429	8,250	10/31/2023	03/15/2027	33,215,591
749685-AW-3	RPM INTERNATIONAL INC		2.B FE	6,069,347	6,925,000	5,679,576	6,096,677		19,856			4.250	5.165	JJ	135,711	294,313	08/14/2024	01/15/2048	7,087,475
749685-AW-3	RPM INTERNATIONAL INC	LS	2.B FE	13,147	15,000	12,302	13,206		43			4.250	5.165	JJ	294	638	08/14/2024	01/15/2048	7,087,475
749685-AY-9	RPM INTERNATIONAL INC		2.B FE	9,408,219	9,850,000	8,941,182	9,513,117		46,015			2.950	3.520	JJ	133,987	290,575	10/16/2023	01/15/2032	9,995,288
74977R-DK-7	COOPERATIEVE RABOBANK UA		1.G FE	9,375,498	9,468,000	9,426,542	9,448,740		17,249			1.106	1.285	FA	36,942	104,716	08/10/2021	02/24/2027	10,274,506
74977R-DK-7	COOPERATIEVE RABOBANK UA	0	1.G FE	990,230	1,000,000	995,621	997,933		1,789			1.106	1.288	FA	3,902	11,060	08/10/2021	02/24/2027	10,274,506
74977R-DN-1	COOPERATIEVE RABOBANK UA		1.G FE	12,600,000	12,600,000	12,537,282	12,600,000					3.649	3.649	AO	108,558	459,774	03/30/2022	04/06/2028	12,829,887
74977R-DP-6	COOPERATIEVE RABOBANK UA		1.G FE	5,350,000	5,350,000	5,072,392	5,350,000					3.758	3.758	AO	47,471	201,053	03/30/2022	04/06/2033	4,788,313
74977R-DP-6	COOPERATIEVE RABOBANK UA	0	1.G FE	350,000	350,000	331,839	350,000					3.758	3.758	AO	3,106	13,153	03/30/2022	04/06/2033	4,788,313
74977R-DR-2	COOPERATIEVE RABOBANK UA		1.G FE	30,090,000	30,090,000	30,396,978	30,090,000					4.655	4.655	FA	501,914	1,400,690	08/15/2022	08/22/2028	30,790,345
74977R-DU-5	COOPERATIEVE RABOBANK UA		1.G FE	15,000,000	15,000,000	15,809,979	15,000,000					5.710	5.710	JJ	380,667	428,250	01/13/2025	01/21/2033	15,428,250
750236-AW-1	RADIAN GROUP INC REG		2.C FE	100,000	100,000	100,369	100,000					4.875	4.875	MS	1,435	4,875	06/13/2019	03/15/2027	102,438
75026J-AG-5	RADIATE HOLDCO LLC / RADIATE FINANCE		5.A FE	5,451,760	8,387,323	5,451,760	5,451,760		34,083	2,033,570		4.750	10.023	MS	117,306	108,870	07/01/2025	09/25/2029	5,584,902
75063M-AA-5	RADYS CHILDREN HOSPITAL OF SAN DIE		1.D FE	30,423,049	34,720,000	23,316,850	30,505,249		77,694			3.154	3.849	FA	413,693	1,095,069	12/17/2024	08/15/2051	35,145,642
75102X-AB-2	RAIZEN FUELS FINANCE SA		2.C FE	5,154,956	5,161,000	4,251,374	5,156,632		728			6.450	6.463	MS	107,263	332,885	05/29/2024	03/05/2034	4,501,642
75102X-AC-0	RAIZEN FUELS FINANCE SA 144A		2.C FE	1,969,780	2,000,000	1,525,000	1,970,386		353			6.950	7.072	MS	44,789	139,000	02/28/2024	03/05/2054	1,034,750
75102X-AD-8	RAIZEN FUELS FINANCE SA		2.C FE	1,731,911	1,753,000	1,358,032	1,733,797		1,555			5.700	5.858	JJ	45,520	83,268	09/12/2024	01/17/2035	1,802,961
75102X-AE-6	RAIZEN FUELS FINANCE SA		2.C FE	9,354,612	9,380,000	7,597,800	9,356,116		1,504			6.700	6.733	FA	219,961	314,230	03/25/2025	02/25/2037	7,007,130
75281A-BJ-7	RANGE RESOURCES		3.A FE	45,000	45,000	45,892	45,000					8.250	8.250	JJ	1,712	3,713	12/09/2021	01/15/2029	46,856
75281A-BK-4	RANGE RESOURCES CORPORATION		3.A FE	4,489,250	4,610,000	4,550,371	4,538,441		15,600			4.750	5.170	FA	82,724	218,975	08/02/2022	02/15/2030	4,627,350
75513E-AC-5	RTX CORPORATION		2.A FE	3,354,117	5,100,000	3,444,314	3,371,943		17,826			3.125	5.711	JJ	79,688	79,688	06/12/2025	07/01/2050	5,179,688

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
75513E-AD-3	RTX CORPORATION	0	2.A FE	8,067,308	7,650,000	7,049,840	7,844,676		(43,869)			2.250	1.628	JJ	86,063	172,125	09/25/2020	07/01/2030	7,736,063
75513E-BS-9	RTX CORPORATION		2.A FE	18,431,591	13,946,000	14,673,680	15,150,987		(621,993)			7.100	2.354	MN	126,521	990,166	06/10/2020	11/15/2027	13,266,826
75513E-BT-7	RTX CORPORATION		2.A FE	19,260,933	14,118,000	15,868,641	17,817,248		(281,837)			6.800	3.757	JJ	480,012	960,024	06/10/2020	07/01/2036	13,512,531
75513E-BU-4	RTX CORPORATION		2.A FE	25,343,382	18,230,000	20,909,558	23,633,684		(335,928)			7.000	3.935	AO	269,399	1,276,100	06/10/2020	04/15/2038	25,078,050
75513E-BU-4	RTX CORPORATION	0	2.A FE	9,036,313	6,500,000	7,455,410	8,426,711		(119,777)			7.000	3.935	AO	96,056	455,000	06/10/2020	04/15/2038	25,078,050
75513E-BY-6	RTX CORPORATION		2.A FE	8,492,538	6,300,000	6,617,290	6,822,749		(314,013)			7.200	1.976	FA	171,360	453,600	06/10/2020	08/15/2027	6,526,800
75513E-BZ-3	RTX CORPORATION	0	2.A FE	13,419,810	10,000,000	10,705,675	11,234,124		(415,509)			7.000	2.463	MN	116,667	700,000	06/10/2020	11/01/2028	10,350,000
75513E-CA-7	RTX CORPORATION		2.A FE	16,105,245	12,950,000	12,536,704	15,437,080		(129,229)			4.875	3.231	AO	133,277	631,313	06/10/2020	10/15/2040	13,265,656
75513E-CB-5	RTX CORPORATION		2.A FE	12,097,541	10,500,000	9,826,075	11,796,804		(58,401)			4.700	3.670	JD	21,933	493,500	06/10/2020	12/15/2041	10,746,750
75513E-CC-3	RTX CORPORATION		2.A FE	9,739,458	8,600,000	7,138,065	9,551,487		(36,260)			4.200	3.389	JD	16,053	361,200	06/10/2020	12/15/2044	8,780,600
75513E-CH-2	RTX CORPORATION		2.A FE	5,603,914	5,158,000	5,133,542	5,228,733		(72,372)			3.500	2.044	MS	53,156	180,530	07/28/2021	03/15/2027	6,049,038
75513E-CH-2	RTX CORPORATION	0	2.A FE	1,084,466	1,000,000	995,258	1,013,164		(13,454)			3.500	2.103	MS	10,306	35,000	06/10/2020	03/15/2027	6,049,038
75513E-CK-5	RTX CORPORATION		2.A FE	9,866,661	10,990,000	9,342,739	9,950,223		26,632			4.350	5.082	AO	100,925	478,065	09/09/2022	04/15/2047	10,871,420
75513E-CL-3	RTX CORPORATION		2.A FE	7,058,404	11,209,000	7,015,923	7,135,838		71,751			2.820	5.468	MS	105,365	316,094	12/27/2024	09/01/2051	11,367,047
75513E-CP-4	RTX CORPORATION		2.A FE	15,238,372	22,250,000	14,567,061	15,307,102		55,542			3.030	5.231	MS	198,507	229,523	10/28/2025	03/15/2052	22,587,088
75513E-CR-0	RTX CORPORATION		2.A FE	24,650	26,000	26,892	24,914		124			5.150	5.874	FA	461	1,339	11/03/2023	02/27/2033	26,670
75513E-CS-8	RTX CORPORATION		2.A FE	49,001,726	50,285,000	48,511,916	49,042,788		21,290			5.375	5.549	FA	930,971	2,702,819	02/24/2025	02/27/2053	51,215,391
75513E-CW-9	RTX CORP		2.A FE	157,881	150,000	164,439	157,881					6.100	4.978	MS	2,694	9,150	10/21/2024	03/15/2034	4,974,891
75513E-CW-9	RTX CORP	0	2.A FE	4,929,092	4,670,000	5,119,533	4,887,849		(19,923)			6.100	5.373	MS	83,878	284,870	11/29/2023	03/15/2034	4,974,891
75513E-CX-7	RTX CORP		2.A FE	37,327,296	34,395,000	37,959,499	37,289,961		(34,253)	340		6.400	5.777	MS	648,155	2,006,080	06/12/2025	03/15/2054	35,123,012
75606D-AL-5	REALOGY HOLDINGS CORP		5.B FE	6,925,625	6,860,000	6,662,397	6,860,116		(15,162)			5.750	5.518	JJ	181,885	394,450	03/24/2021	01/15/2029	6,645,725
75606D-AQ-4	REALOGY GROUP LLC / REALOGY CO-ISS 144A		5.B FE	9,260,000	9,260,000	8,626,123	9,260,000					5.250	5.250	AO	102,632	486,150	01/05/2022	04/15/2030	8,856,538
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICE		1.G FE	6,766,680	6,900,000	6,804,564	6,843,571		36,712			3.000	3.555	JD	2,875	207,000	02/13/2024	06/26/2027	7,003,500
758750-AN-3	REGAL REXNORD CORP	0	2.C FE	1,149,367	1,150,000	1,219,747	1,149,663		111			6.300	6.308	FA	27,370	72,450	05/02/2024	02/15/2030	1,186,225
758750-AP-8	REGAL REXNORD CORP		2.C FE	2,048,764	2,000,000	2,154,151	2,041,379		(4,571)			6.400	6.036	AO	27,022	128,000	05/02/2024	04/15/2033	2,064,000
7591EP-AT-7	REGIONS FINANCIAL CORPORATION		2.A FE	13,830,642	13,866,000	13,111,087	13,852,380		5,076			1.800	1.839	FA	96,369	249,588	08/09/2021	08/12/2028	15,591,068
7591EP-AT-7	REGIONS FINANCIAL CORPORATION	LS	2.A FE	199,490	200,000	189,111	199,804		73			1.800	1.839	FA	1,390	3,600	08/09/2021	08/12/2028	15,591,068
7591EP-AT-7	REGIONS FINANCIAL CORPORATION	0	2.A FE	1,446,303	1,450,000	1,371,057	1,448,576		531			1.800	1.839	FA	10,078	26,100	08/09/2021	08/12/2028	15,591,068
7591EP-AV-2	REGIONS FINANCIAL CORPORATION		2.A FE	10,271,701	10,259,000	10,585,716	10,270,527		(901)			5.502	5.486	MS	180,310	564,450	09/03/2024	09/06/2035	15,412,650
7591EP-AV-2	REGIONS FINANCIAL CORPORATION	LS	2.A FE	4,742,399	4,741,000	4,891,986	4,742,269		(99)			5.502	5.498	MS	83,327	260,850	09/03/2024	09/06/2035	15,412,650
759351-AM-1	REINSURANCE GROUP OF AMERICA INCOR		2.A FE	5,734,793	5,519,000	5,517,041	5,531,023		(25,566)			3.950	3.467	MS	64,189	218,001	07/27/2016	09/15/2026	5,810,536
759351-AM-1	REINSURANCE GROUP OF AMERICA INCOR	0	2.A FE	363,685	350,000	349,876	350,762		(1,621)			3.950	3.467	MS	4,071	13,825	07/27/2016	09/15/2026	5,810,536
759351-AN-9	REINSURANCE GROUP OF AMERICA INCOR		2.A FE	2,493,850	2,500,000	2,471,910	2,497,895		733			3.900	3.927	MN	12,458	97,500	05/08/2019	05/15/2029	3,160,450
759351-AN-9	REINSURANCE GROUP OF AMERICA INCOR	0	2.A FE	598,524	600,000	593,258	599,495		176			3.900	3.927	MN	2,990	23,400	05/08/2019	05/15/2029	3,160,450
759351-AP-4	REINSURANCE GROUP OF AMERICA INCOR		2.A FE	19,642,015	18,098,000	17,132,555	18,811,836		(162,356)			3.150	2.135	JD	25,337	570,087	05/02/2023	06/15/2030	19,358,164
759351-AP-4	REINSURANCE GROUP OF AMERICA INCOR	0	2.A FE	1,013,322	1,110,000	1,050,787	1,047,773		12,368			3.150	4.526	JD	1,554	34,965	02/06/2023	06/15/2030	19,358,164
759351-AR-0	REINSURANCE GROUP OF AMERICA INCOR		2.A FE	11,637,989	11,570,000	12,343,809	11,631,107		(6,298)			6.000	5.912	MS	204,403	694,200	08/09/2023	09/15/2033	11,917,100
759470-BB-2	RILIN PP 2.87500 01/12/2032		2.B FE	20,561,515	22,350,000	20,395,716	20,977,014		187,018			2.875	3.970	JJ	301,647	632,356	03/21/2025	01/12/2032	21,758,344
759509-AG-7	RELIANCE STEEL & ALUMINUM CO		2.A FE	17,136,894	17,136,000	15,524,611	17,136,608		(221)			2.150	2.149	FA	139,182	368,424	10/28/2020	08/15/2030	17,977,200
759509-AG-7	RELIANCE STEEL & ALUMINUM CO	0	2.A FE	648,193	650,000	588,877	649,126		178			2.150	2.181	FA	5,279	13,975	07/28/2020	08/15/2030	17,977,200
75968N-AD-3	RENAISSANCERE HOLDINGS LTD		1.G FE	2,753,269	2,860,000	2,798,198	2,783,452		21,365			3.600	4.480	AO	21,736	102,960	12/17/2024	04/15/2029	9,233,260
75968N-AD-3	RENAISSANCERE HOLDINGS LTD	0	1.G FE	6,384,344	6,710,000	6,565,003	6,460,571		69,370			3.600	4.835	AO	50,996	241,560	12/17/2024	04/15/2029	9,233,260
75968N-AE-1	RENAISSANCERE HOLDINGS LTD		1.G	4,480,866	4,570,000	4,784,979	4,497,349		7,432			5.750	6.011	JD	18,978	262,775	02/13/2024	06/05/2033	4,608,800
75968N-AG-6	RENAISSANCERE HOLDINGS LTD		1.G FE	9,977,906	9,820,000	10,262,639	9,968,298		(9,607)			5.800	5.585	AO	142,390	341,736	02/24/2025	04/01/2035	10,104,780
75972B-AB-7	RENESAS ELECTRONICS CORP	0	2.B FE	5,000,000	5,000,000	4,908,962	5,000,000					2.170	2.170	MN	10,850	108,500	11/18/2021	11/25/2026	5,054,250
75973Q-AA-5	RENAISSANCERE FINANCE INC		1.G FE	9,263,634	9,235,000	9,148,519	9,245,923		(9,170)			3.450	3.325	JJ	159,304	318,608	07/28/2021	07/01/2027	10,191,828
75973Q-AA-5	RENAISSANCERE FINANCE INC	0	1.G FE	1,142,126	1,150,000	1,139,231	1,148,798		861			3.450	3.522	JJ	19,838	39,675	06/27/2017	07/01/2027	10,191,828

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
76009@-AB-5	RENSSELAER POLYTECHNIC INSTITUTE		2.A Z	15,680,000	15,680,000	15,415,745	15,680,000					3.990	3.990	JD	27,806	625,632	12/15/2014	12/15/2029	7,833,216
76009@-AC-3	RENSSELAER POLYTECHNIC INSTITUTE		2.A Z	26,723,077	26,723,077	26,167,685	26,723,077					4.760	4.760	JD	49,467	1,272,018	12/17/2018	12/17/2035	2,617,051
76009@-AC-3	RENSSELAER POLYTECHNIC INSTITUTE	0	2.A Z	2,776,923	2,769,231	2,711,677	2,776,923					4.760	4.760	JD	5,126	131,815	12/17/2018	12/17/2035	2,617,051
76009@-AD-1	RENSSELAER POLYTECHNIC INSTITUTE		2.A	3,900,000	3,900,000	4,024,766	3,900,000					5.480	5.480	FA	74,802		08/25/2025	08/25/2032	801,372
76009N-AL-4	RENT-A-CENTER INC		4.B FE	10,874,250	11,010,000	10,871,561	10,848,709		19,509			6.375	6.644	FA	265,157	701,888	03/12/2024	02/15/2029	10,927,556
760759-AF-7	REPUBLIC SERVICES INC		1.G FE	23,762,718	22,639,000	24,179,044	23,275,564		(49,289)			6.086	5.686	MS	405,688	1,377,810	11/29/2022	03/15/2035	23,327,905
760759-AN-0	REPUBLIC SERVICES INC		1.G FE	8,045,935	8,093,000	8,516,261	8,052,219		1,579			5.700	5.749	MN	58,944	461,301	11/29/2022	05/15/2041	7,963,676
760759-AR-1	REPUBLIC SERVICES INC		1.G FE	9,894,112	9,894,000	9,846,610	9,893,602		(608)			2.900	2.886	JJ	143,463	286,926	12/15/2016	07/01/2026	10,037,463
760759-AR-1	REPUBLIC SERVICES INC	0	1.G FE	350,764	350,000	348,324	350,026		(112)			2.900	2.861	JJ	5,075	10,150	06/30/2016	07/01/2026	10,037,463
760759-AS-9	REPUBLIC SERVICES INC		1.G FE	3,932,184	3,874,000	3,845,278	3,891,106		(10,192)			3.375	3.071	MN	16,707	130,748	07/28/2021	11/15/2027	4,546,448
760759-AS-9	REPUBLIC SERVICES INC	LS	1.G FE	146,753	147,000	145,910	146,971		24			3.375	3.386	MN	634	4,961	11/13/2017	11/15/2027	4,546,448
760759-AS-9	REPUBLIC SERVICES INC	0	1.G FE	449,244	450,000	446,664	449,911		72			3.375	3.386	MN	1,941	15,188	11/13/2017	11/15/2027	4,546,448
760759-AT-7	REPUBLIC SERVICES INC		1.G FE	4,310,879	4,372,000	4,380,787	4,356,656		6,834			3.950	4.107	MN	22,066	172,694	05/03/2018	05/15/2028	4,458,347
760759-AT-7	REPUBLIC SERVICES INC	0	1.G FE	197,204	200,000	200,402	199,298		313			3.950	4.107	MN	1,009	7,900	05/03/2018	05/15/2028	4,458,347
760759-AV-2	REPUBLIC SERVICES INC		1.G FE	4,885,643	4,900,000	4,558,126	4,893,695		1,515			2.300	2.333	MS	37,567	112,700	02/18/2020	03/01/2030	4,855,200
760759-AV-2	REPUBLIC SERVICES INC	0	1.G FE	299,121	300,000	279,069	299,614		93			2.300	2.333	MS	2,300	6,900	02/18/2020	03/01/2030	4,855,200
760759-AW-0	REPUBLIC SERVICES INC		1.G FE	5,977,640	6,600,000	4,481,486	6,017,708		12,333			3.050	3.549	MS	67,100	201,300	09/22/2022	03/01/2050	6,700,650
760759-AZ-3	REPUBLIC SERVICES INC		1.G FE	4,309,097	4,389,000	3,791,204	4,342,478		7,054			1.750	1.934	FA	29,016	76,808	02/11/2021	02/15/2032	4,326,529
760759-AZ-3	REPUBLIC SERVICES INC	0	1.G FE	392,718	400,000	345,519	395,765		647			1.750	1.934	FA	2,644	7,000	02/11/2021	02/15/2032	4,326,529
760759-BA-7	REPUBLIC SERVICES INC		1.G FE	7,402,486	7,500,000	6,555,196	7,433,378		8,211			2.375	2.508	MS	52,448	178,125	02/08/2022	03/15/2033	10,118,750
760759-BA-7	REPUBLIC SERVICES INC	LS	1.G FE	99,794	100,000	87,403	99,862		17			2.375	2.396	MS	699	2,375	11/01/2021	03/15/2033	10,118,750
760759-BA-7	REPUBLIC SERVICES INC	0	1.G FE	2,395,056	2,400,000	2,097,663	2,396,699		415			2.375	2.396	MS	16,783	57,000	11/01/2021	03/15/2033	10,118,750
761152-A*-8	RESMED INC		1.G	13,600,000	13,600,000	13,523,208	13,600,000					3.240	3.240	JJ	209,304	440,640	07/10/2019	07/10/2026	16,157,580
761152-A*-8	RESMED INC	0	1.G	3,000,000	3,000,000	2,983,061	3,000,000					3.240	3.240	JJ	46,170	97,200	07/10/2019	07/10/2026	16,157,580
761152-A@-6	RESMED INC		1.G	10,400,000	10,400,000	10,069,210	10,400,000					3.450	3.450	JJ	170,430	358,800	07/10/2019	07/10/2029	12,410,450
761152-A@-6	RESMED INC	0	1.G	2,300,000	2,300,000	2,226,845	2,300,000					3.450	3.450	JJ	37,691	79,350	07/10/2019	07/10/2029	12,410,450
76119L-AB-7	RESIDEO FUNDING INC		3.C FE	12,213,850	13,430,000	12,940,726	12,638,241		182,182			4.000	5.718	MS	179,067	537,200	08/01/2023	09/01/2029	13,698,600
76119L-AD-3	RESIDEO FUNDING INC		3.C FE	9,521,825	9,500,000	9,726,195	9,517,245		(3,725)			6.500	6.442	JJ	284,736	589,001	02/21/2025	07/15/2032	9,757,125
76169#-AJ-2	REYES HOLDINGS LLC		1.G PL	30,900,000	30,900,000	30,719,706	30,900,000					3.710	3.710	AO	235,647	1,146,390	10/17/2017	10/17/2028	9,981,790
76169#-AJ-2	REYES HOLDINGS LLC	0	1.G PL	1,500,000	1,500,000	1,491,248	1,500,000					3.710	3.710	AO	11,439	55,650	10/17/2017	10/17/2028	9,981,790
76169#-AM-5	REYES HOLDINGS LLC		1.G PL	5,900,000	5,900,000	5,980,518	5,900,000					4.600	4.600	JD	13,570	271,400	12/13/2018	12/13/2028	6,342,600
76169#-AM-5	REYES HOLDINGS LLC	0	1.G PL	600,000	600,000	608,188	600,000					4.600	4.600	JD	1,380	27,600	12/13/2018	12/13/2028	6,342,600
76169#-AP-8	REYES HOLDINGS LLC		1.G PL	17,600,000	17,600,000	17,819,095	17,600,000					4.650	4.650	JD	40,920	818,400	12/13/2018	12/13/2029	14,939,450
76169#-AP-8	REYES HOLDINGS LLC	0	1.G PL	1,900,000	1,900,000	1,923,652	1,900,000					4.650	4.650	JD	4,418	88,350	12/13/2018	12/13/2029	14,939,450
76169#-AQ-6	REYES HOLDINGS LLC		1.G PL	13,300,000	13,300,000	13,478,391	13,300,000					4.700	4.700	JD	31,255	625,100	12/13/2018	12/13/2030	11,360,850
76169#-AQ-6	REYES HOLDINGS LLC	0	1.G PL	1,300,000	1,300,000	1,317,437	1,300,000					4.700	4.700	JD	3,055	61,100	12/13/2018	12/13/2030	11,360,850
76169#-AS-2	REYES HOLDINGS LLC		1.G PL	14,800,000	14,800,000	15,065,374	14,800,000					4.880	4.880	MN	88,274	722,240	05/17/2023	05/17/2031	13,522,080
76169#-AT-0	REYES HOLDINGS LLC		1.G PL	12,600,000	12,600,000	12,808,732	12,600,000					4.910	4.910	MN	75,614	618,660	05/17/2023	05/17/2032	11,577,415
76169#-AU-7	REYES HOLDINGS LLC		1.G PL	15,600,000	15,600,000	15,722,226	15,600,000					4.950	4.950	MN	94,380	772,200	05/17/2023	05/17/2033	14,756,400
76169#-AV-5	REYES HOLDINGS LLC		1.G PL	8,900,000	8,900,000	8,948,734	8,900,000					5.050	5.050	MN	54,933	449,450	05/17/2023	05/17/2035	8,099,475
76169#-AW-3	REYES HOLDINGS LLC		1.G PL	1,900,000	1,900,000	1,916,508	1,900,000					5.200	5.200	MN	12,076	98,800	05/17/2023	05/17/2038	1,128,600
76209P-AB-9	RGA GLOBAL FUNDING	0	1.E FE	849,142	850,000	811,222	849,655		155			2.700	2.714	JJ	10,391	22,950	01/10/2022	01/18/2029	861,475
76209P-AC-7	RGA GLOBAL FUNDING		1.E FE	567,317	555,000	582,296	563,978		(2,085)			6.000	5.386	MN	3,700	29,400	06/10/2025	11/21/2028	571,650
76209P-AD-5	RGA GLOBAL FUNDING		1.E FE	1,932,507	1,955,000	2,035,074	1,938,714		3,206			5.500	5.693	JJ	50,776	107,525	02/09/2024	01/11/2031	1,957,388
76209P-AE-3	RGA GLOBAL FUNDING	0	1.E FE	9,112,816	9,090,000	9,411,290	9,106,861		(4,412)			5.448	5.388	MN	50,898	495,223	07/02/2024	05/24/2029	9,337,612
76209P-AG-8	RGA GLOBAL FUNDING		1.E FE	9,512,955	9,520,000	9,839,583	9,514,861		1,906			5.250	5.265	JJ	238,793	249,900	01/06/2025	01/09/2030	9,769,900
76209P-AH-6	RGA GLOBAL FUNDING		1.E FE	5,995,500	6,000,000	6,027,546	5,995,997		497			4.350	4.377	FA	91,350		08/18/2025	08/25/2028	6,130,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
76289#-AF-5	RICH PRODUCTS CORPORATION		2.B	22,000,000	22,000,000	19,942,467	22,000,000					3.680	3.680	FMAN	112,444	809,600	08/11/2017	08/11/2034	11,101,200
763169-C@-6	RICHARDSON INTERNATIONAL LTD		2.A PL	13,750,000	13,750,000	13,312,275	13,750,000					2.270	2.270	JD	11,271	312,125	09/23/2020	09/23/2027	13,248,685
763169-C@-6	RICHARDSON INTERNATIONAL LTD	0	2.A PL	450,000	450,000	435,674	450,000					2.270	2.270	JD	369	10,215	09/23/2020	09/23/2027	13,248,685
763169-D#-3	RICHARDSON INTERNATIONAL LIMITED		2.A PL	8,200,000	8,200,000	6,993,532	8,200,000					2.860	2.860	JD	8,469	234,520	01/07/2022	01/07/2034	8,722,980
763169-D#-3	RICHARDSON INTERNATIONAL LIMITED	0	2.A PL	400,000	400,000	341,148	400,000					2.860	2.860	JD	413	11,440	01/07/2022	01/07/2034	8,722,980
763169-D*-7	RICHARDSON INTERNATIONAL LIMITED		2.A PL	10,700,000	10,700,000	9,623,862	10,700,000					2.760	2.760	JD	10,664	295,320	10/28/2021	10/28/2031	10,746,280
763169-D*-7	RICHARDSON INTERNATIONAL LIMITED	0	2.A PL	500,000	500,000	449,713	500,000					2.760	2.760	JD	498	13,800	10/28/2021	10/28/2031	10,746,280
763169-D@-5	RICHARDSON INTERNATIONAL LIMITED		2.A PL	11,126,016	10,286,340	9,761,911	10,286,340				482,418	3.190	3.190	JD	11,849	328,647	01/07/2022	01/07/2032	10,005,709
767201-AL-0	RIO TINTO FIN USA LTD		1.F FE	3,363,920	3,500,000	3,499,595	3,405,581		3,981			5.200	5.464	MN	29,828	182,000	07/13/2011	11/02/2040	5,643,000
767201-AL-0	RIO TINTO FIN USA LTD	0	1.F FE	2,038,600	2,000,000	1,999,768	2,028,387		(1,259)			5.200	5.063	MN	17,044	104,000	07/01/2015	11/02/2040	5,643,000
767201-AT-3	RIO TINTO FINANCE (USA) LTD		1.F FE	40,935,640	50,330,000	31,348,727	41,332,000		175,378			2.750	3.780	MN	226,835	1,384,075	09/05/2024	11/02/2051	49,349,350
76720A-AG-1	RIO TINTO FINANCE (USA) PLC		1.F FE	8,737,575	8,900,000	7,676,051	8,772,044		5,032			4.125	4.246	FA	132,573	367,125	09/14/2018	08/21/2042	9,083,563
76720A-AP-1	RIO TINTO FINANCE (USA) PLC		1.F FE	18,618,283	19,195,000	17,935,091	18,632,101		10,363			5.125	5.329	MS	306,054	983,744	12/27/2024	03/09/2053	19,686,872
76720A-AV-8	RIO TINTO FINANCE (USA) PLC		1.F FE	37,238,453	37,200,000	38,053,866	37,244,881		6,428			5.750	5.740	MS	635,758	848,844	11/04/2025	03/14/2055	38,269,500
76720A-AW-6	RIO TINTO FINANCE (USA) PLC		1.F FE	13,996,510	14,200,000	14,719,043	13,998,925		2,415			5.875	5.969	MS	247,958	417,125	06/12/2025	03/14/2065	14,617,125
76774L-AB-3	RITCHIE BROS AUCTIONEERS INC 144A		3.A FE	3,410,000	3,410,000	3,487,243	3,410,000					6.750	6.750	MS	67,774	230,175	03/01/2023	03/15/2028	3,525,088
76774L-AC-1	RITCHIE BROS AUCTIONEERS INC 144A		3.C FE	11,174,288	11,080,000	11,584,184	11,128,081		(17,954)			7.750	7.532	MS	252,839	858,700	03/06/2023	03/15/2031	11,374,313
77030#-AA-6	ROBERT BOSCH FINANCE LLC		1.F FE	49,600,000	49,600,000	53,135,436	49,600,000					6.190	6.190	MN	264,382	3,070,240	11/30/2023	11/30/2029	51,135,120
77030#-AB-4	ROBERT BOSCH FINANCE LLC		1.F FE	43,300,000	43,300,000	47,497,810	43,300,000					6.320	6.320	MN	235,648	2,736,560	11/30/2023	12/01/2031	44,668,280
77030#-AC-2	ROBERT BOSCH FINANCE LLC		1.F FE	24,000,000	24,000,000	26,512,323	24,000,000					6.370	6.370	MN	131,647	1,528,800	11/30/2023	11/30/2033	24,764,400
77030#-AD-0	ROBERT BOSCH FINANCE LLC		1.F FE	24,000,000	24,000,000	26,716,082	24,000,000					6.420	6.420	MN	132,680	1,540,800	11/30/2023	11/30/2034	24,770,400
771196-AU-6	ROCHE HLDGS INC		1.C FE	13,076,072	12,589,000	15,076,406	13,001,976		(20,291)			7.000	6.594	MS	293,743	881,230	11/29/2022	03/01/2039	13,029,615
771196-BH-4	ROCHE HOLDINGS INC		1.C FE	6,073,860	6,000,000	5,082,488	6,055,056		(1,879)			4.000	3.925	MN	22,000	240,000	12/23/2014	11/28/2044	6,120,000
771196-BK-7	ROCHE HOLDINGS INC		1.C FE	7,821,316	7,900,000	7,863,694	7,896,930		8,452			2.625	2.731	MN	26,498	207,375	02/22/2016	05/15/2026	8,003,688
771196-BK-7	ROCHE HOLDINGS INC	0	1.C FE	742,530	750,000	746,553	749,709		802			2.625	2.731	MN	2,516	19,688	02/22/2016	05/15/2026	8,003,688
771196-BL-5	ROCHE HOLDINGS INC	0	1.C FE	741,803	750,000	739,094	749,068		874			2.375	2.493	JJ	7,570	17,813	10/24/2016	01/28/2027	1,973,156
771196-BL-5	ROCHE HOLDINGS INC		1.C FE	1,186,884	1,200,000	1,182,550	1,198,508		1,398			2.375	2.493	JJ	12,113	28,500	10/24/2016	01/28/2027	1,973,156
771196-BP-6	ROCHE HOLDINGS INC		1.C FE	999,500	1,000,000	996,125	999,961		78			3.625	3.627	MS	10,472	36,250	09/10/2018	09/17/2028	1,629,000
771196-BP-6	ROCHE HOLDINGS INC	0	1.C FE	599,700	600,000	597,675	599,976		47			3.625	3.627	MS	6,283	21,750	09/10/2018	09/17/2028	1,629,000
771196-BX-9	ROCHE HOLDINGS INC		1.C FE	3,200,000	3,200,000	2,833,459	3,200,000					2.076	2.076	JD	3,322	66,432	12/06/2021	12/13/2031	3,788,925
771196-BX-9	ROCHE HOLDINGS INC	0	1.C FE	550,000	550,000	487,001	550,000					2.076	2.076	JD	571	11,418	12/06/2021	12/13/2031	3,788,925
771196-BY-7	ROCHE HOLDINGS INC		1.C FE	48,170,943	67,610,000	41,457,537	48,897,442		344,236			2.607	4.370	JD	88,130	1,762,593	04/01/2025	12/13/2051	67,680,868
771196-CM-2	ROCHE HOLDINGS INC		1.C FE	122,326,209	121,640,000	118,433,155	122,318,952		(7,001)			5.218	5.178	MS	1,992,308	5,838,681	04/01/2025	03/08/2054	123,100,017
771367-C#-4	ROCHESTER GAS AND ELECTRIC CORPORA		1.F	6,422,000	6,422,000	5,587,272	6,422,000					2.100	2.100	JD	5,994	134,862	12/15/2021	12/15/2031	6,152,935
771367-C#-4	ROCHESTER GAS AND ELECTRIC CORPORA	0	1.F	400,000	400,000	348,008	400,000					2.100	2.100	JD	373	8,400	12/15/2021	12/15/2031	6,152,935
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORPORA		1.F FE	4,141,825	4,150,000	4,108,880	4,148,688		892			3.100	3.123	JD	10,721	128,650	05/17/2017	06/01/2027	4,214,325
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORPORA	0	1.F FE	199,606	200,000	198,018	199,937		43			3.100	3.123	JD	517	6,200	05/17/2017	06/01/2027	4,214,325
771367-D*-7	ROCHESTER GAS AND ELECTRIC CORPORA		1.F	12,000,000	12,000,000	7,441,352	12,000,000					2.910	2.910	JD	15,520	349,200	12/15/2021	12/15/2051	12,174,600
771367-F*-5	ROCHESTER GAS AND ELECTRIC CORPORA		1.F	4,700,000	4,700,000	4,806,430	4,700,000					5.410	5.410	MN	28,959	254,270	11/20/2024	11/20/2035	3,389,265
771367-F@-3	ROCHESTER GAS AND ELECTRIC CORPORA		1.F	2,200,000	2,200,000	2,258,961	2,200,000					5.510	5.510	MN	13,806	121,220	11/20/2024	11/20/2038	2,260,610
771367-G*-4	ROCHESTER GAS AND ELECTRIC CORPORA		1.F Z	25,100,000	25,100,000	25,676,269	25,100,000					5.450	5.450	JD	60,798		12/15/2025	12/15/2037	25,270,350
771367-G*-4	ROCHESTER GAS AND ELECTRIC CORPORA	0	1.F Z	100,000	100,000	102,296	100,000					5.450	5.450	JD	242		12/15/2025	12/15/2037	25,270,350
77311E-AA-9	ROCKEFELLER UNIVERSITY/THE		1.C FE	31,662,081	28,840,000	21,314,707	31,323,912		(66,105)			3.750	3.234	JJ	540,750	1,081,500	05/26/2021	07/01/2051	28,993,625
77311E-AA-9	ROCKEFELLER UNIVERSITY/THE	0	1.C FE	658,483	620,000	458,222	653,859		(888)			3.750	3.415	JJ	11,625	23,250	05/21/2020	07/01/2051	28,993,625
77311W-AD-3	ROCKET COMPANIES INC		3.A FE	9,278,677	8,895,000	9,357,529	9,251,600		(27,076)			7.125	5.690	FA	264,070		10/01/2025	02/01/2032	9,139,391
77313L-AB-9	ROCKET MORTGAGE LLC		3.A FE	8,385,578	8,323,000	7,732,867	8,359,301		(6,541)			4.000	3.899	AO	70,283	332,920	09/22/2021	10/15/2033	8,139,600
77313L-AB-9	ROCKET MORTGAGE LLC	LS	3.A FE	357,973	357,000	331,687	357,565		(102)			4.000	3.963	AO	3,015	14,280	09/22/2021	10/15/2033	8,139,600

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
77314E-AB-4	ROCKET SOFTWARE INC		4.C FE	6,712,788	6,710,000	6,919,063	6,711,584		(926)			9.000	8.981	MN	100,650	603,900	04/17/2024	11/28/2028	6,991,050
77340R-AD-9	ROCKIES EXPRESS PIPELINE		3.B FE	16,125,966	16,200,000	17,626,734	16,152,631		2,210			7.500	7.536	JJ	560,250	1,215,000	06/24/2008	07/15/2038	8,507,500
77340R-AT-4	ROCKIES EXPRESS PIPELINE LLC 144A		3.B FE	202,089	200,000	196,689	201,147		(250)			4.800	4.642	MN	1,227	9,600	09/29/2021	05/15/2030	204,800
77340R-AU-1	ROCKIES EXPRESS PIPELINE LLC		3.B FE	2,757,500	2,750,000	2,902,131	2,756,462		(1,038)			6.750	6.685	MS	54,656	93,844	03/11/2025	03/15/2033	2,842,813
773903-AH-2	ROCKWELL AUTOMATION INC		1.G FE	2,133,647	2,104,000	2,070,248	2,114,199		(3,193)			3.500	3.323	MS	24,547	73,640	04/02/2019	03/01/2029	2,700,445
773903-AH-2	ROCKWELL AUTOMATION INC	0	1.G FE	899,920	900,000	885,562	900,072		8			3.500	3.496	MS	10,500	31,500	03/08/2019	03/01/2029	2,700,445
773903-AJ-8	ROCKWELL AUTOMATION INC		1.G FE	13,061,197	12,950,000	10,812,660	13,045,796		(2,788)			4.200	4.146	MS	181,300	543,900	06/20/2019	03/01/2049	13,221,950
773903-AL-3	ROCKWELL AUTOMATION INC		1.G FE	6,984,670	7,000,000	6,137,208	6,991,044		1,502			1.750	1.774	FA	46,278	122,500	08/03/2021	08/15/2031	7,057,215
773903-AL-3	ROCKWELL AUTOMATION INC	0	1.G FE	349,234	350,000	306,860	349,552		75			1.750	1.774	FA	2,314	6,125	08/03/2021	08/15/2031	7,057,215
773903-AM-1	ROCKWELL AUTOMATION INC		1.G FE	7,879,508	9,100,000	5,258,677	7,939,810		16,478			2.800	3.422	FA	96,258	254,800	02/28/2022	08/15/2061	9,227,400
77509N-AF-0	ROGERS COMMUNICATIONS INC		2.C FE	18,848,570	19,000,000	22,399,618	18,933,564		10,302			8.750	8.823	MN	277,083	1,662,500	04/25/2002	05/01/2032	19,831,250
775109-AL-5	ROGERS COMMUNICATIONS INC.	0	2.C FE	4,904,831	4,490,000	5,187,444	4,867,565		(18,821)			7.500	6.513	FA	127,217	336,750	11/29/2023	08/15/2038	4,658,375
775109-AX-9	ROGERS COMMUNICATIONS INC		2.C FE	8,504,065	8,300,000	6,958,459	8,445,159		(5,951)			4.500	4.349	MS	109,975	373,500	04/10/2013	03/15/2043	8,282,250
775109-AZ-4	ROGERS COMMUNICATIONS INC		2.C FE	4,546,330	5,000,000	4,726,716	4,583,295		12,578			5.450	6.233	AO	68,125	272,500	11/29/2022	10/01/2043	5,136,250
775109-BB-6	ROGERS COMMUNICATIONS INC		2.C FE	9,488,810	10,085,000	9,021,996	9,523,979		16,891			5.000	5.479	MS	148,474	504,250	05/09/2024	03/15/2044	10,695,875
775109-BB-6	ROGERS COMMUNICATIONS INC	0	2.C FE	595,386	600,000	536,757	596,519		115			5.000	5.049	MS	8,833	30,000	03/03/2014	03/15/2044	10,695,875
775109-BF-7	ROGERS COMMUNICATIONS INC		2.C FE	13,323,144	13,755,000	13,615,121	13,711,968		49,841			2.900	3.263	MN	50,970	398,895	12/07/2018	11/15/2026	14,623,003
775109-BF-7	ROGERS COMMUNICATIONS INC	0	2.C FE	785,202	800,000	791,865	798,584		1,674			2.900	3.107	MN	2,964	23,200	06/02/2017	11/15/2026	14,623,003
775109-BG-5	ROGERS COMMUNICATIONS INC		2.C FE	9,094,917	9,150,000	7,269,237	9,103,451		1,235			4.300	4.336	FA	148,637	393,450	02/05/2018	02/15/2048	8,427,375
775109-BJ-9	ROGERS COMMUNICATIONS INC.	SD	2.C FE	1,495,384	1,459,055	1,449,309	1,469,608		(3,227)		69,094	3.250	3.004	MN	7,925	46,724	06/30/2020	05/01/2029	1,482,765
775109-BN-0	ROGERS COMMUNICATIONS INC		2.C FE	22,627,054	24,970,000	19,824,951	22,687,488		46,505			4.350	4.999	MN	181,033	1,086,195	08/15/2024	05/01/2049	25,513,098
775109-BP-5	ROGERS COMMUNICATIONS INC		2.C FE	12,631,325	14,090,000	10,077,135	12,684,587		27,506			3.700	4.331	MN	66,614	521,330	01/26/2024	11/15/2049	13,943,265
775109-CG-4	ROGERS COMMUNICATIONS INC		2.C FE	5,388,793	5,572,000	5,516,873	5,471,363		79,721			3.200	4.761	MS	52,501	178,304	12/17/2024	03/15/2027	5,661,152
775109-CH-2	ROGERS COMMUNICATIONS IN		2.C FE	5,339,475	5,350,000	5,048,737	5,342,893		1,190			3.800	3.824	MS	59,861	203,300	07/27/2023	03/15/2032	5,095,000
775109-CH-2	ROGERS COMMUNICATIONS IN	0	2.C FE	748,525	750,000	707,767	749,004		167			3.800	3.824	MS	8,392	28,500	07/27/2023	03/15/2032	5,095,000
775109-CK-5	ROGERS COMMUNICATIONS INC		2.C FE	53,104,293	62,440,000	49,931,276	53,276,552		126,351			4.550	5.626	MS	836,523	2,152,833	10/28/2025	03/15/2052	67,654,913
775109-CK-5	ROGERS COMMUNICATIONS INC	0	2.C FE	3,081,192	3,710,000	2,966,769	3,083,788		2,596			4.550	5.812	MS	49,704		10/01/2025	03/15/2052	67,654,913
775109-DE-8	ROGERS COMMUNICATIONS INC		2.C FE	2,871,763	2,880,000	2,936,190	2,875,678		1,979			5.000	5.053	FA	54,400	144,000	02/07/2024	02/15/2029	11,474,875
775109-DE-8	ROGERS COMMUNICATIONS INC	0	2.C FE	8,291,219	8,315,000	8,477,229	8,302,521		5,714			5.000	5.053	FA	157,061	415,750	02/07/2024	02/15/2029	11,474,875
775109-DF-5	ROGERS COMMUNICATIONS INC		2.C FE	25,473,583	25,700,000	25,945,096	25,512,216		18,740			5.300	5.412	FA	514,571	1,362,100	02/07/2024	02/15/2034	26,381,050
775109-DH-1	ROGERS COMMUNICATIONS INC		3.B FE	6,790,000	6,790,000	7,165,253	6,790,000					7.125	7.125	AO	102,133	326,557	02/10/2025	04/15/2055	7,011,181
775198-AQ-3	ROGERS GROUP INC		2.B	17,300,000	17,300,000	17,243,355	17,300,000					3.850	3.850	AO	151,711	666,050	10/09/2015	10/09/2026	16,613,775
77519@-AT-7	ROGERS GROUP INC		2.B	14,500,000	14,500,000	13,889,497	14,500,000					4.400	4.400	AO	108,106	638,000	10/29/2018	10/31/2033	12,570,600
775198-AU-4	ROGERS GROUP INC		2.B	15,400,000	15,400,000	13,362,146	15,400,000					3.260	3.260	MN	68,333	502,040	11/12/2019	11/13/2034	15,752,650
775198-AU-4	ROGERS GROUP INC	0	2.B	900,000	900,000	780,905	900,000					3.260	3.260	MN	3,994	29,340	11/12/2019	11/13/2034	15,752,650
77578J-AC-2	ROLLS-ROYCE PLC		2.A FE	26,022,025	27,050,000	27,734,991	26,574,127		241,626			5.750	6.806	AO	328,357	1,555,375	10/27/2023	10/15/2027	27,827,688
776696-AJ-5	ROPER TECHNOLOGIES INC		2.B FE	14,927,250	15,000,000	14,994,258	14,936,574		6,391			4.900	4.960	AO	155,167	845,250	08/19/2024	10/15/2034	15,367,500
776743-AD-8	ROPER TECHNOLOGIES INC		2.A FE	16,005,318	15,378,000	15,349,622	15,466,537		(129,312)			3.800	2.898	JD	25,972	584,364	08/10/2021	12/15/2026	16,179,682
776743-AD-8	ROPER TECHNOLOGIES INC	0	2.A FE	907,901	850,000	848,431	858,371		(12,060)			3.800	2.270	JD	1,436	32,300	08/10/2021	12/15/2026	16,179,682
776743-AF-3	ROPER TECHNOLOGIES INC		2.A FE	3,614,675	3,434,000	3,444,710	3,491,371		(21,970)			4.200	3.459	MS	42,467	144,228	12/17/2019	09/15/2028	3,506,114
776743-AG-1	ROPER TECHNOLOGIES INC		2.A FE	2,291,637	2,266,000	2,167,947	2,276,659		(2,819)			2.950	2.801	MS	19,683	66,847	12/22/2020	09/15/2029	2,638,350
776743-AG-1	ROPER TECHNOLOGIES INC	LS	2.A FE	83,818	84,000	80,365	83,936		21			2.950	2.972	MS	730	2,478	08/19/2019	09/15/2029	2,638,350
776743-AG-1	ROPER TECHNOLOGIES INC	0	2.A FE	249,458	250,000	239,182	249,809		63			2.950	2.972	MS	2,172	7,375	08/19/2019	09/15/2029	2,638,350
776743-AJ-5	ROPER TECHNOLOGIES INC		2.B FE	14,633,796	14,800,000	13,403,575	14,721,309		16,713			2.000	2.125	JD	822	296,000	06/08/2020	06/30/2030	15,150,000
776743-AJ-5	ROPER TECHNOLOGIES INC	0	2.B FE	1,285,401	1,300,000	1,177,341	1,293,088		1,468			2.000	2.125	JD	72	26,000	06/08/2020	06/30/2030	15,150,000
776743-AL-0	ROPER TECHNOLOGIES INC		2.A FE	6,355,667	6,581,000	5,778,984	6,454,768		22,897			1.750	2.147	FA	43,508	115,168	07/13/2021	02/15/2031	14,875,028
776743-AL-0	ROPER TECHNOLOGIES INC	LS	2.A FE	18,349	19,000	16,685	18,636		67			1.750	2.147	FA	126	333	07/13/2021	02/15/2031	14,875,028

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
776743-AL-0	ROPER TECHNOLOGIES INC	0	2.A FE	8,674,995	8,700,000	7,639,745	8,686,581		2,465			1.750	1.781	FA	57,517	152,250	07/13/2021	02/15/2031	14,875,028
779926-DK-7	ROYAL BANK OF CANADA	SD	1.E FE	1,408,648	1,415,284	1,447,453	1,428,438		(803)		20,593	4.464	4.336	AO	13,191	30,844	04/15/2025	10/17/2035	1,446,873
780082-AD-5	ROYAL BANK OF CANADA		1.G FE	11,982,960	12,000,000	12,004,187	11,999,070		12,901			4.650	4.760	JJ	238,700	558,000	10/11/2024	01/27/2026	12,279,000
780086-RQ-9	ROYAL BANK OF CANADA	SD	1.E FE	1,637,546	1,459,055	1,452,898	1,466,230		(7,200)		69,692	2.328	1.862	JJ	14,610	33,172	03/23/2021	01/28/2027	1,476,039
780086-ZH-0	ROYAL BANK OF CANADA	SD	1.E FE	2,262,191	2,188,583	2,346,949	2,181,275		1,465		102,179	5.228	5.313	JD	2,508	114,278	07/27/2023	06/24/2030	1,122,896
780097-BA-8	NATWEST GROUP PLC		1.G FE	22,788,303	22,765,000	22,821,761	22,770,500		(16,993)			4.800	4.705	AO	261,039	1,092,720	02/27/2025	04/05/2026	23,311,360
780097-BG-5	NATWEST GROUP PLC		1.G FE	18,607,236	18,474,000	18,790,156	18,587,158		(20,078)			4.892	4.617	MN	107,948	661,594	07/25/2025	05/18/2029	18,925,874
78016E-YH-4	ROYAL BANK OF CANADA		1.E FE	17,572,842	17,650,000	15,897,548	17,602,447		7,487			2.300	2.349	MN	65,403	405,950	01/12/2022	11/03/2031	23,517,375
78016E-YH-4	ROYAL BANK OF CANADA	0	1.E FE	5,593,504	5,600,000	5,043,981	5,596,160		608			2.300	2.313	MN	20,751	128,800	10/26/2021	11/03/2031	23,517,375
78016E-ZQ-3	ROYAL BANK OF CANADA		1.E FE	1,841,320	2,000,000	1,983,140	1,975,769		73,094			1.200	5.055	AO	4,267	24,000	02/13/2024	04/27/2026	2,012,000
78016F-ZQ-0	ROYAL BANK OF CANADA		1.E FE	4,940,892	4,950,000	4,815,487	4,944,337		1,237			3.875	3.896	MN	30,370	191,813	04/07/2022	05/04/2032	5,657,531
78016F-ZQ-0	ROYAL BANK OF CANADA	0	1.E FE	598,896	600,000	583,695	599,314		150			3.875	3.896	MN	3,681	23,250	04/07/2022	05/04/2032	5,657,531
78016F-ZV-9	ROYAL BANK OF CANADA		1.E FE	10,000,000	10,000,000	10,002,703	10,000,000					3.870	3.870	JAJO	87,269	555,952	01/09/2023	01/12/2026	10,103,000
78016F-ZX-5	ROYAL BANK OF CANADA	0	1.E FE	1,497,960	1,500,000	1,547,219	1,498,704		149			5.000	5.015	FA	31,250	75,000	01/09/2023	02/01/2033	1,537,500
78016H-ZQ-6	ROYAL BANK OF CANADA		1.E FE	778,354	780,000	802,448	778,885		184			5.000	5.024	MN	6,392	39,000	04/24/2023	05/02/2033	799,500
78016H-ZV-5	ROYAL BANK OF CANADA		1.E FE	159,480	160,000	164,342	159,708		110			4.950	5.015	FA	3,300	7,920	02/09/2024	02/01/2029	3,197,220
78016H-ZV-5	ROYAL BANK OF CANADA	0	1.E FE	2,950,380	2,960,000	3,040,324	2,954,598		2,043			4.950	5.015	FA	61,050	146,520	02/09/2024	02/01/2029	3,197,220
78016H-ZW-3	ROYAL BANK OF CANADA		1.E FE	12,700,454	12,869,000	13,437,850	12,726,914		13,729			5.150	5.320	FA	276,147	662,754	02/13/2024	02/01/2034	13,201,403
78016H-ZW-3	ROYAL BANK OF CANADA	LS	1.E FE	987	1,000	1,044	989		1			5.150	5.322	FA	21	52	02/09/2024	02/01/2034	13,201,403
78016H-ZZ-6	ROYAL BANK OF CANADA	0	1.E FE	3,000,000	3,000,000	3,074,894	3,000,000					4.969	4.969	FA	61,698	149,070	07/15/2024	08/02/2030	3,074,535
78017D-AA-6	ROYAL BANK OF CANADA	0	1.E FE	1,700,000	1,700,000	1,731,953	1,700,000					4.965	4.965	JJ	36,810	42,203	01/21/2025	01/24/2029	1,742,203
78017D-AC-2	ROYAL BANK OF CANADA		1.E FE	2,365,000	2,365,000	2,437,240	2,365,000					5.153	5.153	FA	49,763	64,319	01/21/2025	02/04/2031	8,206,120
78017D-AC-2	ROYAL BANK OF CANADA	LS	1.E FE	245,000	245,000	252,484	245,000					5.153	5.153	FA	5,155	6,663	01/21/2025	02/04/2031	8,206,120
78017D-AC-2	ROYAL BANK OF CANADA	0	1.E FE	5,390,000	5,390,000	5,554,639	5,390,000					5.153	5.153	FA	113,413	146,589	01/21/2025	02/04/2031	8,206,120
78017D-AM-0	ROYAL BANK OF CANADA (FXD-FRN)		1.E FE	9,809,515	9,650,000	9,782,403	9,809,438		(77)			4.696	4.295	FA	182,524		12/29/2025	08/06/2031	9,650,000
781158-AA-4	RUBRIC PORTFOLIO HOLDINGS LLC		2.C PL	17,576,262	17,576,262	16,823,009	17,576,262					5.740	5.740	MS	255,022	969,643	10/15/2024	09/30/2049	17,108
78147#-AB-2	RUMPKE CONSOLIDATED COMPANIES INC		2.C PL	4,200,000	4,200,000	3,787,304	4,200,000					2.440	2.440	MS	27,613	102,480	09/24/2020	09/24/2030	3,846,360
78147#-AB-2	RUMPKE CONSOLIDATED COMPANIES INC	0	2.C PL	200,000	200,000	180,348	200,000					2.440	2.440	MS	1,315	4,880	09/24/2020	09/24/2030	3,846,360
78147#-AC-0	RUMPKE CONSOLIDATED COMPANIES INC		2.C PL	2,600,000	2,600,000	2,238,226	2,600,000					2.590	2.590	MS	18,144	67,340	09/24/2020	09/24/2032	2,329,785
78147#-AC-0	RUMPKE CONSOLIDATED COMPANIES INC	0	2.C PL	100,000	100,000	86,086	100,000					2.590	2.590	MS	698	2,590	09/24/2020	09/24/2032	2,329,785
78349A-AB-9	RWJ BARNABAS HEALTH INC		1.E FE	5,109,289	5,925,000	4,610,679	5,172,765		20,628			3.949	4.936	JJ	116,989	233,978	11/29/2022	07/01/2046	6,067,483
78349A-AB-9	RWJ BARNABAS HEALTH INC	0	1.E FE	88,218	100,000	77,817	89,180		305			3.949	4.783	JJ	1,975	3,949	09/08/2022	07/01/2046	6,067,483
78349A-AC-7	RWJ BARNABAS HEALTH INC		1.E FE	26,353,385	29,430,000	20,587,039	26,478,617		63,863			3.477	4.110	JJ	511,641	1,023,281	02/12/2024	07/01/2049	30,089,161
78349A-AC-7	RWJ BARNABAS HEALTH INC	0	1.E FE	450,422	515,000	360,256	452,837		1,325			3.477	4.253	JJ	8,953	17,907	02/12/2024	07/01/2049	30,089,161
78351G-AA-3	RYAN SPECIALTY LLC		3.C FE	3,360,000	3,360,000	3,433,140	3,360,000					5.875	5.875	FA	82,250	171,080	09/05/2024	08/01/2032	3,438,113
78355H-KP-3	RYDER SYSTEM INC	0	2.B FE	399,792	400,000	396,152	399,975		27			2.900	2.907	JD	967	11,600	11/06/2019	12/01/2026	405,800
78355H-KV-0	RYDER SYSTEM INC		2.A FE	79,836	80,000	82,556	79,943		38			5.650	5.685	MS	1,507	4,520	02/21/2023	03/01/2028	1,881,698
78355H-KV-0	RYDER SYSTEM INC	0	2.A FE	1,746,413	1,750,000	1,805,923	1,748,754		824			5.650	5.685	MS	32,958	98,875	02/21/2023	03/01/2028	1,881,698
78355H-KW-8	RYDER SYSTEM INC		2.B FE	189,755	190,000	195,096	189,907		35			5.250	5.272	JD	831	9,975	05/10/2023	06/01/2028	3,160,850
78355H-KW-8	RYDER SYSTEM INC	0	2.B FE	2,886,272	2,890,000	2,967,517	2,888,578		538			5.250	5.272	JD	12,644	151,725	05/10/2023	06/01/2028	3,160,850
78355H-KY-4	RYDER SYSTEM INC		2.A FE	3,876,868	3,886,000	4,339,858	3,879,117		1,111			6.600	6.629	JD	21,373	256,476	10/30/2023	12/01/2033	6,803,338
78355H-KY-4	RYDER SYSTEM INC	LS	2.A FE	1,995,300	2,000,000	2,233,586	1,996,457		572			6.600	6.629	JD	11,000	132,000	10/30/2023	12/01/2033	6,803,338
78355H-KY-4	RYDER SYSTEM INC	0	2.A FE	698,355	700,000	781,755	698,760		200			6.600	6.629	JD	3,850	46,200	10/30/2023	12/01/2033	6,803,338
78355H-LD-9	RYDER SYSTEM INC		2.A FE	710,459	710,000	725,368	710,391		(64)			4.900	4.884	JD	2,899	37,303	10/28/2024	12/01/2029	12,294,000
78355H-LD-9	RYDER SYSTEM INC	0	2.A FE	11,297,481	11,290,000	11,534,377	11,296,359		(1,048)			4.900	4.884	JD	46,101	593,164	10/28/2024	12/01/2029	12,294,000
78392B-AB-3	SK HYNIX INC		2.B FE	3,572,904	4,100,000	4,094,539	4,090,606		184,490			1.500	6.225	JJ	27,675	61,500	01/11/2023	01/19/2026	4,130,750
78392B-AD-9	SK HYNIX INC		2.B FE	3,938,828	3,950,000	3,954,408	3,949,825		3,869			6.250	6.353	JJ	112,465	246,875	01/10/2023	01/17/2026	4,073,438
78392B-AE-7	SK HYNIX INC		2.B FE	2,091,303	2,100,000	2,192,639	2,096,583		1,596			6.375	6.461	JJ	60,988	133,875	01/11/2023	01/17/2028	10,091,738

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
78392B-AE-7	SK HYNIX INC	0	2.B FE	7,677,235	7,680,000	8,018,794	7,680,000					6.375	6.374	JJ	223,040	489,600	02/15/2023	01/17/2028	10,091,738
78397P-AD-3	SAUDI ARABIA OIL COMP 2.694% 17 JUN 2031		1.E FE	2,531,342	2,500,000	2,269,675	2,517,828		(3,155)			2.694	2.547	JD	2,619	67,350	08/16/2021	06/17/2031	2,158,691
78408L-AA-5	SC JOHNSON & SON INC		2.A FE	3,335,264	3,400,000	2,779,494	3,353,554		1,802			4.000	4.111	MN	17,378	136,000	05/07/2013	05/15/2043	3,468,000
78409V-AP-9	S&P GLOBAL INC		1.G FE	3,569,419	3,580,000	3,376,818	3,574,034		1,512			2.500	2.544	JD	7,458	89,500	09/26/2024	12/01/2029	5,656,331
78409V-AP-9	S&P GLOBAL INC	LS	1.G FE	2,225,131	2,253,000	2,125,132	2,232,648		4,793			2.500	2.737	JD	4,694	56,325	09/26/2024	12/01/2029	5,656,331
78409V-AQ-7	S&P GLOBAL INC		1.G FE	19,576,825	26,250,000	18,467,565	19,810,454		136,263			3.250	5.021	JD	71,094	853,125	08/15/2024	12/01/2049	26,524,125
78409V-BK-9	S&P GLOBAL INC		1.G FE	4,754,475	4,858,000	4,485,461	4,776,534		11,534			2.900	3.196	MS	46,961	140,882	09/26/2024	03/01/2032	4,438,438
78409V-BK-9	S&P GLOBAL INC	LS	1.G FE	38,199	42,000	38,779	38,765		449			2.900	4.337	MS	406	1,218	09/26/2024	03/01/2032	4,438,438
78409V-BK-9	S&P GLOBAL INC	0	1.G FE	444,864	450,000	415,491	446,333		533			2.900	3.046	MS	4,350	13,050	03/01/2023	03/01/2032	4,438,438
78409V-BL-7	S&P GLOBAL INC		1.G FE	26,991,364	32,957,000	25,038,758	27,188,245		101,645			3.700	4.872	MS	406,470	1,219,409	09/11/2024	03/01/2052	32,904,680
78409V-BM-5	S&P GLOBAL INC		1.G FE	2,628,007	3,154,000	2,359,486	2,640,360		5,147			3.900	4.861	MS	41,002	123,006	07/13/2023	03/01/2062	3,215,503
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC		2.A FE	9,399,436	9,400,000	8,985,269	9,400,000		165			2.300	2.300	JD	9,609	216,200	06/08/2021	06/15/2028	8,092,000
78448T-AG-7	SMBC AVIATION CAPITAL FINANCE DAC	0	2.A FE	997,530	1,000,000	982,989	999,596		503			1.900	1.952	AO	4,011	19,000	10/07/2021	10/15/2026	1,009,500
78448T-AH-5	SMBC AVIATION CAPITAL FINANCE DAC		2.A FE	6,089,691	6,100,000	6,263,634	6,095,477		1,767			5.450	5.484	MN	53,561	332,450	04/26/2023	05/03/2028	6,266,225
78448T-AK-8	SMBC AVIATION CAPITAL FINANCE DAC		2.A FE	14,231,591	14,280,000	14,939,881	14,240,983		4,016			5.700	5.745	JJ	352,716	813,960	07/18/2023	07/25/2033	14,686,980
78454L-AN-0	SM ENERGY CO		3.C FE	6,883,175	6,985,000	6,995,792	6,965,872		26,995			6.750	7.156	MS	138,827	471,488	04/17/2023	09/15/2026	7,158,719
78454L-AN-0	SM ENERGY CO	0	3.C FE	147,413	150,000	150,232	149,523		668			6.750	7.221	MS	2,981	10,125	10/12/2022	09/15/2026	7,158,719
78454L-AW-0	SM ENERGY CO		3.C FE	6,998,800	7,220,000	7,298,087	7,111,368		37,686			6.500	7.157	JJ	216,399	469,300	10/18/2022	07/15/2028	7,392,700
78454L-AW-0	SM ENERGY CO	0	3.C FE	308,800	320,000	323,461	314,500		1,908			6.500	7.254	JJ	9,591	20,800	10/18/2022	07/15/2028	7,392,700
78454L-AX-8	SM ENERGY CO		3.C FE	5,824,663	5,823,000	5,865,754	5,824,413		(201)			6.750	6.740	FA	163,772	399,603	07/19/2024	08/01/2029	6,016,425
78454L-AX-8	SM ENERGY CO	LS	3.C FE	47,000	47,000	47,345	47,000					6.750	6.750	FA	1,322	3,225	07/18/2024	08/01/2029	6,016,425
78454L-AY-6	SM ENERGY CO		3.C FE	4,190,000	4,190,000	4,119,058	4,190,000					7.000	7.000	FA	122,208	298,188	07/18/2024	08/01/2032	4,678,200
78454L-AY-6	SM ENERGY CO	LS	3.C FE	350,000	350,000	344,074	350,000					7.000	7.000	FA	10,208	24,908	07/18/2024	08/01/2032	4,678,200
784572-AA-7	SMRC AUTOMOTIVE HOLDINGS NETHERLAN		2.C FE	6,141,007	6,057,000	6,173,779	6,118,989		(18,441)			5.625	5.245	JJ	160,889	340,706	09/30/2024	07/11/2029	5,404,853
78466C-AC-0	SS&C TECHNOLOGIES INC		4.A FE	17,752,688	17,660,000	17,675,435	17,648,809		(349)			5.500	5.386	MS	245,523	971,300	11/29/2023	09/30/2027	17,611,350
78466C-AD-8	SS&C TECHNOLOGIES INC		4.A FE	6,710,000	6,710,000	6,981,177	6,710,000					6.500	6.500	JD	36,346	436,150	05/02/2024	06/01/2032	6,907,425
78478E-AC-2	ST MARYS CEMENT INC CANADA 144A		2.C FE	15,798,380	15,790,000	16,318,018	15,810,786		4,808			5.750	5.725	AO	224,459	819,231	08/28/2025	04/02/2034	13,250,300
78518P-AA-3	SAAVI ENERGIA LUXEMBOURG SARL		3.C FE	7,512,630	7,090,000	7,667,303	7,505,834		(6,796)			8.875	7.779	FA	246,451	78,544	11/13/2025	02/10/2035	5,942,494
785592-AV-8	SABINE PASS LIQUEFACTION 144A		2.A FE	202,084	200,000	200,284	200,000		(1,141)			5.875	5.238	JD	33	11,750	02/13/2024	06/30/2026	205,875
792860-AK-4	TRAVELERS COS INC		1.F FE	1,507,215	1,500,000	1,726,284	1,504,640		(298)			6.750	6.708	JD	3,094	101,250	07/11/2006	06/20/2036	1,550,625
79466L-AF-1	SALESFORCE INC		1.E FE	256,936	257,000	257,004	257,000					3.700	3.699	AO	2,113	9,509	04/05/2018	04/11/2028	274,995
79466L-AF-1	SALESFORCE INC	LS	1.E FE	12,997	13,000	13,000	13,000					3.700	3.699	AO	107	481	04/05/2018	04/11/2028	274,995
79466L-AJ-3	SALESFORCE INC		1.E FE	9,422,690	9,450,000	8,413,165	9,434,372		2,644			1.950	1.982	JJ	84,971	184,275	06/29/2021	07/15/2031	9,510,835
79466L-AJ-3	SALESFORCE INC	0	1.E FE	548,411	550,000	489,655	549,090		154			1.950	1.982	JJ	4,945	10,725	06/29/2021	07/15/2031	9,510,835
79466L-AL-8	SALESFORCE INC		1.E FE	63,999,788	89,065,000	56,605,599	64,795,122		448,162			2.900	4.686	JJ	1,190,997	2,582,885	09/05/2024	07/15/2051	89,595,568
79466L-AM-6	SALESFORCE.COM INC.		1.E FE	4,149,805	6,335,000	3,831,395	4,178,859		21,281			3.050	5.146	JJ	89,095	193,218	08/15/2024	07/15/2061	6,431,609
795758-AP-2	SALTCHUK RESOURCES INC		2.A PL	11,600,000	11,600,000	12,219,725	11,600,000					6.410	6.410	MS	210,675	890,207	07/08/2024	09/19/2034	11,971,780
79585T-AS-2	SALVATION ARMY/UNITED STATES		1.D FE	2,928,379	3,265,000	2,842,859	2,956,596		9,819			4.528	5.346	MS	49,280	147,839	01/04/2023	09/01/2048	795,835
79585T-AS-2	SALVATION ARMY/UNITED STATES	0	1.D FE	62,783	70,000	60,950	63,388		211			4.528	5.346	MS	1,057	3,170	01/04/2023	09/01/2048	795,835
797440-BF-0	SAN DIEGO GAS & ELECTRIC		1.F FE	23,823,883	23,846,000	24,616,014	23,829,304		3,322			5.350	5.359	MN	163,014	1,275,761	11/29/2022	05/15/2035	22,045,349
797440-BH-6	SAN DIEGO GAS & ELECTRIC		1.F FE	3,684,081	3,675,000	3,700,998	3,675,509		(1,179)			6.000	5.964	JD	18,375	220,500	06/29/2009	06/01/2026	1,725,250
797440-BJ-2	SAN DIEGO GAS & ELECTRIC		1.F FE	10,097,136	10,100,000	10,985,490	10,103,278		(379)			6.125	6.118	MS	182,151	618,625	10/25/2019	09/15/2037	10,409,313
797440-BK-9	SAN DIEGO GAS & ELECTRIC		1.F FE	7,573,194	6,760,000	7,233,553	7,279,898		(26,765)			6.000	5.186	JD	33,800	405,600	10/25/2019	06/01/2039	6,962,800
797440-BL-7	SAN DIEGO GAS & ELECTRIC		1.F FE	2,691,086	2,750,000	2,752,781	2,698,563		2,337			5.350	5.539	MN	18,799	147,125	11/29/2022	05/15/2040	2,053,500
797440-BM-5	SAN DIEGO GAS & ELECTRIC		1.F FE	5,744,542	5,550,000	5,063,596	5,683,156		(6,345)			4.500	4.270	FA	94,350	249,750	10/25/2019	08/15/2040	8,721,925
797440-BM-5	SAN DIEGO GAS & ELECTRIC	0	1.F FE	3,083,227	2,980,000	2,718,832	3,053,604		(3,388)			4.500	4.271	FA	50,660	134,100	07/01/2015	08/15/2040	8,721,925
797440-BP-8	SAN DIEGO GAS & ELECTRIC		1.F FE	1,245,069	1,200,000	988,180	1,230,710		(1,396)			3.950	3.735	MN	6,057	47,400	10/25/2019	11/15/2041	2,243,450

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
797440-BP-8	SAN DIEGO GAS & ELECTRIC	0	1.F FE	962,900	1,000,000	823,483	973,209		1,169			3.950	4.183	MN	5,047	39,500	07/01/2015	11/15/2041	2,243,450
797440-BQ-6	SAN DIEGO GAS & ELECTRIC		1.F FE	2,586,506	2,600,000	2,229,526	2,590,853		381			4.300	4.330	AO	27,950	111,800	03/19/2012	04/01/2042	2,655,900
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO		1.F FE	7,186,567	7,210,000	7,174,850	7,209,172		2,568			2.500	2.531	MN	23,032	180,250	05/16/2016	05/15/2026	7,267,725
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO	0	1.F FE	348,863	350,000	348,294	349,960		125			2.500	2.531	MN	1,118	8,750	05/16/2016	05/15/2026	7,267,725
797440-CB-8	SAN DIEGO GAS & ELECTRIC CO		1.F FE	6,581,322	6,600,000	6,074,768	6,587,941		1,882			3.000	3.033	MS	58,300	198,000	03/07/2022	03/15/2032	5,887,000
797440-CB-8	SAN DIEGO GAS & ELECTRIC CO	0	1.F FE	698,019	700,000	644,294	698,721		200			3.000	3.033	MS	6,183	21,000	03/07/2022	03/15/2032	5,887,000
797440-CC-6	SAN DIEGO GAS & ELECTRIC CO		1.F FE	17,153,918	17,250,000	12,571,378	17,161,121		1,973			3.700	3.731	MS	187,929	638,250	03/07/2022	03/15/2052	16,805,250
797440-CD-4	SAN DIEGO GAS & ELECTRIC CO		1.F FE	15,575,738	15,350,000	14,565,544	15,572,457		(3,814)			5.350	5.248	AO	205,306	821,225	09/05/2024	04/01/2053	15,955,695
797440-CD-4	SAN DIEGO GAS & ELECTRIC CO	LS	1.F FE	191,972	190,000	180,290	191,938		(32)			5.350	5.278	AO	2,541	10,165	08/14/2024	04/01/2053	15,955,695
797440-CF-9	SAN DIEGO GAS & ELECTRIC CO		1.F FE	18,379,849	18,910,000	18,453,531	18,395,725		9,828			5.550	5.745	AO	221,562	1,049,505	02/24/2025	04/15/2054	19,013,375
79781*-AN-9	SAN GABRIEL VALLEY WATER COMPANY		1.D	50,000,000	50,000,000	31,502,342	50,000,000					2.910	2.910	MN	242,500	1,455,000	10/15/2021	11/01/2051	50,727,500
79781*-AP-4	SAN GABRIEL VALLEY WATER COMPANY		1.D	18,600,000	18,600,000	19,261,828	18,600,000					5.380	5.380	MS	333,560	1,047,934	08/14/2024	09/01/2034	19,100,340
798237-F#-5	SAN JOSE WATER		1.F	14,398,800	15,000,000	14,998,178	15,000,000		49,387			7.150	7.498	JJ	536,250	1,072,500	06/21/1999	01/01/2026	15,536,250
798237-H@-5	SAN JOSE WATER		1.F	15,000,000	15,000,000	16,109,776	15,000,000					6.810	6.810	JD	85,125	1,021,500	12/10/1998	12/01/2028	15,510,750
798237-L#-8	SAN JOSE WATER COMPANY		1.F	33,700,000	33,700,000	22,795,342	33,700,000					3.300	3.300	JJ		1,668,150	06/25/2021	07/01/2051	34,256,050
798237-L@-0	SAN JOSE WATER CO		1.F	26,400,000	26,400,000	21,777,774	26,400,000					4.290	4.290	AO	283,140	1,132,560	03/28/2019	04/01/2049	26,149,120
798237-M#-7	SAN JOSE WATER CO		1.F	16,300,000	16,300,000	15,842,916	16,300,000					5.630	5.630	JJ	384,920	917,690	07/31/2024	07/31/2054	16,758,845
798237-M*-1	SAN JOSE WATER COMPANY		1.F	7,000,000	7,000,000	4,427,759	7,000,000					3.000	3.000	JD	17,500	210,000	12/01/2021	12/01/2051	5,988,500
798237-M@-9	SAN JOSE WATER CO		1.F	9,000,000	9,000,000	7,859,174	9,000,000					4.850	4.850	FA	181,875	436,500	01/25/2023	02/01/2053	8,194,000
80007R-AE-5	SANDS CHINA LTD		2.C FE	9,551,915	9,490,000	9,674,865	9,472,790		(1,545)			5.400	5.349	FA	203,561	512,460	09/27/2023	08/08/2028	8,359,780
80007R-AK-1	SANDS CHINA LTD		2.C FE	4,611,845	4,690,000	4,687,186	4,689,046		48,340			3.800	4.865	JJ	85,645	178,220	07/24/2024	01/08/2026	2,389,555
80007R-AL-9	SANDS CHINA LTD		2.C FE	8,016,538	8,684,000	8,553,740	8,188,138		94,660			4.375	5.847	JD	13,719	379,925	06/07/2024	06/18/2030	7,673,259
80007R-AN-5	SANDS CHINA LTD. 2.8% 08 MAR 2027-27		2.C FE	533,275	610,000	594,323	586,558		18,611			2.300	5.701	MS	4,404	14,030	01/16/2023	03/08/2027	414,715
80007R-AQ-8	SANDS CHINA LTD		2.C FE	5,516,877	5,986,000	5,675,506	5,579,748		62,872			2.850	5.187	MS	53,550	65,194	10/01/2025	03/08/2029	5,462,751
80007R-AS-4	SANDS CHINA LTD		2.C FE	7,824,418	8,970,000	8,279,759	7,977,657		122,142			3.250	5.575	FA	115,800	233,025	10/03/2025	08/08/2031	5,812,950
801060-AD-6	SANOFI SA		1.D FE	1,201,536	1,200,000	1,197,984	1,200,552		(215)			3.625	3.605	JD	1,450	43,500	08/08/2018	06/19/2028	1,221,750
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PLC		2.A FE	3,138,000	3,138,000	3,117,431	3,138,000					3.823	3.823	MN	19,328	119,966	10/27/2017	11/03/2028	3,197,983
80281L-AP-0	SANTANDER UK GROUP HOLDINGS PLC		2.A FE	8,565,619	8,500,000	7,812,133	8,537,413		(6,658)			2.896	2.802	MS	72,480	246,160	07/28/2021	03/15/2032	8,014,392
80281L-AT-2	SANTANDER UK GROUP HOLDINGS PLC		2.A FE	4,805,860	4,750,000	4,964,497	4,780,230		(12,644)			6.534	6.195	JJ	147,423	310,365	11/29/2023	01/10/2029	4,905,183
80281L-AX-3	SANTANDER UK GROUP HOLD (FXD-FRN)		2.A FE	9,870,488	9,850,000	9,863,634	9,870,474		(14)			4.320	4.236	MS	117,018		12/29/2025	09/22/2029	9,850,000
80281L-AY-1	SANTANDER UK GROUP HOLDINGS PLC		2.A FE	19,868,763	19,975,000	19,906,596	19,869,742		980			5.136	5.200	MS	282,127		12/16/2025	09/22/2036	20,487,958
80282K-BJ-4	SANTANDER HOLDINGS USA INC	0	2.A FE	10,000,000	10,000,000	10,428,534	10,000,000					6.174	6.174	JJ	294,980	617,400	01/02/2024	01/09/2030	10,308,700
80282K-BK-1	SANTANDER HOLDINGS USA INC		2.A FE	19,203,700	19,200,000	19,331,057	19,201,043		(1,617)			6.124	6.110	MN	101,250	1,175,808	05/28/2024	05/31/2027	19,787,904
80386W-AB-1	SASOL FINANCING USA LLC		3.A FE	3,523,799	3,680,000	3,611,920	3,588,660		26,211			6.500	7.505	MS	62,458	137,800	10/01/2025	09/27/2028	3,799,600
80386W-AC-9	SASOL FINANCING USA LLC 4.375% 18 SEP 20		3.A FE	1,112,900	1,240,000	1,232,250	1,211,639		37,353			4.375	7.740	MS	15,522	54,250	03/02/2023	09/18/2026	1,267,125
80386W-AF-2	SASOL PP 8.75000 05/03/2029		3.A FE	3,658,000	3,620,000	3,664,743	3,647,130		(6,323)			8.750	8.480	MN	51,032	316,750	03/13/2024	05/03/2029	3,778,375
80413T-BH-1	SAUDI INT BOND 144A		1.E FE	2,151,424	2,200,000	2,178,000	2,152,663		650			5.750	5.908	JJ	57,979	126,500	01/08/2024	01/16/2054	1,131,625
806407-D#-6	HENRY SCHEIN INC		2.A YE	62,600,000	62,600,000	60,626,447	62,600,000					3.520	3.520	MS	648,814	2,203,520	09/15/2017	09/15/2029	61,666,560
806407-D#-6	HENRY SCHEIN INC	0	2.A YE	4,200,000	4,200,000	4,067,589	4,200,000					3.520	3.520	MS	43,531	147,840	09/15/2017	09/15/2029	61,666,560
806407-F#-4	HENRY SCHEIN INC.		2.A YE	32,000,000	32,000,000	28,614,909	32,000,000					2.480	2.480	JD	63,929	793,600	06/02/2021	06/02/2031	27,334,800
806407-F#-4	HENRY SCHEIN INC.	0	2.A YE	1,000,000	1,000,000	894,216	1,000,000					2.480	2.480	JD	1,998	24,800	06/02/2021	06/02/2031	27,334,800
806407-F*-8	HENRY SCHEIN INC		2.A YE	30,700,000	30,700,000	27,899,423	30,700,000					2.350	2.350	MS	238,479	721,450	09/02/2020	09/02/2030	28,531,350
806407-F*-8	HENRY SCHEIN INC	0	2.A YE	1,000,000	1,000,000	908,776	1,000,000					2.350	2.350	MS	7,768	23,500	09/02/2020	09/02/2030	28,531,350
806407-G*-7	HENRY SCHEIN INC.		2.A YE	16,000,000	16,000,000	13,557,112	16,000,000					2.580	2.580	JD	33,253	412,800	06/02/2021	06/02/2033	16,206,400
806407-G*-7	HENRY SCHEIN INC.	0	2.A YE	1,000,000	1,000,000	847,319	1,000,000					2.580	2.580	JD	2,078	25,800	06/02/2021	06/02/2033	16,206,400
806407-J*-4	HENRY SCHEIN INC.		2.A YE	7,000,000	7,000,000	6,944,799	7,000,000					4.940	4.940	MN	54,752	345,800	05/04/2023	05/04/2033	3,074,100

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
806407-J@-2	HENRY SCHEIN INC		2.A YE	2,000,000	2,000,000	2,025,108	2,000,000					4.790	4.790	MN	15,168	95,800	05/04/2023	05/03/2028	29,694,550
806407-J@-2	HENRY SCHEIN INC	0	2.A YE	28,000,000	28,000,000	28,351,505	28,000,000					4.790	4.790	MN	212,357	1,341,200	05/04/2023	05/03/2028	29,694,550
806605-AG-6	SCHERING-PLOUGH CORP		1.E FE	15,121,227	14,883,000	16,849,632	15,014,081		(9,701)			6.500	6.343	JD	80,616	967,395	11/29/2022	12/01/2033	18,464,198
806605-AG-6	SCHERING-PLOUGH CORP	0	1.E FE	3,304,290	3,000,000	3,396,419	3,123,746		(11,362)			6.500	5.842	JD	16,250	195,000	12/01/2004	12/01/2033	18,464,198
806605-AH-4	MERCK & CO INC		1.E FE	3,212,726	2,939,000	3,369,422	3,167,676		(13,978)			6.550	5.613	MS	56,682	192,505	11/29/2022	09/15/2037	3,035,252
806851-AH-4	SCHLUMBERGER HOLDINGS CORP		1.G FE	399,728	400,000	402,072	399,967		48			4.300	4.303	MN	2,867	17,200	01/28/2019	05/01/2029	408,600
806851-AH-4	SCHLUMBERGER HOLDINGS CORP	0	1.G FE	299,796	300,000	301,554	299,975		36			4.300	4.303	MN	2,150	12,900	01/28/2019	05/01/2029	408,600
806851-AP-6	SCHLUMBERGER HOLDINGS CORP	0	1.F FE	4,909,191	5,040,000	5,064,588	4,919,897		10,707			4.850	5.244	MN	31,234	244,440	03/17/2025	05/15/2033	5,162,220
806851-AQ-4	SCHLUMBERGER HOLDINGS CORP		1.F FE	128,332	130,000	131,245	128,719		387			4.500	4.945	MN	748	5,850	03/17/2025	05/15/2028	2,167,700
806851-AQ-4	SCHLUMBERGER HOLDINGS CORP	0	1.F FE	1,964,467	1,990,000	2,009,053	1,970,393		5,926			4.500	4.945	MN	11,443	89,550	03/17/2025	05/15/2028	2,167,700
806851-AR-2	SCHLUMBERGER HOLDINGS CORP		1.F FE	8,434,400	9,400,000	8,827,536	8,565,810		131,410			2.650	4.876	JD	3,460	249,100	03/17/2025	06/26/2030	10,031,175
806851-AR-2	SCHLUMBERGER HOLDINGS CORP	0	1.F FE	1,256,187	1,400,000	1,314,739	1,275,702		19,515			2.650	4.878	JD	515	37,100	03/17/2025	06/26/2030	10,031,175
80808#-AH-5	SCHREIBER FOODS INC		2.C PL	24,500,000	24,500,000	24,642,869	24,500,000					4.740	4.740	MN	170,969	1,161,300	11/08/2013	11/08/2028	23,545,100
80808#-AL-6	SCHREIBER FOODS INC.		2.C Z	7,500,000	7,500,000	7,577,121	7,500,000					5.370	5.370	AO	100,688		10/01/2025	10/01/2032	7,701,375
80808#-AL-6	SCHREIBER FOODS INC.	0	2.C Z	100,000	100,000	101,028	100,000					5.370	5.370	AO	1,343		10/01/2025	10/01/2032	7,701,375
808513-AM-7	CHARLES SCHWAB CORPORATION (THE)		1.F FE	4,483,759	4,400,000	4,396,605	4,399,871		(8,769)			3.450	3.198	FA	58,190	151,800	07/29/2016	02/13/2026	4,312,123
808513-AM-7	CHARLES SCHWAB CORPORATION (THE)	0	1.F FE	53,852	50,000	49,961	50,000		(402)			3.450	2.509	FA	661	1,725	07/29/2016	02/13/2026	4,312,123
808513-AQ-8	CHARLES SCHWAB CORPORATION (THE)		1.F FE	8,980,850	9,000,000	8,929,443	8,998,122		2,536			3.200	3.218	MS	95,200	288,000	03/01/2017	03/02/2027	8,636,000
808513-AU-9	CHARLES SCHWAB CORPORATION (THE)		1.F FE	2,266,742	2,380,000	2,347,922	2,353,196		12,476			3.200	3.772	JJ	33,003	76,160	03/23/2018	01/25/2028	2,418,080
808513-BA-2	CHARLES SCHWAB CORPORATION (THE)		1.F FE	1,195,836	1,200,000	1,169,749	1,198,610		547			3.250	3.286	MN	4,225	39,000	05/20/2019	05/22/2029	2,134,125
808513-BA-2	CHARLES SCHWAB CORPORATION (THE)	0	1.F FE	896,877	900,000	877,312	898,957		410			3.250	3.286	MN	3,169	29,250	05/20/2019	05/22/2029	2,134,125
808513-BS-3	CHARLES SCHWAB CORPORATION (THE)		1.F FE	6,573,982	6,550,000	5,934,977	6,563,640		(2,483)			2.300	2.254	MN	20,087	150,650	07/28/2021	05/13/2031	6,321,875
808513-BS-3	CHARLES SCHWAB CORPORATION (THE)	0	1.F FE	199,610	200,000	181,221	199,788		40			2.300	2.321	MN	613	4,600	05/11/2021	05/13/2031	6,321,875
808513-BT-1	CHARLES SCHWAB CORPORATION (THE)		1.F FE	7,936,088	7,950,000	6,967,970	7,941,584		1,329			1.950	1.969	JD	12,919	155,025	08/24/2021	12/01/2031	8,178,975
808513-BT-1	CHARLES SCHWAB CORPORATION (THE)	0	1.F FE	898,425	900,000	788,827	899,047		150			1.950	1.969	JD	1,463	17,550	08/24/2021	12/01/2031	8,178,975
808513-BW-4	CHARLES SCHWAB CORPORATION	0	1.F FE	1,146,503	1,050,000	1,043,216	1,068,940		(18,633)			3.300	1.477	AO	8,663	34,650	09/24/2021	04/01/2027	10,316,918
808513-BW-4	CHARLES SCHWAB CORPORATION		1.F FE	10,068,923	9,269,000	9,209,115	9,404,517		(158,037)			3.300	1.501	AO	76,469	305,877	09/24/2021	04/01/2027	10,316,918
808513-BX-2	CHARLES SCHWAB CORPORATION		1.F FE	10,151,406	9,664,000	9,205,448	9,873,825		(67,351)			2.750	2.001	AO	66,440	265,760	09/24/2021	10/01/2029	10,468,996
808513-BX-2	CHARLES SCHWAB CORPORATION	0	1.F FE	735,305	700,000	666,785	715,214		(4,864)			2.750	2.000	AO	4,813	19,250	09/24/2021	10/01/2029	10,468,996
808513-CA-1	CHARLES SCHWAB CORPORATION (THE)		1.F FE	13,203,131	14,393,000	13,206,606	13,208,804		5,673			2.900	4.438	MS	136,813		12/18/2025	03/03/2032	19,674,199
808513-CA-1	CHARLES SCHWAB CORPORATION (THE)	0	1.F FE	4,988,800	5,000,000	4,587,857	4,992,923		1,182			2.900	2.925	MS	47,528	145,000	03/01/2022	03/03/2032	19,674,199
808513-CH-6	CHARLES SCHWAB CORPORATION (THE)		1.F FE	13,165,220	12,910,000	14,098,730	13,144,802		(20,418)			6.136	5.832	FA	279,456	668,517	02/24/2025	08/24/2034	13,409,147
808513-CH-6	CHARLES SCHWAB CORPORATION (THE)	LS	1.F FE	106,333	100,000	109,208	105,826		(507)			6.136	5.203	FA	2,165	3,068	02/24/2025	08/24/2034	13,409,147
808513-CJ-2	CHARLES SCHWAB CORPORATION (THE)		1.F FE	5,043,604	4,950,000	5,237,298	5,009,415		(17,262)			6.196	5.737	MN	37,486	306,702	11/29/2023	11/17/2029	5,103,351
808513-CL-7	CHARLES SCHWAB CORPORATION (THE)		1.F FE	5,014,950	5,000,000	4,980,015	5,014,861		(89)			4.914	4.875	MN	32,078		11/25/2025	11/14/2036	5,122,850
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL		3.C FE	14,034,088	13,930,000	13,890,320	13,852,397		(17,811)			4.875	4.788	AO	169,772	646,669	04/15/2025	04/01/2028	12,077,381
808625-AB-3	SCIENCE APPLICATIONS INTERNATIONAL		3.C FE	2,025,213	2,021,000	2,048,768	2,025,045		(167)			5.875	5.826	MN	31,662		09/23/2025	11/01/2033	2,080,367
808626-AG-0	LEIDOS INC		2.B FE	11,836,440	12,000,000	12,274,920	11,932,195		7,101			5.500	5.593	JJ	330,000	660,000	06/16/2003	07/01/2033	12,330,000
80874D-AA-4	SCIENTIFIC GAMES HOLDINGS LP		4.C FE	3,642,410	3,804,000	3,380,846	3,702,371		18,931			6.625	7.322	MS	84,005	252,015	07/06/2022	03/01/2030	13,647,581
80874D-AA-4	SCIENTIFIC GAMES HOLDINGS LP	LS	4.C FE	4,755,665	4,856,000	4,315,822	4,792,515		11,549			6.625	6.952	MS	107,237	321,710	07/06/2022	03/01/2030	13,647,581
80874D-AA-4	SCIENTIFIC GAMES HOLDINGS LP	0	4.C FE	4,992,788	5,180,000	4,603,780	5,062,135		21,867			6.625	7.213	MS	114,392	343,175	07/06/2022	03/01/2030	13,647,581
80874Y-BE-9	LIGHT AND WONDER INTERNATIONAL INC		4.A FE	6,000,000	6,000,000	6,162,397	6,000,000					7.250	7.250	MN	55,583	435,000	11/09/2023	11/15/2029	6,217,500
810186-AP-1	SCOTTS MIRACLE-GRO CO/THE		4.B FE	7,462,436	7,379,000	7,367,767	7,379,000					5.250	5.024	JD	17,218	387,398	03/12/2018	12/15/2026	6,527,976
810186-AS-5	SCOTTS MIRACLE-GRO CO/THE		4.C FE	13,152,150	13,130,000	12,881,880	13,136,758		(3,026)			4.500	4.470	AO	124,735	590,850	10/09/2019	10/15/2029	13,139,125
810186-AX-4	SCOTTS MIRACLE GRO CO		4.C FE	194,890	195,000	183,468	194,946		13			4.000	4.006	AO	1,950	7,800	02/03/2022	04/01/2031	198,900
811042-A@-9	SCRIPPS HEALTH OBLIGATED GROUP		1.C Z	101,900,000	101,900,000	64,382,239	101,900,000					2.750	2.750	AO	591,586	2,802,250	10/15/2020	10/15/2050	90,122,375
811042-B*-0	SCRIPPS HEALTH OBLIGATED GROUP		1.C Z	103,500,000	103,500,000	69,816,031	103,500,000					3.380	3.380	AO	874,575	3,498,300	03/10/2022	10/01/2055	91,521,000
81211K-AY-6	SEALED AIR CORPORATION		3.B FE	7,170,000	7,170,000	7,132,844	7,170,000					4.000	4.000	JD	23,900	286,800	11/12/2019	12/01/2027	7,221,600

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
81211K-AZ-3	SEALED AIR CORPORATION	0	2.C FE	4,000,000	4,000,000	3,914,764	4,000,000					1.573	1.573	AO	13,283	62,920	09/15/2021	10/15/2026	4,031,460
81211K-BA-7	SEALED AIR CORPORATION		3.B FE	9,384,250	9,380,000	9,441,420	9,380,941		(944)			5.000	4.989	AO	99,011	469,000	04/06/2022	04/15/2029	9,061,000
812127-AA-6	SEALED AIR CORPORATION		3.B FE	8,756,500	8,750,000	8,895,110	8,750,864		(2,260)			6.125	6.089	FA	223,307	535,938	02/14/2023	02/01/2028	5,658,131
812127-AB-4	SEALED AIR CORPORATION		3.B FE	6,550,000	6,550,000	6,821,812	6,550,000					7.250	7.250	MN	60,678	474,875	11/08/2023	02/15/2031	6,787,438
812127-AC-2	SEALED AIR CORPORATION		3.B FE	10,047,500	10,040,000	10,415,175	10,045,778		(1,386)			6.500	6.482	JJ	300,921	683,417	06/18/2024	07/15/2032	10,345,650
81257V-AB-7	SEATTLE CHILDREN'S HOSPITAL		1.C FE	6,834,645	11,019,000	6,802,515	7,003,864		75,998			2.719	5.407	AO	74,902	299,607	09/11/2023	10/01/2050	10,966,084
81257V-AB-7	SEATTLE CHILDREN'S HOSPITAL	0	1.C FE	155,065	250,000	154,336	158,904		1,724			2.719	5.407	AO	1,699	6,798	09/11/2023	10/01/2050	10,966,084
81413P-AG-0	SECURITY CAP GRP		1.G FE	30,470,675	28,000,000	30,146,605	28,468,339		(166,092)			7.700	6.947	JD	95,822	2,156,000	07/10/2002	06/15/2028	29,078,000
81675*-AE-4	SEMINOLE ELECTRIC COOPERATIVE INC		1.G	32,083,333	32,083,333	23,786,882	32,083,333					2.280	2.280	MJSD	2,032	731,500	09/30/2020	09/30/2050	1,033,636
816851-BA-6	SEMPRA ENERGY		2.B FE	6,302,839	6,327,000	6,249,476	6,323,669		2,607			3.250	3.287	JD	9,139	205,628	06/13/2017	06/15/2027	7,090,376
816851-BA-6	SEMPRA ENERGY	0	2.B FE	648,011	650,000	642,036	649,740		213			3.250	3.278	JD	939	21,125	06/06/2017	06/15/2027	7,090,376
816851-BG-3	SEMPRA		2.B FE	1,837,032	1,850,000	1,822,326	1,847,033		1,428			3.400	3.480	FA	26,208	62,900	01/09/2018	02/01/2028	1,779,750
816851-BG-3	SEMPRA	0	2.B FE	198,598	200,000	197,008	199,679		154			3.400	3.480	FA	2,833	6,800	01/09/2018	02/01/2028	1,779,750
81722@-AB-1	SENIOR US HOLDINGS INC		2.C	14,600,000	14,600,000	15,429,639	14,600,000					6.260	6.260	FA	312,270	913,960	02/28/2024	02/28/2030	15,056,980
81725T-G@-3	SENSIENT TECHNOLOGIES CORPORATION		2.B	8,947,083	9,787,088	9,652,183	9,787,088				1,157,921	1.710	1.710	MN	26,963	163,241	05/03/2017	05/03/2027	9,870,767
81725T-H#-0	SENSIENT TECHNOLOGIES CORPORATION		2.B	49,000,000	49,000,000	49,763,900	49,000,000					4.940	4.940	MN	208,441	2,420,600	05/31/2023	05/31/2028	50,210,300
81725T-K#-6	SENSIENT TECHNOLOGIES CORPORATION		2.B IF	20,000,000	20,000,000	20,128,835	20,000,000					4.830	4.830	MN	155,633		11/03/2025	11/03/2029	20,483,000
81725T-K*-0	SENSIENT TECHNOLOGIES CORPORATION		2.B	20,000,000	20,000,000	21,195,205	20,000,000					6.340	6.340	MN	112,711	1,268,000	11/29/2023	11/29/2029	20,634,000
81725W-AK-9	SENSATA TECHNOLOGIES BV		3.B FE	8,653,500	10,180,000	9,935,903	9,191,492		256,932			4.000	7.381	AO	85,964	407,200	10/30/2023	04/15/2029	10,169,400
81725W-AL-7	SENSATA TECHNOLOGIES BV		3.B FE	10,088,150	10,250,000	10,406,545	10,132,865		20,793			5.875	6.151	MS	200,729	602,188	10/05/2023	09/01/2030	10,304,044
81728U-AA-2	SENSATA TECHNOLOGIES INC		3.B FE	5,959,800	5,940,000	5,801,597	5,948,649		(1,977)			4.375	4.334	FA	98,175	259,875	09/10/2019	02/15/2030	5,242,219
81728U-AB-0	SENSATA TECHNOLOGIES INC 144A		3.B FE	2,785,300	3,220,000	3,021,922	2,934,352		46,701			3.750	5.776	FA	45,617	120,750	08/01/2022	02/15/2031	3,280,375
81728U-AC-8	SENSATA TECHNOLOGIES INC		3.B FE	6,276,925	6,262,000	6,556,766	6,273,160		(2,539)			6.625	6.567	JJ	191,295	459,800	05/23/2024	07/15/2032	6,704,981
81728U-AC-8	SENSATA TECHNOLOGIES INC	LS	3.B FE	428,000	428,000	448,147	428,000					6.625	6.625	JJ	13,075	31,427	05/22/2024	07/15/2032	6,704,981
81728X-AA-6	SENTARA HEALTHCARE		1.C FE	15,382,348	15,740,000	10,011,355	15,413,779		8,211			2.927	3.043	MN	76,785	460,710	01/19/2022	11/01/2051	16,908,892
81728X-AA-6	SENTARA HEALTHCARE	0	1.C FE	801,565	925,000	588,342	809,843		2,407			2.927	3.644	MN	4,512	27,075	05/26/2022	11/01/2051	16,908,892
817565-CD-4	SERVICE CORPORATION INTERNATIONAL		3.C FE	5,405,700	5,440,000	5,433,020	5,432,054		4,024			4.625	4.703	JD	11,182	251,600	02/07/2018	12/15/2027	5,289,556
817565-CE-2	SERVICE CORPORATION INTERNATIONAL		3.C FE	8,786,350	8,760,000	8,817,825	8,765,530		(3,681)			5.125	5.078	JD	37,413	448,950	05/07/2019	06/01/2029	8,122,950
817565-CF-9	SERVICE CORP INTERNATIONAL/US		3.C FE	2,833,575	3,485,000	3,258,731	3,038,440		80,154			3.375	6.618	FA	44,434	117,619	10/19/2023	08/15/2030	3,635,328
817565-CF-9	SERVICE CORP INTERNATIONAL/US	LS	3.C FE	88,325	110,000	102,858	95,044		2,680			3.375	6.857	FA	1,403	3,713	10/19/2023	08/15/2030	3,635,328
817565-CF-9	SERVICE CORP INTERNATIONAL/US	0	3.C FE	8,075	10,000	9,351	8,696		235			3.375	6.702	FA	128	338	03/09/2023	08/15/2030	3,635,328
817565-CG-7	SERVICE CORP INTERNATIONAL/US		3.C FE	14,574,256	16,530,000	15,800,063	15,184,696		206,753			4.000	5.769	MN	84,487	661,200	10/19/2023	05/15/2031	15,942,600
817565-CH-5	SERVICE CORPORATION INTERNATIONAL		3.C FE	3,150,000	3,150,000	3,205,880	3,150,000					5.750	5.750	AO	38,237	195,212	09/12/2024	10/15/2032	3,441,169
817565-CH-5	SERVICE CORPORATION INTERNATIONAL	LS	3.C FE	205,000	205,000	208,637	205,000					5.750	5.750	AO	2,488	12,704	09/12/2024	10/15/2032	3,441,169
81762P-AE-2	SERVICENOW INC		1.F FE	11,911,316	12,766,000	11,257,906	12,324,774		88,883			1.400	2.183	MS	59,575	178,724	02/24/2021	09/01/2030	11,596,612
81762P-AE-2	SERVICENOW INC	0	1.F FE	933,050	1,000,000	881,866	965,437		6,962			1.400	2.183	MS	4,667	14,000	02/24/2021	09/01/2030	11,596,612
817826-AD-2	7-ELEVEN INC		2.B FE	14,379,078	15,400,000	14,536,772	14,986,181		183,267			1.300	2.515	FA	78,412	200,200	07/12/2022	02/10/2028	16,254,975
817826-AD-2	7-ELEVEN INC	0	2.B FE	947,027	950,000	896,749	949,088		429			1.300	1.346	FA	4,837	12,350	01/27/2021	02/10/2028	16,254,975
82104#-AM-1	SHEETZ INC		2.A Z	50,000,000	50,000,000	52,083,694	50,000,000					5.510	5.510	JJ	1,293,319	2,755,000	01/12/2024	01/13/2031	51,377,500
82104#-AN-9	SHEETZ INC		2.A Z	26,900,000	26,900,000	27,900,745	26,900,000					5.650	5.650	AO	363,075	1,519,850	04/05/2024	04/05/2029	27,659,925
82104#-AP-4	SHEETZ INC		2.A Z	17,300,000	17,300,000	18,114,792	17,300,000					5.720	5.720	AO	236,395	989,560	04/05/2024	04/07/2031	17,794,780
822905-AA-3	SHELL FINANCE US INC		1.D FE	12,880,909	14,767,000	12,746,612	12,935,070		46,535			4.375	5.415	MN	89,730	569,494	05/15/2025	05/11/2045	14,885,653
822905-AD-7	SHELL FINANCE US INC		1.D FE	1,453,091	1,570,000	1,408,943	1,457,690		3,804			4.550	5.174	FA	27,582	71,435	10/08/2024	08/12/2043	1,605,718
822905-AE-5	SHELL FINANCE US INC		1.D FE	12,653,948	14,950,000	12,125,653	12,669,621		14,743			4.000	5.226	MN	84,717	319,000	10/28/2025	05/10/2046	15,249,000
822905-AF-2	SHELL FINANCE US LLC	0	1.D FE	137,380	150,000	141,520	140,215		2,316			2.375	4.229	MN	534	3,563	10/08/2024	11/07/2029	151,781
822905-AG-0	SHELL FINANCE US INC		1.D FE	47,588,528	66,660,000	46,126,029	48,002,862		350,959			3.250	5.316	AO	511,523	2,166,450	03/28/2025	04/06/2050	67,743,225
822905-AR-6	SHELL FINANCE US INC		1.D FE	398,667	400,000	399,662	398,696		29			3.875	3.996	MN	2,067		12/08/2025	11/13/2028	407,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
822905-AR-6	SHELL FINANCE US INC	0	1.D FE	398,667	400,000	399,662	398,696		29			3.875	3.996	MN	2,067		12/08/2025	11/13/2028	407,750
822905-AT-2	SHELL FINANCE US INC		1.D FE	24,282,474	21,560,000	24,080,422	24,272,560		(9,915)			6.375	5.040	JD	61,087	687,225	12/08/2025	12/15/2038	22,247,225
822905-AV-7	SHELL FINANCE US INC		1.D FE	3,874,144	3,750,000	3,846,979	3,873,830		(314)			5.500	5.168	MS	55,000		12/08/2025	03/25/2040	2,517,375
822905-AZ-8	SHELL FINANCE US INC		1.D FE	26,591,449	35,190,000	23,777,053	26,602,758		11,310			3.125	4.812	MN	164,953		12/08/2025	11/07/2049	34,368,750
822905-BB-0	SHELL FINANCE US INC		1.D FE	41,894,208	60,085,000	38,720,606	41,915,972		21,764			3.000	5.120	MN	175,248		12/08/2025	11/26/2051	60,986,275
82329P-AB-2	SHEPHERD INTERMEDIATE LLC		4.B Z	26,613,446	27,018,727	28,427,159	26,781,019		226,750			11.226	11.665	MJSD	794,024	794,473	07/10/2025	07/10/2030	20,138,349
824348-AS-5	SHERWIN-WILLIAMS COMPANY (THE)		2.B FE	2,385,600	2,400,000	2,056,495	2,388,604		353			4.550	4.587	FA	45,500	109,200	07/28/2015	08/01/2045	2,454,600
824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)		2.B FE	3,399,528	3,377,000	3,351,542	3,382,856		(4,706)			3.450	3.277	JD	9,709	116,507	07/28/2021	06/01/2027	4,010,000
824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)	LS	2.B FE	14,946	15,000	14,887	14,993		6			3.450	3.482	JD	43	518	05/02/2017	06/01/2027	4,010,000
824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)	0	2.B FE	548,004	550,000	545,854	549,758		238			3.450	3.482	JD	1,581	18,975	05/02/2017	06/01/2027	4,010,000
824348-AX-4	SHERWIN-WILLIAMS COMPANY (THE)		2.B FE	17,529,678	19,225,000	16,450,245	17,571,673		16,462			4.500	5.162	JD	72,094	614,813	10/28/2025	06/01/2047	18,072,688
824348-BF-2	SHERWIN WILLIAMS COMPANY		2.B FE	1,290,921	1,257,000	1,256,798	1,257,000		(3,836)			3.950	3.560	JJ	22,895	49,652	06/01/2017	01/15/2026	1,416,433
824348-BF-2	SHERWIN WILLIAMS COMPANY	0	2.B FE	410,795	400,000	399,936	400,000		(1,221)			3.950	3.560	JJ	7,286	15,800	06/01/2017	01/15/2026	1,416,433
824348-BH-8	SHERWIN-WILLIAMS COMPANY		2.B FE	2,633,865	2,800,000	2,280,821	2,664,957		4,423			4.400	4.788	FA	51,333	123,200	06/01/2017	02/01/2045	2,759,400
824348-BJ-4	SHERWIN-WILLIAMS COMPANY (THE)		2.B FE	263,311	291,000	278,986	275,842		3,823			2.950	4.526	FA	3,243	8,585	07/05/2022	08/15/2029	1,572,863
824348-BJ-4	SHERWIN-WILLIAMS COMPANY (THE)	LS	2.B FE	388,448	409,000	392,115	397,867		2,826			2.950	3.736	FA	4,558	12,066	07/05/2022	08/15/2029	1,572,863
824348-BJ-4	SHERWIN-WILLIAMS COMPANY (THE)	0	2.B FE	792,078	850,000	814,908	818,438		7,984			2.950	4.041	FA	9,473	25,075	07/05/2022	08/15/2029	1,572,863
824348-BK-1	SHERWIN-WILLIAMS COMPANY (THE)		2.B FE	9,766,489	10,940,000	8,217,734	9,777,965		19,091			3.800	4.488	FA	157,050	319,960	02/24/2025	08/15/2049	9,466,510
824348-BL-9	SHERWIN-WILLIAMS COMPANY (THE)		2.B FE	2,849,402	2,850,000	2,627,684	2,849,804		78			2.300	2.302	MN	8,376	65,550	03/03/2020	05/15/2030	3,236,800
824348-BL-9	SHERWIN-WILLIAMS COMPANY (THE)	0	2.B FE	699,853	700,000	645,396	699,952		19			2.300	2.302	MN	2,057	16,100	03/03/2020	05/15/2030	3,236,800
824348-BM-7	SHERWIN-WILLIAMS COMPANY (THE)		2.B FE	5,770,985	7,465,000	5,094,695	5,826,298		29,277			3.300	4.792	MN	31,477	246,345	02/24/2025	05/15/2050	12,619,848
824348-BM-7	SHERWIN-WILLIAMS COMPANY (THE)	0	2.B FE	5,227,993	5,750,000	3,924,246	5,264,104		10,739			3.300	3.799	MN	24,246	189,750	05/06/2022	05/15/2050	12,619,848
824348-BN-5	SHERWIN-WILLIAMS COMPANY (THE)		2.B FE	2,439,906	2,450,000	2,149,996	2,443,650		944			2.200	2.245	MS	15,871	53,900	11/08/2021	03/15/2032	3,993,450
824348-BN-5	SHERWIN-WILLIAMS COMPANY (THE)	0	2.B FE	1,543,614	1,550,000	1,360,201	1,545,982		597			2.200	2.245	MS	10,041	34,100	11/08/2021	03/15/2032	3,993,450
824348-BP-0	SHERWIN-WILLIAMS COMPANY (THE)		2.B FE	18,913,206	25,460,000	15,777,625	19,065,140		115,915			2.900	4.500	MS	217,400	738,340	09/11/2024	03/15/2052	25,575,545
824348-BS-4	SHERWIN-WILLIAMS COMPANY (THE)		2.B FE	2,499,925	2,500,000	2,530,457	2,500,000		16			4.550	4.548	MS	37,917	120,701	08/07/2024	03/01/2028	2,556,875
824596-AC-4	SHINHAN FINANCIAL GROUP CO LTD		1.F FE	4,256,296	4,400,000	4,492,532	4,319,242		28,444			5.000	5.781	JJ	95,944	220,000	09/25/2023	07/24/2028	2,152,500
82460C-AR-5	SHINHAN BANK		2.A FE	3,453,602	3,500,000	3,445,410	3,467,462		4,795			4.375	4.539	AO	33,177	153,125	11/29/2022	04/13/2032	3,218,906
82460C-AR-5	SHINHAN BANK	0	2.A FE	248,780	250,000	246,101	249,207		146			4.375	4.433	AO	2,370	10,938	04/06/2022	04/13/2032	3,218,906
82460C-BF-0	SHINHAN BANK CO LTD 4.574% 12 APR 2028 1		1.E FE	2,638,632	2,650,000	2,682,145	2,644,819		2,109			4.500	4.591	AO	26,169	119,250	04/03/2023	04/12/2028	2,709,625
82460E-AQ-3	SHINHAN BANK CO LTD		1.E FE	1,912,118	2,160,000	2,112,696	2,107,607		62,596			1.375	4.479	AO	5,775	29,700	09/16/2022	10/21/2026	1,087,425
82460M-2A-9	SHINHAN FINANCIAL GROUP CO. 1.35% 10 JAN		1.F FE	7,899,818	8,060,000	8,053,552	8,057,917		82,360			1.350	2.372	JJ	51,685	108,810	10/01/2024	01/10/2026	8,114,405
82460N-2A-7	SHINFN 1.35 01/10/26		1.F FE	3,952,179	4,040,000	4,036,768	4,039,136		34,242			1.350	2.175	JJ	25,907	54,540	05/04/2023	01/10/2026	4,067,270
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRE		2.A FE	6,716,337	6,718,000	6,677,348	6,717,133		752			3.200	3.210	MS	58,521	214,976	11/29/2023	09/23/2026	6,825,488
826200-AD-9	SIEMENS FINANCIERINGSMAT		1.D FE	16,689,491	16,486,000	16,712,293	16,498,771		(19,464)			6.125	5.993	FA	375,858	1,009,768	04/30/2010	08/17/2026	13,692,884
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ		1.D FE	12,761,567	13,150,000	11,621,770	12,818,920		10,249			4.400	4.596	MN	54,646	578,600	07/08/2022	05/27/2045	12,417,300
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ		1.D FE	3,988,520	4,000,000	3,955,656	3,999,116		1,208			2.350	2.378	AO	19,844	94,000	09/06/2016	10/15/2026	5,311,688
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	0	1.D FE	1,246,413	1,250,000	1,236,142	1,249,724		377			2.350	2.378	AO	6,201	29,375	09/06/2016	10/15/2026	5,311,688
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ		1.D FE	6,426,845	6,450,000	4,778,444	6,432,091		594			3.300	3.319	MS	62,673	212,850	09/06/2016	09/15/2046	5,946,525
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ		1.D FE	4,484,025	4,500,000	3,823,283	4,487,236		366			4.200	4.220	MS	55,125	189,000	03/07/2017	03/16/2047	4,186,100
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ		1.D FE	249,748	250,000	249,070	249,983		21			3.400	3.406	MS	2,479	8,500	03/07/2017	03/16/2027	711,900
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	0	1.D FE	449,546	450,000	448,326	449,970		38			3.400	3.406	MS	4,463	15,300	03/07/2017	03/16/2027	711,900
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ		1.D FE	26,256,456	26,800,000	24,362,788	26,440,384		60,598			2.150	2.398	MS	176,061	576,200	11/29/2022	03/11/2031	27,492,400
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ	0	1.D FE	1,874,713	2,000,000	1,818,119	1,920,117		13,497			2.150	2.926	MS	13,139	43,000	06/17/2022	03/11/2031	27,492,400
82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ		1.D FE	6,185,926	6,200,000	4,718,373	6,189,260		556			2.875	2.889	MS	54,465	178,250	03/02/2021	03/11/2041	5,934,094
82622R-AF-3	SIEMENS FUNDING B.V		1.D FE	238,817	240,000	250,765	238,826		9			5.800	5.835	MN	1,276	6,960	05/20/2025	05/28/2055	246,960
826418-C*-4	SIERRA PACIFIC POWER COMPANY		1.G	29,000,000	29,000,000	24,888,484	29,000,000					4.710	4.710	JD	60,707	1,365,900	05/31/2022	06/15/2052	23,029,875

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
82650N-AA-0	SIGMA FINANCE NETHERLAN 4.875% 27 MAR 20		2.B FE	1,784,438	1,550,000	1,562,013	1,626,654		(37,222)			4.875	2.317	MS	19,730	75,563	08/02/2021	03/27/2028	1,587,781
827048-AW-9	SILGAN HOLDINGS INC		3.B FE	27,093,500	26,972,000	26,554,641	26,970,989		496			4.125	4.009	AO	278,149	1,112,595	02/28/2020	02/01/2028	20,259,406
827048-AW-9	SILGAN HOLDINGS INC	LS	3.B FE	957,950	958,000	943,176	957,680		157			4.125	4.112	AO	9,879	39,518	02/19/2020	02/01/2028	20,259,406
82890@-AA-7	SIMPLOT COMPANY		2.B PL	2,600,000	2,600,000	2,645,788	2,600,000					5.420	5.420	MS	35,621		09/30/2025	09/30/2033	2,259,620
82890@-AB-5	SIMPLOT COMPANY		2.B PL	5,300,000	5,300,000	5,437,753	5,300,000					5.640	5.640	MS	75,560		09/30/2025	09/30/2035	4,935,360
82890@-AC-3	SIMPLOT COMPANY		2.B PL	27,000,000	27,000,000	27,853,632	27,000,000					5.740	5.740	MS	391,755		09/30/2025	09/30/2037	27,877,770
82890@-AC-3	SIMPLOT COMPANY	0	2.B PL	100,000	100,000	103,162	100,000					5.740	5.740	MS	1,451		09/30/2025	09/30/2037	27,877,770
82890@-AD-1	SIMPLOT COMPANY		2.B PL	25,900,000	25,900,000	26,978,026	25,900,000					5.890	5.890	MS	385,615		09/30/2025	09/30/2040	26,765,700
82890@-AD-1	SIMPLOT COMPANY	0	2.B PL	300,000	300,000	312,487	300,000					5.890	5.890	MS	4,467		09/30/2025	09/30/2040	26,765,700
82890@-AE-9	SIMPLOT COMPANY		2.B IF	10,000,000	10,000,000	10,332,463	10,000,000					6.120	6.120	MS	154,700		09/30/2025	09/30/2045	10,306,000
82890@-AE-9	SIMPLOT COMPANY	0	2.B IF	100,000	100,000	103,325	100,000					6.120	6.120	MS	1,547		09/30/2025	09/30/2045	10,306,000
82967N-BA-5	SIRIUS XM RADIO INC 144A		3.C FE	4,240,000	4,240,000	4,250,325	4,240,000					5.000	5.000	FA	88,333	212,000	06/26/2017	08/01/2027	3,936,000
82967N-BC-1	SIRIUS XM RADIO INC		3.C FE	10,670,756	10,685,000	10,772,425	10,643,852		1,913			5.500	5.536	JJ	293,838	587,675	07/21/2022	07/01/2029	14,482,613
82967N-BC-1	SIRIUS XM RADIO INC	LS	3.C FE	4,834,881	4,820,000	4,859,438	4,823,325		(2,077)			5.500	5.451	JJ	132,550	265,100	06/19/2019	07/01/2029	14,482,613
82967N-BG-2	SIRIUS XM RADIO INC		3.C FE	13,302,428	15,190,000	14,447,223	13,798,774		243,778			4.125	6.342	JJ	313,294	626,588	10/30/2023	07/01/2030	16,819,900
82967N-BG-2	SIRIUS XM RADIO INC	LS	3.C FE	1,480,748	1,480,000	1,407,629	1,480,275		(103)			4.125	4.117	JJ	30,525	61,050	01/28/2021	07/01/2030	16,819,900
82967N-BL-1	SIRIUS XM RADIO INC 144A		3.C FE	170,000	170,000	168,503	170,000					3.125	3.125	MS	1,771	5,313	08/02/2021	09/01/2026	137,109
82967N-BM-9	SIRIUS XM RADIO INC 144A		3.C FE	155,000	155,000	142,682	155,000					3.875	3.875	MS	2,002	6,006	08/02/2021	09/01/2031	158,003
82983P-AA-1	SITIOS LATINOAMERICA SAB DE CV 144A		2.C FE	3,302,085	3,300,000	3,420,648	3,301,667		(380)			6.000	5.985	MN	19,800	198,000	11/21/2024	11/25/2029	1,699,500
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP		5.A FE	16,807,375	16,770,000	16,665,328	16,770,000		(2,126)			5.500	5.454	AO	194,718	922,350	04/25/2019	04/15/2027	15,597,450
83001A-AD-4	SIX FLAGS ENTERTAINMENT CORP		5.A FE	7,961,675	8,022,000	7,697,248	7,978,197		6,437			7.250	7.375	MN	74,315	581,595	04/26/2023	05/15/2031	10,331,413
83001A-AD-4	SIX FLAGS ENTERTAINMENT CORP	LS	5.A FE	1,933,351	1,948,000	1,869,140	1,937,363		1,563			7.250	7.375	MN	18,046	141,230	04/26/2023	05/15/2031	10,331,413
83051G-AT-5	SKANDINAVISKA ENSKILDA BANKEN AB	0	1.D FE	6,244,250	6,250,000	6,138,350	6,249,187		1,168			1.200	1.219	MS	23,333	75,000	08/31/2021	09/09/2026	6,287,500
83088M-AK-8	SKYWORKS SOLUTIONS INC.		2.C FE	6,801,706	6,700,000	6,626,244	6,707,427		(22,089)			1.800	1.465	JD	10,050	120,600	08/10/2021	06/01/2026	7,617,950
83088M-AK-8	SKYWORKS SOLUTIONS INC.	0	2.C FE	862,903	850,000	840,643	850,942		(2,802)			1.800	1.465	JD	1,275	15,300	08/10/2021	06/01/2026	7,617,950
83088M-AL-6	SKYWORKS SOLUTIONS INC.		2.C FE	2,465,447	2,475,000	2,245,809	2,469,481		924			3.000	3.045	JD	6,188	74,250	05/12/2021	06/01/2031	2,486,750
83088M-AL-6	SKYWORKS SOLUTIONS INC.	LS	2.C FE	24,904	25,000	22,685	24,944		9			3.000	3.045	JD	63	750	05/12/2021	06/01/2031	2,486,750
83088M-AL-6	SKYWORKS SOLUTIONS INC.	0	2.C FE	199,228	200,000	181,480	199,554		75			3.000	3.045	JD	500	6,000	05/12/2021	06/01/2031	2,486,750
832432-AC-2	SMITHSONIAN INSTITUTION		1.B FE	6,358,092	6,375,000	4,378,576	6,361,424		655			2.695	2.711	MS	57,269	171,806	06/17/2020	09/01/2044	248,742
832696-AM-0	JM SMUCKER CO/THE	0	2.B FE	4,865,245	5,500,000	5,188,393	4,954,899		44,103			4.250	5.645	MS	68,826	233,750	11/29/2023	03/15/2035	5,616,875
832696-AP-3	JM SMUCKER CO/THE		2.B FE	10,635,011	10,550,000	8,852,927	10,618,595		(1,772)			4.375	4.322	MS	135,905	461,563	05/25/2016	03/15/2045	10,678,594
832696-AR-9	JM SMUCKER CO/THE		2.B FE	9,762,689	9,107,000	9,019,574	9,297,394		(109,262)			3.375	2.093	JD	13,661	307,361	08/10/2021	12/15/2027	9,550,490
832696-AR-9	JM SMUCKER CO/THE	0	2.B FE	955,932	900,000	891,360	916,276		(9,317)			3.375	2.256	JD	1,350	30,375	08/10/2021	12/15/2027	9,550,490
832696-AS-7	J M SMUCKER CO		2.B FE	1,598,016	1,600,000	1,487,587	1,599,166		210			2.375	2.388	MS	11,189	38,000	03/04/2020	03/15/2030	1,973,156
832696-AS-7	J M SMUCKER CO	0	2.B FE	699,132	700,000	650,819	699,635		92			2.375	2.388	MS	4,895	16,625	03/04/2020	03/15/2030	1,973,156
832696-AU-2	J M SMUCKER CO		2.B FE	8,361,612	8,400,000	7,282,042	8,376,205		3,545			2.125	2.174	MS	52,558	178,500	09/21/2021	03/15/2032	5,255,250
832696-AU-2	J M SMUCKER CO	0	2.B FE	1,393,602	1,400,000	1,213,674	1,396,034		591			2.125	2.174	MS	8,760	29,750	09/21/2021	03/15/2032	5,255,250
832696-AV-0	J M SMUCKER CO		2.B FE	6,485,054	6,487,000	4,454,984	6,485,362		82			2.750	2.752	MS	52,527	178,393	09/21/2021	09/15/2041	6,082,500
832696-AV-0	J M SMUCKER CO	LS	2.B FE	12,996	13,000	8,928	12,997					2.750	2.752	MS	105	358	09/21/2021	09/15/2041	6,082,500
832696-AW-8	J M SMUCKER CO		2.B FE	1,833,444	1,757,000	1,841,549	1,817,890		(15,549)			5.900	4.563	MN	13,246	103,663	03/20/2025	11/15/2028	3,325,285
832696-AW-8	J M SMUCKER CO	LS	2.B FE	72,988	73,000	76,513	73,009		7			5.900	5.895	MN	550	4,307	10/11/2023	11/15/2028	3,325,285
832696-AW-8	J M SMUCKER CO	0	2.B FE	1,400,562	1,400,000	1,467,370	1,400,632		(29)			5.900	5.883	MN	10,554	82,600	10/11/2023	11/15/2028	3,325,285
832696-AX-6	J M SMUCKER CO		2.B FE	1,226,367	1,155,000	1,253,754	1,220,756		(5,612)			6.200	5.284	MN	9,150	71,610	02/24/2025	11/15/2033	1,190,805
832696-AY-4	J M SMUCKER CO		2.B FE	9,640,192	9,730,000	10,471,681	9,645,893		2,418			6.500	6.583	MN	80,813	632,450	10/11/2023	11/15/2043	10,046,225
832696-AZ-1	J M SMUCKER CO		2.B FE	27,431,025	26,024,000	28,251,803	27,419,211		(13,285)			6.500	6.091	MN	216,144	1,691,560	04/02/2025	11/15/2053	38,269,613
832696-AZ-1	J M SMUCKER CO	LS	2.B FE	11,608,727	11,041,000	11,986,172	11,604,077		(5,359)			6.500	6.110	MN	91,702	717,665	02/24/2025	11/15/2053	38,269,613
83272G-AE-1	SMURFIT KAPPA TREASURY UNLIMITED C		2.B FE	2,744,629	2,715,000	2,812,835	2,743,704		(925)			5.438	5.274	AO	36,090	73,821	08/20/2025	04/03/2034	5,203,745
83272G-AE-1	SMURFIT KAPPA TREASURY UNLIMITED C	LS	2.B FE	101,000	101,000	104,640	101,000					5.438	5.438	AO	1,343	2,746	05/21/2025	04/03/2034	5,203,745

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
83272G-AE-1	SMURFIT KAPPA TREASURY UNLIMITED C	0	2.B FE	2,253,507	2,250,000	2,331,079	2,253,437		(70)			5.438	5.415	AO	29,909	61,178	05/21/2025	04/03/2034	5,203,745
83272G-AF-8	SMURFIT KAPPA TREASURY UNLIMITED C		2.B FE	51,852,937	50,185,000	50,546,389	51,842,266		(10,671)			5.777	5.538	AO	708,690	1,227,903	10/28/2025	04/03/2054	51,634,594
83272Y-AB-8	SMURFIT WESTROCK FINANCING DAC		2.B FE	14,911,002	14,775,000	15,240,393	14,911,020		18			5.418	5.283	JJ	369,124	344,645	09/17/2025	01/15/2035	15,175,255
83272Y-AC-6	SMURFIT WESTROCK FINANCING DAC		2.B FE	10,047,500	10,000,000	10,095,147	10,047,292		(208)			5.185	5.122	JJ	57,611		11/20/2025	01/15/2036	10,259,250
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC		4.A FE	14,445,250	13,950,000	14,921,378	14,289,471		(103,260)			8.875	7.894	MN	158,197	1,238,063	08/07/2024	11/15/2031	14,485,481
833034-AK-7	SNAP-ON INCORPORATED		1.F FE	11,824,174	11,332,000	11,246,605	11,418,293		(92,499)			3.250	2.369	MS	122,763	368,290	02/17/2023	03/01/2027	12,051,599
833034-AK-7	SNAP-ON INCORPORATED	0	1.F FE	1,076,446	1,060,000	1,052,012	1,058,964		(1,304)			3.250	3.044	MS	11,483	34,450	02/17/2023	03/01/2027	12,051,599
833034-AM-3	SNAP-ON INCORPORATED		1.F FE	10,623,255	10,250,000	6,982,992	10,583,632		(10,061)			3.100	2.904	MN	52,958	317,750	08/26/2021	05/01/2050	10,002,675
83304A-AL-0	SNAP INC 144A		4.A FE	8,031,925	7,990,000	8,279,599	8,026,356		(5,569)			6.875	6.748	MS	183,104	300,596	02/27/2025	03/01/2033	8,243,969
83304A-AM-8	SNAP INC		4.A FE	1,802,744	1,805,000	1,858,509	1,802,959		216			6.875	6.893	MS	47,914		08/12/2025	03/15/2034	1,867,047
833636-AJ-2	SOCIEDAD QUIMICA Y MINER 4.25% 22 JAN 20		2.A FE	847,275	790,000	642,989	841,703		(1,333)			4.250	3.826	JJ	14,829	33,575	05/05/2021	01/22/2050	806,788
833636-AL-7	SOCIEDAD QUIMICA Y MINERA DE CHILE		2.A FE	4,661,178	4,700,000	3,346,521	4,664,520		835			3.500	3.545	MS	50,721	164,500	09/13/2021	09/10/2051	3,713,875
83368R-AK-8	SOCIETE GENERALE SA		2.B FE	4,940,259	4,960,000	4,949,111	4,943,050		2,790			4.000	4.342	JJ	93,138		10/31/2025	01/12/2027	5,059,200
83368R-AW-2	SOCIETE GENERALE SA		2.B FE	4,628,517	4,650,000	4,376,160	4,640,826		2,211			3.000	3.052	JJ	61,613	139,500	01/16/2020	01/22/2030	4,212,250
83368R-AW-2	SOCIETE GENERALE SA	0	2.B FE	298,614	300,000	282,333	299,408		143			3.000	3.052	JJ	3,975	9,000	01/16/2020	01/22/2030	4,212,250
83368R-BB-7	SOCIETE GENERALE SA		2.C FE	6,896,067	6,900,000	5,126,767	6,897,502		122			3.625	3.628	MS	83,375	250,125	02/22/2021	03/01/2041	5,599,688
83368R-BD-3	SOCIETE GENERALE SA		2.B FE	15,445,560	15,325,000	13,884,965	15,395,624		(11,849)			2.889	2.796	JD	27,056	442,739	07/13/2021	06/09/2032	13,999,341
83368R-BD-3	SOCIETE GENERALE SA	0	2.B FE	508,800	500,000	453,017	505,155		(865)			2.889	2.684	JD	883	14,445	07/13/2021	06/09/2032	13,999,341
83368R-BH-4	SOCIETE GENERALE SA	0	2.B FE	2,000,000	2,000,000	1,969,677	2,000,000					2.797	2.797	JJ	25,173	55,940	01/11/2022	01/19/2028	2,027,970
83368R-BJ-0	SOCIETE GENERALE SA		2.B FE	2,700,000	2,700,000	2,465,808	2,700,000					3.337	3.337	JJ	40,044	90,099	01/11/2022	01/21/2033	3,151,724
83368R-BJ-0	SOCIETE GENERALE SA	0	2.B FE	400,000	400,000	365,305	400,000					3.337	3.337	JJ	5,932	13,348	01/11/2022	01/21/2033	3,151,724
83368R-BK-7	SOCIETE GENERALE SA		2.C FE	3,750,000	3,750,000	2,893,589	3,750,000					4.027	4.027	JJ	67,117	151,013	01/11/2022	01/21/2043	3,213,425
83368R-BL-5	SOCIETE GENERALE SA		2.C FE	1,000,000	1,000,000	1,049,993	1,000,000					6.221	6.221	JD	2,765	62,210	06/08/2022	06/15/2033	1,391,992
83368R-BL-5	SOCIETE GENERALE SA	0	2.C FE	350,000	350,000	367,497	350,000					6.221	6.221	JD	968	21,774	06/08/2022	06/15/2033	1,391,992
83368R-BR-2	SOCIETE GENERALE SA		2.B FE	4,500,000	4,500,000	4,681,491	4,500,000					6.446	6.446	JJ	137,783	290,070	01/03/2023	01/10/2029	4,645,035
83368R-BS-0	SOCIETE GENERALE SA		2.B FE	3,580,046	3,570,000	3,893,437	3,578,246		(773)			6.691	6.649	JJ	113,463	238,869	01/04/2023	01/10/2034	5,187,944
83368R-BS-0	SOCIETE GENERALE SA	0	2.B FE	1,454,114	1,450,000	1,581,368	1,453,377		(316)			6.691	6.649	JJ	46,084	97,020	01/04/2023	01/10/2034	5,187,944
83368R-BY-7	SOCIETE GENERALE SA		2.C FE	7,439,239	7,430,000	7,797,625	7,439,239					7.132	7.122	JJ	238,458	529,908	01/11/2024	01/19/2055	7,280,690
83368R-CF-7	SOCIETE GENERALE SA		2.B FE	23,985,779	24,000,000	25,388,936	23,989,362		3,582			6.100	6.108	AO	317,200	1,098,000	01/06/2025	04/13/2033	24,938,100
83368R-CF-7	SOCIETE GENERALE SA	LS	2.B FE	199,930	200,000	211,574	199,956		26			6.100	6.104	AO	2,643	9,150	01/06/2025	04/13/2033	24,938,100
83368R-CG-5	SOCIETE GENERALE SA		2.B FE	15,802,405	15,500,000	15,987,841	15,779,915		(22,490)			5.512	5.048	MN	92,556	427,180	07/25/2025	05/22/2031	15,927,180
833794-AA-8	SODEXO INC		2.A FE	5,567,870	5,500,000	5,453,793	5,503,173		(15,127)			1.634	1.355	AO	18,723	89,870	08/10/2021	04/16/2026	5,544,935
833794-AA-8	SODEXO INC	0	2.A FE	506,170	500,000	495,799	500,289		(1,375)			1.634	1.355	AO	1,702	8,170	08/10/2021	04/16/2026	5,544,935
833794-AB-6	SODEXO INC	0	2.A FE	1,050,000	1,050,000	954,924	1,050,000					2.718	2.718	AO	5,946	28,539	04/12/2021	04/16/2031	13,632,786
833794-AB-6	SODEXO INC		2.A FE	14,200,000	14,200,000	12,914,211	14,200,000					2.718	2.718	AO	80,408	385,956	04/12/2021	04/16/2031	13,632,786
834423-AE-5	SOLVAY FINANCE AMERICA LLC	0	2.A FE	1,501,295	1,500,000	1,553,541	1,501,158		(5)			5.650	5.624	JD	6,356	84,750	05/30/2024	06/04/2029	1,542,375
834423-AF-2	SOLVAY FINANCE AMERICA LLC		2.A FE	2,409,405	2,410,000	2,518,567	2,409,686		94			5.850	5.852	JD	10,574	140,985	05/30/2024	06/04/2034	2,480,493
83444M-AP-6	SOLVENTUM CORP	0	2.B FE	11,555,051	11,570,000	11,990,444	11,559,843		4,792			5.400	5.431	MS	208,260	624,780	01/02/2025	03/01/2029	11,882,390
83444M-AS-0	SOLVENTUM CORP		2.B FE	31,904,167	32,090,000	32,341,153	31,913,096		8,929			5.900	5.936	AO	320,811	1,893,310	02/24/2025	04/30/2054	33,739,804
83444M-AS-0	SOLVENTUM CORP	LS	2.B FE	665,128	683,000	688,346	665,508		380			5.900	6.090	AO	6,828	40,297	02/24/2025	04/30/2054	33,739,804
83542#-AA-5	SONE HOLDINGS TRUST		2.A Z	25,000,000	25,000,000	25,349,157	25,000,000					4.880	4.880	JUN	44,056		12/18/2025	06/30/2033	1,161,262
83545G-BD-3	SONIC AUTOMOTIVE INC		3.C FE	3,910,476	4,422,000	4,340,813	4,098,826		69,184			4.625	6.714	MN	26,133	204,518	01/26/2023	11/15/2029	6,947,019
83545G-BD-3	SONIC AUTOMOTIVE INC	LS	3.C FE	2,534,949	2,568,000	2,520,852	2,547,119		4,470			4.625	4.833	MN	15,176	118,770	01/26/2023	11/15/2029	6,947,019
83545G-BE-1	SONIC AUTOMOTIVE INC		3.C FE	13,964,759	14,427,000	13,933,829	14,095,311		44,022			4.875	5.296	MN	89,868	703,316	02/27/2023	11/15/2031	16,979,016
83545G-BE-1	SONIC AUTOMOTIVE INC	LS	3.C FE	2,852,304	2,898,000	2,798,935	2,866,477		4,322			4.875	5.077	MN	18,052	141,278	02/27/2023	11/15/2031	16,979,016
835495-AJ-1	SONOCO PRODUCTS COMPANY		2.C FE	7,894,710	7,550,000	7,620,750	7,833,100		(12,566)			5.750	5.369	MN	72,354	434,125	12/15/2023	11/01/2040	9,824,563
835495-AJ-1	SONOCO PRODUCTS COMPANY	0	2.C FE	2,158,612	2,000,000	2,018,742	2,115,232		(5,214)			5.750	5.176	MN	19,167	115,000	07/01/2015	11/01/2040	9,824,563
835495-AL-6	SONOCO PRODUCTS COMPANY		2.C FE	15,412,812	14,900,000	14,109,598	15,138,110		(55,665)			3.125	2.688	MN	77,604	465,625	10/28/2020	05/01/2030	15,437,500

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
835495-AL-6	SONOCO PRODUCTS COMPANY	LS	2.C FE	99,888	100,000	94,695	99,955		10			3.125	3.136	MN	521	3,125	04/20/2020	05/01/2030	15,437,500
835495-AL-6	SONOCO PRODUCTS COMPANY	0	2.C FE	1,248,600	1,250,000	1,183,691	1,249,437		120			3.125	3.136	MN	6,510	39,063	04/20/2020	05/01/2030	15,437,500
835495-AN-2	SONOCO PRODUCTS COMPANY		2.C FE	2,884,875	3,230,000	3,168,148	3,107,030		106,903			2.250	5.934	FA	30,281	72,675	11/08/2023	02/01/2027	3,266,338
835495-AP-7	SONOCO PRODUCTS COMPANY		2.C FE	7,542,438	7,550,000	6,818,940	7,545,458		667			2.850	2.861	FA	89,656	215,175	01/12/2022	02/01/2032	7,657,588
837004-BV-1	DOMINION ENERGY SOUTH CAROLINA INC		1.F FE	24,849,050	23,155,000	25,805,171	23,785,280		(83,907)			6.625	6.073	FA	639,174	1,534,019	07/23/2004	02/01/2032	23,922,009
837004-BW-9	DOMINION ENERGY SOUTH CAROLINA INC		1.F FE	19,043,665	19,315,000	20,294,036	19,202,056		12,480			5.800	5.900	JJ	516,569	1,120,270	05/11/2004	01/15/2033	19,875,135
837004-BX-7	DOMINION ENERGY SOUTH CAROLINA INC		1.F FE	14,228,645	14,625,000	15,242,471	14,463,106		18,454			5.300	5.478	MN	99,044	775,125	11/29/2022	05/15/2033	15,012,563
837004-CA-6	DOMINION ENERGY SOUTH CAROLINA INC		1.F FE	8,165,555	8,000,000	8,675,050	8,096,556		(6,468)			6.250	6.091	JJ	250,000	500,000	05/13/2009	07/01/2036	8,250,000
837004-CB-4	DOMINION ENERGY SOUTH CAROLINA INC		1.F FE	16,914,383	16,340,000	17,605,301	16,745,170		(21,610)			6.050	5.758	JJ	455,841	988,570	11/29/2022	01/15/2038	16,834,285
837004-CD-0	DOMINION ENERGY SOUTH CAROLINA INC		1.F FE	992,140	1,000,000	1,003,205	994,880		266			5.500	5.553	JD	2,444	55,000	12/02/2009	12/15/2039	1,027,500
838515-L#-9	SOUTH JERSEY GAS CO		1.E FE	3,700,000	3,700,000	3,763,331	3,700,000					5.310	5.310	JD	16,373	196,470	05/18/2023	06/01/2035	3,284,960
838515-L*-3	SOUTH JERSEY GAS CO		1.E FE	9,800,000	9,800,000	10,062,323	9,800,000					5.040	5.040	JD	41,160	493,920	05/18/2023	06/01/2030	10,046,960
838515-M*-2	SOUTH JERSEY GAS CO		1.E FE	1,700,000	1,700,000	1,731,482	1,700,000					5.410	5.410	JD	7,664	91,970	05/18/2023	06/01/2038	718,935
838515-Q*-8	SOUTH JERSEY GAS COMPANY		1.F IF	5,600,000	5,600,000	5,737,960	5,600,000					6.050	6.050	AO	71,524		10/15/2025	10/15/2055	5,769,400
83887@-AA-0	COOPERATIVE ENERGY		1.F	7,606,715	7,606,715	7,605,935	7,606,715					4.080	4.080	JD	18,966	310,354	12/09/2010	12/09/2030	246,980
83887@-AB-8	COOPERATIVE ENERGY		1.F	6,899,666	6,899,666	7,073,526	6,899,666					5.400	5.400	JD	22,769	372,582	12/09/2010	12/09/2040	248,464
83889D-AB-9	SOUTH NASSAU COMMUNITIES HOSPITAL		1.E FE	32,409,172	30,825,000	25,675,319	32,228,726		(36,119)			4.649	4.331	FA	597,106	1,433,054	06/19/2020	08/01/2048	31,976,406
83889D-AB-9	SOUTH NASSAU COMMUNITIES HOSPITAL	0	1.E FE	501,500	475,000	395,646	498,469		(606)			4.649	4.305	FA	9,201	22,083	06/19/2020	08/01/2048	31,976,406
83889D-AC-7	SOUTH NASSAU COMMUNITIES HOSPITAL		1.C FE	7,924,399	9,115,000	7,596,001	7,967,443		24,714			4.649	5.642	FA	176,565	423,756	03/27/2024	08/01/2048	9,326,878
84055*-AC-2	SOUTH TEXAS ELECTRIC COOPERATIVE I		1.F	18,299,999	18,299,999	16,111,108	18,299,999					3.300	3.300	MN	77,165	603,900	05/15/2013	11/15/2043	310,030
84055*-AD-0	SOUTH TEXAS ELECTRIC COOPERATIVE I		1.F YE	19,885,714	19,885,714	17,940,436	19,885,714					3.620	3.620	MN	91,982	719,863	05/15/2013	11/15/2043	482,038
84055*-AE-8	SOUTH TEXAS ELECTRIC COOPERATIVE I		1.F	11,499,999	11,499,999	10,583,733	11,499,999					4.160	4.160	FA	180,729	478,400	08/15/2018	08/15/2048	195,651
84055*-AF-5	SOUTH TEXAS ELECTRIC COOP INC		1.F	24,415,000	24,415,000	25,328,400	24,415,000					5.680	5.680	AO	346,693	1,386,772	02/28/2024	04/01/2054	418,473
84055B-AA-1	SOUTH32 TREASURY LIMITED		2.A FE	1,442,446	1,450,000	1,405,935	1,445,021		839			4.350	4.413	AO	13,491	63,075	04/07/2022	04/14/2032	1,634,800
84055B-AA-1	SOUTH32 TREASURY LIMITED	0	2.A FE	447,656	450,000	436,325	448,455		260			4.350	4.413	AO	4,187	19,575	04/07/2022	04/14/2032	1,634,800
84132G-AD-1	SOUTHEAST ALASKA REGIONAL HEALTH CONSO		1.G FE	7,599,947	7,903,000	5,063,285	7,624,393		6,484			3.485	3.700	JJ	137,710	275,420	01/12/2022	07/01/2051	8,000,013
84132G-AD-1	SOUTHEAST ALASKA REGIONAL HEALTH CONSO	0	1.G FE	168,312	175,000	112,119	168,851		143			3.485	3.699	JJ	3,049	6,099	01/12/2022	07/01/2051	8,000,013
84132G-AF-6	SOUTHEAST ALASKA REGIONAL HEALTH CONSO		1.C FE	18,768,389	20,880,000	12,798,191	18,851,786		34,881			3.235	3.768	JJ	337,734	675,468	06/29/2023	07/01/2051	21,182,168
84132G-AF-6	SOUTHEAST ALASKA REGIONAL HEALTH CONSO	0	1.C FE	481,211	530,000	324,858	483,131		803			3.235	3.714	JJ	8,573	17,146	06/29/2023	07/01/2051	21,182,168
842329-AA-2	SOUTHERN BAPTIST HOSPITAL OF FLORIDA I		1.C FE	6,633,282	7,012,000	6,242,033	6,644,974		10,665			4.857	5.290	JJ	157,042	340,573	12/03/2024	07/15/2045	7,182,286
842400-ES-8	SOUTHERN CAL EDISON		2.A FE	22,851,247	22,883,000	24,060,310	22,878,264		2,752			6.000	6.003	JJ	633,096	1,372,980	11/29/2022	01/15/2034	23,569,490
842400-EV-1	SOUTHERN CAL EDISON		2.A FE	7,517,494	7,561,000	7,820,728	7,526,771		2,704			5.750	5.814	AO	108,689	434,758	11/29/2022	04/01/2035	7,778,379
842400-EZ-2	SOUTHERN CAL EDISON		2.A FE	19,585,698	19,825,000	19,916,575	19,693,983		10,147			5.550	5.629	JJ	507,355	1,100,288	11/29/2022	01/15/2036	20,375,144
842400-FA-6	SOUTHERN CAL EDISON		2.A FE	6,896,688	6,900,000	6,950,546	6,898,839		91			5.350	5.352	JJ	170,219	369,150	06/20/2005	07/15/2035	7,084,575
842400-FF-5	SOUTHERN CAL EDISON		1.G FE	6,714,241	6,750,000	6,754,012	6,730,656		1,160			5.550	5.585	JJ	172,744	374,625	12/11/2006	01/15/2037	6,937,313
842400-FH-1	SOUTHERN CAL EDISON		2.A FE	5,154,963	5,180,000	5,302,800	5,164,470		856			5.950	5.985	FA	128,421	308,210	11/29/2022	02/01/2038	5,334,105
842400-FL-2	SOUTHERN CAL EDISON		2.A FE	2,002,120	2,000,000	2,050,480	2,001,702		(82)			6.050	6.041	MS	35,628	121,000	04/07/2009	03/15/2039	2,060,500
842400-FP-3	SOUTHERN CAL EDISON		1.G FE	983,080	1,000,000	978,552	988,709		509			5.500	5.616	MS	16,194	55,000	04/07/2010	03/15/2040	1,027,500
842400-FZ-1	SOUTHERN CALIFORNIA EDISON CO		2.A FE	2,331,521	2,530,000	2,158,075	2,331,158		5,733			4.650	5.293	AO	29,411	117,645	05/09/2024	10/01/2043	2,588,823
842400-GG-2	SOUTHERN CALIFORNIA EDISON COMPANY		2.A FE	2,015,285	2,610,000	1,964,498	2,036,964		13,415			4.000	5.813	AO	26,100	104,400	05/09/2024	04/01/2047	2,662,200
842400-GK-3	SOUTHERN CALIFORNIA EDISON COMPANY		2.A FE	17,477,676	21,600,000	16,444,112	17,611,500		88,662			4.125	5.582	MS	297,000	891,000	09/23/2024	03/01/2048	22,045,500
842400-GT-4	SOUTHERN CALIFORNIA EDISON COMPANY		1.G FE	8,115,542	10,870,000	7,631,647	8,213,412		52,146			3.650	5.492	FA	165,315	396,755	01/25/2024	02/01/2050	10,508,340
842400-HM-8	SOUTHERN CALIFORNIA EDISON COMPANY		1.G FE	3,498,740	3,500,000	3,118,238	3,499,219		116			2.750	2.754	FA	40,104	96,250	01/10/2022	02/01/2032	3,548,125
842400-HN-6	SOUTHERN CALIFORNIA EDISON COMPANY		1.G FE	16,065,110	21,695,000	14,469,304	16,195,072		97,217			3.450	5.245	FA	311,866	748,478	09/05/2024	02/01/2052	22,069,239
842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY		1.G FE	7,075,092	6,810,000	7,213,735	7,025,969		(25,259)			5.950	5.373	MN	67,532	405,195	02/13/2024	11/01/2032	7,012,598
842400-HU-0	SOUTHERN CALIFORNIA EDISON COMPANY		1.G FE	229,770	230,000	234,900	229,996		39			5.300	5.301	MS	4,063	12,190	02/27/2023	03/01/2028	236,095

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
842400-HV-8	SOUTHERN CALIFORNIA EDISON COMPANY		1.G FE	140,584	145,000	135,083	140,685		46	9,306		5.700	5.724	MS	2,755	8,265	10/25/2024	03/01/2053	145,234
842400-HX-4	SOUTHERN CALIFORNIA EDISON COMPANY		1.G FE	5,857,438	5,870,000	5,641,089	5,859,141		151			5.875	5.889	JD	28,739	344,863	05/17/2023	12/01/2053	6,042,431
842434-CG-5	SOUTHERN CALIF GAS CO		1.F FE	21,830,772	21,972,000	23,378,692	21,893,138		5,777			5.750	5.798	MN	161,433	1,263,390	11/29/2022	11/15/2035	22,603,695
842434-CQ-3	SOUTHERN CALIFORNIA GAS COMPANY		1.D FE	4,250,738	4,259,000	4,234,091	4,258,703		838			2.600	2.616	JD	4,922	110,734	05/31/2016	06/15/2026	3,834,205
842434-CQ-3	SOUTHERN CALIFORNIA GAS COMPANY	0	1.D FE	299,418	300,000	298,245	299,979		59			2.600	2.616	JD	347	7,800	05/31/2016	06/15/2026	3,834,205
842434-CT-7	SOUTHERN CALIFORNIA GAS COMPANY		1.D FE	3,562,044	3,550,000	2,734,521	3,560,300		(279)			3.950	3.930	FA	52,974	140,225	06/20/2019	02/15/2050	3,620,113
842434-CU-4	SOUTHERN CALIFORNIA GAS COMPANY		1.D FE	6,135,855	6,150,000	5,802,583	6,144,032		1,596			2.550	2.575	FA	65,344	156,825	01/06/2020	02/01/2030	6,228,413
842587-CV-7	SOUTHERN COMPANY (THE)	0	2.A FE	103,338	110,000	109,623	108,936		2,048			3.250	5.236	JJ	1,788	3,575	02/17/2023	07/01/2026	111,788
842587-CX-3	SOUTHERN COMPANY (THE)		2.A FE	11,583,819	13,310,000	11,269,397	11,603,791		15,144			4.400	5.445	JJ	292,820	88,440	10/28/2025	07/01/2046	13,602,820
842587-DE-4	SOUTHERN COMPANY (THE)		2.A FE	4,971,540	4,450,000	4,348,278	4,701,537		(58,095)			3.700	2.243	AO	27,899	164,650	02/24/2021	04/30/2030	4,124,925
842587-DE-4	SOUTHERN COMPANY (THE)	0	2.A FE	391,020	350,000	341,999	369,784		(4,569)			3.700	2.243	AO	2,194	12,950	02/24/2021	04/30/2030	4,124,925
842587-DH-7	SOUTHERN COMPANY (THE)		2.A FE	2,593,812	2,600,000	2,476,770	2,598,056		919			1.750	1.785	MS	13,397	45,500	02/23/2021	03/15/2028	2,673,188
842587-DH-7	SOUTHERN COMPANY (THE)	0	2.A FE	199,524	200,000	190,521	199,850		71			1.750	1.785	MS	1,031	3,500	02/23/2021	03/15/2028	2,673,188
842587-DL-8	SOUTHERN COMPANY (THE)		2.A FE	239,741	240,000	254,587	239,897		12			5.700	5.708	AO	2,888	13,680	10/03/2022	10/15/2032	246,840
842587-DQ-7	SOUTHERN COMPANY (THE)		2.A FE	119,818	120,000	122,200	119,927		38			4.850	4.877	JD	259	5,820	05/15/2023	06/15/2028	122,910
842587-DR-5	SOUTHERN COMPANY (THE)		2.A FE	2,535,530	2,540,000	2,613,379	2,537,403		776			5.200	5.217	JD	5,870	132,080	05/15/2023	06/15/2033	2,606,040
842587-EB-9	SOUTHERN COMPANY (THE)		2.B FE	28,019,250	28,000,000	29,223,059	28,018,876		(374)			6.375	6.365	MS	525,583	976,791	02/25/2025	03/15/2055	28,892,500
84259*-AF-9	SOUTHERN COL MIDCO LLC		1.G PL	37,400,000	37,400,000	38,748,883	37,400,000					5.710	5.710	JD	94,913	1,055,906	06/17/2025	06/15/2035	38,262,060
84259*-AF-9	SOUTHERN COL MIDCO LLC	0	1.G PL	100,000	100,000	103,607	100,000					5.710	5.710	JD	254	2,823	06/17/2025	06/15/2035	38,262,060
842594-AA-1	SOUTHERN COL MIDCO LLC		1.G PL	28,600,000	28,600,000	28,485,086	28,600,000					4.710	4.710	JD	59,869	1,347,060	09/15/2022	09/15/2032	25,998,170
842594-AA-1	SOUTHERN COL MIDCO LLC	0	1.G PL	2,100,000	2,100,000	2,091,562	2,100,000					4.710	4.710	JD	4,396	98,910	09/15/2022	09/15/2032	25,998,170
842638-H#-8	SOUTHERN CONNECTICUT GAS COMPANY		1.F	25,500,000	25,500,000	21,501,421	25,500,000					4.420	4.420	JJ	519,718	1,127,100	01/15/2019	01/15/2049	25,654,710
842638-K#-4	THE SOUTHERN CONNECTICUT GAS COMPA		1.F Z	24,500,000	24,500,000	25,239,426	24,500,000					5.520	5.520	JD	60,107		12/15/2025	12/15/2036	24,970,680
842638-K#-4	THE SOUTHERN CONNECTICUT GAS COMPA	0	1.F Z	100,000	100,000	103,018	100,000					5.520	5.520	JD	245		12/15/2025	12/15/2036	24,970,680
842638-K@-6	SOUTHERN CONNECTICUT GAS COMPANY (		1.F	23,800,000	23,800,000	24,652,066	23,800,000					5.620	5.620	MS	338,105	1,337,560	08/15/2024	09/30/2039	24,468,780
84265V-AG-0	SOUTHERN COPPER CORPORATION 5.25% 08 NOV		2.A FE	4,091,323	4,360,000	4,162,666	4,105,999		8,697			5.250	5.796	MN	33,699	228,900	04/02/2025	11/08/2042	4,382,088
8426EP-AC-2	SOUTHERN COMPANY GAS CAPITAL CORP		2.A FE	10,799,803	11,815,000	9,875,027	10,834,442		23,588			4.400	5.024	MN	44,766	519,860	08/14/2024	05/30/2047	11,972,730
8426EP-AC-2	SOUTHERN COMPANY GAS CAPITAL CORP	0	2.A FE	199,530	200,000	167,161	199,625		10			4.400	4.414	MN	758	8,800	05/04/2017	05/30/2047	11,972,730
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL CORPO		2.A FE	1,883,166	1,900,000	1,233,663	1,884,739		377			3.150	3.196	MS	15,129	59,850	09/07/2021	09/30/2051	1,675,988
8426EP-AF-5	SOUTHERN COMPANY GAS CAPITAL CORPO		2.A FE	1,096,920	1,100,000	1,130,945	1,097,944		437			5.150	5.183	MS	16,680	56,650	09/06/2022	09/15/2032	1,641,200
8426EP-AF-5	SOUTHERN COMPANY GAS CAPITAL CORPO	0	2.A FE	498,600	500,000	514,066	499,066		198			5.150	5.183	MS	7,582	25,750	09/06/2022	09/15/2032	1,641,200
843163-B#-2	SOUTHERN INDIANA GAS AND ELECTRIC		1.F	16,400,000	16,400,000	17,126,270	16,400,000					5.750	5.750	MS	277,661	943,000	10/13/2023	03/15/2029	16,871,500
843163-C*-5	SOUTHERN INDIANA GAS AND ELECTRIC		1.F	16,400,000	16,400,000	17,457,422	16,400,000					5.910	5.910	AO	204,617	969,240	10/13/2023	10/15/2030	16,884,620
843163-E#-9	SOUTHERN INDIANA GAS AND ELECTRIC		1.F Z	7,700,000	7,700,000	8,031,009	7,700,000					6.180	6.180	AO	118,965		10/01/2025	10/01/2055	7,937,930
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COOP IN		2.A	6,362,789	6,362,789	5,609,464	6,362,789					4.000	4.000	AO	53,023	254,512	04/16/2018	04/16/2048	183,045
84335@-AA-6	SOUTHERN METHODIST UNIVERSITY TX		1.D	37,224,000	37,224,000	32,537,878	37,224,000					3.550	3.550	AO	330,363	1,321,452	12/15/2017	10/01/2047	1,210,417
843452-AZ-6	SOUTHERN NATURAL GAS COMPANY		2.A FE	422,413	300,000	346,692	368,258		(9,645)			8.000	3.823	MS	8,000	24,000	10/25/2019	03/01/2032	312,000
84346L-AA-8	SOUTHERN NATURAL GAS COMPANY LLC		2.A FE	24,887,958	29,875,000	26,305,612	25,078,758		99,013			4.800	6.127	MS	422,233	1,434,000	09/30/2024	03/15/2047	30,182,400
84346L-AD-2	SOUTHERN NATURAL GAS COMPANY LLC		2.A FE	15,528,293	15,525,000	15,912,887	15,528,390		97			5.450	5.447	FA	371,349		07/21/2025	08/01/2035	15,948,056
84352J-AD-8	SOUTHERN NEW HAMPSHIRE UNIVERSITY		1.E FE	43,525,000	43,525,000	29,853,699	43,525,000					3.500	3.500	JJ	761,688	1,523,375	11/18/2020	01/01/2050	43,777,938
843646-AH-3	SOUTHERN POWER CO		2.A FE	676,292	600,000	579,378	661,338		(2,700)			5.150	4.251	MS	9,098	30,900	10/25/2019	09/15/2041	615,450
84383Q-A#-0	SOUTHERN STAR CENTRAL GAS PIPELINE		2.B FE	6,400,000	6,400,000	6,506,026	6,400,000					5.680	5.680	JD	13,127	363,520	12/18/2024	12/18/2034	4,627,800
84383Q-A@-2	SOUTHERN STAR CENTRAL GAS PIPELINE		2.B FE	8,000,000	8,000,000	7,719,173	8,000,000					3.790	3.790	JJ	140,651	303,200	07/14/2020	07/14/2030	7,845,915
84383Q-A@-2	SOUTHERN STAR CENTRAL GAS PIPELINE	0	2.B FE	200,000	200,000	192,979	200,000					3.790	3.790	JJ	3,516	7,580	07/14/2020	07/14/2030	7,845,915
844741-BF-4	SOUTHWEST AIRLINES CO		2.B FE	4,177,656	4,200,000	3,904,705	4,190,184		2,340			2.625	2.685	FA	43,181	110,250	02/05/2020	02/10/2030	5,673,500
844741-BF-4	SOUTHWEST AIRLINES CO	0	2.B FE	1,591,488	1,600,000	1,487,507	1,596,260		891			2.625	2.685	FA	16,450	42,000	02/05/2020	02/10/2030	5,673,500
844895-AW-2	SOUTHWEST GAS CORPORATION		2.A FE	5,592,219	5,315,000	4,661,302	5,519,665		(7,885)			4.875	4.543	AO	64,777	259,106	07/15/2014	10/01/2043	9,542,053

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
844895-AW-2	SOUTHWEST GAS CORPORATION	0	2.A FE	4,061,840	4,000,000	3,508,035	4,047,806		(1,754)			4.875	4.773	AO	48,750	195,000	07/01/2015	10/01/2043	9,542,053
844895-AX-0	SOUTHWEST GAS CORPORATION		2.A FE	5,892,856	7,100,000	5,394,208	5,949,042		25,693			3.800	4.974	AO	67,450	269,800	10/13/2023	09/29/2046	6,725,400
845011-AA-3	SOUTHWEST GAS CORP		2.A FE	6,033,017	6,007,000	5,954,327	6,015,101		(3,607)			3.700	3.621	AO	55,565	222,259	12/12/2019	04/01/2028	6,092,667
845011-AA-3	SOUTHWEST GAS CORP	LS	2.A FE	9,981	10,000	9,912	9,997		2			3.700	3.714	AO	93	370	03/12/2018	04/01/2028	6,092,667
845011-AB-1	SOUTHWEST GAS CORP		2.A FE	2,998,470	3,000,000	2,365,439	2,998,669		33			4.150	4.153	JD	10,375	124,500	05/28/2019	06/01/2049	3,062,250
845011-AC-9	SOUTHWEST GAS CORP		2.A FE	6,691,558	6,700,000	6,092,245	6,696,156		844			2.200	2.214	JD	6,551	147,400	06/01/2020	06/15/2030	9,730,875
845011-AC-9	SOUTHWEST GAS CORP	0	2.A FE	3,577,529	3,425,000	3,114,319	3,495,455		(16,066)			2.200	1.688	JD	3,349	75,350	09/16/2020	06/15/2030	9,730,875
845011-AD-7	SOUTHWEST GAS CORP		2.A FE	8,848,319	8,850,000	6,069,581	8,848,449		39			3.180	3.181	FA	106,318	281,430	08/18/2021	08/15/2051	8,381,175
845011-AF-2	SOUTHWEST GAS CORP		2.A FE	8,488,695	8,500,000	8,764,523	8,495,528		2,146			5.800	5.829	JD	41,083	493,000	11/29/2022	12/01/2027	8,746,500
845011-AH-8	SOUTHWEST GAS CORP		2.A FE	59,040	60,000	61,529	59,040					5.450	5.481	MS	890	3,270	03/21/2023	03/23/2028	358,578
845011-AH-8	SOUTHWEST GAS CORP	0	2.A FE	289,574	290,000	297,389	289,871		77			5.450	5.472	MS	4,302	15,805	03/21/2023	03/23/2028	358,578
84519#-AD-6	SOUTHWEST POWER POOL INC		1.F	5,334,317	5,334,317	5,235,803	5,334,317					4.820	4.820	MJSD	714	257,114	12/29/2010	12/30/2042	68,138
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO		2.A FE	17,466,475	19,110,000	14,855,165	17,530,066		44,499			3.900	4.508	AO	186,323	745,290	11/13/2024	04/01/2045	19,431,670
845437-BP-6	SOUTHWESTERN ELECTRIC POWER COMPAN		2.A FE	6,551,180	6,558,000	6,498,514	6,557,668		612			2.750	2.757	AO	45,086	180,345	09/26/2016	10/01/2026	7,063,810
845437-BP-6	SOUTHWESTERN ELECTRIC POWER COMPAN	0	2.A FE	499,480	500,000	495,465	499,974		47			2.750	2.757	AO	3,438	13,750	09/26/2016	10/01/2026	7,063,810
845437-BQ-4	SOUTHWESTERN ELECTRIC POWER COMPAN		2.A FE	11,289,131	15,262,000	11,397,034	11,369,557		76,738			3.850	5.938	FA	244,828	425,310	02/24/2025	02/01/2048	15,555,794
845467-AT-6	EXPAND ENERGY CORP		2.C FE	14,674,717	15,242,000	15,058,687	14,840,992		53,350			4.750	5.225	FA	301,665	723,995	11/29/2022	02/01/2032	15,081,885
845467-AT-6	EXPAND ENERGY CORP	0	2.C FE	97,025	110,000	108,677	100,891		1,216			4.750	6.413	FA	2,177	5,225	07/21/2022	02/01/2032	15,081,885
845743-BJ-1	SOUTHWESTERN PUBLIC SERV		2.B FE	8,369,444	8,590,000	8,798,156	8,489,517		9,618			6.000	6.183	AO	128,850	515,400	04/22/2005	10/01/2033	8,847,700
845743-BL-6	SOUTHWESTERN PUBLIC SERV		2.B FE	7,751,173	7,739,000	8,128,723	7,757,023		(1,182)			6.000	5.970	AO	116,085	464,340	11/29/2022	10/01/2036	7,971,170
845743-BN-2	SOUTHWESTERN PUBLIC SERV		1.G FE	5,825,863	5,850,000	5,226,590	5,833,895		642			4.500	4.523	FA	99,450	263,250	10/12/2011	08/15/2041	9,918,250
845743-BN-2	SOUTHWESTERN PUBLIC SERV	0	1.G FE	4,102,320	4,000,000	3,573,737	4,073,712		(3,391)			4.500	4.333	FA	68,000	180,000	07/01/2015	08/15/2041	9,918,250
845743-BQ-5	SOUTHWESTERN PUBLIC SERVICE COMPAN		1.G FE	3,344,339	3,350,000	2,382,391	3,345,548		147			3.400	3.409	FA	43,029	113,900	08/05/2016	08/15/2046	3,406,950
845743-BR-3	SOUTHWESTERN PUBLIC SERVICE COMPAN		1.G FE	3,579,300	3,600,000	2,707,541	3,583,022		503			3.700	3.732	FA	50,320	133,200	08/02/2017	08/15/2047	3,513,825
845743-BR-3	SOUTHWESTERN PUBLIC SERVICE COMPAN	0	1.G FE	149,138	150,000	112,814	149,293		21			3.700	3.732	FA	2,097	5,550	08/02/2017	08/15/2047	3,513,825
845743-BU-6	SOUTHWESTERN PUBLIC SERVICE COMPAN		1.G FE	6,126,401	6,150,000	4,071,578	6,129,391		554			3.150	3.170	MN	32,288	193,725	02/23/2021	05/01/2050	5,840,563
845743-BW-2	SOUTHWESTERN PUBLIC SERVICE CO		1.G FE	4,373,394	4,500,000	3,825,723	4,379,120		1,917			5.150	5.337	JD	19,313	231,750	11/29/2022	06/01/2052	4,256,863
845743-BX-0	SOUTHWESTERN PUBLIC SERVICE COMPAN		1.G FE	14,925,650	15,000,000	15,382,529	14,926,945		953			6.000	6.036	JD	75,000	900,000	06/03/2024	06/01/2054	15,450,000
84612N-AA-1	SPSP 3 3/8 02/27/29		1.B FE	3,003,550	2,750,000	2,696,265	2,852,445		(33,865)			3.375	2.048	FA	31,969	92,813	05/12/2021	02/27/2029	2,542,188
84765E-AA-6	BHSH SYSTEM OBLIGATED GROUP		1.D FE	6,026,312	7,595,000	5,448,194	6,118,019		32,902			3.487	4.886	JJ	122,120	264,838	02/08/2023	07/15/2049	7,513,758
84765E-AA-6	BHSH SYSTEM OBLIGATED GROUP	0	1.D FE	138,829	175,000	125,534	140,943		759			3.487	4.888	JJ	2,814	6,102	02/08/2023	07/15/2049	7,513,758
84857@-AA-4	SPIRE MISSOURI INC		1.F Z	7,250,000	7,250,000	6,827,987	7,250,000					3.680	3.680	MS	78,558	266,800	09/15/2017	09/15/2032	6,110,400
84857@-AD-8	SPIRE MISSOURI INC		1.F	11,250,000	11,250,000	10,663,272	11,250,000					2.840	2.840	MN	40,825	319,500	11/12/2019	11/15/2029	12,170,400
84857@-AD-8	SPIRE MISSOURI INC	0	1.F	1,500,000	1,500,000	1,421,770	1,500,000					2.840	2.840	MN	5,443	42,600	11/12/2019	11/15/2029	12,170,400
84857L-AE-1	SPIRE INC		2.C FE	12,560,338	12,550,000	12,527,284	12,560,274		(63)			6.450	6.439	JD	83,196		11/18/2025	06/01/2056	12,954,738
84858#-AD-5	SPIRE ALABAMA INC		2.A	7,250,000	7,250,000	6,877,282	7,250,000					2.880	2.880	JD	17,400	208,800	12/02/2019	12/01/2029	6,340,000
84858#-AD-5	SPIRE ALABAMA INC	0	2.A	1,500,000	1,500,000	1,422,886	1,500,000					2.880	2.880	JD	3,600	43,200	12/02/2019	12/01/2029	6,340,000
84858#-AE-3	SPIRE ALABAMA INC		2.A	9,668,000	9,668,000	8,655,664	9,668,000					2.040	2.040	JD	8,766	197,227	12/15/2020	12/15/2030	9,132,208
84858#-AE-3	SPIRE ALABAMA INC	0	2.A	250,000	250,000	223,823	250,000					2.040	2.040	JD	227	5,100	12/15/2020	12/15/2030	9,132,208
84859*-AA-4	SPIRE STL PIPELINE LLC		2.B YE	14,304,000	14,304,000	13,073,876	14,304,000					2.950	2.950	JD	18,754	421,968	12/23/2019	12/31/2034	1,616,389
84859*-AA-4	SPIRE STL PIPELINE LLC	0	2.B YE	1,966,800	1,966,800	1,797,658	1,966,800					2.950	2.950	JD	2,579	58,021	12/23/2019	12/31/2034	1,616,389
84859D-AA-5	SPIRE MISSOURI INC		1.F FE	12,482,766	12,894,000	8,742,280	12,515,202		9,155			3.300	3.470	JD	35,459	425,502	03/25/2022	06/01/2051	12,344,376
84859D-AC-1	SPIRE MISSOURI INC	0	1.F FE	1,949,111	1,950,000	1,964,108	1,949,673		80			4.800	4.803	FA	35,360	93,600	02/06/2023	02/15/2033	1,986,560
85205T-AG-5	SPIRIT AEROSYSTEMS INC		2.C FE	7,613,165	7,550,000	7,521,813	7,551,661		(7,981)			3.850	3.739	JD	12,919	290,675	04/25/2017	06/15/2026	7,593,413
85205T-AG-5	SPIRIT AEROSYSTEMS INC	0	2.C FE	1,211,524	1,200,000	1,195,520	1,200,308		(1,471)			3.850	3.721	JD	2,053	46,200	04/25/2017	06/15/2026	7,593,413
85205T-AK-6	SPIRIT AEROSYSTEMS INC		2.C FE	11,582,136	11,600,000	11,613,455	11,594,927		1,909			4.600	4.619	JD	23,716	533,600	05/22/2018	06/15/2028	11,457,600
85205T-AK-6	SPIRIT AEROSYSTEMS INC	0	2.C FE	199,692	200,000	200,232	199,913		33			4.600	4.619	JD	409	9,200	05/22/2018	06/15/2028	11,457,600

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
85221*-AH-7	SQUARE BUTTE ELECTRIC COOPERATIVE		1.G	4,543,936	4,543,936	4,543,299	4,543,936					4.480	4.480	MJSD	565	203,568	05/26/2011	12/30/2031	80,594
85221*-AJ-3	SQUARE BUTTE ELECTRIC COOPERATIVE	0	1.G	3,354,540	3,000,000	3,090,045	3,232,894		(14,455)			5.780	4.903	MJSD	43,832	130,050	07/01/2015	06/30/2042	95,782
85239*-AA-2	STJOHNS(BKNY)CONTRACT BACKED PT TR		1.C YE	20,127,296	20,127,296	20,318,317	20,127,296					5.280	5.280	MON	47,232	1,062,721	10/07/2022	06/15/2052	107,482
853254-BS-8	STANDARD CHARTERED PLC		1.G FE	15,253,454	15,475,000	15,600,541	15,281,986		28,532			4.644	4.916	AO	179,665	718,659	02/24/2025	04/01/2031	15,629,686
853254-CG-3	STANDARD CHARTERED PLC		1.G FE	176,770	200,000	196,864	188,300		5,300			2.608	5.700	JJ	2,449	5,216	09/28/2023	01/12/2028	202,608
853254-CN-8	STANDARD CHARTERED PLC		1.G FE	9,016,578	8,426,000	8,972,882	8,867,778		(148,800)			7.767	4.808	MN	81,806	654,447	04/28/2025	11/16/2028	8,753,224
853254-CQ-1	STANLN 6.1 01/09/26 144A		1.G FE	16,411,804	16,230,000	16,234,987	16,231,536		(67,663)			6.170	5.729	JJ	478,442	1,001,391	05/03/2023	01/09/2027	16,730,696
853254-CU-2	STANDARD CHARTERED PLC		1.G FE	2,190,000	2,190,000	2,371,703	2,190,000					6.296	6.296	JJ	67,026	137,882	06/28/2023	07/06/2034	2,258,941
85325C-2A-9	STANDARD CHARTERED PLC		1.G FE	7,926,951	8,005,000	8,168,059	7,939,982		12,550			5.005	5.199	AO	84,582	400,650	12/17/2024	10/15/2030	8,205,325
85325C-2E-1	STANDARD CHARTERED PLC		1.G FE	9,554,840	9,546,000	10,391,774	9,554,553		(287)			6.228	6.215	JJ	264,233	297,262	01/13/2025	01/21/2036	10,311,400
85325C-2E-1	STANDARD CHARTERED PLC	LS	1.G FE	454,000	454,000	494,224	454,000					6.228	6.228	JJ	12,567	14,138	01/13/2025	01/21/2036	10,311,400
85325C-2J-0	STANDARD CHARTERED PLC		1.G FE	44,428,864	43,650,000	44,571,783	44,424,972		(3,892)			5.400	5.162	FA	910,103		12/16/2025	08/12/2036	44,828,550
853496-AD-9	STANDARD INDUSTRIES INC		3.B FE	8,805,480	8,826,000	8,798,813	8,818,221		3,598			4.750	4.795	JJ	193,314	419,235	03/04/2022	01/15/2028	7,070,018
853496-AG-2	STANDARD INDUSTRIES INC		3.B FE	23,889,850	24,450,000	23,601,800	24,069,929		68,190			4.375	4.728	JJ	493,245	1,069,688	02/29/2024	07/15/2030	23,360,063
853496-AH-0	STANDARD BUILDING SOLUTIONS INC		3.B FE	6,387,500	8,000,000	7,334,809	6,786,041		194,795			3.375	7.001	JJ	124,500	270,000	11/20/2023	01/15/2031	8,135,000
85434V-AC-2	STANFORD HEALTH CARE		1.C FE	3,190,264	4,670,000	3,064,191	3,232,532		26,311			3.027	5.219	FA	53,403	141,361	05/15/2024	08/15/2051	12,673,961
85434V-AC-2	STANFORD HEALTH CARE	0	1.C FE	5,471,951	8,010,000	5,255,710	5,544,450		45,129			3.027	5.219	FA	91,597	242,463	05/15/2024	08/15/2051	12,673,961
854403-AD-4	STANFORD UNIVERSITY		1.A FE	16,000,000	16,000,000	13,533,914	16,000,000					4.013	4.013	MN	107,013	642,080	04/03/2012	05/01/2042	18,361,170
854403-AD-4	STANFORD UNIVERSITY	0	1.A FE	1,981,920	2,000,000	1,691,739	1,986,874		557			4.013	4.068	MN	13,377	80,260	07/01/2015	05/01/2042	18,361,170
854498-AA-6	STANISLAUS REGIONAL HOUSING AUTHOR		1.E Z	18,403,000	18,403,000	20,124,196	18,403,000					6.370	6.370	MON	52,101	1,172,271	08/15/2024	08/15/2059	4,147,509
854502-AH-4	STANLEY BLACK & DECKER INC		2.B FE	11,150,742	11,159,000	11,171,344	11,155,528		752			4.250	4.261	MN	60,600	368,008	11/05/2025	11/15/2028	11,600,379
854502-AH-4	STANLEY BLACK & DECKER INC	LS	2.B FE	199,852	200,000	200,221	200,000		17			4.250	4.249	MN	1,086	8,500	10/30/2018	11/15/2028	11,600,379
854502-AH-4	STANLEY BLACK & DECKER INC	0	2.B FE	949,297	950,000	951,051	950,000		81			4.250	4.249	MN	5,159	40,375	10/30/2018	11/15/2028	11,600,379
854502-AJ-0	STANLEY BLACK & DECKER INC		2.B FE	12,902,565	13,300,000	11,674,750	12,928,960		8,070			4.850	5.053	MN	82,423	645,050	11/29/2022	11/15/2048	12,342,213
854502-AK-7	STANLEY BLACK & DECKER INC		2.A FE	14,862,892	15,021,000	14,998,442	14,997,324		131,112			3.400	4.365	MS	170,238	510,714	01/24/2025	03/01/2026	15,729,864
854502-AK-7	STANLEY BLACK & DECKER INC	0	2.A FE	555,150	550,000	549,174	549,998		(972)			3.400	3.205	MS	6,233	18,700	12/12/2019	03/01/2026	15,729,864
854502-AL-5	STANLEY BLACK & DECKER INC		2.B FE	12,954,403	12,889,000	11,807,072	12,920,202		(7,555)			2.300	2.229	MS	87,287	296,447	12/22/2020	03/15/2030	14,995,488
854502-AL-5	STANLEY BLACK & DECKER INC	LS	2.B FE	210,297	211,000	193,288	210,703		73			2.300	2.335	MS	1,429	4,853	02/03/2020	03/15/2030	14,995,488
854502-AL-5	STANLEY BLACK & DECKER INC	0	2.B FE	1,993,340	2,000,000	1,832,116	1,997,180		692			2.300	2.335	MS	13,544	46,000	02/03/2020	03/15/2030	14,995,488
854502-AN-1	STANLEY BLACK & DECKER INC		2.B FE	16,762,829	21,803,000	12,987,037	16,851,834		33,359			2.750	4.120	MN	76,613	464,833	11/04/2025	11/15/2050	21,595,916
854502-AQ-4	STANLEY BLACK & DECKER INC		2.A FE	6,587,460	6,600,000	5,982,746	6,591,606		1,161			3.000	3.022	MN	25,300	198,000	02/22/2022	05/15/2032	10,962,000
854502-AQ-4	STANLEY BLACK & DECKER INC	0	2.A FE	5,689,170	5,700,000	5,166,917	5,692,763		1,015			3.000	3.022	MN	21,850	171,000	02/22/2022	05/15/2032	10,962,000
85513A-AA-6	US SILICA (STAR HOLDING LLC)		4.B FE	5,938,625	5,972,000	5,744,761	5,942,228		3,603			8.750	8.864	FA	217,729	502,005	02/24/2025	08/01/2031	6,325,125
85513A-AA-6	US SILICA (STAR HOLDING LLC)	LS	4.B FE	88,000	88,000	84,652	88,000					8.750	8.750	FA	3,208	7,721	07/18/2024	08/01/2031	6,325,125
855170-AA-4	STAR PARENT INC		4.A FE	16,218,563	16,050,000	17,130,126	16,151,547		(32,323)			9.000	8.730	AO	361,125	1,444,500	10/25/2023	10/01/2030	14,003,000
855244-AK-5	STARBUCKS CORPORATION		2.A FE	2,710,064	2,726,000	2,707,232	2,725,267		1,693			2.450	2.510	JD	2,968	66,787	05/19/2016	06/15/2026	2,692,585
855244-AK-5	STARBUCKS CORPORATION	0	2.A FE	249,041	250,000	248,279	249,958		101			2.450	2.487	JD	272	6,125	05/19/2016	06/15/2026	2,692,585
855244-AP-4	STARBUCKS CORPORATION		2.A FE	1,745,748	1,750,000	1,732,350	1,749,156		567			3.500	3.523	MS	20,417	61,250	02/26/2018	03/01/2028	1,882,375
855244-AP-4	STARBUCKS CORPORATION	0	2.A FE	199,514	200,000	197,983	199,904		65			3.500	3.523	MS	2,333	7,000	02/26/2018	03/01/2028	1,882,375
855244-AS-8	STARBUCKS CORPORATION		2.A FE	9,327,229	10,770,000	9,013,454	9,378,332		29,757			4.500	5.498	MN	61,928	484,650	05/09/2024	11/15/2048	11,012,325
855244-AT-6	STARBUCKS CORPORATION		2.A FE	298,324	299,000	293,726	298,784		86			3.550	3.571	FA	4,010	10,615	05/02/2019	08/15/2029	1,882,838
855244-AT-6	STARBUCKS CORPORATION	LS	2.A FE	499,868	501,000	492,163	500,639		144			3.550	3.571	FA	6,719	17,786	05/02/2019	08/15/2029	1,882,838
855244-AT-6	STARBUCKS CORPORATION	0	2.A FE	1,025,136	1,050,000	1,031,479	1,036,796		3,428			3.550	3.919	FA	14,082	37,275	07/01/2022	08/15/2029	1,882,838
855244-AU-3	STARBUCKS CORPORATION		2.A FE	29,954,278	37,655,000	31,222,865	30,201,300		135,869			4.450	6.029	FA	633,022	1,460,713	03/06/2025	08/15/2049	38,492,824
855244-AZ-2	STARBUCKS CORPORATION		2.A FE	2,655,677	2,663,000	2,463,580	2,659,609		769			2.550	2.578	MN	8,677	67,907	05/04/2020	11/15/2030	2,936,975
855244-AZ-2	STARBUCKS CORPORATION	LS	2.A FE	136,623	137,000	126,741	136,826		40			2.550	2.578	MN	446	3,494	05/04/2020	11/15/2030	2,936,975
855244-AZ-2	STARBUCKS CORPORATION	0	2.A FE	99,725	100,000	92,511	99,873		29			2.550	2.578	MN	326	2,550	05/04/2020	11/15/2030	2,936,975
855244-BA-6	STARBUCKS CORPORATION		2.A FE	19,341,140	27,445,000	19,320,635	19,486,738		87,927			3.500	5.691	MN	122,740	638,138	10/28/2025	11/15/2050	36,472,288

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
855244-BA-6	STARBUCKS CORPORATION	0	2.A FE	6,035,652	8,400,000	5,913,403	6,046,391		10,739			3.500	5.601	MN	37,567	147,000	10/03/2025	11/15/2050	36,472,288
855244-BC-2	STARBUCKS CORPORATION		2.A FE	8,084,691	8,100,000	7,473,228	8,090,315		1,487			3.000	3.022	FA	92,475	243,000	02/09/2022	02/14/2032	12,789,000
855244-BC-2	STARBUCKS CORPORATION	0	2.A FE	6,045,121	6,100,000	5,627,987	6,064,555		5,234			3.000	3.105	FA	69,642	183,000	02/17/2022	02/14/2032	12,789,000
855244-BE-8	STARBUCKS CORPORATION	0	2.A FE	140,168	140,000	140,080	140,008		(64)			4.750	4.702	FA	2,512	6,650	02/08/2023	02/15/2026	143,325
855244-BF-5	STARBUCKS CORPORATION		2.A FE	4,892,428	4,940,000	5,008,286	4,901,697		4,392			4.800	4.930	FA	89,579	237,120	11/29/2023	02/15/2033	5,058,560
857477-AW-3	STATE STREET CORP		1.F FE	5,373,495	5,412,000	5,389,003	5,410,400		4,413			2.650	2.725	MN	16,732	143,418	12/16/2016	05/19/2026	5,435,073
857477-AW-3	STATE STREET CORP	0	1.F FE	199,720	200,000	199,150	199,994		26			2.650	2.657	MN	618	5,300	05/16/2016	05/19/2026	5,435,073
857477-BD-4	STATE STREET CORP		1.D FE	1,301,337	1,300,000	1,308,570	1,300,506		(131)			4.141	4.127	JD	4,187	53,833	11/28/2018	12/03/2029	3,546,950
857477-BD-4	STATE STREET CORP	0	1.D FE	2,177,309	2,175,000	2,189,338	2,175,874		(227)			4.141	4.126	JD	7,005	90,067	11/28/2018	12/03/2029	3,546,950
857477-BG-7	STATE STREET CORP		1.F FE	2,644,221	2,655,000	2,503,069	2,650,411		1,175			2.400	2.445	JJ	27,789	63,720	01/21/2020	01/24/2030	3,339,600
857477-BG-7	STATE STREET CORP	LS	1.F FE	343,599	345,000	325,258	344,404		153			2.400	2.445	JJ	3,611	8,280	01/21/2020	01/24/2030	3,339,600
857477-BG-7	STATE STREET CORP	0	1.F FE	298,782	300,000	282,833	299,482		133			2.400	2.445	JJ	3,140	7,200	01/21/2020	01/24/2030	3,339,600
857477-BN-2	STATE STREET CORP		1.F FE	50,000	50,000	48,211	50,000					3.152	3.152	MS	398	1,576	03/26/2020	03/30/2031	558,668
857477-BN-2	STATE STREET CORP	0	1.F FE	500,000	500,000	482,115	500,000					3.152	3.152	MS	3,984	15,760	03/26/2020	03/30/2031	558,668
857477-BP-7	STATE STREET CORP		1.F FE	11,079,077	11,050,000	9,952,098	11,066,763		(3,085)			2.200	2.168	MS	79,683	243,100	07/28/2021	03/03/2031	10,413,300
857477-BP-7	STATE STREET CORP	0	1.F FE	697,942	700,000	630,450	698,879		202			2.200	2.233	MS	5,048	15,400	02/26/2021	03/03/2031	10,413,300
857477-BT-9	STATE STREET CORP		1.F FE	19,800,000	19,800,000	17,907,836	19,800,000					2.623	2.623	FA	207,742	519,354	02/02/2022	02/07/2033	19,147,874
857477-BT-9	STATE STREET CORP	0	1.F FE	2,100,000	2,100,000	1,899,316	2,100,000					2.623	2.623	FA	22,033	55,083	02/02/2022	02/07/2033	19,147,874
857477-BU-6	STATE STREET CORP		1.F FE	350,000	350,000	348,903	350,000					4.421	4.421	MN	2,063	15,474	05/10/2022	05/13/2033	562,158
857477-BU-6	STATE STREET CORP	0	1.F FE	200,000	200,000	199,373	200,000					4.421	4.421	MN	1,179	8,842	05/10/2022	05/13/2033	562,158
857477-BV-4	STATE STREET CORP	0	1.F FE	500,000	500,000	491,046	500,000					4.164	4.164	FA	8,502	20,820	08/01/2022	08/04/2033	10,009,140
857477-BV-4	STATE STREET CORP		1.F FE	8,990,369	9,305,000	9,138,374	9,016,996		26,627			4.164	4.648	FA	158,213	266,600	02/24/2025	08/04/2033	10,009,140
857477-CA-9	STATE STREET CORP		1.D FE	4,504,338	4,565,000	4,631,858	4,509,672		5,335			4.821	5.005	JJ	94,756	142,340	02/24/2025	01/26/2034	5,924,447
857477-CA-9	STATE STREET CORP	0	1.D FE	1,306,853	1,300,000	1,319,040	1,305,524		(392)			4.821	4.749	JJ	26,984	62,673	02/03/2023	01/26/2034	5,924,447
857477-CC-5	STATE STREET CORP		1.D FE	4,400,000	4,400,000	4,557,214	4,400,000					5.159	5.159	MN	27,113	226,996	05/15/2023	05/18/2034	9,745,053
857477-CC-5	STATE STREET CORP	0	1.D FE	4,944,195	5,100,000	5,282,226	4,970,079		12,690			5.159	5.543	MN	31,427	263,109	11/29/2023	05/18/2034	9,745,053
857477-CF-8	STATE STREET CORP	0	1.D FE	5,821,870	5,630,000	5,898,946	5,775,619		(44,645)			5.684	4.716	MN	35,557	320,009	12/17/2024	11/21/2029	5,790,005
857477-CG-6	STATE STREET CORP		1.F FE	3,834,380	3,635,000	3,934,559	3,819,473		(14,907)			6.123	5.327	MN	24,730	222,571	02/24/2025	11/21/2034	3,746,286
857477-CX-9	STATE STREET CORP		1.D FE	4,054,223	4,045,000	4,148,722	4,053,947		(276)			5.146	5.115	FA	71,120	104,078	03/05/2025	02/28/2036	4,149,078
857691-AG-4	STATION CASINOS LLC		4.C FE	12,774,000	13,713,000	13,599,699	13,299,430		174,278			4.500	5.939	FA	233,121	617,085	10/26/2022	02/15/2028	12,873,275
857691-AG-4	STATION CASINOS LLC	LS	4.C FE	164,063	167,000	165,620	165,745		530			4.500	4.840	FA	2,839	7,515	07/07/2022	02/15/2028	12,873,275
857691-AH-2	STATION CASINOS LLC 144A		4.C FE	2,535,000	3,120,000	2,957,769	2,706,483		53,903			4.625	7.435	JD	12,025	144,300	07/11/2022	12/01/2031	3,294,463
857691-AH-2	STATION CASINOS LLC 144A	LS	4.C FE	81,250	100,000	94,800	86,746		1,728			4.625	7.435	JD	385	4,625	07/11/2022	12/01/2031	3,294,463
857691-AJ-8	STATION CASINOS LLC		4.C FE	6,617,800	6,580,000	6,735,479	6,605,879		(7,072)			6.625	6.487	MS	128,356	435,925	03/28/2024	03/15/2032	6,777,300
85771P-AE-2	STATOIL ASA		1.D FE	4,665,185	4,500,000	3,999,272	4,611,913		(4,949)			4.250	4.036	MN	20,188	191,250	04/10/2012	11/23/2041	5,616,875
85771P-AE-2	STATOIL ASA	0	1.D FE	974,640	1,000,000	888,727	981,528		788			4.250	4.413	MN	4,486	42,500	07/01/2015	11/23/2041	5,616,875
85771P-AL-6	STATOIL ASA		1.D FE	1,320,735	1,500,000	1,265,095	1,367,180		4,857			3.950	4.702	MN	7,571	59,250	10/15/2013	05/15/2043	1,529,625
85771P-AQ-5	STATOIL ASA		1.D FE	4,721,600	5,000,000	4,666,647	4,746,436		8,421			4.800	5.241	MN	35,333	240,000	11/29/2022	11/08/2043	5,120,000
858119-BK-5	STEEL DYNAMICS INC		2.B FE	7,384,799	7,350,000	7,108,059	7,366,215		(2,897)			3.450	3.388	AO	53,533	253,575	02/12/2020	04/15/2030	7,731,100
858119-BK-5	STEEL DYNAMICS INC	0	2.B FE	259,378	250,000	241,771	254,188		(934)			3.450	3.007	AO	1,821	8,625	02/12/2020	04/15/2030	7,731,100
858119-BM-1	STEEL DYNAMICS INC		2.B FE	4,920,918	4,849,000	4,614,652	4,885,664		(6,695)			3.250	3.077	JJ	72,668	157,593	06/19/2020	01/15/2031	10,340,344
858119-BM-1	STEEL DYNAMICS INC	LS	2.B FE	199,720	201,000	191,286	200,357		130			3.250	3.317	JJ	3,012	6,533	06/19/2020	01/15/2031	10,340,344
858119-BM-1	STEEL DYNAMICS INC	0	2.B FE	5,201,423	5,500,000	5,234,189	5,216,797		17,171			3.250	4.395	JJ	82,424	16,250	08/26/2025	01/15/2031	10,340,344
858119-BN-9	STEEL DYNAMICS INC		2.B FE	1,489,545	1,500,000	1,440,938	1,497,235		1,530			1.650	1.755	AO	5,225	24,750	10/07/2020	10/15/2027	1,613,200
858119-BN-9	STEEL DYNAMICS INC	LS	2.B FE	99,303	100,000	96,063	99,816		102			1.650	1.755	AO	348	1,650	10/07/2020	10/15/2027	1,613,200
858119-BN-9	STEEL DYNAMICS INC	0	2.B FE	695,121	700,000	672,438	698,710		714			1.650	1.755	AO	2,438	11,550	10/07/2020	10/15/2027	1,613,200
858119-BP-4	STEEL DYNAMICS INC		2.B FE	2,191,576	2,275,000	1,564,531	2,200,989		1,866			3.250	3.446	AO	15,609	73,938	10/07/2020	10/15/2050	2,235,750
858119-BS-8	STEEL DYNAMICS INC		2.B FE	3,421,584	3,450,000	3,534,327	3,423,832		2,248			5.250	5.354	MN	23,144	122,259	03/10/2025	05/15/2035	3,540,563

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
858119-BT-6	STEEL DYNAMICS INC		2.B FE	11,947,174	12,275,000	12,270,117	11,953,190		6,016			5.750	5.940	MN	90,187	476,423	03/10/2025	05/15/2055	12,627,906
858119-BU-3	STEEL DYNAMICS INC		2.B FE	1,596,768	1,600,000	1,598,930	1,596,785		17			4.000	4.071	JD	7,111		12/24/2025	12/15/2028	1,632,000
858586-K*-0	STEPAN COMPANY		2.C PL	28,371,429	28,371,429	26,308,369	28,371,429					2.730	2.730	JD	45,182	774,540	12/10/2021	12/10/2031	3,984,266
85862@-AB-2	STEPAN COMPANY		2.C Z	7,300,000	7,300,000	7,604,799	7,300,000					6.170	6.170	MN	50,046	225,205	05/21/2025	05/21/2033	1,505,041
85917P-AA-5	STERIS IRISH FINCO UNLIMITED CO		2.B FE	20,369,976	20,250,000	18,701,524	20,317,182		(12,265)			2.700	2.627	MS	160,988	546,750	07/28/2021	03/15/2031	18,992,990
85917P-AA-5	STERIS IRISH FINCO UNLIMITED CO	0	2.B FE	652,274	650,000	600,296	651,279		(227)			2.700	2.657	MS	5,168	17,550	06/16/2021	03/15/2031	18,992,990
85917P-AB-3	STERIS IRISH FINCO UNLIMITED CO		2.B FE	4,179,840	4,200,000	3,121,778	4,181,684		429			3.750	3.777	MS	46,375	157,500	03/24/2021	03/15/2051	4,024,063
85984X-AA-6	STETSON UNIVERSITY INC		2.A FE	3,161,322	2,700,000	1,931,027	3,125,488		(6,886)			4.094	3.311	JD	9,212	110,538	05/13/2020	12/01/2059	2,755,269
861932-AA-9	AIR TRANSPORT SERVICES GROUP INC		3.A FE	11,971,050	11,880,000	12,572,271	11,959,224		(11,826)			7.250	7.063	MS	253,605	495,248	02/25/2025	03/15/2032	12,269,200
86333@-AB-1	STRIPE INC		2.B Z	3,800,000	3,800,000	3,841,554	3,800,000					5.320	5.320	MS	53,348		09/26/2025	09/26/2032	3,901,080
86333@-AC-9	STRIPE INC		2.B Z	108,500,000	108,500,000	109,677,698	108,500,000					5.680	5.680	MS	1,626,294		09/26/2025	09/26/2035	111,787,080
86333@-AC-9	STRIPE INC	0	2.B Z	300,000	300,000	303,256	300,000					5.680	5.680	MS	4,497		09/26/2025	09/26/2035	111,787,080
863667-AE-1	STRYKER CORP		2.A FE	864,653	830,000	705,199	857,854		(1,168)			4.100	3.827	AO	8,508	34,030	06/21/2019	04/01/2043	847,015
863667-AJ-0	STRYKER CORPORATION		2.A FE	7,355,001	7,329,000	6,567,713	7,352,580		(394)			4.625	4.599	MS	99,807	338,966	09/27/2018	03/15/2046	7,498,483
863667-AN-1	STRYKER CORPORATION		2.A FE	6,656,415	6,423,000	6,416,917	6,422,668		(26,407)			3.500	3.047	MS	66,193	224,805	12/15/2016	03/15/2026	6,679,333
863667-AN-1	STRYKER CORPORATION	0	2.A FE	458,204	450,000	449,574	449,962		(968)			3.500	3.253	MS	4,638	15,750	07/25/2016	03/15/2026	6,679,333
863667-AQ-4	STRYKER CORPORATION		2.A FE	149,937	150,000	149,189	150,000					3.650	3.648	MS	1,734	5,475	02/26/2018	03/07/2028	407,300
863667-AQ-4	STRYKER CORPORATION	0	2.A FE	249,895	250,000	248,648	250,000					3.650	3.648	MS	2,890	9,125	02/26/2018	03/07/2028	407,300
863667-AY-7	STRYKER CORPORATION		2.A FE	6,783,816	6,800,000	6,179,205	6,792,034		1,785			1.950	1.978	JD	5,893	132,600	02/19/2021	06/15/2030	6,108,988
863667-AY-7	STRYKER CORPORATION	0	2.A FE	548,691	550,000	499,789	549,356		144			1.950	1.978	JD	477	10,725	02/19/2021	06/15/2030	6,108,988
863667-AZ-4	STRYKER CORPORATION		2.A FE	29,045,849	36,880,000	24,214,596	29,369,893		138,018			2.900	4.112	JD	47,534	1,069,520	10/26/2023	06/15/2050	37,376,823
864486-AK-1	SUBURBAN PROPANE PARTNERS L.P.		4.A FE	3,540,000	3,540,000	3,543,462	3,540,000					5.875	5.875	MS	69,325	207,975	02/07/2017	03/01/2027	3,005,775
864486-AL-9	SUBURBAN PROPANE PARTNERS L.P.		4.A FE	7,071,650	7,020,000	6,740,804	7,044,690		(6,493)			5.000	4.887	JD	29,250	351,000	05/12/2021	06/01/2031	6,703,500
86468@-AG-7	SUEZ WATER RESOURCES LLC		1.F	2,200,000	2,200,000	2,202,685	2,200,000					4.680	4.680	AO	22,308	102,960	05/19/2020	04/13/2026	2,046,800
86468@-AH-5	SUEZ WATER RESOURCES LLC		1.F	4,200,000	4,200,000	4,158,827	4,200,000					3.470	3.470	AO	30,363	145,740	05/19/2020	10/16/2027	3,865,930
86468@-AJ-1	SUEZ WATER RESOURCES LLC		1.F	4,200,000	4,200,000	4,006,295	4,200,000					3.910	3.910	AO	34,213	164,220	05/19/2020	10/16/2032	3,874,290
86468@-AL-6	VEOLIA UTILITY RESOURCES LLC		1.F	38,000,000	38,000,000	21,773,527	38,000,000					3.140	3.140	MN	169,037	1,193,200	11/10/2021	11/10/2061	38,596,600
86562M-AR-1	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	3,035,918	3,003,000	2,982,278	3,011,735		(5,599)			3.364	3.152	JJ	47,424	101,021	07/28/2021	07/12/2027	3,400,246
86562M-AR-1	SUMITOMO MITSUI FINANCIAL GROUP IN	0	1.G FE	400,000	400,000	397,240	400,000					3.364	3.364	JJ	6,317	13,456	07/06/2017	07/12/2027	3,400,246
86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	2,900,665	2,850,000	2,827,343	2,866,647		(7,809)			3.544	3.223	JJ	46,013	101,004	07/28/2021	01/17/2028	3,053,160
86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	0	1.G FE	299,774	300,000	297,615	299,964		31			3.544	3.550	JJ	4,843	10,632	01/10/2018	01/17/2028	3,053,160
86562M-BP-4	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	14,780,208	15,350,000	14,742,642	14,780,635		427			3.040	4.177	JJ	213,877		12/29/2025	07/16/2029	15,350,000
86562M-BU-3	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	2,554,254	2,555,000	2,424,488	2,554,428		138			2.724	2.730	MS	18,173	69,598	09/26/2024	09/27/2029	2,787,455
86562M-BU-3	SUMITOMO MITSUI FINANCIAL GROUP IN	LS	1.G FE	180,824	195,000	185,039	184,131		2,631			2.724	4.354	MS	1,387	5,312	09/26/2024	09/27/2029	2,787,455
86562M-BW-9	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	4,100,000	4,100,000	3,864,101	4,100,000					2.750	2.750	JJ	51,990	112,750	01/06/2020	01/15/2030	4,156,375
86562M-BZ-2	SUMITOMO MITSUI FINANCIAL GROUP IN		2.A FE	5,700,000	5,700,000	5,154,392	5,700,000					2.142	2.142	MS	33,237	122,094	09/14/2020	09/23/2030	6,519,080
86562M-BZ-2	SUMITOMO MITSUI FINANCIAL GROUP IN	0	2.A FE	850,000	850,000	768,637	850,000					2.142	2.142	MS	4,956	18,207	09/14/2020	09/23/2030	6,519,080
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	6,800,000	6,800,000	6,201,354	6,800,000					2.130	2.130	JJ	69,604	144,840	06/29/2020	07/08/2030	6,771,355
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP IN	LS	1.G FE	100,000	100,000	91,196	100,000					2.130	2.130	JJ	1,024	2,130	06/29/2020	07/08/2030	6,771,355
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP IN	0	1.G FE	500,000	500,000	455,982	500,000					2.130	2.130	JJ	5,118	10,650	06/29/2020	07/08/2030	6,771,355
86562M-CH-1	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	960,880	1,000,000	982,475	979,573		18,693			1.402	4.356	MS	4,050	7,010	04/30/2025	09/17/2026	1,007,010
86562M-CJ-7	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	4,650,000	4,650,000	4,137,080	4,650,000					2.222	2.222	MS	29,849	103,323	09/13/2021	09/17/2031	3,892,774
86562M-CJ-7	SUMITOMO MITSUI FINANCIAL GROUP IN	0	1.G FE	650,000	650,000	578,302	650,000					2.222	2.222	MS	4,172	14,443	09/13/2021	09/17/2031	3,892,774
86562M-CK-4	SUMITOMO MITSUI FINANCIAL GROUP IN		2.A FE	2,350,000	2,350,000	1,728,805	2,350,000					2.930	2.930	MS	19,891	68,855	09/13/2021	09/17/2041	2,029,300
86562M-CQ-1	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	6,400,000	6,400,000	4,917,310	6,400,000					3.050	3.050	JJ	90,551	195,200	01/05/2022	01/14/2042	6,091,500
86562M-CQ-1	SUMITOMO MITSUI FINANCIAL GROUP IN	LS	1.G FE	200,000	200,000	153,666	200,000					3.050	3.050	JJ	2,830	6,100	01/05/2022	01/14/2042	6,091,500
86562M-CS-7	SUMITOMO MITSUI FINANCIAL GROUP IN	0	1.G FE	1,000,000	1,000,000	1,066,568	1,000,000					5.766	5.766	JJ	26,908	57,660	01/03/2023	01/13/2033	1,028,830

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
86562M-DM-9	SUMITOMO MITSUI FINANCIAL GROUP IN	0	1.G FE	9,100,000	9,100,000	9,429,530	9,100,000					5.316	5.316	JJ	231,128	483,756	07/02/2024	07/09/2029	9,341,878
86562M-DP-2	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	4,935,198	4,820,000	5,075,049	4,927,281		(7,917)			5.558	5.231	JJ	127,995	133,948	02/24/2025	07/09/2034	4,953,948
86562M-DU-1	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	10,557,831	10,295,000	10,927,020	10,540,873		(16,958)			5.632	5.296	JJ	267,359	289,907	02/24/2025	01/15/2035	10,687,723
86562M-DU-1	SUMITOMO MITSUI FINANCIAL GROUP IN	LS	1.G FE	102,553	100,000	106,139	102,388		(165)			5.632	5.296	JJ	2,597	2,816	02/24/2025	01/15/2035	10,687,723
86563V-AY-5	SUMITOMO MITSUI TRUST BANK LTD	0	1.F FE	4,499,775	4,500,000	4,418,390	4,500,000		46			1.350	1.350	MS	17,719	60,750	09/08/2021	09/16/2026	4,530,375
86563V-BE-8	SUMITOMO MITSUI TRUST BANK LTD		1.F FE	3,742,275	3,750,000	3,813,415	3,747,151		1,564			4.950	4.997	MS	54,656	185,625	09/06/2022	09/15/2027	3,842,813
86563V-BL-2	SUMITOMO MITSUI TRUST BANK LTD		1.F FE	5,000,000	5,000,000	5,033,774	5,000,000					3.660	3.660	MJSD	8,785	276,234	09/05/2023	09/14/2026	5,049,375
86563V-BM-0	SUMITOMO MITSUI TRUST BANK LTD		1.F FE	9,524,354	9,540,000	9,940,584	9,532,022		2,665			5.550	5.584	MS	157,370	529,470	09/05/2023	09/14/2028	9,804,735
86563V-BP-3	SUMITOMO MITSUI TRUST BANK LTD		1.F FE	15,488,220	15,500,000	15,722,548	15,495,223		3,821			5.200	5.227	MS	255,233	806,000	02/29/2024	03/07/2027	15,903,000
86564U-AA-8	SUMMA HEALTH		1.C FE	25,496,940	35,854,000	28,299,512	25,938,223		171,459			3.511	5.534	MN	160,851	1,258,834	05/30/2024	11/15/2051	36,010,254
86564U-AA-8	SUMMA HEALTH	0	1.C FE	452,674	635,000	501,205	461,123		3,019			3.511	5.509	MN	2,849	22,295	04/27/2023	11/15/2051	36,010,254
86721Z-AM-1	SUNCOR ENERGY INC	SD	2.A FE	898,767	875,433	876,274	876,888		(3,181)		41,294	3.000	2.629	MS	7,843	25,498	06/30/2020	09/14/2026	888,565
86721Z-AP-4	SUNCOR ENERGY INC	SD	2.A FE	2,422,573	2,188,583	2,137,895	2,236,397		(15,427)		106,491	3.100	2.360	MN	7,063	66,724	12/10/2020	05/24/2029	2,222,506
867229-AD-8	SUNCOR ENERGY INC		2.A FE	13,932,337	13,991,000	14,827,594	13,962,054		3,344			5.950	5.979	JD	69,372	832,465	11/29/2022	12/01/2034	14,407,232
867229-AE-6	SUNCOR ENERGY INC.		2.A FE	1,369,756	1,000,000	1,079,636	1,274,074		(17,013)			6.500	3.729	JD	2,889	65,000	10/25/2019	06/15/2038	1,032,500
86765B-AK-5	ENERGY TRANSFER LP	0	2.B FE	6,917,306	6,750,000	6,769,245	6,879,944		(4,720)			6.100	5.913	FA	155,550	411,750	07/01/2015	02/15/2042	6,955,875
86765B-AV-1	SUNOCO LOGISTICS PARTNERS OPERATIO		2.B FE	8,062,461	9,870,000	8,897,880	8,135,603		33,356			5.400	6.983	AO	133,245	532,980	10/10/2023	10/01/2047	10,136,490
86765K-AC-3	SUNOCO LP		3.A FE	9,569,000	9,569,000	10,117,650	9,569,000					7.250	7.250	MN	115,625	693,753	04/16/2024	05/01/2032	10,393,588
86765K-AC-3	SUNOCO LP	LS	3.A FE	501,000	501,000	529,725	501,000					7.250	7.250	MN	6,054	36,323	04/16/2024	05/01/2032	10,393,588
86765K-AD-1	SUNOCO LP		3.A FE	5,187,275	5,180,000	5,308,179	5,186,171		(1,104)			6.250	6.219	JJ	161,875	81,837	03/21/2025	07/01/2033	5,321,250
86765K-AH-2	SUNOCO LP		3.A FE	6,096,588	6,185,000	6,200,481	6,104,550		7,961			5.875	6.778	JJ	167,553		11/07/2025	07/15/2027	6,315,216
86765K-AJ-8	SUNOCO LP		3.A FE	840,175	900,000	876,945	842,236		2,061			4.500	6.446	AO	10,125		11/07/2025	10/01/2029	920,250
86765K-AK-5	SUNOCO LP		3.A FE	22,012,992	22,831,000	22,179,828	22,037,010		24,018			4.625	5.523	MN	175,989		11/07/2025	05/01/2030	22,877,075
86765K-AK-5	SUNOCO LP	LS	3.A FE	329,000	329,000	319,616	329,000					4.625	4.625	MN	2,536		11/07/2025	05/01/2030	22,877,075
86765K-AL-3	SUNOCO LP		3.A FE	6,704,221	6,700,000	6,896,591	6,704,208		(13)			6.625	6.605	FA	167,686		11/07/2025	08/15/2032	6,901,275
86765L-AQ-0	SUNOCO LP/FINANCE CORP		3.A FE	100,375	100,000	100,138	100,000		(25)			6.000	5.910	AO	1,267	6,000	03/21/2019	04/15/2027	103,000
86765L-AT-4	SUNOCO LP / SUNOCO FINANCE CORP		3.A FE	7,172,525	8,050,000	7,905,561	7,569,458		123,960			4.500	6.487	MN	46,288	362,250	10/07/2022	05/15/2029	8,077,750
86765L-AT-4	SUNOCO LP / SUNOCO FINANCE CORP	0	3.A FE	153,700	180,000	176,770	165,064		3,799			4.500	7.323	MN	1,035	8,100	10/07/2022	05/15/2029	8,077,750
86765L-AZ-0	SUNOCO LP/FINANCE CORP		3.A FE	19,938,559	20,020,000	19,550,933	19,967,853		8,845			4.500	4.553	AO	152,653	900,900	07/18/2022	04/30/2030	18,425,450
86787G-AJ-1	TRUIST BANK		1.G FE	8,504,747	8,548,000	8,523,815	8,546,839		5,114			3.300	3.337	MN	36,044	282,084	05/11/2016	05/15/2026	8,485,742
86787G-AJ-1	TRUIST BANK	0	1.G FE	298,482	300,000	299,151	299,959		179			3.300	3.337	MN	1,265	9,900	05/11/2016	05/15/2026	8,485,742
867898-AG-9	SUNSWEET GROWERS INC		2.C Z	642,857	642,857	635,471	642,857					3.180	3.180	MN	2,215	20,443	11/22/2016	11/22/2026	89,150
867898-AG-9	SUNSWEET GROWERS INC	0	2.C Z	42,857	42,857	42,365	42,857					3.180	3.180	MN	148	1,363	11/22/2016	11/22/2026	89,150
867898-AH-7	SUNSWEET GROWERS INC		2.C Z	1,714,286	1,714,286	1,682,443	1,714,286					2.660	2.660	JJ	19,887	45,600	07/24/2017	07/24/2027	206,796
867898-AJ-3	SUNSWEET GROWERS INC		2.C Z	1,146,429	1,146,429	1,147,386	1,146,429					4.520	4.520	MN	6,909	51,819	11/13/2018	11/13/2028	154,955
867898-AJ-3	SUNSWEET GROWERS INC	0	2.C Z	42,857	42,857	42,893	42,857					4.520	4.520	MN	258	1,937	11/13/2018	11/13/2028	154,955
867898-AL-8	SUNSWEET GROWERS INC.		2.C Z	2,857,143	2,857,143	2,762,113	2,857,143					3.250	3.250	MN	12,639	92,857	11/12/2020	11/12/2030	414,796
867898-AM-6	SUNSWEET GROWERS INC		2.C Z	29,000,000	29,000,000	29,472,795	29,000,000					5.420	5.420	AO	301,262	1,571,800	10/22/2024	10/22/2034	3,374,757
86828L-AC-6	SUPERIOR PLUS LP AND SUPERIOR GENE		3.C FE	19,026,725	18,945,000	18,494,484	18,896,083		(21,695)			4.500	4.379	MS	251,021	852,525	07/15/2022	03/15/2029	18,338,538
86881W-AF-9	SURGERY CENTER HOLDINGS INC		5.A FE	1,720,000	1,720,000	1,741,806	1,720,000					7.250	7.250	AO	26,326	124,700	03/26/2024	04/15/2032	1,782,350
86944B-AE-3	SUTTER HEALTH		1.E FE	2,283,331	2,670,000	2,172,364	2,299,889		8,518			4.091	5.134	FA	41,265	109,230	01/05/2024	08/15/2048	2,745,024
86944B-AE-3	SUTTER HEALTH	0	1.E FE	55,587	65,000	52,885	55,990		207			4.091	5.134	FA	1,005	2,659	01/05/2024	08/15/2048	2,745,024
86944B-AJ-2	SUTTER HEALTH		1.E FE	4,070,634	5,604,000	3,918,186	4,112,969		28,902			3.361	5.310	FA	71,155	188,350	07/09/2024	08/15/2050	5,469,394
86944B-AL-7	SUTTER HEALTH		1.E FE	5,002,596	5,473,000	5,428,129	5,016,098		6,171			5.547	6.181	FA	114,689	303,587	10/27/2023	08/15/2053	5,290,780
86944B-AL-7	SUTTER HEALTH	0	1.E FE	914,050	1,000,000	991,801	916,517		1,127			5.547	6.181	FA	20,955	55,470	10/27/2023	08/15/2053	5,290,780
86944B-AM-5	SUTTER HEALTH		1.C FE	28,804,399	28,475,000	23,154,064	28,784,544		(8,558)			4.091	4.016	FA	440,078	1,164,912	06/09/2023	08/15/2048	31,327,969
86944B-AM-5	SUTTER HEALTH	0	1.C FE	2,250,739	2,225,000	1,809,229	2,249,187		(669)			4.091	4.016	FA	34,387	91,025	06/09/2023	08/15/2048	31,327,969

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
86959L-AN-3	SVENSKA HANDELSBANKEN AB		1.C FE	10,000,000	10,000,000	10,045,338	10,000,000					3.870	3.870	MJSD	17,472	561,836	06/08/2023	06/15/2026	10,097,500
86959L-AP-8	SVENSKA HANDELSBANKEN AB		1.F FE	716,803	720,000	744,152	718,432		634			5.500	5.596	JD	1,760	39,600	06/08/2023	06/15/2028	739,800
86959L-AQ-6	SVENSKA HANDELSBANKEN AB		1.C FE	7,991,680	8,000,000	8,144,292	7,995,938		2,714			5.125	5.163	MN	37,583	410,000	05/20/2024	05/28/2027	8,205,000
86964W-AF-9	SUZANO AUSTRIA GMBH		2.C FE	8,588,340	7,720,000	7,937,125	8,129,909		(124,072)			6.000	3.931	JJ	213,587	371,100	07/07/2025	01/15/2029	7,189,400
86964W-AH-5	SUZANO AUSTRIA GMBH 5% 15 JAN 2030-29		2.C FE	5,219,493	5,220,000	5,220,052	5,220,145		652			5.000	4.996	JJ	120,350	51,750	09/05/2025	01/15/2030	4,735,500
86964W-AJ-1	SUZANO AUSTRIA GMBH		2.C FE	11,604,332	12,710,000	11,993,029	11,892,848		126,324			3.750	5.176	JJ	219,777	419,250	09/12/2025	01/15/2031	11,736,000
86964W-AJ-1	SUZANO AUSTRIA GMBH	0	2.C FE	688,240	700,000	660,513	693,828		1,178			3.750	3.945	JJ	12,104	26,250	09/10/2020	01/15/2031	11,736,000
86964W-AK-8	SUZANO AUSTRIA GMBH		2.C FE	7,821,722	8,510,000	7,612,525	7,907,207		46,078			3.125	4.447	JJ	122,627	163,125	10/21/2025	01/15/2032	7,332,813
86964W-AK-8	SUZANO AUSTRIA GMBH	0	2.C FE	493,135	500,000	447,269	495,849		643			3.125	3.278	JJ	7,205	15,625	06/28/2021	01/15/2032	7,332,813
870195-AC-8	SWEDBANK AB	0	1.C FE	10,001,100	10,000,000	10,323,198	10,001,100					4.998	4.994	MN	56,922	499,800	12/30/2024	11/20/2029	10,249,900
87020P-AT-4	SWEDBANK AB		1.F FE	18,803,071	19,080,000	19,511,781	18,958,057		65,483			5.337	5.730	MS	285,690	1,018,300	08/16/2023	09/20/2027	19,589,150
87020P-AY-3	SWEDBANK AB	0	1.F FE	15,000,000	15,000,000	15,528,617	15,000,000					5.407	5.407	MS	241,062	811,050	03/07/2024	03/14/2029	15,405,525
87088Q-AB-0	SWISS RE SUBORDINATED FINANCE PLC		2.A FE	5,867,008	5,600,000	5,801,567	5,865,943		(1,065)			6.191	5.776	AO	86,674		11/04/2025	04/01/2046	5,773,348
87089N-AA-8	SWISS RE FINANCE (LUXEMBOURG) SA		1.F FE	1,800,000	1,800,000	1,812,807	1,800,000					5.000	5.000	AO	22,250	90,000	03/26/2019	04/02/2049	2,255,000
87089N-AA-8	SWISS RE FINANCE (LUXEMBOURG) SA	0	1.F FE	600,000	600,000	604,269	600,000					5.000	5.000	AO	7,417	30,000	03/26/2019	04/02/2049	2,255,000
87124V-C#-4	SYDNEY AIRPORT FINANCE COMPANY		2.A	28,292,760	26,073,828	21,184,490	26,073,828				1,865,056	4.850	4.850	FA	512,858	1,206,221	02/05/2019	02/05/2044	26,569,514
87124V-D*-7	SYDNEY AIRPORT FINANCE COMPANY		2.A	30,825,360	28,407,803	22,202,345	28,407,803				2,032,005	4.900	4.900	FA	564,526	1,327,743	02/05/2019	02/05/2049	28,967,156
87124V-E*-6	SYDNEY AIRPORT FINANCE COMPANY		2.A	11,634,799	11,336,447	8,119,628	11,336,447				810,894	3.280	3.280	JD	15,493	366,622	06/16/2020	06/16/2040	10,709,021
87165B-AR-4	SYNCHRONY FINANCIAL		2.C FE	6,742,440	6,750,000	6,062,065	6,745,336		725			2.875	2.888	AO	33,961	194,063	10/25/2021	10/28/2031	9,636,563
87165B-AR-4	SYNCHRONY FINANCIAL	0	2.C FE	2,746,920	2,750,000	2,469,730	2,748,100		296			2.875	2.888	AO	13,836	79,063	10/25/2021	10/28/2031	9,636,563
871829-AD-9	SYSCO CORPORATION		2.B FE	17,960,336	15,000,000	15,524,471	15,280,262		(202,827)			7.160	5.635	AO	226,733	1,074,000	04/30/2010	04/15/2027	15,537,000
871829-AF-4	SYSCO CORPORATION		2.B FE	43,759,190	44,000,000	46,662,285	43,960,637		13,563			6.500	6.538	FA	1,191,667	2,860,000	08/20/1998	08/01/2028	45,430,000
871829-AJ-6	SYSCO CORPORATION		2.B FE	25,886,415	25,964,000	26,845,208	25,937,129		7,209			5.375	5.388	MS	387,657	1,262,158	07/31/2025	09/21/2035	26,661,783
871829-BF-3	SYSCO CORPORATION		2.B FE	2,621,757	2,606,000	2,580,499	2,610,806		(3,654)			3.250	3.079	JJ	39,054	84,695	07/28/2021	07/15/2027	3,054,848
871829-BF-3	SYSCO CORPORATION	0	2.B FE	397,852	400,000	396,086	399,689		237			3.250	3.302	JJ	5,994	13,000	06/19/2017	07/15/2027	3,054,848
871829-BH-9	SYSCO CORPORATION		2.B FE	22,346,321	27,125,000	23,041,464	22,483,706		92,858			4.450	5.834	MS	355,413	1,006,813	04/02/2025	03/15/2048	27,728,531
871829-BJ-5	SYSCO CORPORATION		2.B FE	12,319,068	15,760,000	11,012,000	12,391,639		36,613			3.300	4.719	FA	196,475	335,280	11/04/2025	02/15/2050	15,613,440
871829-BK-2	SYSCO CORPORATION		2.B FE	2,491,175	2,500,000	2,328,790	2,496,167		922			2.400	2.439	FA	22,667	60,000	02/11/2020	02/15/2030	2,479,400
871829-BK-2	SYSCO CORPORATION	0	2.B FE	149,471	150,000	139,727	149,770		55			2.400	2.439	FA	1,360	3,600	02/11/2020	02/15/2030	2,479,400
871829-BL-0	SYSCO CORPORATION		2.B FE	4,943,090	4,650,000	4,932,061	4,942,906		(184)			5.950	4.222	AO	69,169		12/29/2025	04/01/2030	4,650,000
871829-BN-6	SYSCO CORPORATION		2.B FE	39,646,319	37,770,000	41,613,146	39,623,306		(18,223)			6.600	6.197	AO	623,205	2,139,720	11/04/2025	04/01/2050	39,119,710
871829-BN-6	SYSCO CORPORATION	LS	2.B FE	111,617	100,000	110,175	111,289		(203)			6.600	5.725	AO	1,650	6,600	05/09/2024	04/01/2050	39,119,710
871829-BQ-9	SYSCO CORPORATION		2.B FE	3,924,621	4,055,000	3,638,238	3,967,769		13,058			2.450	2.831	JD	4,691	99,348	04/20/2023	12/14/2031	5,805,254
871829-BQ-9	SYSCO CORPORATION	0	2.B FE	1,651,978	1,680,000	1,507,334	1,660,293		2,906			2.450	2.649	JD	1,944	41,160	04/20/2023	12/14/2031	5,805,254
871829-BR-7	SYSCO CORPORATION		2.B FE	21,063,626	26,880,000	17,972,955	21,201,202		103,312			3.150	4.496	JD	39,984	846,720	09/11/2024	12/14/2051	26,897,060
871829-BT-3	SYSCO CORPORATION	0	2.B FE	4,926,707	4,710,000	5,097,977	4,890,822		(18,185)			6.000	5.391	JJ	128,740	282,600	11/29/2023	01/17/2034	4,851,300
871829-BV-8	SYSCO CORPORATION		2.B FE	188,699	190,000	197,077	188,799		100			5.400	5.488	MS	2,793	5,928	05/20/2025	03/23/2035	195,130
871911-AU-7	SYSTEM ENERGY RESOURCES INC		2.B FE	19,239	20,000	20,757	19,631		147			6.000	6.886	AO	253	1,200	03/08/2023	04/15/2028	473,800
871911-AU-7	SYSTEM ENERGY RESOURCES INC	0	2.B FE	423,262	440,000	456,650	431,884		3,235			6.000	6.886	AO	5,573	26,400	03/08/2023	04/15/2028	473,800
872540-AQ-2	TJX COMPANIES INC		1.F FE	473,015	500,000	494,951	497,827		3,009			2.250	2.877	MS	3,313	11,250	11/09/2016	09/15/2026	505,625
87264A-AV-7	T-MOBILE USA INC REG		2.A FE	2,640,746	2,636,000	2,637,073	2,630,161		(2,031)			4.750	4.667	FA	52,171	125,210	10/26/2021	02/01/2028	4,417,481
87264A-AV-7	T-MOBILE USA INC REG	LS	2.A FE	1,673,198	1,679,000	1,679,683	1,677,608		637			4.750	4.791	FA	33,230	79,753	03/08/2018	02/01/2028	4,417,481
87264A-AX-3	T-MOBILE USA INC		2.B FE	4,887,756	5,375,000	4,834,003	4,894,155		6,398			4.375	5.274	AO	49,644	117,578	09/19/2025	04/15/2040	5,492,578
87264A-AZ-8	T-MOBILE USA INC		2.A FE	7,058,805	7,930,000	6,557,633	7,087,235		15,982			4.500	5.266	AO	75,335	356,850	04/12/2024	04/15/2050	8,312,925
87264A-AZ-8	T-MOBILE USA INC	0	2.A FE	351,928	400,000	330,776	354,529		908			4.500	5.341	AO	3,800	18,000	02/06/2023	04/15/2050	8,312,925
87264A-BF-1	T-MOBILE USA INC		2.A FE	3,077,618	3,100,000	3,051,718	3,090,696		2,479			3.875	3.952	AO	25,360	120,125	04/02/2020	04/15/2030	4,903,194
87264A-BF-1	T-MOBILE USA INC	0	2.A FE	1,648,438	1,710,000	1,683,367	1,672,483		8,041			3.875	4.432	AO	13,989	66,263	02/06/2023	04/15/2030	4,903,194

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
87264A-BL-8	T-MOBILE USA INC		2.A FE	2,379,289	3,150,000	2,353,746	2,388,371		9,081			3.000	5.353	FA	35,700		09/19/2025	02/15/2041	3,400,250
87264A-BL-8	T-MOBILE USA INC	LS	2.A FE	151,066	200,000	149,444	151,643		577			3.000	5.353	FA	2,267		09/19/2025	02/15/2041	3,400,250
87264A-BN-4	T-MOBILE USA INC		2.A FE	11,927,103	12,050,000	8,083,772	11,939,540		3,079			3.300	3.354	FA	150,223	397,650	06/25/2021	02/15/2051	11,689,750
87264A-BR-5	T-MOBILE USA INC		2.A FE	425,000	425,000	424,029	425,000					2.250	2.250	FA	3,613	9,563	01/11/2021	02/15/2026	581,469
87264A-BR-5	T-MOBILE USA INC	0	2.A FE	138,461	150,000	149,657	149,503		3,989			2.250	5.027	FA	1,275	3,375	02/06/2023	02/15/2026	581,469
87264A-BT-1	T-MOBILE USA INC		2.A FE	240,000	240,000	222,996	240,000					2.875	2.875	FA	2,607	6,900	01/11/2021	02/15/2031	243,450
87264A-BU-8	T-MOBILE USA INC	0	2.A FE	140,187	150,000	149,406	149,070		3,161			2.625	4.823	AO	831	3,938	01/24/2023	04/15/2026	151,969
87264A-BW-4	T-MOBILE USA INCE		2.A FE	75,662	75,000	71,787	75,345		(98)			3.500	3.351	AO	554	2,625	07/01/2022	04/15/2031	76,313
87264A-CA-1	T-MOBILE USA INC		2.A FE	1,546,699	1,550,000	1,488,374	1,549,109		463			2.050	2.078	FA	12,004	31,775	06/18/2020	02/15/2028	1,717,425
87264A-CA-1	T-MOBILE USA INC	0	2.A FE	299,361	300,000	288,072	299,828		90			2.050	2.078	FA	2,323	6,150	06/18/2020	02/15/2028	1,717,425
87264A-CB-9	T-MOBILE USA INC		2.A FE	23,637,054	24,550,000	22,446,791	23,644,786		1,759			2.550	3.322	FA	236,498	350,625	12/29/2025	02/15/2031	13,368,300
87264A-CB-9	T-MOBILE USA INC	0	2.A FE	1,199,076	1,200,000	1,097,196	1,199,748		122			2.550	2.554	FA	11,560	30,600	06/16/2021	02/15/2031	13,368,300
87264A-CQ-6	T-MOBILE USA INCE		2.A FE	2,492,912	2,500,000	2,250,523	2,495,363		677			2.700	2.733	MS	19,875	67,500	07/01/2022	03/15/2032	4,358,050
87264A-CQ-6	T-MOBILE USA INCE	0	2.A FE	1,794,897	1,800,000	1,620,377	1,796,661		487			2.700	2.733	MS	14,310	48,600	07/01/2022	03/15/2032	4,358,050
87264A-CT-0	T-MOBILE USA INC		2.A FE	12,078,476	17,680,000	11,934,540	12,260,231		86,429			3.400	5.627	AO	126,903	601,120	08/14/2024	10/15/2052	17,980,560
87264A-CW-3	T-MOBILE USA INC		2.A FE	13,668,205	13,685,000	13,279,745	13,671,583		485			5.650	5.657	JJ	356,532	773,203	11/03/2023	01/15/2053	12,786,289
87264A-CY-9	T-MOBILE USA INC	0	2.A FE	818,581	820,000	838,212	819,014		105			5.050	5.069	JJ	19,095	41,410	02/06/2023	07/15/2033	840,705
87264A-DB-8	T-MOBILE USA INC		2.A FE	21,617,968	20,860,000	20,545,205	21,606,800		(9,541)			5.750	5.494	JJ	553,080	983,825	10/03/2025	01/15/2054	27,683,663
87264A-DB-8	T-MOBILE USA INC	0	2.A FE	6,112,134	6,050,000	5,958,700	6,112,134					5.750	5.675	JJ	160,409		10/03/2025	01/15/2054	27,683,663
87264A-DC-6	T-MOBILE USA INC		2.A FE	219,681	220,000	233,437	219,844		45			5.750	5.761	JJ	5,833	12,650	09/11/2023	01/15/2034	5,133,463
87264A-DC-6	T-MOBILE USA INC	0	2.A FE	4,880,950	4,770,000	5,061,333	4,864,458		(8,873)			5.750	5.436	JJ	126,471	274,275	11/29/2023	01/15/2034	5,133,463
87264A-DD-4	T-MOBILE USA INC		2.A FE	4,158,478	4,160,000	4,248,461	4,158,191		(20)			6.000	6.003	JD	11,093	249,600	09/11/2023	06/15/2054	4,284,800
87264A-DF-9	T-MOBILE USA INC		2.A FE	9,920,240	9,950,000	10,188,415	9,925,776		3,181			5.150	5.187	AO	108,179	512,425	01/09/2024	04/15/2034	10,667,800
87264A-DF-9	T-MOBILE USA INC	0	2.A FE	448,655	450,000	460,783	448,905		144			5.150	5.187	AO	4,893	23,175	01/09/2024	04/15/2034	10,667,800
87264A-DG-7	T-MOBILE USA INC		2.A FE	30,134,516	29,765,000	28,290,603	30,132,276		(3,949)			5.500	5.414	JJ	754,873	1,637,075	08/27/2024	01/15/2055	30,532,163
87264A-DM-4	T-MOBILE USA INC		2.A FE	15,000,480	15,840,000	15,591,477	15,063,230		62,750			4.700	5.393	JJ	343,288	372,240	01/28/2025	01/15/2035	16,212,240
87264A-DN-2	T-MOBILE USA INC		2.A FE	4,140,912	4,150,000	3,796,451	4,141,298		386			5.250	5.264	JD	9,683	217,875	09/23/2024	06/15/2055	17,692,550
87264A-DN-2	T-MOBILE USA INC	0	2.A FE	12,770,356	13,090,000	11,974,829	12,772,744		2,388			5.250	5.414	JD	30,543	549,675	09/12/2025	06/15/2055	17,692,550
87264A-DY-8	T-MOBILE USA INC		2.A FE	4,972,079	4,900,000	4,800,503	4,972,079					5.700	5.596	JJ	63,618		10/22/2025	01/15/2056	5,039,650
87265H-AG-4	TRI POINTE GROUP INC		3.B FE	10,204,150	10,945,000	11,134,075	10,516,216		150,725			5.700	7.423	JD	27,727	623,865	10/27/2023	06/15/2028	11,154,083
87268L-AA-5	TR FINANCE LLC		1.G FE	16,583,661	16,631,000	16,563,679	16,612,540		28,879			3.350	3.571	MN	71,190	557,139	03/20/2025	05/15/2026	17,553,628
87268L-AA-5	TR FINANCE LLC	0	1.G FE	1,210,791	1,200,000	1,195,143	1,201,169		(9,623)			3.350	2.299	MN	5,137	40,200	03/20/2025	05/15/2026	17,553,628
87268L-AD-9	TR FINANCE LLC		1.G FE	23,178,141	24,126,000	24,206,921	23,197,533		19,391			5.650	5.974	MN	143,885	1,363,119	03/20/2025	11/23/2043	25,521,165
87268L-AD-9	TR FINANCE LLC	LS	1.G FE	725,918	694,000	696,328	725,131		(787)			5.650	5.253	MN	4,139	39,211	03/20/2025	11/23/2043	25,521,165
87268L-AE-7	TR FINANCE LLC		1.G FE	26,014,097	26,138,000	27,230,293	26,026,697		12,599			5.500	5.557	FA	543,090	718,795	07/22/2025	08/15/2035	24,288,045
872882-AK-1	TSMC GLOBAL LTD		1.D FE	13,926,425	13,950,000	12,669,779	13,937,019		2,275			2.250	2.269	AO	59,288	313,875	04/20/2021	04/23/2031	13,095,688
872882-AK-1	TSMC GLOBAL LTD	0	1.D FE	998,310	1,000,000	908,228	999,069		163			2.250	2.269	AO	4,250	22,500	04/20/2021	04/23/2031	13,095,688
872882-AM-7	TSMC GLOBAL LTD		1.D FE	5,497,305	5,500,000	5,535,503	5,499,097		548			4.375	4.386	JJ	106,276	240,625	07/19/2022	07/22/2027	5,620,313
872882-AN-5	TSMC GLOBAL LTD		1.D FE	495,620	500,000	511,726	496,929		420			4.625	4.735	JJ	10,214	23,125	07/19/2022	07/22/2032	767,344
872882-AN-5	TSMC GLOBAL LTD	0	1.D FE	247,810	250,000	255,863	248,464		210			4.625	4.735	JJ	5,107	11,563	07/19/2022	07/22/2032	767,344
872898-AC-5	TSMC ARIZONA CORP		1.D FE	11,712,131	11,765,000	10,730,781	11,732,692		5,091			2.500	2.551	AO	53,923	294,125	01/11/2022	10/25/2031	13,587,750
872898-AC-5	TSMC ARIZONA CORP	0	1.D FE	3,335,294	3,350,000	3,055,514	3,341,072		1,407			2.500	2.550	AO	15,354	83,750	10/20/2021	10/25/2031	13,587,750
872898-AE-1	TSMC ARIZONA CORP		1.D FE	7,124,992	7,100,000	5,384,953	7,122,917		(700)			3.250	3.229	AO	42,304	230,750	01/11/2022	10/25/2051	5,284,500
87305N-A#-5	TTX COMPANY		1.F	21,900,000	21,900,000	21,491,654	21,900,000					3.180	3.180	MS	191,516	696,420	09/22/2017	09/22/2027	21,333,900
87305N-A#-5	TTX COMPANY	0	1.F	1,200,000	1,200,000	1,177,625	1,200,000					3.180	3.180	MS	10,494	38,160	09/22/2017	09/22/2027	21,333,900
87305N-B#-4	TTX COMPANY		1.F	35,500,000	35,500,000	33,541,292	35,500,000					2.940	2.940	JD	5,798	1,043,700	06/29/2020	06/29/2030	35,007,150
87305N-B#-4	TTX COMPANY	0	1.F	1,000,000	1,000,000	944,825	1,000,000					2.940	2.940	JD	163	29,400	06/29/2020	06/29/2030	35,007,150
87305N-B*-8	TTX COMPANY		1.F FE	42,600,000	42,600,000	38,266,027	42,600,000					4.150	4.150	MS	451,797	1,767,900	03/29/2019	03/29/2039	42,156,975

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
87305N-D@-4	TTX COMPANY		1.F Z	23,000,000	23,000,000	23,278,580	23,000,000					4.870	4.870	MN	108,899	1,120,100	05/26/2023	05/26/2028	23,560,050
87305N-E#-1	TTX COMPANY		1.F Z	22,000,000	22,000,000	22,296,463	22,000,000					5.250	5.250	MN	112,292	1,155,000	05/26/2023	05/26/2035	22,577,500
87305N-E*-5	TTX COMPANY		1.F Z	23,000,000	23,000,000	23,634,273	23,000,000					4.990	4.990	MN	111,582	1,147,700	05/26/2023	05/26/2030	23,573,850
87305Q-CM-1	TTX COMPANY		1.F FE	4,246,579	4,251,000	3,585,669	4,247,525		105			4.200	4.206	JJ	89,271	178,542	06/06/2016	07/01/2046	5,309,200
87305Q-CM-1	TTX COMPANY	LS	1.F FE	948,013	949,000	800,470	948,224		23			4.200	4.206	JJ	19,929	39,858	06/06/2016	07/01/2046	5,309,200
87305R-AK-5	TTM TECHNOLOGIES INC		3.C FE	12,540,900	12,478,000	12,186,408	12,480,309		(13,646)			4.000	3.886	MS	166,373	499,120	10/18/2021	03/01/2029	11,985,000
87305R-AK-5	TTM TECHNOLOGIES INC	LS	3.C FE	102,000	102,000	99,616	102,000					4.000	4.000	MS	1,360	4,080	02/24/2021	03/01/2029	11,985,000
873128-AF-5	TWE US FINANCE CO		2.B PL	2,200,000	2,200,000	2,200,414	2,200,000					4.910	4.910	MS	27,605	108,020	09/29/2022	09/29/2032	2,458,920
873128-AF-5	TWE US FINANCE CO	0	2.B PL	400,000	400,000	400,075	400,000					4.910	4.910	MS	5,019	19,640	09/29/2022	09/29/2032	2,458,920
87312@-AG-3	TWE US FINANCE CO		2.B PL	6,400,000	6,400,000	6,307,519	6,400,000					5.010	5.010	MS	81,941	320,640	09/29/2022	09/29/2034	7,072,845
873128-AG-3	TWE US FINANCE CO	0	2.B PL	1,100,000	1,100,000	1,084,105	1,100,000					5.010	5.010	MS	14,084	55,110	09/29/2022	09/29/2034	7,072,845
87312@-AH-1	TWE US FINANCE CO		2.B	16,100,000	16,100,000	15,973,000	16,100,000					3.720	3.720	JD	6,655	598,920	12/20/2023	06/27/2027	16,399,460
873128-AH-1	TWE US FINANCE CO	0	2.B	1,200,000	1,200,000	1,190,534	1,200,000					3.720	3.720	JD	496	66,960	12/20/2023	06/27/2027	16,399,460
873128-AJ-7	TWE US FINANCE CO		2.B	7,800,000	7,800,000	7,630,210	7,800,000					3.820	3.820	JD	3,311	297,960	12/20/2023	06/27/2029	8,050,890
873128-AJ-7	TWE US FINANCE CO	0	2.B	600,000	600,000	586,939	600,000					3.820	3.820	JD	255	34,380	12/20/2023	06/27/2029	8,050,890
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		2.A FE	10,934,420	10,700,000	10,953,618	10,937,163		237			5.000	4.109	MN	52,014	50,000	12/29/2025	11/26/2028	3,936,000
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD	0	2.A FE	2,809,403	2,840,000	2,907,316	2,824,586		5,036			5.000	5.202	MN	13,806	142,000	10/17/2023	11/26/2028	3,936,000
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD		2.A FE	30,337,028	30,335,000	27,742,770	30,337,178		(308)			2.050	2.047	MS	157,194	621,868	02/17/2021	03/31/2030	29,635,684
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD	0	2.A FE	2,397,342	2,400,000	2,194,912	2,398,919		275			2.050	2.061	MS	12,437	49,200	02/17/2021	03/31/2030	29,635,684
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD		2.A FE	57,625,090	73,090,000	48,986,716	58,001,989		223,247			3.175	4.507	JJ	1,108,735	1,869,758	10/28/2025	07/09/2050	72,624,904
874060-BD-7	TAKEDA PHARMACEUTICAL CO LTD		2.A FE	4,960,933	7,870,000	5,056,479	5,002,979		25,473			3.375	5.841	JJ	126,904	265,613	04/30/2024	07/09/2060	8,002,806
874060-BM-7	TAKEDA PHARMACEUTICAL CO LTD		2.A FE	61,187,443	59,798,000	58,831,990	61,167,246		(17,505)			5.650	5.488	JJ	1,651,754	3,263,186	02/24/2025	07/05/2054	61,222,005
874060-BM-7	TAKEDA PHARMACEUTICAL CO LTD	LS	2.A FE	157,618	152,000	149,545	157,530		(74)			5.650	5.397	JJ	4,199	8,588	08/14/2024	07/05/2054	61,222,005
874060-BN-5	TAKEDA PHARMACEUTICAL CO LTD		2.A FE	14,482,691	14,485,000	14,327,339	14,483,690		793			5.800	5.800	JJ	410,730	653,950	02/24/2025	07/05/2064	14,699,265
87406B-AA-0	TAKEDA US FINANCING INC		2.A FE	20,158,701	19,850,000	20,255,706	20,153,350		(5,351)			5.200	4.992	JJ	513,233		09/24/2025	07/07/2035	20,366,100
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP		4.A FE	11,105,650	10,980,000	10,986,204	10,980,914		(22,213)			5.500	5.280	JJ	278,465	603,900	10/29/2021	01/15/2028	10,562,700
87470L-AK-7	TALLGRASS ENERGY PARTNERS LP		4.A FE	3,500,000	3,500,000	3,483,822	3,500,000					6.000	6.000	MS	70,000	210,000	08/11/2021	09/01/2031	3,605,000
87470L-AL-5	TALLGRASS ENERGY PARTNERS LP / TAL		4.A FE	7,493,000	7,493,000	7,751,066	7,493,000					7.375	7.375	FA	208,763	552,609	02/20/2024	02/15/2029	7,815,964
87470L-AL-5	TALLGRASS ENERGY PARTNERS LP / TAL	LS	4.A FE	105,000	105,000	108,616	105,000					7.375	7.375	FA	2,925	7,744	02/20/2024	02/15/2029	7,815,964
875127-AV-4	TAMPA ELECTRIC COMPANY		1.G FE	7,400,740	7,383,000	8,242,421	7,408,661		(1,829)			6.550	6.501	MN	61,792	483,587	11/29/2022	05/15/2036	7,108,418
875127-AW-2	TAMPA ELECTRIC COMPANY	0	1.G FE	3,306,388	3,250,000	3,482,198	3,300,683		(3,043)			6.150	5.959	MN	25,540	199,875	11/30/2023	05/15/2037	3,349,938
875127-BA-9	TAMPA ELECTRIC COMPANY		1.G FE	10,576,136	10,400,000	8,810,577	10,520,606		(5,437)			4.100	3.999	JD	18,951	426,400	01/15/2013	06/15/2042	9,388,600
875127-BC-5	TAMPA ELECTRIC CO	0	1.G FE	5,021,380	5,000,000	4,261,855	5,016,762		(612)			4.350	4.323	MN	27,792	217,500	07/01/2015	05/15/2044	5,108,750
875127-BE-1	TAMPA ELECTRIC COMPANY		1.G FE	11,411,971	12,050,000	9,986,841	11,419,739		4,702			4.300	4.665	JD	23,029	435,375	09/30/2025	06/15/2048	17,569,800
875127-BE-1	TAMPA ELECTRIC COMPANY	0	1.G FE	5,169,321	6,150,000	5,097,019	5,175,254		5,933			4.300	5.542	JD	11,753	132,225	09/30/2025	06/15/2048	17,569,800
875127-BF-8	TAMPA ELECTRIC COMPANY		1.G FE	6,650,487	8,070,000	6,760,830	6,693,171		27,348			4.450	5.789	JD	15,961	359,115	05/30/2024	06/15/2049	8,249,558
875127-BG-6	TAMPA ELECTRIC COMPANY		1.G FE	17,099,915	21,130,000	15,412,836	17,206,751		78,926			3.625	4.927	JD	34,043	765,963	09/11/2024	06/15/2050	20,087,606
875127-BH-4	TAMPA ELECTRIC COMPANY		1.G FE	13,514,981	13,350,000	12,171,559	13,441,473		(17,286)			2.400	2.251	MS	94,340	320,400	07/28/2021	03/15/2031	13,101,352
875127-BH-4	TAMPA ELECTRIC COMPANY	0	1.G FE	557,461	550,000	501,450	554,129		(778)			2.400	2.237	MS	3,887	13,200	06/29/2021	03/15/2031	13,101,352
875127-BJ-0	TAMPA ELECTRIC COMPANY		1.G FE	16,457,582	20,620,000	14,639,743	16,544,453		71,029			3.450	4.761	MS	209,465	711,390	02/24/2025	03/15/2051	20,619,658
875127-BL-5	TAMPA ELECTRIC COMPANY		1.G FE	25,555,208	26,739,000	24,285,897	25,598,179		20,374			5.000	5.299	JJ	616,483	1,336,950	06/28/2024	07/15/2052	26,228,725
875127-BN-1	TAMPA ELECTRIC COMPANY		1.G FE	6,424,142	6,480,000	6,582,254	6,427,667		3,525			5.150	5.262	MS	111,240	162,225	03/05/2025	03/01/2035	6,646,860
87612B-BG-6	TARGA RESOURCES PARTNERS	0	2.B FE	4,977,488	4,975,000	4,976,490	4,975,232		(2,255)			5.000	4.857	JJ	114,701		08/14/2025	01/15/2028	5,099,375
87612B-BQ-4	TARGA RESOURCES PARTNERS LP		2.B FE	1,603,002	1,565,000	1,591,221	1,568,878		(6,332)			5.500	5.039	MS	28,692	86,075	09/26/2024	03/01/2030	1,623,450
87612B-BQ-4	TARGA RESOURCES PARTNERS LP	LS	2.B FE	15,975	15,000	15,251	15,299		(142)			5.500	4.445	MS	275	825	02/02/2021	03/01/2030	1,623,450
87612B-BU-5	TARGA RESOURCES PARTNERS LP		2.B FE	7,256,250	7,500,000	7,166,341	7,338,081		23,077			4.000	4.411	JJ	138,333	300,000	03/24/2022	01/15/2032	7,650,000
87612B-BU-5	TARGA RESOURCES PARTNERS LP	0	2.B FE	387,000	400,000	382,205	391,364		1,231			4.000	4.411	JJ	7,378	16,000	03/24/2022	01/15/2032	7,650,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
87612E-BA-3	TARGET CORP		1.F FE	3,733,620	4,400,000	3,725,669	3,771,368		23,352			4.000	5.311	JJ	88,000	176,000	05/09/2024	07/01/2042	4,488,000
87612E-BF-2	TARGET CORPORATION		1.F FE	5,860,000	8,000,000	6,145,094	5,893,910		33,910			3.625	5.860	AO	61,222	145,000	05/15/2025	04/15/2046	8,145,000
87612E-BH-8	TARGET CORPORATION		1.F FE	2,373,611	2,363,000	2,323,676	2,366,766		(1,142)			3.375	3.318	AO	16,836	79,751	05/31/2019	04/15/2029	2,657,094
87612E-BH-8	TARGET CORPORATION	0	1.F FE	807,698	800,000	786,687	802,747		(833)			3.375	3.253	AO	5,700	27,000	05/31/2019	04/15/2029	2,657,094
87612E-BN-5	TARGET CORPORATION		1.F FE	21,547,398	27,280,000	17,463,538	21,692,158		102,412			2.950	4.195	JJ	371,084	804,760	08/15/2024	01/15/2052	27,225,743
87612E-BQ-8	TARGET CORPORATION	0	1.F FE	997,690	1,000,000	1,001,375	998,320		266			4.400	4.428	JJ	20,289	44,000	01/17/2023	01/15/2033	1,022,000
87612E-BR-6	TARGET CORPORATION		1.F FE	22,512,858	24,244,000	21,661,596	22,537,650		20,849			4.800	5.286	JJ	536,601	923,712	05/15/2025	01/15/2053	25,431,040
87612E-BR-6	TARGET CORPORATION	LS	1.F FE	439,871	441,000	394,026	439,983		49			4.800	4.815	JJ	9,761	21,168	04/12/2023	01/15/2053	25,431,040
87612E-BR-6	TARGET CORPORATION	0	1.F FE	149,883	150,000	134,022	149,909		12			4.800	4.804	JJ	3,320	7,200	01/17/2023	01/15/2053	25,431,040
87612G-AA-9	TARGA RESOURCES CORP		2.B FE	11,229,188	11,250,000	10,788,293	11,234,945		1,789			4.200	4.222	FA	196,875	472,500	03/23/2022	02/01/2033	11,486,250
87612G-AA-9	TARGA RESOURCES CORP	0	2.B FE	598,890	600,000	575,376	599,197		95			4.200	4.222	FA	10,500	25,200	03/23/2022	02/01/2033	11,486,250
87612G-AB-7	TARGA RESOURCES CORP		2.B FE	39,334,322	44,675,000	38,349,775	39,468,042		82,327			4.950	5.821	AO	466,854	2,211,413	08/27/2024	04/15/2052	45,780,706
87612G-AC-5	TARGA RESOURCES CORP	0	2.B FE	5,323,312	5,235,000	5,609,786	5,308,634		(8,329)			6.125	5.876	MS	94,412	320,644	11/29/2023	03/15/2033	5,395,322
87612G-AD-3	TARGA RESOURCES CORP		2.B FE	7,279,432	6,867,000	7,180,152	7,274,419		(5,013)			6.500	6.049	FA	168,623	223,178	02/24/2025	02/15/2053	7,191,363
87612G-AD-3	TARGA RESOURCES CORP	LS	2.B FE	103,886	98,000	102,469	103,814		(72)			6.500	6.049	FA	2,406	3,185	02/24/2025	02/15/2053	7,191,363
87612G-AK-7	TARGA RESOURCES CORP		2.B FE	15,045,852	15,040,000	15,433,351	15,049,333		3,246	518		5.500	5.491	FA	312,498	702,313	02/24/2025	02/15/2035	15,453,025
87612G-AN-1	TARGA RESOURCES CORP		2.B FE	13,042,078	12,834,000	12,804,771	13,042,338		260			6.125	6.005	MN	100,444	563,359	10/28/2025	05/15/2055	13,227,041
87612K-AC-6	TARGA RESOURCES CORP		2.B FE	11,501,954	10,765,000	10,851,297	11,487,997		(11,282)			6.250	5.748	JJ	336,406	621,563	01/30/2025	07/01/2052	11,101,406
87656X-D#-5	TATE & LYLE INTERNATIONAL FINANCE		2.B	1,500,000	1,500,000	1,566,246	1,500,000					5.840	5.840	MS	26,523	43,800	03/12/2025	03/12/2033	1,543,800
87656X-D@-7	TATE & LYLE INTERNATIONAL FINANCE		2.B	7,500,000	7,500,000	7,781,281	7,500,000					5.560	5.560	MS	126,258	208,500	03/12/2025	03/12/2030	7,708,500
87656X-E*-8	TATE & LYLE INTERNATIONAL FINANCE		2.B	4,368,801	4,697,802	4,743,404	4,697,802				329,001	4.030	4.030	MS	57,322	94,528	03/12/2025	03/12/2035	4,792,463
87656X-E@-6	TATE & LYLE INTERNATIONAL FINANCE		2.B	2,184,401	2,348,901	2,377,821	2,348,901				164,501	4.130	4.130	MS	29,372	48,437	03/12/2025	03/12/2037	2,397,406
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC		3.A FE	6,878,413	7,580,000	7,626,511	7,097,943		86,906			5.125	6.758	FA	161,865	388,475	07/11/2023	08/01/2030	7,743,469
87901J-AH-8	TEGNA INC		3.A FE	20,640,575	21,280,000	21,092,612	20,782,866		98,788			5.000	5.590	MS	313,289	1,064,000	11/02/2023	09/15/2029	20,346,250
87901J-AJ-4	TEGNA INC		3.A FE	9,585,950	9,570,000	9,472,577	9,570,000		(850)			4.625	4.581	MS	130,325	442,613	01/07/2020	03/15/2028	3,222,844
879360-AD-7	TELEDYNE TECHNOLOGIES INCORPORATED	0	2.B FE	589,198	670,000	644,410	632,278		15,537			2.250	4.926	AO	3,769	15,075	02/07/2023	04/01/2028	677,538
879360-AE-5	TELEDYNE TECHNOLOGIES INCORPORATED		2.B FE	14,638,554	14,700,000	13,616,655	14,666,007		5,932			2.750	2.798	AO	101,063	404,250	03/08/2021	04/01/2031	14,293,875
879360-AE-5	TELEDYNE TECHNOLOGIES INCORPORATED	0	2.B FE	1,244,775	1,250,000	1,157,879	1,247,109		504			2.750	2.798	AO	8,594	34,375	03/08/2021	04/01/2031	14,293,875
87936V-AB-3	TELEFONICA CELULAR DEL 5.875% 15 APR 202		3.B FE	210,000	200,000	198,876	200,000					5.875	4.351	AO	2,481	11,750	07/21/2021	04/15/2027	205,875
879385-AD-4	TELEFONICA EUROP		2.C FE	34,754,360	33,500,000	38,475,289	33,953,332		(77,666)			8.250	7.878	MS	813,771	2,763,750	07/31/2008	09/15/2030	34,881,875
87938W-AC-7	TELEFONICA EMISIONES SAU		2.C FE	19,309,473	19,106,000	21,355,976	19,261,632		(9,856)			7.045	6.931	JD	41,128	1,346,018	11/29/2022	06/20/2036	18,650,614
87938W-AC-7	TELEFONICA EMISIONES SAU	0	2.C FE	4,808,664	4,410,000	4,929,334	4,761,922		(23,351)			7.045	6.007	JD	9,493	310,685	11/29/2023	06/20/2036	18,650,614
87938W-AT-0	TELEFONICA EMISIONES SAU		2.C FE	11,479,228	11,305,000	11,296,026	11,341,682		(29,968)			4.103	3.797	MS	145,596	463,844	07/28/2021	03/08/2027	10,414,356
87938W-AU-7	TELEFONICA EMISIONES SAU		2.C FE	27,761,034	32,240,000	28,487,858	27,955,544		87,900			5.213	6.339	MS	527,544	1,680,671	12/13/2024	03/08/2047	32,567,303
87938W-AV-5	TELEFONICA EMISIONES SAU		2.C FE	2,950,000	2,950,000	2,695,010	2,950,000					4.665	4.665	MS	43,961	137,618	02/27/2018	03/06/2038	2,711,811
87938W-AW-3	TELEFONICA EMISIONES SAU		2.C FE	14,875,231	15,850,000	13,350,314	14,903,470		21,381			4.895	5.354	MS	247,843	775,858	09/05/2024	03/06/2048	15,520,796
87938W-AX-1	TELEFONICA EMISIONES SAU		2.C FE	29,958,264	31,145,000	28,397,264	29,991,521		23,819			5.520	5.811	MS	573,068	1,719,204	02/24/2025	03/01/2049	32,004,602
87971M-BC-6	TELUS CORPORATION	SD	2.C FE	1,870,921	1,823,819	1,824,366	1,823,819		(6,663)		85,888	3.750	3.357	MS	21,174	66,553	06/30/2020	03/10/2026	1,858,016
87971M-BD-4	TELUS CORPORATION		2.B FE	22,438,305	22,403,000	22,086,191	22,419,286		(25,253)			2.800	2.658	FA	235,231	627,284	07/28/2021	02/16/2027	23,362,420
87971M-BD-4	TELUS CORPORATION	0	2.B FE	945,237	950,000	936,566	949,467		469			2.800	2.848	FA	9,975	26,600	09/27/2016	02/16/2027	23,362,420
87971M-BE-2	TELUS CORPORATION	SD	2.B FE	2,000,103	1,823,819	1,691,683	1,967,471		(4,054)		92,487	4.700	4.146	MS	27,477	83,286	06/30/2020	03/06/2048	1,866,679
87971M-BF-9	TELUS CORPORATION		2.B FE	16,921,532	17,461,000	17,347,653	17,201,432		140,505			3.700	4.550	MS	190,228	646,057	08/17/2023	09/15/2027	21,992,471
87971M-BF-9	TELUS CORPORATION	0	2.B FE	5,093,361	5,460,000	5,424,557	5,298,238		89,611			3.700	5.546	MS	59,484	202,020	08/17/2023	09/15/2027	21,992,471
87971M-BH-5	TELUS CORPORATION		2.B FE	28,293,932	29,740,000	25,383,333	28,375,242		29,651			4.600	4.929	MN	171,005	1,368,040	01/25/2024	11/16/2048	27,866,520
87971M-BK-8	TELUS CORPORATION		2.B FE	15,587,915	17,315,000	13,775,097	15,648,938		33,022			4.300	4.976	JD	33,091	744,545	05/17/2024	06/15/2049	17,687,273
87971M-BW-2	TELUS CORPORATION	0	2.B FE	9,971,300	10,000,000	9,241,226	9,980,713		2,668			3.400	3.434	MN	45,333	340,000	02/23/2022	05/13/2032	10,170,000
88023U-AH-4	SOMNIGROUP INTERNATIONAL INC		3.B FE	10,538,684	10,501,000	10,231,179	10,503,744		(9,318)			4.000	3.907	AO	88,675	420,040	01/05/2022	04/15/2029	13,688,400

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
88023U-AH-4	SOMNIGROUP INTERNATIONAL INC	LS	3.B FE	3,369,016	3,369,000	3,282,434	3,369,001		(4)			4.000	4.000	AO	28,449	134,760	01/05/2022	04/15/2029	13,688,400
88023U-AJ-0	SOMNIGROUP INTERNATIONAL INC		3.B FE	7,634,828	7,572,000	7,076,736	7,604,092		(7,758)			3.875	3.753	AO	61,943	293,415	09/22/2021	10/15/2031	7,553,569
88023U-AJ-0	SOMNIGROUP INTERNATIONAL INC	LS	3.B FE	541,048	538,000	502,811	539,557		(376)			3.875	3.792	AO	4,401	20,848	09/22/2021	10/15/2031	7,553,569
880277-AD-0	TENAGA NASIONAL		1.G FE	1,905,000	6,000,000	5,828,940	1,911,173					7.500	23.546	JJ	207,500	450,000	10/07/1998	01/15/2096	3,112,500
88032X-AV-6	TENCENT HOLDINGS LTD		1.E FE	2,042,999	3,204,000	2,297,204	2,095,108		19,835			3.240	5.944	JD	8,074	103,810	03/28/2023	06/03/2050	1,627,952
88033G-DB-3	TENET HEALTHCARE CORPORATION		3.B FE	14,260,000	14,260,000	14,291,894	14,260,000					5.125	5.125	MN	121,804	730,825	01/20/2023	11/01/2027	12,748,519
88033G-DQ-0	TENET HEALTHCARE CORPORATION		3.B FE	15,698,000	15,712,000	16,077,986	15,701,895		1,933			6.125	6.142	JD	42,772	962,360	11/29/2023	06/15/2030	15,562,438
88033G-DQ-0	TENET HEALTHCARE CORPORATION	LS	3.B FE	168,000	168,000	171,913	168,000					6.125	6.125	JD	457	10,290	06/15/2023	06/15/2030	15,562,438
880451-AS-8	TENNESSEE GAS PL		2.B FE	14,907,450	15,000,000	15,546,595	14,993,044		7,567			7.000	7.041	MS	309,167	1,050,000	03/04/1997	03/15/2027	12,420,000
880451-AU-3	TENNESSEE GAS PL		2.B FE	8,890,560	9,000,000	10,588,290	8,936,094		4,500			7.625	7.721	AO	171,563	686,250	03/04/1997	04/01/2037	9,343,125
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC		2.B FE	7,297,774	7,575,000	7,149,808	7,394,872		32,617			2.900	3.488	MS	73,225	208,438	07/25/2025	03/01/2030	8,572,525
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC	0	2.B FE	1,399,532	1,550,000	1,462,997	1,461,436		19,009			2.900	4.380	MS	14,983	44,950	07/12/2022	03/01/2030	8,572,525
880779-BA-0	TEREX CORPORATION		3.C FE	13,026,425	13,015,000	12,970,737	13,016,236		(3,092)			5.000	4.974	MN	83,151	650,750	01/27/2022	05/15/2029	13,002,125
880779-BB-8	TEREX CORPORATION		3.C FE	11,009,625	10,980,000	11,264,909	11,002,587		(5,168)			6.250	6.170	AO	144,875	699,594	02/24/2025	10/15/2032	11,209,688
88104L-AE-3	TERRAFORM POWER OPERATING LLC		3.C FE	1,045,775	1,180,000	1,178,845	1,121,144		25,200			5.000	7.640	JJ	24,747	59,000	10/03/2022	01/31/2028	2,070,500
88104L-AE-3	TERRAFORM POWER OPERATING LLC	0	3.C FE	868,525	980,000	979,040	931,120		20,929			5.000	7.640	JJ	20,553	49,000	10/03/2022	01/31/2028	2,070,500
88104L-AG-8	TERRAFORM POWER OPERATING LLC		3.C FE	23,328,463	23,580,000	22,917,650	23,389,209		33,596			4.750	4.944	JJ	516,467	1,086,563	02/24/2025	01/15/2030	23,423,400
88167A-AP-6	TEVA PHARMACEUTICAL FINANCE N 4.75% 09 M		3.A FE	451,413	490,000	489,523	476,246		9,429			4.750	6.958	MN	3,362	23,275	03/07/2023	05/09/2027	501,638
88167A-AQ-4	TEVA PHARMACEUTICAL FINANCE NETHER		3.A FE	1,616,125	1,700,000	1,712,546	1,644,957		14,286			5.125	6.201	MN	12,585	87,125	07/23/2024	05/09/2029	1,333,313
881685-AX-9	TEXACO CAPITAL INC.		1.C FE	11,946,300	10,000,000	12,284,083	10,724,459		(94,819)			8.625	7.095	MN	110,208	862,500	08/06/1997	11/15/2031	10,431,250
881685-AY-7	TEXACO CAPITAL INC.		1.C FE	11,932,476	10,000,000	12,208,512	10,760,920		(92,357)			8.625	7.096	AO	215,625	862,500	05/31/2001	04/01/2032	10,431,250
88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY		1.D Z	22,500,000	22,500,000	18,812,376	22,500,000					3.970	3.970	MS	263,012	893,250	04/02/2015	03/15/2045	21,926,775
88228*-AC-5	TEXAS CHRISTIAN UNIVERSITY		1.D	41,000,000	41,000,000	36,197,695	41,000,000					3.610	3.610	MS	435,807	1,480,100	08/11/2017	08/11/2037	41,740,050
88228*-AD-3	TEXAS CHRISTIAN UNIVERSITY		1.D	32,300,000	32,300,000	30,391,839	32,300,000					3.820	3.820	AO	281,046	1,233,860	04/09/2019	04/09/2043	1,828,265
88228*-AD-3	TEXAS CHRISTIAN UNIVERSITY	0	1.D	2,300,000	2,300,000	2,164,125	2,300,000					3.820	3.820	AO	20,013	87,860	04/09/2019	04/09/2043	1,828,265
882384-AE-0	TEXAS EASTERN TRANSMISSION LP		2.A FE	17,694,153	21,603,000	17,181,904	17,848,904		85,512			4.150	5.522	JJ	413,397	896,525	06/28/2024	01/15/2048	22,051,262
882389-CC-1	TEXAS EAST TRANS		2.A FE	11,359,947	13,075,000	14,695,376	12,203,932		90,752			7.000	8.163	JJ	422,032	915,250	10/25/2019	07/15/2032	13,532,625
882508-BC-7	TEXAS INSTRUMENTS INC		1.E FE	469,382	500,000	494,894	493,274		3,502			2.900	3.664	MN	2,336	14,500	04/30/2018	11/03/2027	507,250
882508-BD-5	TEXAS INSTRUMENTS INC		1.E FE	26,892,923	27,081,000	22,377,779	26,903,286		4,188			4.150	4.193	MN	143,605	1,123,862	08/10/2022	05/15/2048	27,081,518
882508-BG-8	TEXAS INSTRUMENTS INC		1.E FE	7,492,539	7,651,000	7,214,642	7,558,405		23,455			2.250	2.591	MS	55,948	172,148	09/26/2024	09/04/2029	7,818,985
882508-BG-8	TEXAS INSTRUMENTS INC	LS	1.E FE	43,863	44,000	41,491	43,948		14			2.250	2.283	MS	322	990	08/26/2019	09/04/2029	7,818,985
882508-BG-8	TEXAS INSTRUMENTS INC	0	1.E FE	149,534	150,000	141,445	149,824		48			2.250	2.283	MS	1,097	3,375	08/26/2019	09/04/2029	7,818,985
882508-BL-7	TEXAS INSTRUMENTS INC		1.E FE	5,785,790	5,800,000	5,153,705	5,791,561		1,386			1.900	1.927	MS	32,448	110,200	09/07/2021	09/15/2031	4,492,275
882508-BL-7	TEXAS INSTRUMENTS INC	0	1.E FE	847,918	850,000	755,284	848,763		203			1.900	1.927	MS	4,755	16,150	09/07/2021	09/15/2031	4,492,275
882508-BM-5	TEXAS INSTRUMENTS INC		1.E FE	12,855,011	12,900,000	7,925,941	12,859,482		1,077			2.700	2.717	MS	102,555	348,300	09/28/2021	09/15/2051	12,567,400
882508-BP-8	TEXAS INSTRUMENTS INC		1.E FE	797,672	800,000	769,667	798,413		229			3.650	3.684	FA	10,950	29,200	08/10/2022	08/16/2032	1,196,444
882508-BP-8	TEXAS INSTRUMENTS INC	0	1.E FE	373,909	375,000	360,781	374,256		108			3.650	3.684	FA	5,133	13,688	08/10/2022	08/16/2032	1,196,444
882508-BQ-6	TEXAS INSTRUMENTS INC		1.E FE	6,119,834	6,200,000	4,954,078	6,125,175		1,511			4.100	4.176	FA	95,325	254,200	08/10/2022	08/16/2052	6,123,000
882508-CC-6	TEXAS INSTRUMENTS INC		1.E FE	3,956,206	4,225,000	3,888,766	3,957,007		801			5.000	5.450	MS	62,788		11/04/2025	03/14/2053	4,330,625
882508-CJ-1	TEXAS INSTRUMENTS INC		1.E FE	7,506,502	7,837,000	7,417,777	7,510,453		3,409			5.150	5.440	FA	160,321	276,890	06/12/2025	02/08/2054	15,088,783
882508-CJ-1	TEXAS INSTRUMENTS INC	LS	1.E FE	6,812,645	6,873,000	6,505,344	6,815,275		1,393			5.150	5.207	FA	140,601	351,925	06/12/2025	02/08/2054	15,088,783
882587-AZ-1	TEXAS-NEW MEXICO POWER CO	0	1.F FE	12,296,757	8,750,000	9,155,310	11,422,360		(101,715)			6.950	4.404	AO	152,031	608,125	07/01/2015	04/01/2043	9,054,063
882884-B#-5	TEXAS NEW MEXICO POWER COMPANY		1.F	5,300,000	5,300,000	4,640,698	5,300,000					3.920	3.920	MS	53,094	207,760	03/29/2019	03/29/2039	4,180,360
882884-H#-9	TEXAS-NEW MEXICO POWER CO		1.F	8,000,000	8,000,000	8,250,257	8,000,000					5.540	5.540	JJ	198,209		07/21/2025	07/31/2037	8,016,060
882884-H*-3	TEXAS-NEW MEXICO POWER CO		1.F IF	1,200,000	1,200,000	1,229,003	1,200,000					5.120	5.120	JJ	27,477		07/21/2025	07/31/2032	1,333,280
882884-H*-3	TEXAS-NEW MEXICO POWER CO	0	1.F IF	100,000	100,000	102,417	100,000					5.120	5.120	JJ	2,290		07/21/2025	07/31/2032	1,333,280
882884-H@-1	TEXAS-NEW MEXICO POWER CO		1.F	12,000,000	12,000,000	12,313,992	12,000,000					5.440	5.440	AO	110,613	181,333	07/21/2025	07/31/2035	12,120,960

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
882884-J*-1	TEXAS-NEW MEXICO POWER CO		1.F	7,000,000	7,000,000	7,333,881	7,000,000					5.930	5.930	JJ	185,642		07/21/2025	07/31/2045	7,001,620
882884-J@-9	TEXAS-NEW MEXICO POWER CO		1.F	6,300,000	6,300,000	6,434,832	6,300,000					6.020	6.020	AO	64,263	105,350	07/21/2025	07/31/2055	6,283,610
882926-AA-6	TEXAS INSTRUMENTS INC		1.E FE	42,552,055	44,139,000	39,640,452	42,580,017		15,389	56		5.050	5.261	MN	266,244	2,080,044	06/12/2025	05/18/2063	45,245,635
883203-BX-8	TEXTRON INC		2.B FE	14,399,997	14,706,000	14,633,157	14,660,189		38,675			3.650	3.911	MS	158,049	536,769	08/08/2018	03/15/2027	14,159,784
883203-BX-8	TEXTRON INC	0	2.B FE	95,530	100,000	99,505	99,307		561			3.650	4.246	MS	1,075	3,650	06/11/2018	03/15/2027	14,159,784
883203-BY-6	TEXTRON INC		2.B FE	3,182,917	3,184,000	3,131,189	3,184,000		103			3.375	3.374	MS	35,820	107,460	09/11/2017	03/01/2028	3,903,783
883203-BY-6	TEXTRON INC	0	2.B FE	699,762	700,000	688,390	700,000		23			3.375	3.374	MS	7,875	23,625	09/11/2017	03/01/2028	3,903,783
883203-CA-7	TEXTRON INC		2.B FE	6,662,394	6,378,000	6,281,537	6,488,464		(29,556)			3.900	3.350	MS	71,859	248,742	09/26/2024	09/17/2029	6,993,770
883203-CA-7	TEXTRON INC	0	2.B FE	599,466	600,000	590,925	599,872		88			3.900	3.906	MS	6,760	23,400	04/30/2019	09/17/2029	6,993,770
883203-CC-3	TEXTRON INC		2.B FE	2,346,971	2,340,000	2,123,179	2,344,027		(713)			2.450	2.413	MS	16,880	57,330	10/07/2021	03/15/2031	1,822,050
883203-CC-3	TEXTRON INC	LS	2.B FE	110,860	110,000	99,808	110,490		(90)			2.450	2.355	MS	794	2,695	10/01/2021	03/15/2031	1,822,050
883203-CC-3	TEXTRON INC	0	2.B FE	401,358	400,000	362,937	400,782		(140)			2.450	2.408	MS	2,886	9,800	10/07/2021	03/15/2031	1,822,050
883203-CE-9	TEXTRON INC		2.B FE	4,789,843	4,770,000	4,952,126	4,789,843					5.500	5.442	MN	33,523	198,220	02/24/2025	05/15/2035	4,901,175
88323A-AC-6	THAIOIL TREASURY CENTER CO LTD		2.C FE	10,423,468	10,125,000	10,143,428	10,218,189		(32,090)			4.625	4.226	MN	53,332	468,281	07/09/2024	11/20/2028	8,251,503
88323A-AH-5	THAIOIL TREASURY CENTER CO LTD		2.C FE	1,252,670	1,735,000	1,263,954	1,265,727		8,498			3.750	5.841	JD	2,349	65,063	06/07/2024	06/18/2050	1,767,531
88339W-AA-4	WILLIAMS COMPANIES INC		2.B FE	14,073,847	19,170,000	13,371,323	14,188,324		87,950			3.500	5.374	AO	141,645	670,950	09/11/2024	10/15/2051	19,505,475
883556-B*-2	THERMO FISHER SCIENTIFIC INC		1.G	30,481,609	28,709,050	25,708,121	28,709,050				75,810	1.500	1.500	MS	137,564	456,122	09/06/2023	09/06/2035	28,924,368
883556-B@-0	THERMO FISHER SCIENTIFIC INC		1.G	13,547,382	12,759,578	10,436,186	12,759,578				33,693	2.020	2.020	MS	82,335	272,997	09/06/2023	09/06/2043	10,310,760
883556-BG-6	THERMO FISHER SCIENTIFIC INC		1.G FE	16,437,998	16,473,000	16,297,136	16,424,923		725			5.300	5.318	FA	363,779	873,069	06/06/2024	02/01/2044	16,909,535
883556-BY-7	THERMO FISHER SCIENTIFIC INC		1.G FE	41,555,017	46,601,000	38,859,127	41,822,303		120,853			4.100	4.867	FA	721,798	1,910,641	09/05/2024	08/15/2047	47,352,221
883556-BY-7	THERMO FISHER SCIENTIFIC INC	0	1.G FE	197,650	200,000	166,774	198,073		54			4.100	4.168	FA	3,098	8,200	08/10/2017	08/15/2047	47,352,221
883556-BZ-4	THERMO FISHER SCIENTIFIC INC		1.G FE	1,829,003	1,860,000	1,769,244	1,837,052		5,648			2.600	2.941	AO	12,090	48,360	09/26/2024	10/01/2029	1,879,115
883556-BZ-4	THERMO FISHER SCIENTIFIC INC	0	1.G FE	149,792	150,000	142,681	149,923		24			2.600	2.615	AO	975	3,900	09/24/2019	10/01/2029	1,879,115
883556-CK-6	THERMO FISHER SCIENTIFIC INC		1.G FE	1,249,400	1,250,000	1,180,383	1,249,805		80			1.750	1.756	AO	4,618	21,875	08/09/2021	10/15/2028	1,361,813
883556-CK-6	THERMO FISHER SCIENTIFIC INC	0	1.G FE	99,952	100,000	94,431	99,984		6			1.750	1.756	AO	369	1,750	08/09/2021	10/15/2028	1,361,813
883556-CL-4	THERMO FISHER SCIENTIFIC INC		1.G FE	9,946,193	10,051,000	8,978,491	9,988,479		9,784			2.000	2.114	AO	42,438	201,020	08/23/2021	10/15/2031	11,937,190
883556-CL-4	THERMO FISHER SCIENTIFIC INC	LS	1.G FE	1,728,484	1,749,000	1,562,370	1,736,800		1,960			2.000	2.129	AO	7,385	34,980	08/09/2021	10/15/2031	11,937,190
883556-CL-4	THERMO FISHER SCIENTIFIC INC	0	1.G FE	543,549	550,000	491,311	546,164		616			2.000	2.129	AO	2,322	11,000	08/09/2021	10/15/2031	11,937,190
883556-CM-2	THERMO FISHER SCIENTIFIC INC		1.G FE	4,726,630	4,750,000	3,525,389	4,731,000		943			2.800	2.832	AO	28,078	133,000	08/09/2021	10/15/2041	4,410,900
883556-CY-6	THERMO FISHER SCIENTIFIC INC		1.G FE	10,000,000	10,000,000	10,090,789	10,000,000					5.404	5.404	FA	211,657	540,400	08/07/2023	08/10/2043	10,270,200
883556-D*-0	THERMO FISHER SCIENTIFIC INC.		1.G	155,404,500	177,511,268	177,735,687	177,511,268				22,106,768	1.470	1.470	JJ	1,268,466	1,298,398	01/06/2025	01/06/2050	178,815,976
88579E-AC-9	3M COMPANY		1.G FE	12,504,754	12,558,000	13,261,191	12,533,077		4,175			5.700	5.724	MS	210,765	715,806	03/26/2007	03/15/2037	12,915,903
88579Y-AH-4	3M COMPANY	0	1.G FE	2,860,038	3,000,000	2,432,342	2,893,094		3,792			3.875	4.153	JD	5,167	116,250	07/01/2015	06/15/2044	3,058,125
88579Y-AV-3	3M CO		1.G FE	12,199,328	12,386,000	12,232,554	12,370,602		21,823			2.250	2.420	MS	78,961	278,685	12/07/2018	09/19/2026	12,820,628
88579Y-AV-3	3M CO	0	1.G FE	544,139	550,000	543,186	549,555		636			2.250	2.365	MS	3,506	12,375	09/16/2016	09/19/2026	12,820,628
88579Y-AW-1	3M CO		1.G FE	4,290,435	4,500,000	3,125,457	4,334,608		5,443			3.125	3.373	MS	39,844	140,625	09/14/2016	09/19/2046	3,351,563
88579Y-AY-7	3M CO		1.G FE	10,539,885	10,605,000	10,426,938	10,592,641		7,147			2.875	2.942	AO	64,366	304,894	09/21/2017	10/15/2027	12,132,939
88579Y-AY-7	3M CO	0	1.G FE	1,441,097	1,450,000	1,425,654	1,448,310		977			2.875	2.942	AO	8,801	41,688	09/21/2017	10/15/2027	12,132,939
88579Y-AZ-4	3M CO		1.G FE	9,354,300	10,000,000	7,470,530	9,459,791		15,449			3.625	3.999	AO	76,528	362,500	05/01/2018	10/15/2047	10,181,250
88579Y-BC-4	3M CO		1.G FE	3,521,000	3,521,000	3,496,302	3,521,000					3.625	3.625	MS	37,936	127,636	09/11/2018	09/14/2028	2,923,037
88579Y-BD-2	3M CO		1.G FE	2,039,933	2,000,000	1,583,199	2,034,760		(973)			4.000	3.882	MS	23,778	80,000	02/20/2019	09/14/2048	19,227,000
88579Y-BD-2	3M CO	0	1.G FE	16,922,942	16,900,000	13,378,028	16,925,598		(871)			4.000	3.988	MS	200,922	676,000	02/20/2019	09/14/2048	19,227,000
88579Y-BG-5	3M CO		1.G FE	470,835	471,000	461,866	471,000		12			3.375	3.374	MS	5,299	15,896	02/12/2019	03/01/2029	834,854
88579Y-BG-5	3M CO	0	1.G FE	349,878	350,000	343,213	350,000		9			3.375	3.374	MS	3,938	11,813	02/12/2019	03/01/2029	834,854
88579Y-BJ-9	3M CO	0	1.G FE	247,295	250,000	235,712	248,943		279			2.375	2.497	FA	2,062	5,938	08/19/2019	08/26/2029	4,421,894
88579Y-BJ-9	3M CO		1.G FE	4,228,745	4,275,000	4,030,673	4,256,932		4,769			2.375	2.497	FA	35,254	101,531	08/19/2019	08/26/2029	4,421,894
88579Y-BK-6	3M CO		1.G FE	6,154,470	6,300,000	4,346,124	6,174,427		3,336			3.250	3.373	FA	71,094	204,750	08/19/2019	08/26/2049	5,894,250

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
88579Y-BP-5	3M CO		1.G FE	21,921,022	28,991,000	21,343,188	22,138,867		129,029			3.700	5.451	AO	226,452	1,072,667	05/10/2024	04/15/2050	29,527,334
88632Q-AE-3	CLOUD SOFTWARE GROUP INC		4.A FE	1,063,800	1,080,000	1,094,135	1,067,075		3,275			6.500	6.918	MS	17,745	70,200	02/25/2025	03/31/2029	1,239,000
88632Q-AE-3	CLOUD SOFTWARE GROUP INC	LS	4.A FE	118,200	120,000	121,571	118,564		364			6.500	6.918	MS	1,972	7,800	02/25/2025	03/31/2029	1,239,000
88732J-AJ-7	TIME WARNER CABLE LLC		2.C FE	7,153,632	7,200,000	7,355,133	7,172,570		1,586			6.550	6.598	MN	78,600	471,600	04/04/2007	05/01/2037	7,435,800
88732J-AN-8	TIME WARNER CABLE LLC		2.C FE	2,003,900	2,000,000	2,146,197	2,003,131		(150)			7.300	7.281	JJ	73,000	146,000	07/08/2008	07/01/2038	2,073,000
88732J-AU-2	TIME WARNER CABLE LLC		2.C FE	6,531,005	6,500,000	6,588,702	6,530,690		(315)			6.750	6.696	JD	19,500	438,750	02/24/2025	06/15/2039	6,719,375
88732J-AY-4	TIME WARNER CABLE LLC		2.C FE	5,996,016	5,850,000	5,430,661	5,951,862		(4,481)			5.875	5.696	MN	43,916	343,688	07/13/2011	11/15/2040	5,867,438
889175-BD-6	TOLEDO EDISON COMPANY		1.G FE	4,865,459	4,694,000	5,118,012	4,822,358		(8,362)			6.150	5.777	MN	36,887	288,681	11/29/2022	05/15/2037	3,807,591
889184-AD-9	TOLEDO HOSPITAL/THE		1.E FE	544,625	500,000	507,048	515,408		(4,900)			5.750	4.592	MN	3,674	28,750	03/15/2019	11/15/2038	257,188
889184-AG-2	TOLEDO HOSPITAL/THE		1.E FE	81,858,299	76,990,000	75,346,943	81,084,271		(124,394)			6.015	5.543	MN	591,732	4,630,949	05/06/2025	11/15/2048	79,475,437
889184-AG-2	TOLEDO HOSPITAL/THE	0	1.E FE	632,485	465,000	455,076	611,455		(3,881)			6.015	3.917	MN	3,574	27,970	07/09/2020	11/15/2048	79,475,437
889184-AH-0	TOLEDO HOSPITAL/THE		1.E FE	29,743,329	31,296,000	27,145,360	29,510,882		(2,473)			4.982	5.350	MN	199,227	1,559,167	05/06/2025	11/15/2045	32,075,583
88948A-DL-8	TOLL ROAD INV PART II 144A		1.E FE	2,746,343	10,425,000	2,456,036	3,812,344		185,889			0.000	5.062	N/A			06/07/2019	02/15/2046	9,725,000
88948A-DL-8	TOLL ROAD INV PART II 144A		1.E FE	12,955	50,000	11,780	18,061		891			0.000	5.125	N/A			06/05/2019	02/15/2046	9,725,000
88948A-DP-9	TOLL ROAD INV PART II 144A		1.C FE	2,088,372	6,925,000	2,064,499	2,911,547		143,670			0.000	5.125	N/A			06/05/2019	02/15/2043	6,925,000
88948A-DP-9	TOLL ROAD INV PART II 144A		1.C FE	30,157	100,000	29,812	42,044		2,075			0.000	5.125	N/A			06/05/2019	02/15/2043	6,925,000
88948A-DQ-7	TOLL ROAD INV PART II 144A		1.E FE	4,449,011	14,025,000	4,492,433	6,202,699		306,075			0.000	5.125	N/A			06/05/2019	02/15/2042	14,475,000
88948A-DQ-7	TOLL ROAD INV PART II 144A		1.E FE	142,749	450,000	144,142	199,017		9,821			0.000	5.125	N/A			06/05/2019	02/15/2042	14,475,000
89055F-AB-9	TOPBUILD CORP		3.B FE	11,001,288	10,860,000	10,518,261	10,866,277		(30,083)			3.625	3.339	MS	115,915	393,675	02/25/2021	03/15/2029	10,507,050
89055F-AB-9	TOPBUILD CORP	LS	3.B FE	212,938	210,000	203,392	210,130		(625)			3.625	3.318	MS	2,241	7,613	02/25/2021	03/15/2029	10,507,050
89055F-AC-7	TOPBUILD CORP		3.B FE	8,777,085	8,916,000	8,469,676	8,816,315		11,214			4.125	4.293	FA	138,941	367,785	03/16/2022	02/15/2032	10,405,272
89055F-AC-7	TOPBUILD CORP	LS	3.B FE	2,032,615	2,029,000	1,927,431	2,029,770		(737)			4.125	4.081	FA	31,619	83,696	03/16/2022	02/15/2032	10,405,272
891092-B#-4	THE TORO CORPORATION		2.B	23,600,000	23,600,000	22,594,421	23,600,000					3.970	3.970	JD	2,603	936,920	06/30/2022	06/30/2032	21,620,820
891092-B#-4	THE TORO CORPORATION	0	2.B	1,600,000	1,600,000	1,531,825	1,600,000					3.970	3.970	JD	176	95,280	06/30/2022	06/30/2032	21,620,820
891092-B*-8	THE TORO CORPORATION		2.B	6,100,000	6,100,000	5,976,509	6,100,000					3.810	3.810	JD	10,329	232,410	06/27/2019	06/15/2029	7,744,780
891092-B*-8	THE TORO CORPORATION	0	2.B	1,700,000	1,700,000	1,665,584	1,700,000					3.810	3.810	JD	2,879	64,770	06/27/2019	06/15/2029	7,744,780
891092-B@-6	THE TORO CORPORATION		2.B	5,800,000	5,800,000	5,601,099	5,800,000					3.910	3.910	JD	10,079	226,780	06/27/2019	06/15/2031	7,748,580
891092-B@-6	THE TORO CORPORATION	0	2.B	1,800,000	1,800,000	1,738,272	1,800,000					3.910	3.910	JD	3,128	70,380	06/27/2019	06/15/2031	7,748,580
891092-C*-7	THE TORO CORPORATION		2.B	13,100,000	13,100,000	13,476,289	13,100,000					5.270	5.270	MS	174,510		09/30/2025	09/30/2032	13,342,550
891092-C*-7	THE TORO CORPORATION	0	2.B	100,000	100,000	102,872	100,000					5.270	5.270	MS	1,332		09/30/2025	09/30/2032	13,342,550
89114T-ZG-0	TORONTO-DOMINION BANK/THE		1.F FE	8,832,035	8,850,000	8,694,174	8,847,468		3,648			1.250	1.292	MS	34,109	110,625	09/07/2021	09/10/2026	8,905,313
89114T-ZG-0	TORONTO-DOMINION BANK/THE	0	1.F FE	449,087	450,000	442,077	449,871		185			1.250	1.292	MS	1,734	5,625	09/07/2021	09/10/2026	8,905,313
89114T-ZJ-4	TORONTO-DOMINION BANK/THE		1.F FE	11,766,153	11,814,000	10,567,696	11,785,583		4,662			2.000	2.045	MS	72,853	236,280	09/07/2021	09/10/2031	9,342,500
89114T-ZJ-4	TORONTO-DOMINION BANK/THE	LS	1.F FE	185,247	186,000	166,378	185,553		73			2.000	2.045	MS	1,147	3,720	09/07/2021	09/10/2031	9,342,500
89114T-ZJ-4	TORONTO-DOMINION BANK/THE	0	1.F FE	1,742,913	1,750,000	1,565,386	1,745,791		691			2.000	2.045	MS	10,792	35,000	09/07/2021	09/10/2031	9,342,500
89114T-ZQ-8	TORONTO-DOMINION BANK/THE		1.F FE	8,714,563	8,750,000	7,831,099	8,727,588		3,403			2.450	2.496	JJ	100,637	214,375	01/05/2022	01/12/2032	8,857,188
89114T-ZV-7	TORONTO-DOMINION BANK/THE		1.F FE	16,346,063	16,378,000	15,284,221	16,357,042		3,013			3.200	3.223	MS	161,596	524,096	03/07/2022	03/10/2032	14,732,000
89114T-ZV-7	TORONTO-DOMINION BANK/THE	LS	1.F FE	121,762	122,000	113,852	121,844		22			3.200	3.223	MS	1,204	3,904	03/07/2022	03/10/2032	14,732,000
89114T-ZV-7	TORONTO-DOMINION BANK/THE	0	1.F FE	1,746,588	1,750,000	1,633,129	1,747,761		322			3.200	3.223	MS	17,267	56,000	03/07/2022	03/10/2032	14,732,000
89115A-2E-1	TORONTO-DOMINION BANK/THE		1.F FE	2,250,438	2,250,000	2,249,282	2,250,430		(4)			4.456	4.452	JD	6,406	100,260	08/26/2022	06/08/2032	2,606,814
89115A-2E-1	TORONTO-DOMINION BANK/THE	0	1.F FE	300,000	300,000	299,904	300,000					4.456	4.456	JD	854	13,368	06/01/2022	06/08/2032	2,606,814
89115A-2K-7	TORONTO-DOMINION BANK/THE		1.F FE	2,461,172	2,450,000	2,450,322	2,450,224		(9,695)			5.103	4.682	JJ	59,733	125,024	11/07/2024	01/09/2026	2,512,512
89115A-2M-3	TORONTO-DOMINION BANK/THE		1.F FE	8,803,972	8,741,000	8,941,269	8,784,524		(18,875)			5.156	4.894	JJ	214,076	450,686	12/17/2024	01/10/2028	8,966,343
89115A-2U-5	TORONTO-DOMINION BANK/THE		1.F FE	53,208	52,000	53,895	52,888		(309)			5.523	4.802	JJ	1,308	2,872	12/17/2024	07/17/2028	53,436
89115A-2W-1	TORONTO-DOMINION BANK/THE		1.F FE	9,962,607	9,830,000	9,955,609	9,947,966		(14,640)			4.980	3.993	AO	116,944		10/31/2025	04/05/2027	10,074,767
89115A-3C-4	TORONTO-DOMINION BANK/THE	0	1.F FE	12,000,000	12,000,000	12,289,477	12,000,000					4.783	4.783	JD	22,321	573,960	12/09/2024	12/17/2029	12,286,980
89115A-3G-5	TORONTO-DOMINION BANK/THE		1.F FE	7,004,627	6,935,000	7,250,318	6,998,640		(5,987)			5.298	5.120	JJ	154,111	183,708	02/24/2025	01/30/2032	7,118,708

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
89116C-QJ-9	TORONTO-DOMINION BANK/THE		1.G FE	15,208,278	15,210,000	15,460,281	15,207,950		(277)			5.146	5.140	MS	241,335	782,707	09/03/2024	09/10/2034	15,596,476
89116C-SU-2	TORONTO-DOMINION BANK/THE	SD	1.F FE	2,557,888	2,553,347	2,600,073	2,593,533		(2,943)		65,744	4.423	4.209	AO	19,546	87,603	07/02/2025	10/31/2035	2,609,814
89117F-PG-8	TORONTO-DOMINION BANK/THE	SD	1.G FE	3,796,632	4,012,402	4,016,615	3,744,462		39,547		172,351	3.060	4.323	JJ	53,049	120,137	07/27/2023	01/26/2032	2,036,896
891490-AT-1	TOSCO CORP		1.F FE	24,200,050	25,000,000	28,225,970	24,751,156		48,671			8.125	8.416	FA	767,361	2,031,250	04/25/2000	02/15/2030	35,131,500
891490-AT-1	TOSCO CORP	0	1.F FE	11,873,640	12,000,000	13,548,466	11,961,790		7,513			8.125	8.218	FA	368,333	975,000	02/08/2000	02/15/2030	35,131,500
89152U-AH-5	TOTAL CAPITAL SA		1.E FE	4,549,544	4,547,000	4,554,946	4,547,983		(245)			3.883	3.875	AO	39,236	176,560	10/17/2018	10/11/2028	4,635,280
89153V-AQ-2	TOTAL CAPITAL INTERNATIONAL SA		1.E FE	758,000	758,000	746,866	758,000					3.455	3.455	FA	9,603	26,189	02/11/2019	02/19/2029	1,279,732
89153V-AQ-2	TOTAL CAPITAL INTERNATIONAL SA	0	1.E FE	500,000	500,000	492,656	500,000					3.455	3.455	FA	6,334	17,275	02/11/2019	02/19/2029	1,279,732
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA		1.E FE	21,975,808	29,095,000	20,863,872	22,339,747		140,260			3.461	5.159	JJ	472,720	1,006,978	10/12/2023	07/12/2049	28,072,531
89153V-AV-1	TOTAL CAPITAL INTERNATIONAL SA		1.E FE	44,566,570	59,800,000	40,010,256	45,149,535		288,390			3.127	4.799	MN	166,217	1,869,946	08/14/2024	05/29/2050	60,125,592
89153V-AW-9	TOTAL CAPITAL INTERNATIONAL SA		1.E FE	2,300,000	2,300,000	1,500,011	2,300,000					3.386	3.386	JD	433	77,878	06/24/2020	06/29/2060	2,338,939
89157X-AB-7	TOTALENERGIES CAPITAL SA		1.E FE	53,216,043	54,800,000	53,239,287	53,234,519		19,797			5.488	5.688	AO	718,440	2,431,184	05/15/2025	04/05/2054	55,872,187
89157X-AC-5	TOTALENERGIES CAPITAL SA		1.E FE	12,721,078	12,875,000	12,480,679	12,722,624		1,547			5.638	5.714	AO	173,408	387,613	11/04/2025	04/05/2064	13,237,946
89157X-AE-1	TOTALENERGIES CAPITAL SA		1.E FE	19,569,862	19,370,000	18,231,588	19,566,095		(2,890)			5.275	5.206	MS	315,045	1,021,768	09/11/2024	09/10/2054	24,602,209
89157X-AE-1	TOTALENERGIES CAPITAL SA	0	1.E FE	4,869,735	5,100,000	4,800,263	4,870,778		1,043			5.275	5.591	MS	82,949	134,513	09/05/2025	09/10/2054	24,602,209
89157X-AF-8	TOTALENERGIES CAPITAL SA		1.E FE	33,679,795	33,740,000	31,689,171	33,679,516		635			5.425	5.435	MS	564,372	1,830,395	02/24/2025	09/10/2064	34,141,635
891906-AC-3	GLOBAL PAYMENTS INC		2.C FE	3,270,980	3,063,000	3,063,624	3,062,984		(27,081)			4.800	3.878	AO	36,756	147,024	06/19/2017	04/01/2026	4,006,912
891906-AC-3	GLOBAL PAYMENTS INC	0	2.C FE	1,414,525	1,350,000	1,350,275	1,349,988		(8,487)			4.800	4.136	AO	16,200	64,800	06/19/2017	04/01/2026	4,006,912
891906-AF-6	GLOBAL PAYMENTS INC		2.C FE	5,810,178	5,860,000	5,866,492	5,828,846		12,804			4.450	4.684	JD	21,731	260,770	12/17/2024	06/01/2028	6,004,697
891906-AF-6	GLOBAL PAYMENTS INC	0	2.C FE	163,393	164,000	164,182	163,755		122			4.450	4.516	JD	608	7,298	12/17/2024	06/01/2028	6,004,697
892329-BM-4	TOYOTA CREDIT CANADA INC	SD	1.E FE	3,480,775	3,246,398	3,240,067	3,244,891		11,113		150,755	1.180	1.499	FA	13,749	37,463	03/23/2021	02/23/2026	3,265,552
892331-AG-4	TOYOTA MOTOR CORPORATION	0	1.E FE	700,000	700,000	672,500	700,000					2.760	2.760	JJ	9,606	19,320	06/25/2019	07/02/2029	1,054,352
892331-AG-4	TOYOTA MOTOR CORPORATION		1.E FE	327,429	340,000	326,643	330,575		2,501			2.760	3.603	JJ	4,666	9,384	09/26/2024	07/02/2029	1,054,352
892331-AN-9	TOYOTA MOTOR CORPORATION		1.E FE	10,141,722	10,050,000	9,224,343	10,100,407		(9,623)			2.362	2.251	MS	63,302	237,381	07/28/2021	03/25/2031	9,561,605
892331-AN-9	TOYOTA MOTOR CORPORATION	0	1.E FE	250,000	250,000	229,461	250,000					2.362	2.362	MS	1,575	5,905	03/18/2021	03/25/2031	9,561,605
89236T-DR-3	TOYOTA MOTOR CREDIT CORP		1.E FE	6,378,816	6,400,000	6,360,034	6,398,233		2,186			3.200	3.228	JJ	96,711	204,800	01/04/2017	01/11/2027	5,638,800
89236T-EM-3	TOYOTA MOTOR CREDIT CORP		1.E FE	1,804,620	1,900,000	1,873,454	1,877,227		10,743			3.050	3.669	JJ	27,365	57,950	06/07/2018	01/11/2028	2,030,500
89236T-EM-3	TOYOTA MOTOR CREDIT CORP	0	1.E FE	94,980	100,000	98,603	98,801		565			3.050	3.669	JJ	1,440	3,050	06/07/2018	01/11/2028	2,030,500
89236T-FT-7	TOYOTA MOTOR CREDIT CORP	0	1.E FE	298,881	300,000	297,314	299,654		152			3.650	3.691	JJ	5,262	10,950	01/03/2019	01/08/2029	305,475
89236T-GU-3	TOYOTA MOTOR CREDIT CORP		1.E FE	4,604,995	4,624,000	4,294,146	4,615,782		2,023			2.150	2.195	FA	38,109	99,416	02/10/2020	02/13/2030	5,458,050
89236T-GU-3	TOYOTA MOTOR CREDIT CORP	LS	1.E FE	75,688	76,000	70,579	75,865		33			2.150	2.195	FA	626	1,634	02/10/2020	02/13/2030	5,458,050
89236T-GU-3	TOYOTA MOTOR CREDIT CORP	0	1.E FE	796,712	800,000	742,932	798,578		350			2.150	2.195	FA	6,593	17,200	02/10/2020	02/13/2030	5,458,050
89236T-GY-5	TOYOTA MOTOR CREDIT CORP		1.E FE	99,933	100,000	97,373	99,979		14			3.375	3.380	AO	844	3,375	03/27/2020	04/01/2030	1,118,563
89236T-GY-5	TOYOTA MOTOR CREDIT CORP	0	1.E FE	999,330	1,000,000	973,728	999,786		135			3.375	3.380	AO	8,438	33,750	03/27/2020	04/01/2030	1,118,563
89236T-JK-2	TOYOTA MOTOR CREDIT CORP		1.E FE	1,837,380	2,000,000	1,975,751	1,966,379		70,117			1.125	4.836	JD	813	22,500	02/13/2024	06/18/2026	2,011,250
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP		1.E FE	4,770,262	4,785,000	4,202,840	4,776,257		1,439			1.900	1.934	MS	27,275	90,915	09/08/2021	09/12/2031	3,735,150
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP	LS	1.E FE	14,954	15,000	13,175	14,973		5			1.900	1.934	MS	86	285	09/08/2021	09/12/2031	3,735,150
89236T-JQ-9	TOYOTA MOTOR CREDIT CORP	0	1.E FE	697,844	700,000	614,836	698,721		210			1.900	1.934	MS	3,990	13,300	09/08/2021	09/12/2031	3,735,150
89236T-JW-6	TOYOTA MOTOR CREDIT CORP		1.E FE	6,974,030	7,000,000	6,277,572	6,983,585		2,496			2.400	2.442	JJ	78,400	168,000	01/10/2022	01/13/2032	7,084,000
89236T-KQ-7	TOYOTA MOTOR CREDIT CORP		1.E FE	2,498,350	2,500,000	2,539,472	2,499,443		433			4.625	4.637	JJ	54,280	115,625	01/09/2023	01/12/2028	2,557,813
89236T-KU-8	TOYOTA MOTOR CREDIT CORP		1.E FE	119,808	120,000	122,195	119,890		22			4.550	4.573	MN	667	5,460	05/15/2023	05/17/2030	2,689,833
89236T-KU-8	TOYOTA MOTOR CREDIT CORP	0	1.E FE	2,505,984	2,510,000	2,555,922	2,507,703		464			4.550	4.573	MN	13,958	114,205	05/15/2023	05/17/2030	2,689,833
89236T-MF-9	TOYOTA MOTOR CREDIT CORP		1.E FE	1,733,435	1,725,000	1,780,394	1,731,834		(1,601)			5.050	4.921	MN	10,889	87,113	01/15/2025	05/16/2029	1,768,556
89236T-MJ-1	TOYOTA MOTOR CREDIT CORP		1.E FE	4,996,900	5,000,000	5,020,408	4,999,035		1,551			4.550	4.583	FA	91,000	226,236	08/06/2024	08/07/2026	5,113,750
892938-AA-9	TRANE TECHNOLOGIES FINANCING LTD		1.G FE	1,721,610	1,690,000	1,763,452	1,714,504		(2,814)			5.250	5.000	MS	29,082	88,725	03/28/2023	03/03/2033	3,643,188
892938-AA-9	TRANE TECHNOLOGIES FINANCING LTD	0	1.G FE	1,857,563	1,860,000	1,940,840	1,858,555		256			5.250	5.263	MS	32,008	97,650	02/16/2023	03/03/2033	3,643,188
89346D-AL-1	TRANSALTA CORP		3.A FE	5,605,622	5,619,000	5,668,166	5,605,671		49			5.875	5.906	FA	8,253		12/12/2025	02/01/2034	5,861,261
89346D-AL-1	TRANSALTA CORP	LS	3.A FE	103,360	104,000	104,910	103,362		2			5.875	5.970	FA	153		12/11/2025	02/01/2034	5,861,261

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
893473-AC-2	TRANSAMERICA CAPITAL AEGON	0	2.B FE	18,768,552	20,000,000	21,279,393	19,161,904		40,599			7.625	8.183	MN	194,861	1,525,000	03/31/2009	11/15/2037	20,762,500
893526-8Z-9	TRANS-CANADA PIPELINES		2.B FE	4,373,216	4,100,000	4,874,486	4,308,799		(12,045)			7.625	6.921	JJ	144,155	312,625	10/25/2019	01/15/2039	4,256,313
893526-DF-7	TRANS-CANADA PIPELINES		2.B FE	1,903,765	2,000,000	2,081,470	1,955,554		4,052			5.600	5.941	MS	28,311	112,000	07/14/2004	03/31/2034	2,056,000
89352H-AB-5	TRANS-CANADA PIPELINES		2.B FE	14,464,519	14,525,000	15,185,199	14,492,618		1,954			5.850	5.875	MS	250,193	849,713	11/29/2022	03/15/2036	14,949,856
89352H-AD-1	TRANS-CANADA PIPELINES		2.B FE	8,931,068	8,878,000	9,478,778	8,926,198		(2,794)			6.200	6.127	AO	116,203	550,436	11/29/2022	10/15/2037	5,544,718
89352H-AW-9	TRANSCANADA PIPELINES LTD		2.B FE	1,942,415	1,950,000	1,954,540	1,948,520		1,203			4.250	4.284	MN	10,590	82,875	05/03/2018	05/15/2028	1,991,438
89352H-AW-9	TRANSCANADA PIPELINES LTD	0	2.B FE	99,611	100,000	100,233	99,924		62			4.250	4.284	MN	543	4,250	05/03/2018	05/15/2028	1,991,438
89352H-AY-5	TRANSCANADA PIPELINES LTD		2.B FE	11,683,728	12,221,000	11,087,668	11,704,049		12,197			4.875	5.196	MN	76,127	595,774	09/11/2024	05/15/2048	13,593,456
89352H-AY-5	TRANSCANADA PIPELINES LTD	LS	2.B FE	1,517,839	1,549,000	1,405,351	1,520,443		700			4.875	5.012	MN	9,649	75,514	09/11/2024	05/15/2048	13,593,456
89352H-AZ-2	TRANSCANADA PIPELINES LTD		2.B FE	36,083,201	37,635,000	34,891,445	36,121,187		33,619			5.100	5.404	MS	565,152	1,616,573	04/02/2025	03/15/2049	38,594,693
89352H-BA-6	TRANSCANADA PIPELINES LTD		2.A FE	10,732,370	11,000,000	10,883,250	10,754,837		22,467			4.100	4.680	AO	95,211	225,500	07/25/2025	04/15/2030	11,225,500
89352H-BC-2	TRANSCANADA PIPELINES LTD		2.A FE	9,139,464	9,200,000	8,199,269	9,163,274		5,979			2.500	2.575	AO	50,472	230,000	10/07/2021	10/12/2031	6,682,500
89352H-BC-2	TRANSCANADA PIPELINES LTD	0	2.A FE	1,589,472	1,600,000	1,425,960	1,593,613		1,040			2.500	2.575	AO	8,778	40,000	10/07/2021	10/12/2031	6,682,500
89352L-AG-5	TRANS-CANADA PL		2.B FE	40,007,689	35,992,000	39,289,664	37,183,848		(296,950)			7.700	6.558	JD	123,173	2,771,384	11/29/2022	06/15/2029	37,377,692
89353Z-CD-8	TRANSCANADA PIPELINES LTD	SD	2.A FE	3,695,629	3,994,164	3,505,438	3,714,216		3,343		103,159	4.340	4.810	AO	37,044	115,912	04/15/2025	10/15/2049	4,080,837
89353Z-CK-2	TRANSCANADA PIPELINES LTD	SD	2.A FE	1,455,491	1,386,102	1,481,827	1,484,109		(13,435)		69,853	5.330	4.015	MN	10,204	72,496	12/10/2024	05/12/2032	1,423,042
893570-BM-2	TRANSCONT GAS PL		2.A FE	9,317,869	9,000,000	9,132,029	9,023,312		(22,796)			7.250	6.946	JD	54,375	652,500	05/31/2001	12/01/2026	9,326,250
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE COR		2.A FE	13,518,363	13,725,000	13,608,480	13,541,766		5,403			5.400	5.528	FA	279,990	469,800	09/19/2025	08/15/2041	17,895,475
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE COR	0	2.A FE	4,821,250	5,000,000	4,957,552	4,865,007		5,424			5.400	5.663	FA	102,000	270,000	07/01/2015	08/15/2041	17,895,475
893574-AF-0	TRANSCONTINENTAL GAS PIPE LINE CO	0	2.A FE	837,801	1,000,000	878,293	874,557		4,487			4.450	5.623	FA	18,542	44,500	07/01/2015	08/01/2042	1,022,250
893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COM		2.A FE	2,088,366	2,100,000	2,098,870	2,097,491		1,433			4.000	4.057	MS	24,733	84,000	03/08/2018	03/15/2028	2,142,000
893574-AM-5	TRANSCONTINENTAL GAS PIPE LINE COM		2.A FE	13,713,731	15,027,000	13,069,851	13,768,103		27,722			4.600	5.226	MS	203,532	691,242	05/22/2024	03/15/2048	15,168,021
893574-AP-8	TRANSCONTINENTAL GAS PIPE LINE COM		2.A FE	1,646,486	1,650,000	1,582,125	1,648,543		513			3.250	3.272	MN	6,852	53,625	05/06/2020	05/15/2030	1,727,625
893574-AP-8	TRANSCONTINENTAL GAS PIPE LINE COM	0	2.A FE	49,894	50,000	47,943	49,956		16			3.250	3.272	MN	208	1,625	05/06/2020	05/15/2030	1,727,625
893574-AR-4	TRANSCONTINENTAL GAS PIPE LINE COM		2.A FE	13,829,402	16,595,000	12,789,005	13,901,857		53,821			3.950	5.102	MN	83,759	655,503	01/30/2025	05/15/2050	16,922,751
893574-AS-2	TRANSCONTINENTAL GAS PIPE LINE COM		2.A FE	10,050,296	9,950,000	10,042,052	10,049,204		(1,092)			5.100	4.973	MS	57,793		11/20/2025	03/15/2036	10,203,725
893647-BP-1	TRANSDIGM INC		4.C FE	2,435,381	2,848,000	2,829,119	2,624,735		63,599			4.625	7.529	JJ	60,738	131,720	11/29/2022	01/15/2029	2,777,784
893647-BP-1	TRANSDIGM INC	LS	4.C FE	64,488	77,000	76,490	70,243		1,921			4.625	7.932	JJ	1,642	3,561	09/15/2022	01/15/2029	2,777,784
893647-BP-1	TRANSDIGM INC	0	4.C FE	25,125	30,000	29,801	27,367		748			4.625	7.932	JJ	640	1,388	09/15/2022	01/15/2029	2,777,784
893647-BQ-9	TRANSDIGM INC		4.C FE	20,580	21,000	20,946	20,806		53			4.875	5.181	MN	171	1,024	05/21/2021	05/01/2029	425,116
893647-BQ-9	TRANSDIGM INC	LS	4.C FE	391,420	394,000	392,987	392,806		327			4.875	4.974	MN	3,201	19,208	05/21/2021	05/01/2029	425,116
893647-BR-7	TRANSDIGM INC		3.C FE	5,480,000	5,480,000	5,576,535	5,480,000					6.750	6.750	FA	139,740	369,900	02/10/2023	08/15/2028	5,664,950
893647-BS-5	TRANSDIGM INC 144A		3.C FE	4,818,675	4,840,000	5,065,034	4,824,822		2,937			6.875	6.951	JD	14,789	332,750	08/21/2023	12/15/2030	4,923,625
893647-BT-3	TRANSDIGM INC		3.C FE	5,981,250	6,000,000	6,306,096	5,985,190		1,943			7.125	7.177	JD	35,625	427,500	11/17/2023	12/01/2031	6,213,750
893647-BU-0	TRANSDIGM INC		3.C FE	2,580,000	2,580,000	2,660,674	2,580,000					6.375	6.375	MS	54,825	164,475	02/12/2024	03/01/2029	2,662,238
893647-BV-8	TRANSDIGM INC		3.C FE	5,170,000	5,170,000	5,379,266	5,170,000					6.625	6.625	MS	114,171	342,513	02/12/2024	03/01/2032	5,341,256
893647-BW-6	TRANSDIGM INC		3.C FE	7,022,575	7,015,000	7,179,638	7,019,625		(2,274)			6.000	5.959	MS	123,932	416,223	09/06/2024	01/15/2033	7,220,300
893647-BW-6	TRANSDIGM INC	LS	3.C FE	45,000	45,000	46,056	45,000					6.000	6.000	MS	795	2,670	09/05/2024	01/15/2033	7,220,300
893647-CA-3	TRANSDIGM INC		4.C FE	1,266,563	1,260,000	1,312,522	1,266,119		(443)			6.750	6.629	JJ	31,185		08/14/2025	01/31/2034	1,135,058
89366L-AE-4	TRANSELEC SA		2.B FE	4,398,676	4,330,000	4,227,163	4,359,518		(10,703)			3.875	3.573	JJ	78,767	167,788	02/08/2023	01/12/2029	3,802,269
89366L-AE-4	TRANSELEC SA	0	2.B FE	197,714	200,000	195,250	199,361		205			3.875	3.988	JJ	3,638	7,750	07/07/2016	01/12/2029	3,802,269
89378T-AD-5	SAFTRA PP 8.25000 02/06/2028		4.A FE	3,597,425	3,510,000	3,708,534	3,577,974		(17,153)			8.250	7.227	FA	116,634	235,125	10/02/2025	02/06/2028	3,436,125
89387Y-AC-5	TRANSPORTADORA DE GAS INTERNACIONA		2.C FE	7,150,000	7,150,000	7,252,317	7,150,000					5.550	5.550	MN	66,138	396,825	10/17/2018	11/01/2028	7,348,413
89387Y-AC-5	TRANSPORTADORA DE GAS INTERNACIONA	0	2.C FE	450,000	450,000	456,440	450,000					5.550	5.550	MN	4,163	24,975	10/17/2018	11/01/2028	7,348,413
89388A-AA-0	TRANSPORTADORA DE GAS DEL PERU SA		2.A FE	1,768,298	1,809,000	1,803,356	1,776,887		20,359			4.250	5.514	AO	13,027	76,883	04/10/2025	04/30/2028	369,488
894164-AA-0	TRAVEL + LEISURE CO		3.C FE	13,400,000	13,400,000	13,113,850	13,400,000					4.500	4.500	JD	50,250	603,000	11/15/2021	12/01/2029	13,251,600
89417E-AD-1	TRAVELERS COS INC		1.F FE	4,805,375	4,691,000	5,225,498	4,797,344		(6,611)			6.250	5.965	JD	13,031	293,188	11/29/2022	06/15/2037	4,837,594

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
89417E-AL-3	TRAVELERS COMPANIES INC		1.F FE	2,117,530	2,050,000	1,617,079	2,103,083		(1,873)			3.750	3.562	MN	9,823	76,875	11/07/2019	05/15/2046	3,871,250
89417E-AL-3	TRAVELERS COMPANIES INC	0	1.F FE	1,938,292	1,850,000	1,459,315	1,920,268		(2,467)			3.750	3.480	MN	8,865	69,375	11/07/2019	05/15/2046	3,871,250
89417E-AM-1	TRAVELERS COMPANIES INC		1.F FE	5,774,828	5,800,000	4,727,224	5,779,335		599			4.000	4.025	MN	19,978	232,000	05/15/2017	05/30/2047	5,814,000
89417E-AM-1	TRAVELERS COMPANIES INC	0	1.F FE	248,915	250,000	203,760	249,109		26			4.000	4.025	MN	861	10,000	05/15/2017	05/30/2047	5,814,000
89417E-AN-9	TRAVELERS COMPANIES INC		1.F FE	8,177,712	8,300,000	6,762,866	8,196,732		2,793			4.050	4.136	MS	106,448	336,150	04/27/2018	03/07/2048	8,366,050
89417E-AQ-2	TRAVELERS COMPANIES INC		1.F FE	2,282,313	2,300,000	1,395,254	2,284,705		447			2.550	2.587	AO	10,427	58,650	04/23/2020	04/27/2050	2,329,325
89417E-AR-0	TRAVELERS COMPANIES INC		1.F FE	16,351,948	16,400,000	10,889,978	16,356,749		1,110			3.050	3.065	JD	31,957	500,200	06/03/2021	06/08/2051	15,431,800
89417E-AS-8	TRAVELERS COMPANIES INC		1.F FE	15,790,698	15,795,000	15,609,970	15,793,237		1,154			5.450	5.451	MN	86,083	860,828	02/24/2025	05/25/2053	16,225,414
89469A-AD-6	TREEHOUSE FOODS INC		5.A FE	5,310,338	5,310,000	5,270,175	5,310,000		(49)			4.000	3.999	MS	70,800	212,400	08/25/2020	09/01/2028	5,293,800
89566E-AB-4	TRISTATE GENERAT		2.B FE	12,435,009	12,435,009	13,584,257	12,435,009					7.144	7.144	JJ	372,616	888,356	10/21/2003	07/31/2033	101,720
89566E-AK-4	TRI-STATE GENERATION AND TRANSMISS		2.A FE	3,372,596	3,400,000	2,607,187	3,378,142		831			4.250	4.298	JD	12,042	144,500	05/16/2016	06/01/2046	3,472,250
89616R-AC-3	TEKNIPLEX (TRIDENT TPI HOLDINGS)		5.C FE	3,358,682	3,320,000	3,401,543	3,340,899		(9,550)			12.750	12.356	JD	1,176	423,300	05/04/2023	12/31/2028	3,329,538
896215-AH-3	TRIMAS CORPORATION		3.C FE	17,517,255	17,760,000	17,272,554	17,600,222		32,041			4.125	4.335	AO	154,660	732,600	02/15/2023	04/15/2029	17,656,813
896239-AC-4	TRIMBLE INC		2.C FE	6,743,638	6,350,000	6,443,646	6,467,715		(48,623)			4.900	3.997	JD	13,829	311,150	10/25/2019	06/15/2028	6,761,700
896239-AC-4	TRIMBLE INC	0	2.C FE	262,923	250,000	253,687	253,886		(1,595)			4.900	4.135	JD	544	12,250	10/25/2019	06/15/2028	6,761,700
896239-AE-0	TRIMBLE INC		2.C FE	509,272	510,000	549,998	509,543		109			6.100	6.116	MS	9,160	31,110	02/24/2023	03/15/2033	525,555
896288-AC-1	TRINET GROUP INC		3.B FE	14,422,988	14,400,000	14,847,494	14,415,665		(3,760)			7.125	7.079	FA	387,600	1,026,000	08/04/2023	08/15/2031	14,913,000
89641U-AC-5	TRINITY ACQUISITION PLC		2.A FE	3,371,893	3,346,000	3,346,674	3,345,852		(4,316)			4.400	4.254	MS	43,349	147,224	01/30/2018	03/15/2026	3,249,960
896516-AA-9	TRINITY HEALTH CORP		1.D FE	14,339,084	15,145,000	12,662,926	14,413,417		22,167			4.125	4.493	JD	52,061	624,731	11/29/2022	12/01/2045	16,498,403
896516-AA-9	TRINITY HEALTH CORP	0	1.D FE	1,108,620	1,160,000	969,891	1,113,487		1,431			4.125	4.430	JD	3,988	47,850	07/05/2022	12/01/2045	16,498,403
896517-AA-7	TRINITY HEALTH CORP		1.D FE	11,631,182	12,580,000	9,528,864	11,716,270		26,649			3.434	3.915	JD	36,000	431,997	11/29/2022	12/01/2048	143,157
896517-AA-7	TRINITY HEALTH CORP	0	1.D FE	131,157	145,000	109,832	132,485		398			3.434	4.062	JD	415	4,979	06/15/2022	12/01/2048	143,157
896517-AB-5	TRINITY HEALTH CORP		1.D FE	4,350,000	4,350,000	3,174,681	4,350,000					2.632	2.632	JD	9,541	114,492	01/12/2021	12/01/2040	4,407,246
896522-AJ-8	TRINITY INDUSTRIES INC 144A		3.B FE	9,158,005	8,902,000	9,248,248	9,052,561		(78,130)			7.750	6.575	JJ	318,123	586,365	04/16/2025	07/15/2028	9,209,558
89680Y-AC-9	TRITON CONTAINER INTERNATIONAL LTD		2.C FE	13,353,246	13,300,000	11,996,079	13,330,881		(5,454)			3.150	3.101	JD	18,620	418,950	07/20/2021	06/15/2031	11,884,275
89680Y-AC-9	TRITON CONTAINER INTERNATIONAL LTD	0	2.C FE	203,858	200,000	180,392	202,223		(389)			3.150	2.919	JD	280	6,300	07/20/2021	06/15/2031	11,884,275
89681L-AA-0	TRITON CONTAINER INTERNATIONAL LTD		2.C FE	9,081,173	9,150,000	8,316,189	9,105,599		6,334			3.250	3.337	MS	87,560	297,375	01/18/2022	03/15/2032	9,298,688
897051-AC-2	TRONOX INC	0	5.A FE	4,805,501	6,890,000	4,823,389	4,805,501		26,911	1,951,519		4.625	5.243	MS	93,828	318,663	01/28/2025	03/15/2029	9,641,430
897051-AC-2	TRONOX INC		5.A FE	7,072,246	10,140,000	7,098,573	7,072,246		56,622	2,785,284		4.625	5.546	MS	138,087	468,975	02/24/2025	03/15/2029	9,641,430
89785G-AA-6	TRUENOORD CAPITAL DAC		4.A FE	8,538,900	8,470,000	8,951,071	8,526,268		(12,632)			8.750	8.505	MS	247,042	407,619	02/27/2025	03/01/2030	8,819,688
89788J-AH-2	TRUIST BANK		1.F FE	1,549,635	1,555,000	1,554,396	1,549,851		215			4.136	4.231	AO	12,148		10/30/2025	10/23/2029	3,955,135
89788J-AH-2	TRUIST BANK	0	1.F FE	2,311,996	2,320,000	2,319,099	2,312,317		321			4.136	4.231	AO	18,125		10/30/2025	10/23/2029	3,955,135
89788K-AA-4	TRUIST BANK		1.G FE	6,343,720	6,800,000	6,233,393	6,470,675		67,810			2.250	3.410	MS	46,750	153,000	02/13/2024	03/11/2030	7,230,438
89788K-AA-4	TRUIST BANK	0	1.G FE	848,640	850,000	779,174	849,426		139			2.250	2.267	MS	5,844	19,125	03/04/2020	03/11/2030	7,230,438
89788M-AE-2	TRUIST FINANCIAL CORP	0	2.A FE	600,286	600,000	570,177	600,113		37			1.887	1.879	JD	755	11,322	06/02/2021	06/07/2029	1,261,794
89788M-AE-2	TRUIST FINANCIAL CORP		2.A FE	1,901,001	1,900,000	1,805,560	1,900,396		128			1.887	1.878	JD	2,390	35,853	06/02/2021	06/07/2029	1,261,794
89788M-AM-4	TRUIST FINANCIAL CORP		1.G FE	1,760,000	1,760,000	1,795,923	1,760,000					5.122	5.122	JJ	38,813	90,147	01/23/2023	01/26/2034	2,881,964
89788M-AM-4	TRUIST FINANCIAL CORP	0	1.G FE	1,056,995	1,050,000	1,071,431	1,055,547		514			5.122	5.032	JJ	23,156	53,781	02/03/2023	01/26/2034	2,881,964
89788M-AP-7	TRUIST FINANCIAL CORP		1.G FE	6,055,035	5,950,000	6,341,157	6,046,732		8,303			5.867	5.595	JD	22,303	349,087	02/24/2025	06/08/2034	13,607,809
89788M-AP-7	TRUIST FINANCIAL CORP	0	1.G FE	7,386,320	7,270,000	7,747,934	7,368,848		9,266			5.867	5.641	JD	27,251	426,531	01/26/2024	06/08/2034	13,607,809
89788M-AQ-5	TRUIST FINANCIAL CORP		1.G FE	4,893,553	4,670,000	5,039,420	4,807,964		42,490			7.161	6.010	AO	56,665	334,419	11/29/2023	10/30/2029	10,337,334
89788M-AQ-5	TRUIST FINANCIAL CORP	0	1.G FE	5,310,000	5,310,000	5,730,047	5,310,000					7.161	7.161	AO	64,431	380,249	10/25/2023	10/30/2029	10,337,334
89788M-AR-3	TRUIST FINANCIAL CORP		1.G FE	63,069	62,000	64,231	62,834		228			5.435	4.956	JJ	1,470	3,370	12/17/2024	01/24/2030	63,685
89788M-AS-1	TRUIST FINANCIAL CORP		1.G FE	11,492,621	11,175,000	11,779,064	11,464,135		22,790			5.711	5.312	JJ	278,328	461,877	02/24/2025	01/24/2035	15,947,745
89788M-AS-1	TRUIST FINANCIAL CORP	0	1.G FE	4,333,470	4,330,000	4,564,058	4,333,264		76			5.711	5.699	JJ	107,844	247,286	01/22/2024	01/24/2035	15,947,745
89788M-AT-9	TRUIST FINANCIAL CORPORATION		1.G FE	9,867,550	9,700,000	10,024,766	9,866,608		942			5.153	4.797	FA	202,713	242,191	12/16/2025	08/05/2032	10,257,650
89788M-AT-9	TRUIST FINANCIAL CORPORATION	LS	1.G FE	300,000	300,000	310,044	300,000					5.153	5.153	FA	6,269	15,459	08/01/2024	08/05/2032	10,257,650

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
89788M-AU-6	TRUIST FINANCIAL CORP		1.G FE	19,977,179	19,700,000	20,255,818	19,956,634		(20,545)			5.071	4.738	MN	113,774	499,494	07/25/2025	05/20/2031	20,199,494
89788M-AV-4	TRUIST FINANCIAL CORP		1.G FE	15,012,432	15,200,000	15,065,294	15,014,037		1,605			4.964	5.112	AO	142,522		11/20/2025	10/23/2036	15,577,264
89788N-AA-8	TRUIST FINANCIAL CORP		2.A FE	5,867,273	6,072,000	6,116,371	5,884,329		17,057			4.916	5.417	JJ	126,862	174,248	02/24/2025	07/28/2033	7,125,954
89788N-AA-8	TRUIST FINANCIAL CORP	LS	2.A FE	283,000	283,000	285,068	283,000					4.916	4.916	JJ	5,913	13,912	07/25/2022	07/28/2033	7,125,954
89788N-AA-8	TRUIST FINANCIAL CORP	0	2.A FE	600,000	600,000	604,384	600,000					4.916	4.916	JJ	12,536	29,496	07/25/2022	07/28/2033	7,125,954
89834J-AA-1	TRUST FIBRA UNO 144A		2.C FE	496,000	496,000	543,859	496,000					7.375	7.375	FA	14,022	36,580	02/07/2024	02/13/2034	257,145
89834J-AC-7	TRUST FIBRA UNO 144A		2.C FE	210,000	210,000	239,005	210,000					8.250	8.250	JJ	7,604	8,663	01/16/2025	01/23/2037	109,331
89834M-AA-4	TRUST 2401		2.C FE	4,441,124	4,592,000	4,523,120	4,443,397		2,273			4.869	5.779	JJ	17,390		12/04/2025	01/15/2030	3,349,608
89834M-AB-2	TRUST 7401		2.C FE	3,358,097	3,087,000	3,412,524	3,355,429		(2,668)			7.700	5.931	JJ	18,488		12/04/2025	01/23/2032	2,017,806
89834M-AC-0	TRUST 7401		2.C FE	4,840,891	4,548,000	5,046,916	4,838,983		(1,908)			7.375	6.330	FA	26,088		12/04/2025	02/13/2034	2,898,066
898361-A*-1	AMHERST COLLEGE	0	1.B Z	13,000,000	13,000,000	12,171,248	13,000,000					2.520	2.520	MN	54,600	327,600	03/09/2020	03/09/2030	13,163,800
898361-A@-9	AMHERST COLLEGE		1.B Z	31,500,000	31,500,000	21,761,116	31,500,000					3.220	3.220	MN	169,050	1,014,300	09/09/2020	09/09/2050	32,007,150
89837#-AJ-7	TRUSTEES OF THE ESTATE OF BERNICE		1.B Z	50,160,000	50,160,000	46,065,041	50,160,000					3.470	3.470	MS	546,340	1,740,552	03/08/2017	03/08/2042	969,575
89837#-AJ-7	TRUSTEES OF THE ESTATE OF BERNICE	0	1.B Z	3,300,000	3,300,000	3,030,595	3,300,000					3.470	3.470	MS	35,943	114,510	03/08/2017	03/08/2042	969,575
89837#-AK-4	TRUSTEES OF THE ESTATE OF BERNICE		1.B Z	5,600,000	5,600,000	5,175,347	5,600,000					3.370	3.370	JD	7,339	188,720	06/17/2019	12/17/2039	160,154
89837#-AK-4	TRUSTEES OF THE ESTATE OF BERNICE	0	1.B Z	980,000	980,000	905,686	980,000					3.370	3.370	JD	1,284	33,026	06/17/2019	12/17/2039	160,154
89837#-AL-2	TRUSTEES OF THE ESTATE OF BERNICE		1.B Z	58,500,000	58,500,000	59,544,624	58,500,000					5.050	5.050	JAJO	640,088	2,954,250	10/13/2023	10/13/2043	1,480,964
89837L-A*-6	TRUSTEES OF PRINCETON UNIVERSITY	0	1.A	24,576,600	30,000,000	23,818,900	25,960,085		161,594			3.372	4.541	JJ	505,800	1,011,600	07/01/2015	07/01/2042	30,505,800
89837L-AB-1	PRINCETON UNIVERSITY	0	1.A FE	3,420,191	2,725,000	2,945,880	3,189,880		(26,338)			5.700	4.019	MS	51,775	155,325	07/01/2015	03/01/2039	2,802,663
89837R-AB-8	TRUSTEES OF DARTMOUTH COLLEGE		1.B FE	3,242,200	3,250,000	2,716,154	3,244,755		222			4.000	4.014	JD	10,833	130,000	01/26/2012	06/01/2042	5,355,000
89837R-AB-8	TRUSTEES OF DARTMOUTH COLLEGE	0	1.B FE	2,022,380	2,000,000	1,671,479	2,016,390		(699)			4.000	3.932	JD	6,667	80,000	07/01/2015	06/01/2042	5,355,000
89837R-AC-6	TRUSTEES OF DARTMOUTH COLLEGE		1.B FE	15,683,977	15,700,000	13,040,967	15,688,918		443			3.760	3.766	JD	49,193	590,320	07/02/2012	06/01/2043	19,866,600
89837R-AC-6	TRUSTEES OF DARTMOUTH COLLEGE	0	1.B FE	5,638,020	6,000,000	4,983,809	5,729,267		10,452			3.760	4.126	JD	18,800	225,600	07/01/2015	06/01/2043	19,866,600
89838L-AF-1	TRUSTEES OF BOSTON COLLEGE		1.D FE	18,200,000	18,200,000	15,037,599	18,200,000					3.993	3.993	JJ	363,363	726,726	01/24/2017	07/01/2047	4,045,328
89838L-AG-9	TRUSTEES OF BOSTON COLLEGE		1.D FE	14,200,000	14,200,000	9,691,777	14,200,000					3.129	3.129	JJ	222,159	444,318	10/17/2019	07/01/2052	2,880,147
89838Q-AA-1	BOSTON UNIVERSITY		1.D FE	9,650,000	9,650,000	7,688,651	9,650,000					4.061	4.061	AO	97,972	391,887	08/15/2018	10/01/2048	4,922,995
89838Q-AA-1	BOSTON UNIVERSITY	LS	1.D FE	200,000	200,000	159,350	200,000					4.061	4.061	AO	2,031	8,122	08/15/2018	10/01/2048	4,922,995
89839Q-AA-0	TRUSTEES OF THE COLLEGE OF THE HOL		1.D FE	29,075,000	29,075,000	19,845,025	29,075,000					3.433	3.433	MS	332,715	998,145	12/04/2019	09/01/2049	29,599,502
89839Q-AA-0	TRUSTEES OF THE COLLEGE OF THE HOL	0	1.D FE	165,000	165,000	112,620	165,000					3.433	3.433	MS	1,888	5,664	12/04/2019	09/01/2049	29,599,502
89843#-AA-8	MOUNT HOLYOKE COLLEGE		1.D Z	29,292,179	29,292,179	22,208,473	29,292,179					3.010	3.010	JJ	440,847	440,847	04/09/2020	07/01/2049	6,101,927
89843@-AA-0	TRUSTEES OF LAWRENCEVILLE SCHOOL		1.C Z	9,070,000	9,070,000	7,430,764	9,070,000					2.280	2.280	JJ		209,646	03/01/2022	01/01/2037	3,990,887
898813-AM-2	TUCSON ELECTRIC POWER CO		1.G FE	9,315,369	9,900,000	8,740,380	9,366,901		15,844			5.000	5.459	MS	145,750	495,000	11/29/2022	03/15/2044	10,147,500
898813-AU-4	TUCSON ELECTRIC POWER CO		1.G FE	7,490,290	7,600,000	7,081,829	7,510,607		11,937			3.250	3.451	MN	31,561	247,000	09/26/2024	05/15/2032	6,910,500
898813-AU-4	TUCSON ELECTRIC POWER CO	0	1.G FE	697,424	700,000	652,274	698,283		239			3.250	3.293	MN	2,907	22,750	02/15/2022	05/15/2032	6,910,500
898813-AV-2	TUCSON ELECTRIC POWER CO		1.G FE	280,119	280,000	269,607	280,155		(2)			5.500	5.496	AO	3,251	15,400	02/13/2023	04/15/2053	1,613,175
898813-AV-2	TUCSON ELECTRIC POWER CO	0	1.G FE	1,290,327	1,290,000	1,242,117	1,290,504		(6)			5.500	5.497	AO	14,978	70,950	02/13/2023	04/15/2053	1,613,175
898813-AW-0	TUCSON ELECTRIC POWER CO		1.G FE	9,984,400	10,000,000	10,238,758	9,986,803		1,439			5.200	5.219	MS	153,111	572,000	08/07/2024	09/15/2034	10,260,000
899043-AB-9	TUFTS UNIVERSITY		1.D FE	12,000,000	12,000,000	9,053,598	12,000,000					4.005	4.005	FA	181,560	480,600	06/07/2017	08/15/2057	2,590,667
899043-AB-9	TUFTS UNIVERSITY	0	1.D FE	500,000	500,000	377,233	500,000					4.005	4.005	FA	7,565	20,025	06/07/2017	08/15/2057	2,590,667
899043-AC-7	TUFTS UNIVERSITY		1.D FE	29,605,000	29,605,000	19,384,584	29,605,000					3.099	3.099	FA	346,596	917,459	04/22/2021	08/15/2051	30,063,729
900111-AC-9	TURKCELL ILETISIM HIZMETLERI AS		3.C FE	4,110,000	4,110,000	4,315,500	4,110,000					7.450	7.450	JJ	133,535	153,098	01/16/2025	01/24/2030	3,225,848
901928-AA-9	200 PARK FUNDING TRUST		1.G FE	24,197,600	24,340,000	24,294,470	24,200,850		3,250	2,206		5.740	5.779	FA	527,799	525,990	11/04/2025	02/15/2055	25,036,352
902104-AC-2	COHERENT CORP		4.A FE	14,239,663	14,700,000	14,643,656	14,335,269		78,301			5.000	5.216	JD	32,667	735,000	05/20/2022	12/15/2029	14,247,500
902133-AG-2	TYCO ELECTRONICS GROUP SA		1.G FE	3,969,048	2,800,000	3,302,296	3,653,246		(56,242)			7.125	3.872	AO	49,875	199,500	10/25/2019	10/01/2037	2,899,750
902133-AT-4	TYCO ELECTRONICS GROUP SA		1.G FE	7,896,131	7,755,000	7,749,706	7,754,589		(15,517)			3.700	3.448	FA	108,398	286,935	05/15/2018	02/15/2026	7,643,032
902133-AT-4	TYCO ELECTRONICS GROUP SA	0	1.G FE	865,370	850,000	849,420	849,985		(1,795)			3.700	3.441	FA	11,881	31,450	05/08/2018	02/15/2026	7,643,032
902133-AU-1	TYCO ELECTRONICS GROUP SA		1.G FE	11,266,687	11,359,000	11,252,343	11,342,256		10,373			3.125	3.215	FA	134,099	354,969	07/28/2021	08/15/2027	12,637,422

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
902133-AU-1	TYCO ELECTRONICS GROUP SA	LS	1.G FE	105,151	106,000	105,005	105,860		91			3.125	3.210	FA	1,251	3,313	07/31/2017	08/15/2027	12,637,422
902133-AU-1	TYCO ELECTRONICS GROUP SA	0	1.G FE	1,634,596	1,650,000	1,634,507	1,647,084		1,830			3.125	3.237	FA	19,479	51,563	05/09/2019	08/15/2027	12,637,422
902133-AY-3	TYCO ELECTRONICS GROUP SA		1.G FE	22,645,623	23,100,000	20,732,926	22,808,751		43,390			2.500	2.726	FA	235,813	577,500	02/01/2022	02/04/2032	22,325,625
902133-AY-3	TYCO ELECTRONICS GROUP SA	0	1.G FE	2,401,809	2,450,000	2,198,947	2,419,110		4,602			2.500	2.726	FA	25,010	61,250	02/01/2022	02/04/2032	22,325,625
902133-AZ-0	TYCO ELECTRONICS GROUP SA	0	1.G FE	199,622	200,000	200,080	199,984		131			4.500	4.568	FA	3,450	9,000	01/30/2023	02/13/2026	204,500
902494-BC-6	TYSON FOODS INC		2.B FE	5,839,714	5,741,000	5,701,506	5,760,926		(16,339)			3.550	3.226	JD	16,418	203,806	07/28/2021	06/02/2027	6,555,328
902494-BC-6	TYSON FOODS INC	0	2.B FE	701,207	700,000	695,184	700,272		(179)			3.550	3.515	JD	2,002	24,850	06/29/2017	06/02/2027	6,555,328
902494-BJ-1	TYSON FOODS INC		2.B FE	473,323	475,000	474,869	474,968		220			4.000	4.042	MS	6,333	19,000	02/13/2019	03/01/2026	510,000
902494-BJ-1	TYSON FOODS INC	0	2.B FE	24,912	25,000	24,993	24,998		12			4.000	4.042	MS	333	1,000	02/13/2019	03/01/2026	510,000
902494-BK-8	TYSON FOODS INC		2.B FE	1,120,798	1,121,000	1,124,465	1,121,000					4.350	4.348	MS	16,255	48,764	02/13/2019	03/01/2029	1,354,841
902494-BK-8	TYSON FOODS INC	0	2.B FE	249,955	250,000	250,773	250,000					4.350	4.348	MS	3,625	10,875	02/13/2019	03/01/2029	1,354,841
902494-BL-6	TYSON FOODS INC	0	2.B FE	18,179,529	18,175,000	18,782,886	18,180,763		(234)			5.400	5.389	MS	288,983	981,450	02/28/2024	03/15/2029	18,665,725
902613-AA-6	UBS GROUP AG		1.F FE	5,075,000	5,075,000	4,865,513	5,075,000					3.126	3.126	FA	60,814	158,645	08/06/2019	08/13/2030	6,525,423
902613-AA-6	UBS GROUP AG	0	1.F FE	1,350,000	1,350,000	1,294,274	1,350,000					3.126	3.126	FA	16,177	42,201	08/06/2019	08/13/2030	6,525,423
902613-AC-2	UBS GROUP AG		1.F FE	2,200,000	2,200,000	2,195,067	2,200,000					1.364	1.364	JJ	12,587	30,008	07/27/2020	01/30/2027	2,215,004
902613-AE-8	UBS GROUP AG		1.F FE	17,753,146	17,875,000	15,858,314	17,801,404		11,150			2.095	2.167	FA	145,632	374,481	07/02/2021	02/11/2032	18,365,383
902613-AE-8	UBS GROUP AG	0	1.F FE	1,491,170	1,500,000	1,330,768	1,494,667		808			2.095	2.157	FA	12,221	31,425	07/02/2021	02/11/2032	18,365,383
902613-AH-1	UBS GROUP AG	0	1.F FE	3,000,000	3,000,000	2,952,294	3,000,000					1.494	1.494	FA	17,555	44,820	08/03/2021	08/10/2027	3,022,410
902613-AK-4	UBS GROUP AG		1.F FE	4,900,000	4,900,000	4,400,227	4,900,000					2.746	2.746	FA	52,327	134,554	01/04/2022	02/11/2033	5,778,261
902613-AK-4	UBS GROUP AG	0	1.F FE	800,000	800,000	718,404	800,000					2.746	2.746	FA	8,543	21,968	01/04/2022	02/11/2033	5,778,261
902613-AL-2	UBS GROUP AG		1.F FE	7,300,000	7,300,000	5,562,546	7,300,000					3.179	3.179	FA	90,248	232,140	01/04/2022	02/11/2043	6,298,549
902613-AL-2	UBS GROUP AG	LS	1.F FE	100,000	100,000	76,199	100,000					3.179	3.179	FA	1,236	3,180	01/04/2022	02/11/2043	6,298,549
902613-AT-5	UBS GROUP AG		1.F FE	750,000	750,000	761,899	750,000					4.988	4.988	FA	15,172	37,410	08/01/2022	08/05/2033	1,178,681
902613-AT-5	UBS GROUP AG	0	1.F FE	400,000	400,000	406,346	400,000					4.988	4.988	FA	8,092	19,952	08/01/2022	08/05/2033	1,178,681
902613-AV-0	UBS GROUP AG		1.F FE	2,150,000	2,150,000	2,294,332	2,150,000					5.959	5.959	JJ	60,145	128,119	01/03/2023	01/12/2034	3,758,752
902613-AV-0	UBS GROUP AG	0	1.F FE	1,500,000	1,500,000	1,600,697	1,500,000					5.959	5.959	JJ	41,961	89,385	01/03/2023	01/12/2034	3,758,752
902613-BB-3	UBS GROUP AG		1.F FE	9,348,317	9,350,000	9,365,863	9,349,681		1,364			4.550	4.562	AO	86,267	425,425	02/27/2025	04/17/2026	9,562,713
902613-BH-0	UBS GROUP AG		1.F FE	18,076,525	18,010,000	18,975,478	18,084,539		(1,930)			5.699	5.628	FA	407,705	853,710	02/24/2025	02/08/2035	18,523,195
902613-BJ-6	UBS GROUP AG		1.F FE	4,048,656	3,981,000	4,119,074	4,036,385		(12,448)			5.428	4.937	FA	85,835	113,472	03/05/2025	02/08/2030	4,108,560
902613-BJ-6	UBS GROUP AG	LS	1.F FE	19,344	19,000	19,659	19,281		(63)			5.428	4.908	FA	410	516	03/05/2025	02/08/2030	4,108,560
902613-BU-1	UBS GROUP AG		1.F FE	10,150,000	10,150,000	10,056,715	10,150,000					5.528	5.528	MN	85,722		11/03/2025	05/06/2047	10,430,546
902674-A2-6	UBS AG (LONDON BRANCH)		1.E FE	8,402,676	8,435,000	7,381,492	8,404,818		761			4.500	4.526	JD	5,272	379,575	10/16/2023	06/26/2048	8,333,375
902674-A2-6	UBS AG (LONDON BRANCH)	LS	1.E FE	114,559	115,000	100,637	114,589		10			4.500	4.526	JD	72	5,175	10/16/2023	06/26/2048	8,333,375
902674-ZW-3	UBS AG (LONDON BRANCH)		1.E FE	2,035,600	2,000,000	2,088,366	2,022,138		(7,324)			5.650	5.204	MS	34,528	113,000	02/13/2024	09/11/2028	2,056,500
902691-A#-1	UGI UTILITIES INC.		1.G	9,000,000	9,000,000	7,293,927	9,000,000					4.120	4.120	MS	93,730	370,800	09/30/2016	09/30/2046	7,144,200
902691-A*-5	UGI UTILITIES INC		1.G Z	21,000,000	21,000,000	19,517,651	21,000,000					4.980	4.980	MS	275,975	1,045,800	03/26/2014	03/26/2044	21,522,900
902691-AE-4	UGI UTILITIES INC		1.G FE	8,950,558	8,928,000	9,462,565	8,947,193		(1,234)			6.206	6.178	MS	140,057	554,072	11/29/2022	09/30/2036	7,658,491
902691-B*-4	UGI UTILITIES INC.		1.G	4,000,000	4,000,000	3,238,987	4,000,000					4.120	4.120	AO	27,924	164,800	10/31/2016	10/31/2046	3,061,800
902691-B@-2	UGI UTILITIES INC.		1.G	6,000,000	6,000,000	5,074,945	6,000,000					4.550	4.550	FA	113,750	273,000	02/01/2019	02/01/2049	6,136,500
902691-E#-7	UGI UTILITIES INC.		1.G	10,000,000	10,000,000	10,239,873	10,000,000					5.520	5.520	MN	47,533	576,533	11/14/2024	11/30/2034	10,276,000
902691-E*-1	UGI UTILITIES INC		1.G Z	40,000,000	40,000,000	42,548,692	40,000,000					6.400	6.400	MN	220,444	2,560,000	11/30/2023	11/30/2053	41,280,000
902690-AL-3	UGI UTILITIES INC		1.G FE	4,722,538	4,589,000	4,731,043	4,671,746		(7,109)			6.133	5.865	MN	35,962	281,443	11/29/2022	10/15/2034	2,153,059
90279X-AA-0	UKG INC		4.B FE	11,421,869	11,365,000	11,679,572	11,405,947		(9,938)			6.875	6.743	FA	325,560	781,344	01/31/2024	02/01/2031	11,755,672
90290M-AD-3	US FOODS INC		3.B FE	6,421,063	6,390,000	6,353,778	6,390,838		(6,741)			4.750	4.640	FA	114,665	303,525	01/27/2021	02/15/2029	6,265,350
90290M-AE-1	US FOODS INC		3.B FE	3,440,000	3,440,000	3,393,766	3,440,000					4.625	4.625	JD	13,258	159,100	11/16/2021	06/01/2030	3,417,238
90290M-AH-4	US FOODS INC		3.B FE	12,658,803	12,614,000	13,258,881	12,641,478		(8,490)			7.250	7.163	JJ	421,693	914,515	11/29/2023	01/15/2032	12,870,225
90290M-AH-4	US FOODS INC	LS	3.B FE	116,435	116,000	121,930	116,265		(81)			7.250	7.160	JJ	3,878	8,410	09/15/2023	01/15/2032	12,870,225
90312*-AC-8	UNS GAS INC	0	1.G	12,113,420	11,000,000	11,070,439	11,075,287		(119,847)			5.390	4.237	FA	223,984	592,900	07/01/2015	08/10/2026	11,296,450

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
90320W-AH-6	UPMC		1.F FE	29,505,225	29,480,000	28,692,797	29,516,912		(639)			5.377	5.360	MN	202,546	1,585,140	02/18/2025	05/15/2043	29,107,055
90320W-AH-6	UPMC	0	1.F FE	212,494	215,000	209,259	212,752		95			5.377	5.470	MN	1,477	11,561	01/03/2024	05/15/2043	29,107,055
90351D-AF-4	UBS GROUP AG		1.F FE	5,038,840	5,050,000	5,052,204	5,049,858		887			4.125	4.135	AO	43,977	208,313	03/29/2016	04/15/2026	5,154,156
90351D-AF-4	UBS GROUP AG	0	1.F FE	449,006	450,000	450,196	449,987		79			4.125	4.135	AO	3,919	18,563	03/29/2016	04/15/2026	5,154,156
90407J-AB-4	UMASS MEMORIAL HEALTH CARE OBLIGATED G		1.C FE	70,437,156	68,215,000	62,523,840	70,325,219		(39,109)			5.363	5.144	JJ	1,829,185	3,658,371	09/13/2024	07/01/2052	71,676,821
90407J-AB-4	UMASS MEMORIAL HEALTH CARE OBLIGATED G	0	1.C FE	2,155,104	2,090,000	1,915,632	2,151,706		(1,133)			5.363	5.154	JJ	56,043	112,087	02/27/2023	07/01/2052	71,676,821
904764-AH-0	UNILEVER CAPITAL	0	1.E FE	7,990,875	7,500,000	8,203,500	7,695,297		(20,720)			5.900	5.441	MN	56,542	442,500	07/03/2003	11/15/2032	7,721,250
904764-AU-1	UNILEVER CAPITAL CORP		1.E FE	1,424,094	1,447,000	1,432,534	1,445,568		2,482			2.000	2.174	JJ	12,300	28,940	07/25/2016	07/28/2026	1,461,470
904764-AY-3	UNILEVER CAPITAL CORP		1.E FE	1,516,111	1,536,000	1,521,134	1,533,050		2,236			2.900	3.047	MN	6,929	44,544	07/13/2017	05/05/2027	1,558,272
904764-BC-0	UNILEVER CAPITAL CORP		1.E FE	796,769	807,000	802,013	804,512		1,150			3.500	3.646	MS	7,767	28,245	09/04/2018	03/22/2028	821,123
904764-BH-9	UNILEVER CAPITAL CORP		1.E FE	6,293,777	6,351,000	5,971,155	6,328,913		6,079			2.125	2.224	MS	43,112	134,959	09/03/2019	09/06/2029	6,062,739
904764-BH-9	UNILEVER CAPITAL CORP	LS	1.E FE	1,982	2,000	1,880	1,993		2			2.125	2.224	MS	14	43	09/03/2019	09/06/2029	6,062,739
904764-BQ-9	UNILEVER CAPITAL CORP		1.E FE	14,305,680	14,400,000	12,710,218	14,344,930		9,034			1.750	1.822	FA	97,300	252,000	08/09/2021	08/12/2031	14,223,375
904764-BR-7	UNILEVER CAPITAL CORP		1.E FE	36,265,997	43,725,000	27,058,967	36,581,114		146,383			2.625	3.544	FA	443,171	1,147,781	09/11/2024	08/12/2051	44,298,891
906548-BY-7	UNION ELECTRIC CO		1.F FE	36,788,308	36,792,000	37,807,121	36,788,014		5,442			5.500	5.492	MS	595,826	2,023,560	11/29/2022	03/15/2034	37,803,780
906548-CJ-9	UNION ELECTRIC CO		1.F FE	8,057,394	8,100,000	6,672,128	8,071,036		1,207			3.900	3.929	MS	93,015	315,900	09/06/2012	09/15/2042	10,296,950
906548-CJ-9	UNION ELECTRIC CO	0	1.F FE	1,868,280	2,000,000	1,647,439	1,902,415		3,921			3.900	4.313	MS	22,967	78,000	07/01/2015	09/15/2042	10,296,950
906548-CL-4	UNION ELECTRIC CO		1.F FE	2,288,523	2,300,000	1,789,173	2,291,156		310			3.650	3.678	AO	17,723	83,950	06/20/2016	04/15/2045	2,189,238
906548-CM-2	UNION ELECTRIC CO		1.F FE	7,610,708	7,579,000	7,500,058	7,587,805		(7,233)			2.950	2.835	JD	9,937	223,581	07/28/2021	06/15/2027	8,432,573
906548-CM-2	UNION ELECTRIC CO	0	1.F FE	847,229	850,000	841,146	849,604		318			2.950	2.983	JD	1,114	25,075	06/06/2017	06/15/2027	8,432,573
906548-CP-5	UNION ELECTRIC CO		1.F FE	563,521	564,000	554,534	563,903		78			3.500	3.506	MS	5,812	19,740	03/04/2019	03/15/2029	573,870
906548-CP-5	UNION ELECTRIC CO	0	1.F FE	349,703	350,000	344,126	349,940		48			3.500	3.506	MS	3,607	12,250	03/04/2019	03/15/2029	573,870
906548-CQ-3	UNION ELECTRIC CO		1.F FE	2,541,254	2,550,000	1,748,229	2,542,448		208			3.250	3.268	AO	20,719	82,875	09/23/2019	10/01/2049	2,134,125
906548-CR-1	UNION ELECTRIC CO		1.F FE	199,828	200,000	190,747	199,935		27			2.950	2.958	MS	1,737	5,900	03/17/2020	03/15/2030	2,232,450
906548-CR-1	UNION ELECTRIC CO	0	1.F FE	1,998,280	2,000,000	1,907,472	1,999,355		265			2.950	2.958	MS	17,372	59,000	03/17/2020	03/15/2030	2,232,450
906548-CU-4	UNION ELECTRIC CO		1.F FE	1,687,568	2,135,000	1,637,944	1,695,491		7,641			3.900	5.372	AO	20,816	83,265	12/17/2024	04/01/2052	1,641,395
906548-CW-0	UNION ELECTRIC CO		1.F FE	27,833,537	27,878,000	26,981,019	27,839,599		4,952			5.450	5.458	MS	447,364	1,519,351	02/24/2025	03/15/2053	28,637,676
906548-CX-8	UNION ELECTRIC CO		1.F FE	19,630,589	19,865,000	18,593,119	19,637,321		3,396			5.250	5.329	JJ	480,899	1,042,913	08/14/2024	01/15/2054	20,386,456
906548-CZ-3	UNION ELECTRIC CO		1.F FE	19,045,813	19,735,000	18,139,727	19,055,358		9,476			5.125	5.357	MS	297,807	949,610	02/24/2025	03/15/2055	20,240,709
906548-DA-7	UNION ELECTRIC CO		1.F FE	8,497,875	8,500,000	8,767,212	8,498,170		295			5.250	5.253	AO	94,208	236,760	03/26/2025	04/15/2035	8,723,125
907818-BY-3	UNION PACIFIC CORP		1.G FE	6,730,299	5,726,000	6,007,588	5,882,940		(68,498)			7.125	5.710	FA	169,991	407,978	04/30/2010	02/01/2028	5,884,421
907818-CF-3	UNION PACIFIC CORP		1.G FE	150,610	136,000	146,516	139,639		(1,001)			6.625	5.667	FA	3,754	9,010	04/30/2010	02/01/2029	36,299,880
907818-CF-3	UNION PACIFIC CORP	0	1.G FE	32,257,450	35,000,000	37,706,381	34,348,854		197,550			6.625	7.201	FA	966,146	2,318,750	12/13/2004	02/01/2029	36,299,880
907818-CU-0	UNION PACIFIC CORP		1.G FE	2,184,040	2,000,000	2,180,451	2,085,896		(7,922)			6.250	5.594	MN	20,833	125,000	01/08/2007	05/01/2034	2,062,500
907818-DF-2	UNION PACIFIC CORP		1.G FE	2,128,240	2,000,000	2,068,551	2,087,421		(3,919)			5.780	5.341	JJ	53,304	115,600	07/13/2011	07/15/2040	2,057,800
907818-DJ-4	UNION PACIFIC CORP		1.G FE	1,108,300	1,000,000	901,048	1,072,071		(3,356)			4.750	4.108	MS	13,986	47,500	01/13/2012	09/15/2041	1,023,750
907818-DX-3	UNION PACIFIC CORPORATION		1.G FE	3,080,563	3,100,000	2,747,657	3,085,159		486			4.850	4.890	JD	6,682	150,350	01/07/2014	06/15/2044	2,970,325
907818-DZ-8	UNION PACIFIC CORPORATION		1.G FE	5,465,196	5,550,000	4,450,799	5,485,406		2,170			4.150	4.240	JJ	106,205	230,325	08/07/2014	01/15/2045	5,665,163
907818-EB-0	UNION PACIFIC CORPORATION		1.G FE	2,691,819	2,700,000	2,442,623	2,695,658		402			3.375	3.396	FA	37,969	91,125	01/26/2015	02/01/2035	2,745,563
907818-EB-0	UNION PACIFIC CORPORATION	LS	1.G FE	99,697	100,000	90,468	99,839		15			3.375	3.396	FA	1,406	3,375	01/26/2015	02/01/2035	2,745,563
907818-EC-8	UNION PACIFIC CORPORATION		1.G FE	17,189,817	20,085,000	15,112,582	17,248,007		43,304			3.875	4.771	FA	324,289	778,294	09/11/2024	02/01/2055	20,372,209
907818-EH-7	UNION PACIFIC CORPORATION		1.G FE	2,391,985	2,421,000	2,415,843	2,420,498		3,026			2.750	2.876	MS	22,193	66,578	12/15/2016	03/01/2026	2,555,664
907818-EH-7	UNION PACIFIC CORPORATION	0	1.G FE	198,116	200,000	199,574	199,969		190			2.750	2.846	MS	1,833	5,500	02/25/2016	03/01/2026	2,555,664
907818-EJ-3	UNION PACIFIC CORPORATION		1.G FE	3,157,824	3,200,000	2,615,230	3,166,491		1,049			4.050	4.127	MS	43,200	129,600	02/25/2016	03/01/2046	3,213,788
907818-EK-0	UNION PACIFIC CORPORATION		1.G FE	1,693,285	1,700,000	1,238,600	1,694,727		175			3.350	3.371	FA	21,514	56,950	08/01/2016	08/15/2046	1,728,475
907818-EM-6	UNION PACIFIC CORPORATION		1.G FE	4,926,106	6,045,000	4,577,748	4,967,079		19,900			3.799	5.028	AO	57,412	229,650	12/06/2023	10/01/2051	6,148,290
907818-EN-4	UNION PACIFIC CORPORATION		1.G FE	4,735,440	4,800,000	3,856,076	4,747,056		1,538			4.000	4.078	AO	40,533	192,000	03/29/2017	04/15/2047	3,672,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
907818-EP-9	UNION PACIFIC CORPORATION		1.G FE	3,630,432	3,600,000	3,565,044	3,608,219		(8,769)			3.000	2.720	AO	22,800	108,000	07/28/2021	04/15/2027	5,075,000
907818-EP-9	UNION PACIFIC CORPORATION		1.G FE	1,528,424	1,550,000	1,534,950	1,546,982		2,325			3.000	3.155	AO	9,817	46,500	03/29/2017	04/15/2027	5,075,000
907818-EQ-7	UNION PACIFIC CORPORATION	0	1.G FE	2,414,453	2,900,000	2,585,535	2,467,250		26,062			3.600	5.330	MS	30,740	104,400	11/30/2023	09/15/2037	2,952,200
907818-EW-4	UNION PACIFIC CORPORATION		1.G FE	5,794,142	5,800,000	4,992,520	5,795,906		102			4.500	4.505	MS	80,475	261,000	06/05/2018	09/10/2048	5,265,875
907818-FB-9	UNION PACIFIC CORPORATION		1.G FE	99,957	100,000	99,264	100,000		7			3.700	3.699	MS	1,233	3,700	02/11/2019	03/01/2029	254,625
907818-FB-9	UNION PACIFIC CORPORATION	0	1.G FE	149,936	150,000	148,896	150,000		11			3.700	3.699	MS	1,850	5,550	02/11/2019	03/01/2029	254,625
907818-FC-7	UNION PACIFIC CORPORATION		1.G FE	4,778,379	4,700,000	3,902,161	4,768,095		(1,956)			4.300	4.195	MS	67,367	202,100	06/20/2019	03/01/2049	4,801,050
907818-FE-3	UNION PACIFIC CORPORATION	LS	1.G FE	8,015	10,000	7,453	8,058		21			3.950	5.175	FA	149	395	01/25/2024	08/15/2059	44,580,411
907818-FE-3	UNION PACIFIC CORPORATION		1.G FE	34,818,799	44,477,000	33,148,929	34,988,366		99,723			3.950	5.317	FA	663,696	1,756,842	08/14/2024	08/15/2059	44,580,411
907818-FG-8	UNION PACIFIC CORPORATION		1.G FE	15,169,260	16,515,000	11,959,197	15,189,607		13,542			3.839	4.262	MS	177,875	634,011	01/30/2025	03/20/2060	15,252,253
907818-FK-9	UNION PACIFIC CORPORATION		1.G FE	3,073,801	3,075,000	2,137,349	3,074,352		18			3.250	3.251	FA	40,530	99,938	01/28/2020	02/05/2050	3,124,969
907818-FN-3	UNION PACIFIC CORPORATION		1.G FE	5,744,673	9,900,000	5,821,300	5,763,565		18,892			2.973	5.702	MS	85,845	147,164	06/12/2025	09/16/2062	10,047,164
907818-FT-0	UNION PACIFIC CORPORATION		1.G FE	8,947,405	8,950,000	7,023,149	8,947,866		106			3.200	3.202	MN	32,618	286,400	05/17/2021	05/20/2041	8,178,800
907818-FU-7	UNION PACIFIC CORPORATION		1.G FE	13,533,844	13,400,000	12,300,058	13,475,591		(13,842)			2.375	2.256	MN	36,245	318,250	09/07/2021	05/20/2031	12,496,656
907818-FU-7	UNION PACIFIC CORPORATION	0	1.G FE	661,305	650,000	596,645	656,417		(1,174)			2.375	2.169	MN	1,758	15,438	09/07/2021	05/20/2031	12,496,656
907818-FX-1	UNION PACIFIC CORPORATION		1.G FE	6,434,704	6,461,000	5,940,892	6,445,351		2,492			2.800	2.843	FA	68,846	180,908	02/09/2022	02/14/2032	5,855,850
907818-FX-1	UNION PACIFIC CORPORATION	LS	1.G FE	113,536	114,000	104,823	113,724		44			2.800	2.843	FA	1,215	3,192	02/09/2022	02/14/2032	5,855,850
907818-FX-1	UNION PACIFIC CORPORATION	0	1.G FE	697,151	700,000	643,650	698,305		270			2.800	2.843	FA	7,459	19,600	02/09/2022	02/14/2032	5,855,850
907818-FZ-6	UNION PACIFIC CORPORATION		1.G FE	22,045,925	27,693,000	19,679,603	22,162,500		90,760			3.500	4.774	FA	368,855	969,255	12/27/2024	02/14/2053	27,797,467
907818-GB-8	UNION PACIFIC CORPORATION		1.G FE	24,226	26,000	26,290	24,567		163			4.500	5.452	JJ	523	1,170	11/03/2023	01/20/2033	26,585
907818-GC-6	UNION PACIFIC CORPORATION		1.G FE	11,503,013	11,650,000	10,644,218	11,508,745		2,538			4.950	5.033	MS	179,410	576,675	12/17/2024	09/09/2052	11,215,889
907818-GD-4	UNION PACIFIC CORPORATION		1.G FE	14,238,211	13,980,000	12,838,675	14,236,017		(2,193)			5.150	5.040	JJ	321,987	719,970	09/11/2024	01/20/2063	14,339,985
907818-GE-2	UNION PACIFIC CORPORATION	0	1.G FE	99,934	100,000	100,041	99,998		23			4.750	4.765	FA	1,715	4,750	02/13/2023	02/21/2026	102,375
907818-GF-9	UNION PACIFIC CORPORATION		1.G FE	159,768	160,000	145,812	159,829		3			4.950	4.957	MN	1,012	7,920	02/13/2023	05/15/2053	942,770
907818-GF-9	UNION PACIFIC CORPORATION	0	1.G FE	758,898	760,000	692,609	759,186		14			4.950	4.957	MN	4,807	37,620	02/13/2023	05/15/2053	942,770
907818-GH-5	UNION PACIFIC CORPORATION		1.G FE	13,612,553	13,560,000	13,569,863	13,615,209		2,656			5.600	5.569	JD	63,280	607,488	06/12/2025	12/01/2054	13,939,680
90932L-AG-2	UNITED AIRLINES INC		2.C FE	3,850,000	3,850,000	3,845,191	3,850,000					4.375	4.375	AO	35,559	168,438	04/14/2021	04/15/2026	3,729,844
90932L-AH-0	UNITED AIRLINES		2.C FE	1,250,200	1,330,000	1,324,110	1,262,730		12,530			4.625	6.354	AO	12,986	30,756	04/21/2025	04/15/2029	1,350,525
91020Q-B#-3	UNITED ENERGY DISTRIBUTION PTY LTD		1.G	28,400,000	28,400,000	28,148,452	28,400,000					4.090	4.090	FA	451,718	1,161,560	02/11/2019	02/11/2029	27,246,015
91020Q-B#-3	UNITED ENERGY DISTRIBUTION PTY LTD	0	1.G	3,300,000	3,300,000	3,270,771	3,300,000					4.090	4.090	FA	52,488	134,970	02/11/2019	02/11/2029	27,246,015
910637-S#-5	UNITED ILLUMINATING COMPANY (THE)	0	1.F FE	1,625,297	1,714,286	1,598,454	1,647,050		2,609			4.890	5.254	JJ	35,161	83,829	07/01/2015	01/30/2042	1,756,200
910637-T*-8	UNITED ILLUMINATING COMPANY (THE)	0	1.F FE	1,218,973	1,285,714	1,198,841	1,235,287		1,957			4.890	5.254	JJ	26,371	62,871	07/01/2015	01/30/2042	1,317,150
910637-U*-6	THE UNITED ILLUMINATING COMPANY		1.G	14,200,000	14,200,000	14,139,816	14,200,000					4.070	4.070	AO	139,669	577,940	10/04/2018	10/04/2028	14,080,830
910637-U*-6	THE UNITED ILLUMINATING COMPANY	0	1.G	600,000	600,000	597,457	600,000					4.070	4.070	AO	5,902	24,420	10/04/2018	10/04/2028	14,080,830
910637-V@-3	THE UNITED ILLUMINATING COMPANY		1.G	7,040,000	7,040,000	6,131,320	7,040,000					2.250	2.250	JJ	66,440	158,400	01/31/2022	01/31/2032	6,785,488
910637-V@-3	THE UNITED ILLUMINATING COMPANY	0	1.G	440,000	440,000	383,208	440,000					2.250	2.250	JJ	4,153	9,900	01/31/2022	01/31/2032	6,785,488
910637-W#-0	THE UNITED ILLUMINATING CO		1.G YE	39,650,000	39,650,000	40,713,778	39,650,000					5.670	5.670	MS	568,284	2,248,155	08/15/2024	09/30/2039	40,774,078
91064*-AA-0	THE UNITED ILLUMINATING COMPANY		1.G Z	25,700,000	25,700,000	26,310,840	25,700,000					5.570	5.570	JD	63,622		12/15/2025	12/15/2035	22,098,775
911163-AA-1	UNITED NATURAL FOODS INC 144A		5.B FE	18,735,475	19,385,000	19,403,222	19,055,570		105,028			6.750	7.431	AO	276,236	1,308,488	01/31/2023	10/15/2028	19,057,181
911163-AA-1	UNITED NATURAL FOODS INC 144A	0	5.B FE	46,750	50,000	50,047	48,313		528			6.750	8.127	AO	713	3,375	10/06/2022	10/15/2028	19,057,181
91127K-AD-4	UOBSP 1 1/4 04/14/26		1.D FE	1,861,916	1,860,000	1,845,232	1,860,116		(402)			1.250	1.228	AO	4,973	23,250	05/12/2021	04/14/2026	1,871,625
911308-AB-0	UNITED PARCEL		1.F FE	1,962,540	1,500,000	1,703,081	1,598,421		(19,711)			7.620	5.853	AO	28,575	114,300	07/29/2004	04/01/2030	1,562,813
911312-AJ-5	UNITED PARCEL SERVICE		1.F FE	28,483,697	27,700,000	30,596,773	28,369,227		(32,744)			6.200	5.904	JJ	791,912	1,586,425	02/24/2025	01/15/2038	27,527,700
911312-AN-6	UNITED PARCEL SERVICE		1.F FE	3,016,410	3,000,000	2,891,207	3,007,190		(808)			4.875	4.823	MN	18,688	146,250	10/12/2011	11/15/2040	3,073,125
911312-AY-2	UNITED PARCEL SERVICE INC	0	1.F FE	799,712	800,000	790,788	799,994		28			2.400	2.401	MN	2,453	19,200	10/19/2016	11/15/2026	8,534,100
911312-AY-2	UNITED PARCEL SERVICE INC		1.F FE	7,731,437	7,761,000	7,671,633	7,758,238		3,273			2.400	2.439	MN	23,800	186,264	12/16/2016	11/15/2026	8,534,100
911312-AZ-9	UNITED PARCEL SERVICE INC		1.F FE	4,956,150	5,000,000	3,713,629	4,965,979		1,098			3.400	3.446	MN	21,722	170,000	10/19/2016	11/15/2046	5,085,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
911312-BM-7	UNITED PARCEL SERVICE INC		1.F FE	5,960,259	5,968,000	5,900,213	5,972,512		(4,998)			3.050	2.930	MN	23,259	182,024	07/28/2021	11/15/2027	6,622,476
911312-BM-7	UNITED PARCEL SERVICE INC	0	1.F FE	647,166	650,000	642,617	649,455		300			3.050	3.096	MN	2,533	19,825	11/09/2017	11/15/2027	6,622,476
911312-BN-5	UNITED PARCEL SERVICE INC		1.F FE	2,892,721	2,900,000	2,250,190	2,893,974		175			3.750	3.764	MN	13,896	108,750	11/09/2017	11/15/2047	2,954,375
911312-BN-5	UNITED PARCEL SERVICE INC	0	1.F FE	249,373	250,000	193,982	249,481		15			3.750	3.764	MN	1,198	9,375	11/09/2017	11/15/2047	2,954,375
911312-BQ-8	UNITED PARCEL SERVICE INC		1.F FE	6,052,477	6,070,000	5,015,614	6,054,817		729	666		4.250	4.260	MS	75,959	257,975	03/12/2024	03/15/2049	6,083,359
911312-BR-6	UNITED PARCEL SERVICE INC		1.F FE	2,322,995	2,300,000	2,267,184	2,308,160		(2,393)			3.400	3.272	MS	23,026	78,200	03/28/2019	03/15/2029	2,573,010
911312-BR-6	UNITED PARCEL SERVICE INC	LS	1.F FE	229,729	230,000	226,718	229,947		36			3.400	3.408	MS	2,303	7,820	03/13/2019	03/15/2029	2,573,010
911312-BR-6	UNITED PARCEL SERVICE INC	0	1.F FE	349,587	350,000	345,006	349,920		55			3.400	3.408	MS	3,504	11,900	03/13/2019	03/15/2029	2,573,010
911312-BS-4	UNITED PARCEL SERVICE INC		1.F FE	3,868,180	3,898,000	2,774,972	3,872,279		695			3.400	3.441	MS	44,177	132,532	08/13/2019	09/01/2049	1,881,450
911312-BS-4	UNITED PARCEL SERVICE INC	LS	1.F FE	1,985	2,000	1,424	1,987					3.400	3.441	MS	23	68	08/13/2019	09/01/2049	1,881,450
911312-BU-9	UNITED PARCEL SERVICE INC		1.F FE	2,019,740	2,026,000	1,924,391	2,023,743		629			2.500	2.532	MS	16,883	50,650	08/13/2019	09/01/2029	2,376,338
911312-BU-9	UNITED PARCEL SERVICE INC	0	1.F FE	398,764	400,000	379,939	399,548		126			2.500	2.532	MS	3,333	10,000	08/13/2019	09/01/2029	2,376,338
911312-BZ-8	UNITED PARCEL SERVICE INC		1.F FE	179,942	180,000	185,730	179,996		8			4.875	4.875	MS	2,876	8,775	02/23/2023	03/03/2033	184,388
911312-CA-2	UNITED PARCEL SERVICE INC		1.F FE	9,856,220	9,820,000	9,035,441	9,855,684		(635)			5.050	5.025	MS	162,548	495,910	01/25/2024	03/03/2053	9,647,603
911312-CE-4	UNITED PARCEL SERVICE INC		1.F FE	59,862,314	58,531,000	57,129,725	59,854,410		(7,786)	1,887		5.500	5.340	MN	348,747	3,219,205	02/24/2025	05/22/2054	59,775,530
911312-CE-4	UNITED PARCEL SERVICE INC	LS	1.F FE	63,897	64,000	62,468	63,929		19			5.500	5.508	MN	381	3,520	05/20/2024	05/22/2054	59,775,530
911312-CF-1	UNITED PARCEL SERVICE INC		1.F FE	40,894,784	40,100,000	38,866,181	40,894,252		(3,059)			5.600	5.474	MN	243,273	2,245,600	02/24/2025	05/22/2064	41,222,800
911312-CK-0	UNITED PARCEL SERVICE INC		1.F FE	21,911,416	21,480,000	22,269,562	21,912,360		945			5.950	5.804	MN	166,858	639,030	11/04/2025	05/14/2055	22,705,988
911312-CK-0	UNITED PARCEL SERVICE INC	0	1.F FE	596,967	570,000	590,952	596,915		(52)			5.950	5.618	MN	4,428	16,958	09/19/2025	05/14/2055	22,705,988
911312-CL-8	UNITED PARCEL SERVICE INC		1.F FE	14,644,140	14,500,000	15,045,999	14,644,369		229			6.050	5.984	MN	114,530	438,625	06/12/2025	05/14/2065	14,938,625
911363-AM-1	UNITED RENTALS NORTH AMERICA INC		3.B FE	130,000	130,000	124,123	130,000					3.875	3.875	FA	1,903	5,038	07/31/2020	02/15/2031	132,519
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		3.A FE	2,682,091	2,679,000	2,678,933	2,678,201		(609)			4.875	4.852	JJ	60,222	130,601	05/07/2018	01/15/2028	4,322,863
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC	LS	3.A FE	1,865,653	1,861,000	1,860,953	1,861,028		(718)			4.875	4.835	JJ	41,834	90,724	09/08/2017	01/15/2028	4,322,863
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC		3.B FE	5,922,125	5,900,000	5,983,792	5,908,780		(3,989)			5.250	5.172	JJ	142,829	309,750	04/26/2019	01/15/2030	5,644,375
911365-BM-5	UNITED RENTALS NORTH AMERICA INC		3.A FE	125,000	125,000	124,151	125,000					3.875	3.875	MN	619	4,844	10/21/2019	11/15/2027	127,422
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		3.B FE	15,389,250	15,363,000	14,891,886	15,371,924		(3,281)			4.000	3.976	JJ	283,362	614,520	02/11/2020	07/15/2030	13,596,600
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC	LS	3.B FE	137,000	137,000	132,799	137,000					4.000	4.000	JJ	2,527	5,480	02/10/2020	07/15/2030	13,596,600
911365-BP-8	UNITED RENTALS NORTH AMERICA INC		3.B FE	125,044	125,000	117,273	125,004		(10)			3.750	3.742	JJ	2,161	4,688	10/27/2021	01/15/2032	127,344
911596-AL-8	US BANCORP		1.G FE	2,572,448	2,250,000	2,278,329	2,261,732		(26,383)			7.500	6.210	JD	14,063	168,750	04/26/2006	06/01/2026	1,296,875
91159H-HN-3	US BANCORP		1.G FE	2,950,538	2,990,000	2,968,235	2,987,534		4,456			2.375	2.520	JJ	31,364	71,013	12/16/2016	07/22/2026	2,674,386
91159H-HN-3	US BANCORP	0	1.G FE	198,536	200,000	198,544	199,915		159			2.375	2.453	JJ	2,098	4,750	07/19/2016	07/22/2026	2,674,386
91159H-HR-4	US BANCORP		1.G FE	6,493,544	6,433,000	6,384,001	6,447,280		(10,917)			3.150	2.952	AO	36,025	202,640	07/28/2021	04/27/2027	7,632,346
91159H-HR-4	US BANCORP	LS	1.G FE	99,940	100,000	99,238	100,000		7			3.150	3.150	AO	560	3,150	04/24/2017	04/27/2027	7,632,346
91159H-HR-4	US BANCORP	0	1.G FE	1,099,340	1,100,000	1,091,621	1,100,000		80			3.150	3.150	AO	6,160	34,650	04/24/2017	04/27/2027	7,632,346
91159H-HS-2	US BANCORP		1.G FE	2,267,837	2,274,000	2,277,624	2,272,802		760			3.900	3.924	AO	16,013	88,686	04/24/2018	04/26/2028	2,318,343
91159H-HW-3	US BANCORP		1.G FE	8,157,670	8,200,000	7,900,445	8,168,466		8,206			3.000	3.110	JJ	103,183	246,000	09/26/2024	07/30/2029	9,084,250
91159H-HW-3	US BANCORP	0	1.G FE	749,933	750,000	722,602	750,000		16			3.000	2.999	JJ	9,438	22,500	07/24/2019	07/30/2029	9,084,250
91159H-JB-7	US BANCORP		1.G FE	6,000,000	6,000,000	5,242,747	6,000,000					2.491	2.491	MN	24,080	149,460	10/27/2021	11/03/2036	8,504,622
91159H-JB-7	US BANCORP	0	1.G FE	2,400,000	2,400,000	2,097,099	2,400,000					2.491	2.491	MN	9,632	59,784	10/27/2021	11/03/2036	8,504,622
91159H-JD-3	US BANCORP		1.G FE	8,750,000	8,750,000	7,901,710	8,750,000					2.677	2.677	JJ	100,202	234,238	01/20/2022	01/27/2033	8,867,119
91159H-JF-8	US BANCORP		1.G FE	9,437,103	9,481,000	9,560,901	9,450,856		13,204			4.548	4.681	JJ	190,445	431,196	12/17/2024	07/22/2028	9,798,872
91159H-JF-8	US BANCORP	LS	1.G FE	99,537	100,000	100,843	99,682		139			4.548	4.681	JJ	2,009	4,548	12/17/2024	07/22/2028	9,798,872
91159H-JG-6	US BANCORP		1.G FE	4,906,391	5,020,000	5,064,777	4,915,974		9,583			4.967	5.302	JJ	110,127	156,957	02/24/2025	07/22/2033	5,759,573
91159H-JG-6	US BANCORP	0	1.G FE	600,000	600,000	605,352	600,000					4.967	4.967	JJ	13,163	29,802	07/19/2022	07/22/2033	5,759,573
91159H-JK-7	US BANCORP		1.F FE	1,050,000	1,050,000	1,063,537	1,050,000					4.653	4.653	FA	20,357	48,857	01/26/2023	02/01/2029	3,172,122
91159H-JK-7	US BANCORP	0	1.F FE	2,050,000	2,050,000	2,076,429	2,050,000					4.653	4.653	FA	39,744	95,387	01/26/2023	02/01/2029	3,172,122
91159H-JL-5	US BANCORP		1.F FE	3,550,000	3,550,000	3,583,813	3,550,000					4.839	4.839	FA	71,577	171,785	01/26/2023	02/01/2034	4,916,136
91159H-JL-5	US BANCORP	0	1.F FE	1,350,000	1,350,000	1,362,858	1,350,000					4.839	4.839	FA	27,219	65,327	01/26/2023	02/01/2034	4,916,136

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
91159H-JM-3	US BANCORP		1.G FE	4,791,950	4,780,000	4,969,868	4,788,407		(1,391)			5.775	5.697	JD	14,569	276,045	11/29/2023	06/12/2029	4,918,023
91159H-JN-1	US BANCORP		1.F FE	2,230,000	2,230,000	2,383,329	2,230,000					5.836	5.836	JD	6,869	130,143	06/07/2023	06/12/2034	2,295,071
91159H-JP-6	US BANCORP		1.F FE	3,425,000	3,425,000	3,500,173	3,425,000					6.787	6.787	AO	41,971	232,455	10/19/2023	10/26/2027	8,431,740
91159H-JP-6	US BANCORP	0	1.F FE	4,730,000	4,730,000	4,833,815	4,730,000					6.787	6.787	AO	57,963	321,025	10/19/2023	10/26/2027	8,431,740
91159H-JR-2	US BANCORP		1.F FE	8,618,331	8,350,000	8,833,473	8,590,454		(21,666)			5.678	5.235	JJ	208,083	379,007	02/24/2025	01/23/2035	14,531,151
91159H-JR-2	US BANCORP	0	1.F FE	5,793,168	5,780,000	6,114,667	5,791,664		(890)			5.678	5.646	JJ	144,038	328,188	01/18/2024	01/23/2035	14,531,151
91159H-JS-0	US BANCORP	0	1.F FE	5,000,000	5,000,000	5,153,250	5,000,000					5.100	5.100	JJ	111,917	255,000	07/18/2024	07/23/2030	5,127,500
91159H-JT-8	US BANCORP		1.F FE	3,000,000	3,000,000	3,083,848	3,000,000					5.046	5.046	FA	58,450	75,690	02/05/2025	02/12/2031	3,075,690
91159H-JU-5	US BANCORP		1.F FE	11,965,479	11,934,000	12,424,345	11,964,074		(1,405)			5.424	5.389	FA	249,930	323,650	02/24/2025	02/12/2036	12,813,322
91159H-JU-5	US BANCORP	LS	1.F FE	544,452	541,000	563,229	544,298		(154)			5.424	5.339	FA	11,330	14,672	02/24/2025	02/12/2036	12,813,322
913017-AT-6	RTX CORPORATION		2.A FE	7,856,380	7,801,000	8,268,597	7,812,816		(4,002)			6.700	6.634	FA	217,778	522,667	06/14/2002	08/01/2028	8,062,334
913017-BA-6	RTX CORPORATION		2.A FE	11,568,516	9,376,000	10,429,171	9,930,064		(129,778)			7.500	5.705	MS	207,053	703,200	04/30/2010	09/15/2029	9,533,588
913017-BJ-7	RTX CORPORATION		2.A FE	2,095,963	2,160,000	2,274,755	2,128,172		2,536			5.400	5.605	MN	19,440	116,640	03/17/2006	05/01/2035	2,218,320
913017-BK-4	RTX CORPORATION		2.A FE	27,453,809	26,739,000	29,170,666	27,203,318		(28,427)			6.050	5.816	JD	134,809	1,617,710	11/29/2022	06/01/2036	26,517,605
913017-BP-3	RTX CORPORATION		2.A FE	880,610	1,000,000	1,096,081	920,767		3,821			6.125	7.089	JJ	28,243	61,250	10/14/2008	07/15/2038	1,030,625
913017-BT-5	RTX CORPORATION		2.A FE	24,032,113	25,800,000	23,381,106	24,133,898		38,928			4.500	5.084	JD	96,750	917,438	09/19/2025	06/01/2042	26,124,875
913017-CA-5	RTX CORPORATION		2.A FE	364,264	375,000	314,067	366,612		272			4.150	4.322	MN	1,989	15,563	09/25/2015	05/15/2045	382,781
913017-CP-2	RTX CORPORATION		2.A FE	2,393,376	2,400,000	1,943,361	2,394,554		158			4.050	4.066	MN	15,390	97,200	05/01/2017	05/04/2047	1,836,450
913017-CR-8	RTX CORPORATION		2.A FE	3,508,147	3,480,000	3,443,324	3,485,704		(5,584)			3.125	2.947	MN	17,219	108,750	07/28/2021	05/04/2027	3,991,406
913017-CR-8	RTX CORPORATION	0	2.A FE	450,000	450,000	445,257	450,000					3.125	3.125	MN	2,227	14,063	05/01/2017	05/04/2027	3,991,406
913017-CX-5	UNITED TECHNOLOGIES CORPORATION		2.A FE	3,982,009	4,590,000	4,015,758	4,001,962		12,406			4.625	5.628	MN	26,536	212,288	05/09/2024	11/16/2048	4,696,144
91319#-AH-4	VEOLIA UTILITY RESOURCES LLC		1.F	9,500,000	9,500,000	9,510,576	9,500,000					4.100	4.100	JD	18,393	389,500	12/14/2011	12/14/2027	9,439,625
91324P-AR-3	UNITEDHEALTH GROUP INC		1.F FE	13,540,405	13,445,000	14,369,850	13,547,795		(5,718)			5.800	5.696	MS	229,611	779,810	11/29/2022	03/15/2036	13,834,905
91324P-BE-1	UNITEDHEALTH GROUP INC		1.F FE	4,271,212	3,713,000	4,193,364	4,264,366		(6,847)			6.625	4.955	MN	31,432	122,993	10/16/2025	11/15/2037	3,835,993
91324P-BK-7	UNITEDHEALTH GROUP INCORPORATED		1.F FE	1,330,901	900,000	1,043,078	1,213,569		(20,659)			6.875	3.353	FA	23,375	61,875	10/25/2019	02/15/2038	930,938
91324P-BU-5	UNITEDHEALTH GROUP INCORPORATED		1.F FE	235,038	200,000	183,697	227,487		(1,334)			4.625	3.464	MN	1,182	9,250	10/25/2019	11/15/2041	204,625
91324P-BW-1	UNITEDHEALTH GROUP INC		1.F FE	341,824	300,000	264,441	333,006		(1,559)			4.375	3.461	MS	3,865	13,125	10/25/2019	03/15/2042	306,563
91324P-CA-8	UNITEDHEALTH GROUP INC		1.F FE	3,385,840	3,500,000	2,906,252	3,418,490		2,835			3.950	4.120	AO	29,186	138,250	09/09/2016	10/15/2042	3,161,225
91324P-CQ-3	UNITEDHEALTH GROUP INCORPORATED		1.F FE	361,173	300,000	296,240	340,466		(3,616)			4.625	2.989	JJ	6,398	13,875	10/25/2019	07/15/2035	306,938
91324P-CR-1	UNITEDHEALTH GROUP INC		1.F FE	1,195,068	1,200,000	1,082,747	1,196,256		114			4.750	4.775	JJ	26,283	57,000	07/20/2015	07/15/2045	1,228,500
91324P-CV-2	UNITEDHEALTH GROUP INC		1.F FE	1,276,990	1,278,000	1,275,918	1,278,000					3.100	3.097	MS	11,665	39,618	02/22/2016	03/15/2026	984,020
91324P-CW-0	UNITEDHEALTH GROUP INC		1.F FE	9,553,869	9,254,000	9,218,217	9,313,768		(56,252)			3.450	2.770	JJ	147,216	319,263	07/28/2021	01/15/2027	9,519,426
91324P-CW-0	UNITEDHEALTH GROUP INC	LS	1.F FE	103,892	104,000	103,598	103,997		11			3.450	3.452	JJ	1,654	3,588	12/15/2016	01/15/2027	9,519,426
91324P-CX-8	UNITEDHEALTH GROUP INC		1.F FE	3,275,349	3,300,000	2,715,769	3,279,926		582			4.200	4.244	JJ	63,910	138,600	12/15/2016	01/15/2047	2,603,550
91324P-CY-6	UNITEDHEALTH GROUP INC		1.F FE	5,594,454	5,550,000	5,517,636	5,562,813		(9,804)			3.375	3.170	AO	39,544	187,313	07/28/2021	04/15/2027	5,643,656
91324P-CZ-3	UNITEDHEALTH GROUP INC		1.F FE	1,240,454	1,100,000	910,569	1,219,103		(3,837)			4.250	3.512	AO	9,869	46,750	10/25/2019	04/15/2047	1,123,375
91324P-DK-5	UNITEDHEALTH GROUP INC		1.F FE	4,092,948	4,100,000	4,096,823	4,098,371		768			3.850	3.867	JD	7,016	157,850	06/14/2018	06/15/2028	4,280,850
91324P-DK-5	UNITEDHEALTH GROUP INC	0	1.F FE	99,828	100,000	99,923	99,960		19			3.850	3.867	JD	171	3,850	06/14/2018	06/15/2028	4,280,850
91324P-DL-3	UNITEDHEALTH GROUP INC		1.F FE	8,242,896	8,300,000	6,818,191	8,251,229		1,271			4.250	4.291	JD	15,678	352,750	06/14/2018	06/15/2048	7,455,125
91324P-DP-4	UNITEDHEALTH GROUP INC		1.F FE	47,607	50,000	49,981	48,710		403			3.875	4.823	JD	86	1,938	02/17/2023	12/15/2028	1,080,538
91324P-DP-4	UNITEDHEALTH GROUP INC	0	1.F FE	961,651	1,010,000	1,009,613	983,932		8,133			3.875	4.823	JD	1,739	39,138	02/17/2023	12/15/2028	1,080,538
91324P-DT-6	UNITEDHEALTH GROUP INC		1.F FE	9,891,450	11,975,000	9,999,167	9,944,515		53,065			3.500	5.258	FA	158,336	84,875	09/19/2025	08/15/2039	12,184,563
91324P-DU-3	UNITEDHEALTH GROUP INC		1.F FE	16,312,734	19,430,000	14,468,360	16,414,651		62,567			3.700	4.771	FA	271,588	718,910	01/25/2024	08/15/2049	18,791,325
91324P-DU-3	UNITEDHEALTH GROUP INC	LS	1.F FE	19,931	20,000	14,893	19,942		2			3.700	3.719	FA	280	740	07/23/2019	08/15/2049	18,791,325
91324P-DX-7	UNITEDHEALTH GROUP INC		1.F FE	866,044	975,000	890,055	910,202		13,434			2.000	3.659	MN	2,492	19,500	07/22/2022	05/15/2030	984,750
91324P-DZ-2	UNITEDHEALTH GROUP INC		1.F FE	4,470,326	4,600,000	2,949,727	4,486,593		3,101			2.900	3.044	MN	17,046	133,400	05/13/2020	05/15/2050	4,666,700

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
91324P-EC-2	UNITEDHEALTH GROUP INC	0	1.F FE	62,394	70,000	69,313	69,068		2,434			1.150	4.814	MN	103	805	02/17/2023	05/15/2026	70,403
91324P-ED-0	UNITEDHEALTH GROUP INC		1.F FE	10,229,205	10,175,000	9,183,802	10,205,568		(5,638)			2.300	2.236	MN	29,903	234,025	07/28/2021	05/15/2031	10,216,150
91324P-ED-0	UNITEDHEALTH GROUP INC	0	1.F FE	299,973	300,000	270,776	299,994		1			2.300	2.300	MN	882	6,900	05/17/2021	05/15/2031	10,216,150
91324P-EE-8	UNITEDHEALTH GROUP INC		1.F FE	7,653,600	8,311,000	6,319,470	7,697,235		25,333			3.050	3.627	MN	32,390	253,486	05/09/2024	05/15/2041	7,868,188
91324P-EE-8	UNITEDHEALTH GROUP INC	LS	1.F FE	138,402	139,000	105,692	138,511		25			3.050	3.079	MN	542	4,240	05/17/2021	05/15/2041	7,868,188
91324P-EF-5	UNITEDHEALTH GROUP INC		1.F FE	5,961,300	6,000,000	4,066,819	5,965,576		859			3.250	3.284	MN	24,917	195,000	05/17/2021	05/15/2051	5,386,125
91324P-EJ-7	UNITEDHEALTH GROUP INC		1.F FE	2,821,499	2,950,000	2,916,891	2,858,875		12,088			4.200	4.758	MN	15,832	123,900	09/29/2022	05/15/2032	3,726,650
91324P-EJ-7	UNITEDHEALTH GROUP INC	0	1.F FE	698,194	700,000	692,144	698,913		198			4.200	4.228	MN	3,757	29,400	05/17/2022	05/15/2032	3,726,650
91324P-EK-4	UNITEDHEALTH GROUP INC		1.F FE	22,203,772	22,778,000	19,721,830	22,248,668		12,631	1,177		4.750	4.904	MN	138,250	1,081,955	04/28/2023	05/15/2052	24,557,606
91324P-EK-4	UNITEDHEALTH GROUP INC	LS	1.F FE	2,400,202	2,422,000	2,097,035	2,403,528		694			4.750	4.801	MN	14,700	115,045	05/17/2022	05/15/2052	24,557,606
91324P-ES-7	UNITEDHEALTH GROUP INC		1.F FE	39,622	40,000	40,460	39,622		3	101		5.875	5.926	FA	888	2,350	10/25/2022	02/15/2053	40,797
91324P-ET-5	UNITEDHEALTH GROUP INC		1.F FE	9,773,298	9,890,000	10,143,891	9,782,576		2,183			6.050	6.124	FA	226,041	598,345	10/25/2022	02/15/2063	9,777,073
91324P-EW-8	UNITEDHEALTH GROUP INC		1.F FE	5,070,224	5,900,000	5,342,881	5,094,672		11,345			5.050	6.081	AO	62,901	297,950	10/26/2023	04/15/2053	6,048,975
91324P-FC-1	UNITEDHEALTH GROUP INC		1.F FE	53,955,648	53,960,000	51,080,293	53,967,680		(1,019)			5.375	5.372	AO	612,296	2,900,350	09/05/2024	04/15/2054	55,410,175
91324P-FJ-6	UNITEDHEALTH GROUP INC		1.F FE	6,263,103	6,270,000	6,433,581	6,264,249		1,146			5.150	5.163	JJ	148,895	161,453	02/24/2025	07/15/2034	6,431,453
91324P-FL-1	UNITEDHEALTH GROUP INC		1.F FE	34,962,808	34,465,000	33,925,899	34,959,317		(2,105)			5.625	5.523	JJ	893,936	1,567,617	10/28/2025	07/15/2054	35,012,797
91324P-FM-9	UNITEDHEALTH GROUP INC		1.F FE	8,972,375	9,090,000	8,913,396	8,974,399		2,023			5.750	5.833	JJ	241,011	261,338	02/24/2025	07/15/2064	9,351,338
913903-AZ-3	UNIVERSAL HEATLH SERVICES INC		2.C FE	11,189,656	11,200,000	11,011,273	11,198,079		2,844			1.650	1.676	MS	61,600	184,800	12/29/2022	09/01/2026	11,453,720
913903-AZ-3	UNIVERSAL HEATLH SERVICES INC	0	2.C FE	1,388,490	1,410,000	1,386,241	1,405,631		6,279			1.650	2.079	MS	7,755	23,265	02/17/2023	09/01/2026	11,453,720
91412N-AE-0	UNIVERSITY OF CHICAGO		1.C FE	11,451,410	10,706,000	10,790,405	10,758,927		(68,266)			5.060	4.357	AO	135,431	541,724	09/26/2024	10/01/2026	10,976,862
91412N-AJ-9	UNIVERSITY OF CHICAGO		1.C FE	4,350,000	4,350,000	3,653,492	4,350,000					4.151	4.151	AO	45,142	180,569	05/09/2013	10/01/2045	1,488,903
91412N-BC-3	UNIVERSITY OF CHICAGO		1.C FE	24,281,600	24,494,000	19,432,074	24,309,317		4,559			4.003	4.052	AO	245,124	980,495	10/25/2018	10/01/2053	4,235,243
91412N-BC-3	UNIVERSITY OF CHICAGO	LS	1.C FE	6,000	6,000	4,760	6,000					4.003	4.003	AO	60	240	09/06/2018	10/01/2053	4,235,243
91412N-BE-9	UNIVERSITY OF CHICAGO/THE		1.C FE	475,000	475,000	308,920	475,000					2.547	2.547	AO	3,025	12,098	08/26/2020	04/01/2050	41,659
91412N-BG-4	UNIVERSITY OF CHICAGO/THE		1.C FE	107,287,986	107,315,000	73,485,647	107,290,867		778			3.000	3.001	AO	804,863	3,219,450	03/04/2021	10/01/2052	4,012,092
91417#-AB-8	UNIVERSITY OF CHICAGO MEDICAL CENT		1.D Z	62,187,305	62,187,305	54,397,793	62,187,305					2.740	2.740	FA	643,708	1,703,932	11/27/2019	08/15/2042	2,358,108
914744-AB-3	UNIVERSITY OF NOTRE DAME DU LAC		1.A FE	33,540,557	33,875,000	31,266,950	33,611,400		11,284			4.900	4.973	MS	553,292	1,659,875	11/29/2022	03/01/2041	34,551,263
914744-AC-1	UNIVERSITY OF NOTRE DAME		1.A FE	10,700,000	10,700,000	8,823,000	10,700,000					3.720	3.720	MS	132,680	398,040	05/31/2012	03/01/2043	17,010,620
914744-AC-1	UNIVERSITY OF NOTRE DAME	0	1.A FE	5,753,220	6,000,000	4,947,477	5,817,540		7,302			3.720	3.966	MS	74,400	223,200	07/01/2015	03/01/2043	17,010,620
914744-AD-9	UNIVERSITY OF NOTRE DAME DU LAC		1.A FE	11,200,000	11,200,000	8,734,482	11,200,000					3.438	3.438	FA	145,466	385,056	01/13/2015	02/15/2045	5,492,826
914756-AA-1	UNIVERSITY OF ROCHESTER		1.D FE	20,450,964	20,450,964	18,499,081	20,450,964					3.560	3.560	JJ	364,027	728,054	04/06/2017	07/01/2047	643,527
914756-AA-1	UNIVERSITY OF ROCHESTER	0	1.D FE	1,394,051	1,394,051	1,261,000	1,394,051					3.560	3.560	JJ	24,814	49,628	04/06/2017	07/01/2047	643,527
914756-AB-9	UNIVERSITY OF ROCHESTER		1.D	12,080,000	12,080,000	10,409,266	12,080,000					3.260	3.260	JJ	196,904	393,808	06/26/2019	07/01/2049	437,687
914756-AB-9	UNIVERSITY OF ROCHESTER	0	1.D	13,760,000	13,760,000	11,856,912	13,760,000					3.260	3.260	JJ	224,288	448,576	06/26/2019	07/01/2049	437,687
914756-AC-7	UNIVERSITY OF ROCHESTER		1.D	6,840,000	6,840,000	5,745,791	6,840,000					3.190	3.190	JJ	109,098	218,196	05/02/2022	07/01/2052	103,627
914756-AD-5	UNIVERSITY OF ROCHESTER		1.D	22,932,001	22,932,001	21,707,466	22,932,001					4.310	4.310	JJ	494,185	988,369	06/22/2022	07/01/2052	344,795
914756-AD-5	UNIVERSITY OF ROCHESTER	0	1.D	3,528,000	3,528,000	3,339,610	3,528,000					4.310	4.310	JJ	76,028	152,057	06/22/2022	07/01/2052	344,795
914828-AB-0	UNIVERSITY OF RICHMOND		1.B	44,750,000	44,750,000	29,367,768	44,750,000					2.950	2.950	JJ	612,391	1,320,125	07/14/2020	07/14/2050	39,828,938
914886-AC-0	UNIVERSITY OF SOUTHERN CALIFORNIA		1.C FE	12,000,000	12,000,000	9,689,316	12,000,000					3.841	3.841	AO	115,230	460,920	04/10/2017	10/01/2047	3,173,856
914886-AE-6	UNIVERSITY OF SOUTHERN CALIFORNIA		1.C FE	1,689,314	1,575,000	1,002,784	1,673,222		(2,931)			2.805	2.462	AO	11,045	44,179	03/02/2020	10/01/2050	1,521,038
914886-AF-3	UNIVERSITY OF SOUTHERN CALIFORNIA		1.C FE	4,350,000	4,350,000	2,824,759	4,350,000					2.945	2.945	AO	32,027	128,108	04/07/2021	10/01/2051	4,414,054
914906-AX-0	UNIVISION COMMUNICATIONS INC		4.B FE	15,185,059	15,420,000	15,673,597	15,252,593		26,505			7.375	7.639	JD	3,159	1,137,225	11/29/2023	06/30/2030	15,874,556
914906-AY-8	UNIVISION COMMUNICATIONS INC		4.B FE	13,685,880	13,770,000	14,260,515	13,714,107		9,166			8.000	8.100	FA	416,160	1,101,600	01/19/2024	08/15/2028	14,320,800
914906-AZ-5	UNIVISION COMMUNICATIONS INC		4.B FE	14,596,125	14,630,000	15,280,069	14,602,918		3,870			8.500	8.542	JJ	521,600	1,363,783	02/20/2025	07/31/2031	15,199,650
914906-BA-9	UNIVISION COMMUNICATIONS INC		4.B FE	3,368,775	3,352,000	3,601,439	3,367,631		(1,144)			9.375	9.247	FA	138,794		07/16/2025	08/01/2032	3,502,844
915268-AA-0	UNIVERSITY WIS HOSPS & CLINICS AUT		1.D Z	91,500,000	91,500,000	73,117,986	91,500,000					2.600	2.600	AO	594,750	2,379,000	12/18/2020	04/01/2044	2,430,795
915268-AB-8	UNIVERSITY WIS HOSPS & CLINICS AUT		1.D Z	73,245,000	73,245,000	57,918,128	73,245,000					2.940	2.940	AO	538,351	2,153,403	03/26/2021	04/01/2043	6,063,926

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
91740P-AG-3	USA COMPRESSION PARTNERS LP / USA		4.A FE	5,668,475	5,650,000	5,848,781	5,660,874		(4,423)			7.125	7.029	MS	118,532	402,563	03/11/2024	03/15/2029	6,317,313
91740P-AG-3	USA COMPRESSION PARTNERS LP / USA	LS	4.A FE	450,225	450,000	465,832	450,134		(54)			7.125	7.110	MS	9,441	32,063	03/06/2024	03/15/2029	6,317,313
91803*-AP-3	UTILITIES INC.		1.G PL	12,100,000	12,100,000	13,184,288	12,100,000					6.580	6.580	JJ	358,281	796,180	07/19/2006	07/21/2036	596,500
918204-BB-3	VF CORPORATION		3.C FE	8,778,787	8,209,000	8,056,753	8,330,838		(104,740)			2.800	1.488	AO	43,416	229,852	08/10/2021	04/23/2027	8,282,352
918204-BB-3	VF CORPORATION	0	3.C FE	802,058	750,000	736,090	761,132		(9,569)			2.800	1.488	AO	3,967	21,000	08/10/2021	04/23/2027	8,282,352
918204-BC-1	VF CORPORATION		3.C FE	15,055,910	14,042,000	12,711,501	14,508,383		(109,938)			2.950	2.075	AO	78,245	414,239	10/28/2020	04/23/2030	15,525,675
918204-BC-1	VF CORPORATION	LS	3.C FE	1,155,510	1,158,000	1,048,278	1,156,879		240			2.950	2.974	AO	6,453	34,161	04/21/2020	04/23/2030	15,525,675
918204-BC-1	VF CORPORATION	0	3.C FE	598,710	600,000	543,149	599,419		125			2.950	2.974	AO	3,343	17,700	04/21/2020	04/23/2030	15,525,675
918423-BK-9	VW CREDIT CANADA INC	SD	2.A FE	706,568	729,528	749,648	740,550		(2,145)		36,127	4.490	4.065	MN	3,891	32,076	01/30/2025	11/19/2029	745,906
91845A-AA-3	VZ SECURED FINANCING BV		4.A FE	3,228,378	3,260,000	2,961,692	3,239,345		3,132			5.000	5.123	JJ	75,161	163,000	01/06/2022	01/15/2032	3,341,500
91845A-AB-1	VZ SECURED FINANCING BV		4.A FE	1,733,550	1,730,000	1,754,028	1,733,420		(130)			7.500	7.450	AO	29,915		10/02/2025	01/15/2033	2,956,875
91845A-AB-1	VZ SECURED FINANCING BV	LS	4.A FE	1,522,200	1,520,000	1,541,111	1,522,119		(81)			7.500	7.465	AO	26,283		10/02/2025	01/15/2033	2,956,875
91879Q-AP-4	VAIL RESORTS INC		3.C FE	18,828,600	18,800,000	19,514,475	18,820,269		(5,240)			6.500	6.464	MN	156,144	1,222,000	05/08/2024	05/15/2032	19,318,075
91911T-AK-9	VALE OVERSEAS LIMITED		2.B FE	4,953,675	4,490,000	5,080,839	4,926,445		(20,042)			6.875	5.841	MN	43,731	308,688	09/30/2024	11/10/2039	4,644,344
91911T-AQ-6	VALE OVERSEAS LIMITED 3.75% 08 JUL 2030-		2.B FE	12,235,179	12,710,000	12,206,430	12,347,661		63,578			3.750	4.356	JJ	229,045	476,625	05/02/2023	07/08/2030	11,674,875
91911T-AR-4	VALE OVERSEAS LIMITED 6.125% 12 JUN 2033		2.C FE	2,737,035	2,670,000	2,856,606	2,730,085		(5,647)			6.125	5.740	JD	8,631	163,538	03/24/2025	06/12/2033	2,700,238
91911T-AS-2	VALE OVERSEAS LTD		2.B FE	7,444,275	7,390,000	7,541,495	7,445,349		1,074			6.400	6.342	JD	3,941	426,240	10/02/2025	06/28/2054	7,512,960
91913Y-AT-7	VALERO ENERGY CORPORATION		2.B FE	3,286,602	3,300,000	2,947,199	3,289,567		321			4.900	4.926	MS	47,612	161,700	03/10/2015	03/15/2045	3,380,850
91913Y-AU-4	VALERO ENERGY CORPORATION	0	2.B FE	448,448	450,000	447,860	449,908		156			3.400	3.430	MS	4,505	15,300	09/07/2016	09/15/2026	8,277,363
91913Y-AU-4	VALERO ENERGY CORPORATION		2.B FE	7,628,705	7,679,000	7,642,481	7,674,963		6,209			3.400	3.473	MS	76,875	261,086	12/07/2018	09/15/2026	8,277,363
91913Y-AU-4	VALERO ENERGY CORPORATION	LS	2.B FE	9,966	10,000	9,952	9,998		3			3.400	3.430	MS	100	340	09/07/2016	09/15/2026	8,277,363
91913Y-AV-2	VALERO ENERGY CORPORATION		2.B FE	3,820,635	3,824,000	3,843,737	3,823,821		624			4.350	4.352	JD	13,862	166,344	05/17/2018	06/01/2028	3,907,172
91913Y-AV-2	VALERO ENERGY CORPORATION	0	2.B FE	149,868	150,000	150,774	149,993		24			4.350	4.352	JD	544	6,525	05/17/2018	06/01/2028	3,907,172
91913Y-AW-0	VALERO ENERGY CORPORATION		2.B FE	992,330	1,000,000	992,245	997,379		912			4.000	4.087	AO	10,000	40,000	03/21/2019	04/01/2029	1,122,000
91913Y-AW-0	VALERO ENERGY CORPORATION	0	2.B FE	595,398	600,000	595,347	598,427		547			4.000	4.087	AO	6,000	24,000	03/21/2019	04/01/2029	1,122,000
91913Y-BB-5	VALERO ENERGY CORPORATION		2.B FE	3,295,710	3,300,000	3,196,444	3,298,898		628			2.150	2.170	MS	20,891	70,950	09/08/2020	09/15/2027	4,346,225
91913Y-BB-5	VALERO ENERGY CORPORATION	0	2.B FE	998,700	1,000,000	968,619	999,666		190			2.150	2.170	MS	6,331	21,500	09/08/2020	09/15/2027	4,346,225
91913Y-BC-3	VALERO ENERGY CORPORATION		2.B FE	9,418,947	9,925,000	9,055,010	9,589,607		49,165			2.800	3.409	JD	23,158	277,900	06/27/2022	12/01/2031	11,331,450
91913Y-BC-3	VALERO ENERGY CORPORATION	LS	2.B FE	99,749	100,000	91,234	99,847		26			2.800	2.828	JD	233	2,800	11/18/2021	12/01/2031	11,331,450
91913Y-BC-3	VALERO ENERGY CORPORATION	0	2.B FE	2,269,432	2,300,000	2,098,390	2,280,601		2,996			2.800	2.955	JD	5,367	64,400	02/02/2022	12/01/2031	11,331,450
919451-AA-2	VALLEY CHILDREN'S HOSPITAL		1.E FE	7,377,487	6,345,000	5,265,287	7,271,541		(28,338)			4.399	3.439	MS	82,184	279,117	01/20/2022	03/15/2048	6,310,819
919451-AA-2	VALLEY CHILDREN'S HOSPITAL	0	1.E FE	383,718	330,000	273,845	378,206		(1,474)			4.399	3.438	MS	4,274	14,517	01/20/2022	03/15/2048	6,310,819
921813-A*-2	VANDERBILT UNIVERSITY		1.A	114,948,000	114,948,000	102,485,832	114,948,000					3.930	3.930	AO	1,129,364	4,517,456	11/01/2018	10/01/2048	7,655,736
921813-A@-0	VANDERBILT UNIVERSITY		1.B Z	40,000,000	40,000,000	28,384,688	40,000,000					3.000	3.000	AO	300,000	1,200,000	07/01/2020	10/01/2049	13,726,860
921814-A*-0	VANDERBILT UNIVERSITY MEDICAL CENT		1.F	25,000,000	25,000,000	19,337,177	25,000,000					3.870	3.870	JJ	483,750	967,500	10/22/2019	07/01/2054	2,576,118
921814-AB-5	VANDERBILT UNIVERSITY MEDICAL CENTER		1.C FE	9,021,983	8,875,000	8,043,030	9,000,027		(8,942)			4.172	4.012	JJ	185,133	370,265	06/09/2023	07/01/2037	9,060,133
921814-AB-5	VANDERBILT UNIVERSITY MEDICAL CENTER	0	1.C FE	507,550	500,000	453,128	506,431		(457)			4.172	4.026	JJ	10,430	20,860	06/09/2023	07/01/2037	9,060,133
92203#-AS-7	VANGUARD GROUP	0	1.G	5,000,000	5,000,000	5,325,000	5,000,000					6.160	6.160	FA	110,367	308,000	01/22/2010	02/22/2030	5,154,000
92212W-AD-2	VAR ENERGI ASA		2.C FE	7,441,350	7,500,000	7,943,719	7,473,590		11,546			7.500	7.690	JJ	259,375	562,500	11/08/2022	01/15/2028	7,781,250
92214X-AC-0	VAREX IMAGING CORP 144A		4.B FE	345,000	345,000	351,825	345,000					7.875	7.875	AO	5,736	27,169	09/25/2020	10/15/2027	358,584
92233#-AA-0	VASSAR COLLEGE		1.E	81,200,000	81,200,000	62,207,387	81,200,000					3.890	3.890	JJ		3,158,680	07/07/2022	07/01/2052	82,779,340
92243X-AM-3	VEDANTA RESOURCES FINANCE II PLC 144A		4.B FE	2,302,760	2,300,000	2,348,875	2,302,384		(376)			9.475	9.440	JJ	95,040	108,963	01/31/2025	07/24/2030	1,204,481
92262T-AA-4	VELOCITY VEHICLE GROUP		4.C FE	10,135,550	10,040,000	9,538,453	10,103,718		(20,545)			8.000	7.706	JD	66,933	803,200	05/30/2024	06/01/2029	10,400,000
922966-AA-4	VENTURE GLOBAL PLAQUEMINES LNG LLC		3.B FE	5,353,500	5,312,000	5,739,621	5,351,090		(2,410)			7.500	7.363	MN	66,400	210,267	04/16/2025	05/01/2033	5,496,675
922966-AB-2	VENTURE GLOBAL PLAQUEMINES LNG LLC		3.B FE	5,298,113	5,257,000	5,745,189	5,296,574		(1,538)			7.750	7.632	MN	67,903	215,026	04/16/2025	05/01/2035	5,503,298
922966-AB-2	VENTURE GLOBAL PLAQUEMINES LNG LLC	LS	3.B FE	55,388	55,000	60,108	55,373		(15)			7.750	7.644	MN	710	2,250	04/16/2025	05/01/2035	5,503,298
92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC		3.A FE	5,353,888	6,110,000	5,552,814	5,573,652		78,145			4.125	5.987	FA	95,214	252,038	01/09/2023	08/15/2031	3,296,619

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
92328M-AC-7	VENTURE GLOBAL CALCASIEU PASS LLC		3.A FE	20,058,350	20,740,000	17,782,721	20,223,431		51,968			3.875	4.227	MN	133,946	803,675	07/26/2022	11/01/2033	19,857,425
92328M-AE-3	VENTURE GLOBAL CALCASIEU PASS LLC		3.A FE	3,040,000	3,040,000	3,078,245	3,040,000					6.250	6.250	JJ	87,611	190,000	01/10/2023	01/15/2030	1,650,000
92332Y-AB-7	VENTURE GLOBAL LNG INC		3.B FE	7,396,788	7,333,000	7,294,537	7,380,327		(14,618)			8.375	8.070	JD	51,178	614,139	02/21/2025	06/01/2031	10,668,800
92332Y-AB-7	VENTURE GLOBAL LNG INC	LS	3.B FE	2,927,000	2,927,000	2,911,647	2,927,000					8.375	8.375	JD	20,428	245,136	05/19/2023	06/01/2031	10,668,800
92332Y-AD-3	VENTURE GLOBAL LNG INC		3.B FE	2,491,670	2,467,000	2,548,590	2,484,559		(4,690)			9.875	9.603	FA	101,507	243,616	11/06/2023	02/01/2032	5,246,875
92332Y-AD-3	VENTURE GLOBAL LNG INC	LS	3.B FE	2,558,330	2,533,000	2,616,772	2,551,028		(4,816)			9.875	9.603	FA	104,222	250,134	11/06/2023	02/01/2032	5,246,875
92332Y-AE-1	VENTURE GLOBAL LNG INC		3.B FE	6,212,000	6,180,000	5,947,813	6,205,001		(6,049)			7.000	6.850	JJ	199,477	381,885	02/20/2025	01/15/2030	8,155,800
92332Y-AE-1	VENTURE GLOBAL LNG INC	LS	3.B FE	1,720,000	1,720,000	1,655,379	1,720,000					7.000	7.000	JJ	55,518	117,390	07/22/2024	01/15/2030	8,155,800
92334*-AE-4	VEOLIA UTILITY RESOURCES LLC		1.F	25,000,000	25,000,000	26,441,658	25,000,000					6.230	6.230	MN	138,444	1,557,500	11/29/2023	12/01/2053	25,778,750
92334*-AF-1	VEOLIA UTILITY RESOURCES LLC		1.F	16,000,000	16,000,000	16,333,666	16,000,000					5.470	5.470	JD	51,053	875,200	12/10/2024	12/10/2039	16,437,600
92334*-AG-9	VEOLIA UTILITY RESOURCES LLC		1.F	15,000,000	15,000,000	14,733,286	15,000,000					5.720	5.720	JJ	395,633	429,000	01/15/2025	01/15/2055	15,429,000
92343E-AL-6	VERISIGN INC 144A		2.B FE	1,213,463	1,200,000	1,200,152	1,200,000		(1,075)			4.750	4.564	JJ	26,283	57,000	08/18/2020	07/15/2027	1,074,938
92343E-AM-4	VERISIGN INC		2.C FE	7,985,429	8,019,000	7,296,600	7,990,227		3,795			2.700	2.744	JD	9,623	216,513	05/26/2022	06/15/2031	8,918,800
92343E-AM-4	VERISIGN INC	LS	2.C FE	230,335	231,000	210,190	230,631		72			2.700	2.732	JD	277	6,237	05/24/2021	06/15/2031	8,918,800
92343E-AM-4	VERISIGN INC	0	2.C FE	1,267,693	1,300,000	1,182,888	1,277,688		3,390			2.700	2.992	JD	1,560	35,100	05/26/2022	06/15/2031	8,918,800
92343V-AK-0	VERIZON COMMUNICATIONS		2.A FE	2,310,283	2,250,000	2,417,850	2,287,858		(2,130)			6.400	6.191	FA	54,400	144,000	10/08/2009	02/15/2038	2,322,000
92343V-AU-8	VERIZON COMMUNICATIONS		2.A FE	1,117,360	1,000,000	1,164,520	1,078,962		(3,682)			7.350	6.454	AO	18,375	73,500	07/09/2009	04/01/2039	1,036,750
92343V-AW-4	VERIZON COMMUNICATIONS		2.A FE	6,613,242	6,635,000	6,905,940	6,622,844		496			6.000	6.018	AO	99,525	398,100	11/29/2022	04/01/2041	6,834,050
92343V-BE-3	VERIZON COMMUNICATIONS		2.A FE	2,100,060	2,000,000	1,827,360	2,068,920		(2,947)			4.750	4.445	MN	15,833	95,000	01/12/2012	11/01/2041	2,047,500
92343V-BT-0	VERIZON COMMUNICATIONS INC		2.A FE	10,740,582	10,040,000	11,062,834	10,682,199		(20,531)			6.550	5.954	MS	193,633	657,620	11/29/2022	09/15/2043	10,456,594
92343V-BT-0	VERIZON COMMUNICATIONS INC	LS	2.A FE	84,901	85,000	93,659	84,927		2			6.550	6.558	MS	1,639	5,568	09/11/2013	09/15/2043	10,456,594
92343V-CK-8	VERIZON COMMUNICATIONS		2.A FE	12,213,396	13,930,000	12,411,497	12,301,298		40,702			4.862	5.843	FA	244,572	677,277	05/09/2024	08/21/2046	14,268,638
92343V-CM-4	VERIZON COMMUNICATIONS		2.A FE	15,343,086	16,375,000	14,406,206	15,362,720		16,261			5.012	5.439	FA	296,369	820,715	01/30/2025	08/21/2054	16,785,358
92343V-CV-4	VERIZON COMMUNICATIONS		2.A FE	1,793,512	1,600,000	1,502,030	1,731,734		(10,826)			4.272	3.302	JJ	31,518	68,352	10/25/2019	01/15/2036	12,848,709
92343V-CV-4	VERIZON COMMUNICATIONS	0	2.A FE	9,904,729	10,980,000	10,307,680	10,322,361		50,327			4.272	5.040	JJ	216,291	469,066	07/01/2015	01/15/2036	12,848,709
92343V-CX-0	VERIZON COMMUNICATIONS		2.A FE	15,195,915	16,450,000	13,817,611	15,295,994		24,497			4.522	5.022	MS	219,028	743,869	11/29/2022	09/15/2048	16,821,935
92343V-DC-5	VERIZON COMMUNICATIONS INC		2.A FE	4,019,617	3,750,000	3,016,723	3,977,883		(7,551)			4.125	3.691	FA	58,438	154,688	12/05/2019	08/15/2046	3,827,344
92343V-DR-2	VERIZON COMMUNICATIONS INC		2.A FE	3,880,422	4,140,000	3,939,874	3,891,574		11,152			4.812	5.456	MS	58,658	199,217	02/24/2025	03/15/2039	4,239,608
92343V-DU-5	VERIZON COMMUNICATIONS INC		2.A FE	7,193,755	6,719,000	6,778,374	7,068,989		(22,132)			5.250	4.607	MS	102,885	94,448	11/20/2025	03/16/2037	6,896,400
92343V-DU-5	VERIZON COMMUNICATIONS INC	LS	2.A FE	1,239	1,000	1,009	1,169		(12)			5.250	3.417	MS	15	53	10/25/2019	03/16/2037	6,896,400
92343V-EA-8	VERIZON COMMUNICATIONS INC		2.A FE	3,605,081	3,560,000	3,509,403	3,570,223		(1,265)			4.500	4.409	FA	62,745	152,100	12/04/2025	08/10/2033	4,662,600
92343V-EA-8	VERIZON COMMUNICATIONS INC	0	2.A FE	959,360	1,000,000	985,787	968,849		3,598			4.500	4.997	FA	17,625	45,000	04/20/2023	08/10/2033	4,662,600
92343V-ES-9	VERIZON COMMUNICATIONS INC		2.A FE	2,542,220	2,390,000	2,382,189	2,448,770		(19,562)			3.875	2.940	FA	36,788	92,613	07/28/2021	02/08/2029	2,283,400
92343V-ES-9	VERIZON COMMUNICATIONS INC	0	2.A FE	199,884	200,000	199,346	199,997		19			3.875	3.876	FA	3,078	7,750	02/07/2019	02/08/2029	2,283,400
92343V-EU-4	VERIZON COMMUNICATIONS INC		2.A FE	831,952	800,000	794,617	809,557		(2,223)			4.016	3.666	JD	2,499	32,128	04/12/2019	12/03/2029	6,468,327
92343V-EU-4	VERIZON COMMUNICATIONS INC	0	2.A FE	5,530,210	5,541,000	5,503,716	5,536,064		2,297			4.016	4.037	JD	17,308	222,527	04/12/2019	12/03/2029	6,468,327
92343V-FD-1	VERIZON COMMUNICATIONS INC		2.A FE	9,810,539	11,620,000	8,881,118	9,839,608		29,068			4.000	5.079	MS	127,820	464,800	02/24/2025	03/22/2050	11,699,400
92343V-FE-9	VERIZON COMMUNICATIONS INC		2.A FE	99,693	100,000	95,869	99,866		36			3.150	3.184	MS	866	3,150	03/17/2020	03/22/2030	1,117,325
92343V-FE-9	VERIZON COMMUNICATIONS INC	0	2.A FE	996,930	1,000,000	958,688	998,663		356			3.150	3.184	MS	8,663	31,500	03/17/2020	03/22/2030	1,117,325
92343V-FG-4	VERIZON COMMUNICATIONS INC	SD	2.A FE	5,542,388	5,489,695	5,264,234	5,377,114		20,937		252,008	2.500	2.920	MN	17,440	134,260	11/05/2024	05/16/2030	5,558,317
92343V-FV-1	VERIZON COMMUNICATIONS INC		2.A FE	4,510,142	4,550,000	2,661,836	4,513,196		587			3.000	3.038	MN	15,546	136,500	11/10/2020	11/20/2060	4,516,750
92343V-FW-9	VERIZON COMMUNICATIONS INC		2.A FE	23,609,940	37,410,000	22,362,767	23,916,967		169,392			2.987	5.401	AO	189,343	1,117,437	12/27/2024	10/30/2056	42,485,179
92343V-FW-9	VERIZON COMMUNICATIONS INC	0	2.A FE	3,780,448	4,900,000	2,929,098	3,839,434		16,621			2.987	4.254	AO	24,800	146,363	04/08/2022	10/30/2056	42,485,179
92343V-GB-4	VERIZON COMMUNICATIONS INC		2.A FE	36,019,759	48,104,000	34,257,640	36,439,165		201,325			3.550	5.249	MS	469,615	1,707,692	01/23/2024	03/22/2051	48,405,613
92343V-GB-4	VERIZON COMMUNICATIONS INC	LS	2.A FE	991	1,000	712	992					3.550	3.596	MS	10	36	03/11/2021	03/22/2051	48,405,613
92343V-GC-2	VERIZON COMMUNICATIONS INC		2.A FE	14,961,645	21,425,000	14,521,586	15,009,714		48,069			3.700	5.674	MS	217,999	792,725	03/05/2025	03/22/2061	21,821,363
92343V-GJ-7	VERIZON COMMUNICATIONS INC		2.A FE	20,123,417	21,000,000	19,205,673	20,114,780		(1,741)			2.550	3.418	MS	148,750	258,825	12/29/2025	03/21/2031	9,722,400

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
92343V-GJ-7	VERIZON COMMUNICATIONS INC	0	2.A FE	298,767	300,000	274,367	299,328		131			2.550	2.596	MS	2,125	7,650	03/11/2021	03/21/2031	9,722,400
92343V-GK-4	VERIZON COMMUNICATIONS INC		2.A FE	1,779,617	2,336,000	1,835,435	1,811,089		19,444			3.400	5.409	MS	21,842	79,424	05/09/2024	03/22/2041	2,325,223
92343V-GP-3	VERIZON COMMUNICATIONS INC		2.A FE	25,449	36,000	26,782	25,779		157			3.875	6.050	MS	465	1,395	11/03/2023	03/01/2052	36,698
92343V-GT-5	VERIZON COMMUNICATIONS INC		2.A FE	618,989	620,000	637,018	619,542		158			5.050	5.062	MN	4,523	31,310	05/05/2023	05/09/2033	5,751,653
92343V-GT-5	VERIZON COMMUNICATIONS INC	0	2.A FE	4,940,599	4,990,000	5,126,965	4,951,766		5,072			5.050	5.177	MN	36,399	251,995	11/29/2023	05/09/2033	5,751,653
92343V-GW-8	VERIZON COMMUNICATIONS INC		2.A FE	20,860,248	21,085,000	20,308,341	20,861,578		1,200			5.500	5.573	FA	412,329	601,425	11/04/2025	02/23/2054	21,664,838
92343V-GY-4	VERIZON COMMUNICATIONS INC		2.A FE	3,470,149	3,513,000	3,465,118	3,472,865		2,716			4.780	4.937	FA	63,437	83,961	04/16/2025	02/15/2035	3,557,702
92343V-GZ-1	VERIZON COMMUNICATIONS INC		2.A FE	8,099,873	8,120,000	8,272,839	8,102,239		2,366			5.250	5.280	AO	105,391	213,150	04/07/2025	04/02/2035	8,333,150
92343V-HA-5	VERIZON COMMUNICATIONS INC		2.A FE	12,657,267	12,355,000	12,511,673	12,653,827		(3,440)			5.401	5.116	JJ	344,768		10/16/2025	07/02/2037	13,325,390
92343V-HA-5	VERIZON COMMUNICATIONS INC	LS	2.A FE	633,478	620,000	627,862	633,321		(157)			5.401	5.148	JJ	17,301		09/24/2025	07/02/2037	13,325,390
92343V-HF-4	VERIZON COMMUNICATIONS INC		2.A FE	249,482	250,000	250,298	249,492		10			4.750	4.783	JJ	1,220		11/10/2025	01/15/2033	255,938
92343V-HJ-6	VERIZON COMMUNICATIONS INC		2.A FE	9,960,700	10,000,000	9,908,678	9,960,779		79			5.875	5.903	MN	60,382		11/10/2025	11/30/2055	10,293,750
92344G-AM-8	VERIZON COMMUNICATIONS INC		2.A FE	3,343,243	3,250,000	3,726,020	3,283,263		(4,906)			7.750	7.497	JD	20,990	251,875	04/26/2002	12/01/2030	3,375,938
92344G-AX-4	VERIZON GLOBAL FDG CORP		2.A FE	23,709,947	23,872,000	25,454,944	23,796,810		8,856			5.850	5.891	MS	411,195	1,396,512	11/29/2022	09/15/2035	24,570,256
92345Y-AF-3	VERISK ANALYTICS INC		2.B FE	1,478,641	1,440,000	1,437,932	1,452,192		(3,845)			4.125	3.788	MS	17,490	59,400	09/26/2024	03/15/2029	1,622,794
92345Y-AF-3	VERISK ANALYTICS INC	0	2.B FE	365,282	350,000	349,497	355,351		(1,688)			4.125	3.543	MS	4,251	14,438	09/06/2019	03/15/2029	1,622,794
92345Y-AG-1	VERISK ANALYTICS INC		2.B FE	1,979,400	2,000,000	1,447,667	1,981,768		456			3.625	3.682	MN	9,264	72,500	05/08/2020	05/15/2050	2,036,250
92345Y-AH-9	VERISK ANALYTICS INC		2.B FE	2,299,679	2,225,000	2,357,533	2,282,938		(6,567)			5.750	5.296	AO	31,984	127,938	04/20/2023	04/01/2033	3,343,438
92345Y-AH-9	VERISK ANALYTICS INC	0	2.B FE	1,053,861	1,025,000	1,086,055	1,047,420		(2,534)			5.750	5.365	AO	14,734	58,938	04/20/2023	04/01/2033	3,343,438
92345Y-AJ-5	VERISK ANALYTICS INC		2.B FE	5,410,240	5,500,000	5,641,187	5,422,489		8,307			5.250	5.461	JD	20,854	288,750	05/21/2024	06/05/2034	4,618,125
92345Y-AL-0	VERISK ANALYTICS INC		2.B FE	3,904,095	3,900,000	3,975,875	3,904,095					5.250	5.235	MS	60,288	104,650	08/21/2025	03/15/2035	4,002,375
92345Y-AM-8	VERISK ANALYTICS INC		2.B FE	274,868	275,000	277,219	274,875		7			4.500	4.511	FA	4,469		08/07/2025	08/15/2030	5,393,688
92345Y-AM-8	VERISK ANALYTICS INC	0	2.B FE	4,990,850	5,000,000	5,040,341	4,991,421		571			4.500	4.542	FA	81,250		08/21/2025	08/15/2030	5,393,688
92428F-A@-6	VERMONT TRANSCO LLC		1.E PL	18,400,000	18,400,000	16,228,458	18,400,000					3.730	3.730	JAJO	171,580	686,320	04/07/2017	04/01/2047	827,647
92428F-AB-3	VERMONT TRANSCO LLC		1.E PL	16,100,000	16,100,000	17,052,166	16,100,000					5.750	5.750	JAJO	231,438	925,750	03/21/2007	04/01/2037	2,041,430
92428F-AC-1	VERMONT TRANSCO LLC		1.E PL	2,296,296	2,296,296	2,333,817	2,296,296					4.810	4.810	JAJO	27,613	110,452	10/01/2009	10/01/2029	74,965
92428F-AF-4	VERMONT TRANSCO LLC SERIES T-2	0	1.E PL	6,181,280	7,000,000	5,929,050	6,402,866		26,069			3.900	4.683	JAJO	68,250	273,000	07/01/2015	04/01/2052	434,969
92529@-AD-9	VERSANT POWER		2.A	8,900,000	8,900,000	8,510,631	8,900,000					5.800	5.800	FA	193,575	516,200	08/16/2023	08/16/2053	9,158,100
92529@-AE-7	VERSANT POWER		2.A	21,600,000	21,600,000	19,855,677	21,600,000					5.570	5.570	MN	157,074	1,203,120	11/14/2024	11/14/2054	22,201,560
92535U-AB-0	VERTIV GROUP CORP 144A		3.A FE	13,354,500	14,920,000	14,736,784	13,996,290		284,320			4.125	6.523	MN	78,641	615,450	11/14/2023	11/15/2028	15,186,900
92553P-AP-7	PARAMOUNT GLOBAL		2.C FE	6,842,850	7,000,000	4,883,888	6,888,761		4,346			4.375	4.509	MS	90,174	306,250	11/16/2012	03/15/2043	7,153,125
92556H-AD-9	PARAMOUNT GLOBAL		2.C FE	469,434	496,000	448,967	478,210		2,320			4.200	4.854	MN	2,430	20,832	06/09/2022	05/19/2032	3,573,500
92556H-AD-9	PARAMOUNT GLOBAL	LS	2.C FE	2,536,166	2,604,000	2,357,079	2,564,139		5,350			4.200	4.478	MN	12,760	109,368	05/12/2020	05/19/2032	3,573,500
92556H-AD-9	PARAMOUNT GLOBAL	0	2.C FE	527,486	550,000	497,847	535,463		1,911			4.200	4.679	MN	2,695	23,100	06/09/2022	05/19/2032	3,573,500
92556V-AD-8	VIATRIS INC		2.C FE	11,065,257	11,100,000	10,153,651	11,083,617		3,663			2.700	2.735	JD	7,493	299,700	06/17/2020	06/22/2030	11,401,875
92556V-AD-8	VIATRIS INC	0	2.C FE	996,870	1,000,000	914,743	998,524		330			2.700	2.735	JD	675	27,000	06/17/2020	06/22/2030	11,401,875
92556V-AF-3	VIATRIS INC		2.C FE	4,737,650	4,750,000	3,177,041	4,739,377		487			4.000	4.014	JD	4,750	190,000	06/17/2020	06/22/2050	4,590,000
92769V-AJ-8	VIRGIN MEDIA		4.B FE	2,441,320	2,432,000	2,143,138	2,435,538		(1,224)			5.000	4.938	JJ	56,071	121,600	06/08/2020	07/15/2030	6,426,750
92769V-AJ-8	VIRGIN MEDIA	LS	4.B FE	4,049,980	4,038,000	3,558,385	4,042,548		(1,573)			5.000	4.952	JJ	93,098	201,900	06/08/2020	07/15/2030	6,426,750
92769X-AP-0	VIRGIN MEDIA		3.C FE	12,424,000	12,424,000	12,239,586	12,424,000					5.500	5.500	MN	87,313	683,320	05/08/2019	05/15/2029	11,631,300
92769X-AP-0	VIRGIN MEDIA	LS	3.C FE	106,000	106,000	104,427	106,000					5.500	5.500	MN	745	5,830	05/08/2019	05/15/2029	11,631,300
927804-FA-7	VIRGINIA ELEC & POWER CO		2.A FE	11,866,830	12,089,000	12,990,349	11,972,544		9,437			6.000	6.122	JJ	334,462	725,340	11/29/2022	01/15/2036	12,451,670
927804-FB-5	VIRGINIA ELEC & POWER CO		2.A FE	10,586,654	10,300,000	11,090,976	10,489,710		(12,112)			6.000	5.762	MN	78,967	618,000	11/29/2022	05/15/2037	15,553,000
927804-FB-5	VIRGINIA ELEC & POWER CO	0	2.A FE	4,954,512	4,800,000	5,168,610	4,937,614		(8,431)			6.000	5.655	MN	36,800	288,000	11/29/2023	05/15/2037	15,553,000
927804-FE-9	VIRGINIA ELEC & POWER CO		2.A FE	4,489,875	4,500,000	4,950,518	4,493,896		334			6.350	6.366	MN	24,606	285,750	11/27/2007	11/30/2037	4,642,875
927804-FG-4	VIRGINIA ELEC & POWER CO		2.A FE	1,999,900	2,000,000	2,678,400	2,000,000					8.875	8.873	MN	22,681	177,500	11/03/2008	11/15/2038	1,044,375
927804-FL-3	VIRGINIA ELECTRIC AND POWER CO		2.A FE	3,296,760	3,310,000	2,717,716	3,301,402		346			4.000	4.021	JJ	61,051	132,400	01/03/2013	01/15/2043	3,570,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
927804-FL-3	VIRGINIA ELECTRIC AND POWER CO	LS	2.A FE	189,240	190,000	156,002	189,506		20			4.000	4.021	JJ	3,504	7,600	01/03/2013	01/15/2043	3,570,000
927804-FR-0	VIRGINIA ELECTRIC AND POWER CO		1.G FE	4,183,102	4,890,000	4,238,663	4,216,969		20,849			4.450	5.676	FA	82,206	217,605	05/09/2024	02/15/2044	10,110,053
927804-FR-0	VIRGINIA ELECTRIC AND POWER CO	0	1.G FE	5,021,050	5,000,000	4,334,011	5,016,686		(615)			4.450	4.423	FA	84,056	222,500	07/01/2015	02/15/2044	10,110,053
927804-FU-3	VIRGINIA ELECTRIC AND POWER COMPAN		2.A FE	1,749,843	1,750,000	1,749,216	1,750,000					3.150	3.137	JJ	25,419	55,125	01/12/2016	01/15/2026	1,828,350
927804-FU-3	VIRGINIA ELECTRIC AND POWER COMPAN	0	2.A FE	349,969	350,000	349,843	350,000					3.150	3.137	JJ	5,084	11,025	01/12/2016	01/15/2026	1,828,350
927804-FY-5	VIRGINIA ELECTRIC AND POWER COMPAN		2.A FE	4,926,650	5,634,000	4,327,648	4,960,117		15,862			3.800	4.644	MS	63,038	214,092	12/07/2023	09/15/2047	5,639,146
927804-FY-5	VIRGINIA ELECTRIC AND POWER COMPAN	0	2.A FE	99,556	100,000	76,813	99,638		11			3.800	3.825	MS	1,119	3,800	09/11/2017	09/15/2047	5,639,146
927804-GE-8	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	3,524,194	3,532,000	3,144,058	3,527,186		757			2.300	2.325	MN	10,380	81,236	11/15/2021	11/15/2031	5,967,850
927804-GE-8	VIRGINIA ELECTRIC AND POWER COMPAN	LS	1.G FE	117,739	118,000	105,039	117,839		25			2.300	2.325	MN	347	2,714	11/15/2021	11/15/2031	5,967,850
927804-GE-8	VIRGINIA ELECTRIC AND POWER COMPAN	0	1.G FE	2,344,807	2,350,000	2,091,884	2,346,797		503			2.300	2.325	MN	6,906	54,050	11/15/2021	11/15/2031	5,967,850
927804-GF-5	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	4,187,211	4,300,000	2,714,025	4,197,067		2,569			2.950	3.085	MN	16,209	126,850	01/05/2022	11/15/2051	4,160,475
927804-GG-3	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	1,594,772	1,800,000	1,602,644	1,662,614		19,133			2.400	3.780	MS	10,920	43,200	04/27/2022	03/30/2032	1,821,600
927804-GJ-7	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	20,278,149	22,409,000	18,910,185	20,345,906		36,016			4.625	5.263	MN	132,431	1,035,260	05/20/2025	05/15/2052	22,051,064
927804-GK-4	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	1,794,960	1,800,000	1,846,116	1,796,296		621			5.000	5.034	AO	22,500	90,000	03/28/2023	04/01/2033	1,845,000
927804-GL-2	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	8,816,074	9,170,000	8,766,141	8,821,332		5,258			5.450	5.727	AO	124,941	499,765	02/24/2025	04/01/2053	9,419,883
927804-GM-0	VIRGINIA ELECTRIC AND POWER COMPAN	LS	1.G FE	701,235	702,000	729,106	701,404		62			5.300	5.314	FA	14,056	37,206	08/08/2023	08/15/2033	13,662,715
927804-GM-0	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	12,594,257	12,608,000	13,094,821	12,597,289		1,114			5.300	5.314	FA	252,440	668,224	08/08/2023	08/15/2033	13,662,715
927804-GN-8	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	12,750,407	12,790,000	12,633,107	12,751,799		853			5.700	5.722	FA	275,411	564,015	02/24/2025	08/15/2053	13,154,515
927804-GQ-1	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	19,485,851	19,820,000	18,660,221	19,496,171		4,690			5.350	5.463	JJ	488,948	1,060,370	04/19/2024	01/15/2054	20,350,185
927804-GR-9	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	10,240,556	10,240,000	10,390,122	10,242,304		1,355	3,175		5.050	5.042	FA	195,356	521,429	08/06/2024	08/15/2034	10,495,500
927804-GS-7	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	39,407,932	38,755,000	37,742,886	39,398,856		(7,427)			5.550	5.433	FA	812,563	2,168,827	12/27/2024	08/15/2054	39,409,074
927804-GU-2	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	9,874,477	9,923,000	9,750,105	9,875,222		746			5.650	5.684	MS	165,080	295,898	03/03/2025	03/15/2055	10,205,381
927804-GU-2	VIRGINIA ELECTRIC AND POWER COMPAN	LS	1.G FE	1,990	2,000	1,965	1,990					5.650	5.684	MS	33	60	03/03/2025	03/15/2055	10,205,381
927804-GW-8	VIRGINIA ELECTRIC AND POWER COMPAN		1.G FE	11,023,501	10,850,000	10,572,756	11,023,338		(163)			5.600	5.489	MS	187,343		10/28/2025	09/15/2055	11,153,800
92826C-AF-9	VISA INC		1.D FE	12,407,143	13,575,000	11,883,923	12,452,101		32,393			4.300	4.958	JD	27,565	583,725	08/15/2024	12/14/2045	13,866,863
92826C-AH-5	VISA INC		1.D FE	1,075,924	1,084,000	1,071,063	1,082,512		891			2.750	2.833	MS	8,777	29,810	09/06/2017	09/15/2027	1,859,218
92826C-AH-5	VISA INC	0	1.D FE	744,413	750,000	741,049	748,971		616			2.750	2.833	MS	6,073	20,625	09/06/2017	09/15/2027	1,859,218
92826C-AJ-1	VISA INC		1.D FE	32,197,026	37,330,000	29,234,119	32,457,032		127,693			3.650	4.606	MS	401,194	1,362,545	09/11/2024	09/15/2047	38,036,729
92826C-AJ-1	VISA INC	LS	1.D FE	22,299	25,000	19,578	22,533		67			3.650	4.358	MS	269	913	05/19/2022	09/15/2047	38,036,729
92826C-AN-2	VISA INC	0	1.D FE	5,702,270	5,800,000	5,061,306	5,750,090		9,371			1.100	1.274	FA	24,102	63,800	10/01/2020	02/15/2031	5,831,900
92826C-AQ-5	VISA INC		1.D FE	4,460,885	5,525,000	3,006,591	4,558,639		26,170			2.000	3.011	FA	41,744	110,500	02/04/2022	08/15/2050	5,176,250
92840J-AB-5	VISTAJET MALTA FINANCE / XO MANAGE		4.C FE	7,020,268	7,026,000	6,686,284	7,021,068		8			6.375	6.380	FA	186,628	447,908	01/28/2022	02/01/2030	5,609,273
92840J-AD-1	VISTAJET MALTA FINANCE PLC / XO MA		4.C FE	2,464,751	2,490,000	2,508,117	2,482,295		5,274			7.875	8.125	MN	32,681	196,088	04/20/2022	05/01/2027	2,442,531
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC		3.A FE	10,999,663	10,865,000	10,869,721	10,865,000					5.625	5.314	FA	230,881	611,156	09/17/2019	02/15/2027	9,741,484
92840V-AF-9	VISTRA OPERATIONS CO LLC 144A		3.A FE	6,601,275	6,570,000	6,585,115	6,570,000					5.000	4.890	JJ	137,788	328,500	06/06/2019	07/31/2027	5,852,750
92840V-AF-9	VISTRA OPERATIONS CO LLC 144A	LS	3.A FE	200,000	200,000	200,460	200,000					5.000	5.000	JJ	4,194	10,000	06/06/2019	07/31/2027	5,852,750
92840V-AG-7	VISTRA OPERATIONS CO LLC 144A		2.C FE	199,539	200,000	198,598	199,927		65			3.700	3.735	JJ	3,104	7,400	01/10/2020	01/30/2027	203,700
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC		3.A FE	4,122,250	4,120,000	4,067,943	4,120,179		(524)			4.375	4.362	MN	30,042	180,250	05/11/2021	05/01/2029	3,883,125
92841H-AA-0	VISTAJET MALTA /VM HOLDING INC		4.C FE	5,682,485	5,740,000	5,936,773	5,709,780		10,617			9.500	9.750	JD	45,442	545,300	05/01/2023	06/01/2028	6,012,650
928563-AL-9	VMWARE INC		2.A FE	10,493,785	10,525,000	9,364,198	10,507,266		3,166			2.200	2.232	FA	87,474	231,550	07/21/2021	08/15/2031	10,842,975
928563-AL-9	VMWARE INC	0	2.A FE	1,221,354	1,225,000	1,089,895	1,222,928		369			2.200	2.232	FA	10,181	26,950	07/21/2021	08/15/2031	10,842,975
92857W-AB-6	VODAFONE GROUP PLC		2.B FE	3,998,880	4,000,000	4,366,188	4,000,000					6.250	6.249	MN	21,528	250,000	11/19/2002	11/30/2032	4,125,000
92857W-AQ-3	VODAFONE GROUP PLC		2.B FE	7,930,220	7,700,000	8,382,986	7,856,005		(10,511)			6.150	5.879	FA	163,112	473,550	11/29/2022	02/27/2037	7,936,775
92857W-BD-1	VODAFONE GROUP PLC		2.B FE	3,496,676	4,080,000	3,496,812	3,525,208		18,553			4.375	5.611	FA	65,450	178,500	05/09/2024	02/19/2043	4,169,250
92857W-BL-3	VODAFONE GROUP PLC	LS	2.B FE	403,207	354,000	348,708	390,633		(2,250)			5.000	3.938	MN	1,524	17,700	10/25/2019	05/30/2038	1,230,000
92857W-BL-3	VODAFONE GROUP PLC		2.B FE	963,596	846,000	833,354	933,547		(5,377)			5.000	3.938	MN	3,643	42,300	10/25/2019	05/30/2038	1,230,000
92857W-BU-3	VODAFONE GROUP PLC		2.B FE	18,091,773	22,999,000	18,056,648	18,186,067		81,089			4.250	5.844	MS	282,377	977,458	01/14/2025	09/17/2050	23,389,689

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
92857W-BU-3	VODAFONE GROUP PLC	LS	2.B FE	153,421	154,000	120,906	153,511		19			4.250	4.271	MS	1,891	6,545	09/10/2019	09/17/2050	23,389,689
92857W-BY-5	VODAFONE GROUP PLC		2.B FE	5,641,658	6,014,000	5,777,578	5,645,173		3,494			5.625	6.090	FA	132,496	171,394	06/12/2025	02/10/2053	6,251,000
92857W-BY-5	VODAFONE GROUP PLC	LS	2.B FE	61,872	66,000	63,405	61,911		39			5.625	6.095	FA	1,454	1,856	06/12/2025	02/10/2053	6,251,000
92857W-BZ-2	VODAFONE GROUP PLC		2.B FE	4,931,756	5,300,000	5,057,729	4,933,656		1,900			5.750	6.230	FA	119,360	152,375	06/12/2025	02/10/2063	5,452,375
92857W-CA-6	VODAFONE GROUP PLC		2.B FE	27,208,135	26,655,000	25,971,792	27,200,069		(8,123)			5.750	5.604	JD	12,772	1,532,663	09/05/2024	06/28/2054	27,421,331
92857W-CB-4	VODAFONE GROUP PLC		2.B FE	13,558,112	13,435,000	13,050,722	13,558,148		36			5.875	5.814	JD	6,578	789,306	02/24/2025	06/28/2064	13,829,653
92858R-AA-8	VIRGIN MEDIA (VMED 02)		3.C FE	12,820,000	12,820,000	11,694,271	12,820,000					4.250	4.250	JJ	251,236	544,850	09/10/2020	01/31/2031	12,888,175
928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	3,997,520	4,000,000	3,971,711	3,999,841		308			3.200	3.206	MS	33,778	128,000	09/19/2019	09/26/2026	4,648,200
928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANC	0	2.A FE	574,644	575,000	570,933	574,977		44			3.200	3.206	MS	4,856	18,400	09/19/2019	09/26/2026	4,648,200
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	6,177,990	6,200,000	5,912,262	6,193,820		3,222			1.625	1.679	MN	10,355	100,800	11/17/2020	11/24/2027	7,560,938
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANC	0	2.A FE	1,494,675	1,500,000	1,430,386	1,498,505		780			1.625	1.679	MN	2,505	24,398	11/17/2020	11/24/2027	7,560,938
928668-BT-8	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	2,737,590	2,844,000	2,853,057	2,783,877		15,864			4.600	5.272	JD	8,358	130,824	11/29/2022	06/08/2029	3,273,600
928668-BT-8	VOLKSWAGEN GROUP OF AMERICA FINANC	LS	2.A FE	5,658	6,000	6,019	5,806		51			4.600	5.648	JD	18	276	11/29/2022	06/08/2029	3,273,600
928668-BT-8	VOLKSWAGEN GROUP OF AMERICA FINANC	0	2.A FE	349,545	350,000	351,115	349,819		88			4.600	4.616	JD	1,029	16,100	05/31/2022	06/08/2029	3,273,600
928668-BW-1	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	6,442,260	6,450,000	6,651,953	6,445,560		1,484			5.650	5.678	MS	110,340	364,425	09/05/2023	09/12/2028	10,282,500
928668-BW-1	VOLKSWAGEN GROUP OF AMERICA FINANC	0	2.A FE	3,545,740	3,550,000	3,661,152	3,547,556		817			5.650	5.678	MS	60,730	200,575	09/05/2023	09/12/2028	10,282,500
928668-CG-5	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	25,060,152	24,800,000	25,348,087	25,032,969		(27,183)			5.250	4.925	MS	358,050	651,000	07/25/2025	03/22/2029	25,451,000
928668-CH-3	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	2,615,419	2,625,000	2,704,924	2,616,721		1,303			5.600	5.648	MS	40,425	147,000	02/24/2025	03/22/2034	2,698,500
928668-CK-6	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	9,518,304	9,500,000	9,538,069	9,510,811		(7,269)			4.900	4.711	FA	177,149	342,370	08/01/2025	08/14/2026	9,732,750
928668-CL-4	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	2,501,400	2,500,000	2,524,178	2,500,868		(465)			4.850	4.827	FA	45,806	121,250	08/07/2024	08/15/2027	2,560,625
928668-CM-2	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	13,790,561	13,800,000	13,969,280	13,792,936		1,738			4.950	4.966	FA	258,060	683,100	08/07/2024	08/15/2029	14,141,550
928668-CN-0	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	9,943,525	9,865,000	9,948,324	9,934,776		(8,749)			4.950	4.352	MS	130,218		10/31/2025	03/25/2027	10,109,159
928668-CS-9	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	14,278,690	14,000,000	14,514,432	14,279,007		317			5.800	5.513	MS	212,022	113,100	11/20/2025	03/27/2035	14,406,000
928668-CW-0	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	4,930,086	4,900,000	4,925,056	4,930,059		(27)			4.550	4.298	MS	68,124		12/29/2025	09/11/2028	4,900,000
928668-CX-8	VOLKSWAGEN GROUP OF AMERICA FINANC		2.A FE	264,849	265,000	267,561	264,866		17			4.850	4.862	MS	3,927		09/02/2025	09/11/2030	271,426
929160-AG-4	VULCAN MATERIALS		2.B FE	10,900,757	10,900,000	12,462,959	10,902,710		(143)			7.150	7.147	MN	67,111	779,350	12/19/2007	11/30/2037	11,289,675
929160-AT-6	VULCAN MATERIALS COMPANY		2.B FE	12,655,487	12,700,000	12,698,107	12,694,313		4,233			3.900	3.936	AO	123,825	495,300	06/12/2017	04/01/2027	11,953,638
929160-AT-6	VULCAN MATERIALS COMPANY	0	2.B FE	77,655	75,000	74,989	75,327		(314)			3.900	3.456	AO	731	2,925	06/12/2017	04/01/2027	11,953,638
929160-AY-5	VULCAN MATERIALS COMPANY		2.A FE	8,013,396	8,700,000	7,648,870	8,016,502		3,106			4.700	5.307	MS	136,300		10/28/2025	03/01/2048	8,904,450
929160-AZ-2	VULCAN MATERIALS COMPANY		2.B FE	3,157,828	3,225,000	3,126,861	3,173,406		10,624			3.500	3.894	JD	9,406	112,875	09/26/2024	06/01/2030	3,815,625
929160-AZ-2	VULCAN MATERIALS COMPANY	0	2.B FE	523,541	525,000	509,024	524,398		154			3.500	3.528	JD	1,531	18,375	05/07/2020	06/01/2030	3,815,625
929160-BC-2	VULCAN MATERIALS COMPANY		2.A FE	3,253,967	3,230,000	3,353,538	3,252,764		(1,202)			5.350	5.249	JD	14,400	178,085	02/24/2025	12/01/2034	3,316,403
92921E-AA-0	VOYAGER PARENT LLC		4.A FE	6,640,338	6,642,000	7,047,414	6,640,980		642			9.250	9.253	JJ	385,697		05/09/2025	07/01/2032	6,930,360
92924F-AB-2	WGL HOLDINGS INC		3.A FE	6,648,142	6,700,000	5,632,098	6,659,921		1,308			4.600	4.648	MN	51,367	308,200	10/22/2014	11/01/2044	6,854,100
92928W-AH-8	WMC FINANCE USA		1.E FE	35,520,530	33,737,000	36,519,407	34,582,088		(87,322)			6.250	5.823	MN	269,427	2,108,563	11/29/2022	05/15/2033	28,816,219
92929Q-AQ-0	WMX TECHNOLOGIES INC.		1.G FE	22,846,719	22,675,000	23,050,601	22,683,293		(12,864)			7.100	7.029	FA	670,802	1,609,925	03/27/1998	08/01/2026	23,479,963
92931D-AE-2	HYDERP PLC WPD HOLDINGS		2.B FE	54,482,497	55,265,000	56,837,514	55,088,366		51,196			7.375	7.493	JD	181,146	4,075,794	03/16/2001	12/15/2028	57,302,897
92939U-AD-8	WEC ENERGY GROUP INC	LS	2.A FE	96,922	97,000	92,728	96,980		11			1.375	1.387	AO	282	1,334	10/05/2020	10/15/2027	2,164,781
92939U-AD-8	WEC ENERGY GROUP INC	0	2.A FE	949,240	950,000	908,163	949,804		112			1.375	1.387	AO	2,758	13,063	10/05/2020	10/15/2027	2,164,781
92939U-AD-8	WEC ENERGY GROUP INC		2.A FE	2,051,358	2,053,000	1,962,589	2,052,576		241			1.375	1.387	AO	5,959	28,229	10/05/2020	10/15/2027	2,164,781
92939U-AU-0	WEC ENERGY GROUP INC		2.B FE	5,150,000	5,150,000	5,190,983	5,150,000					5.625	5.625	MN	44,258		11/03/2025	05/15/2056	5,294,844
92940P-AE-4	WRKCO INC		2.B FE	15,619,746	15,687,000	15,609,147	15,622,379		3,936			3.900	4.080	JD	50,983	445,322	11/04/2025	06/01/2028	17,216,297
92940P-AE-4	WRKCO INC	0	2.B FE	1,200,570	1,200,000	1,194,045	1,200,297		(58)			3.900	3.888	JD	3,900	46,800	05/17/2019	06/01/2028	17,216,297
92940P-AF-1	WRKCO INC		2.B FE	799,752	800,000	778,158	799,905		13			4.200	4.202	JD	2,800	33,600	05/16/2019	06/01/2032	714,700
92940P-AF-1	WRKCO INC	0	2.B FE	149,954	150,000	145,905	149,982		2			4.200	4.202	JD	525	6,300	05/16/2019	06/01/2032	714,700
92940P-AG-9	WRKCO INC		2.B FE	11,047,358	11,050,000	9,861,859	11,049,818		(45)			3.000	3.000	JD	14,733	331,500	03/29/2021	06/15/2033	11,368,000
92940P-AG-9	WRKCO INC	0	2.B FE	997,640	1,000,000	892,476	998,628		162			3.000	3.021	JD	1,333	30,000	06/01/2020	06/15/2033	11,368,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
92942H-AA-8	WK KELLOGG FOUNDATION		1.A FE	10,700,000	10,700,000	6,428,419	10,700,000					2.443	2.443	AO	65,350	261,401	10/15/2020	10/01/2050	9,767,875
92943G-AA-9	WR GRACE HOLDINGS LLC		5.B FE	8,267,751	8,145,000	7,752,791	8,162,088		(26,405)			5.625	5.276	FA	173,081	458,156	08/17/2021	08/15/2029	9,643,813
92943G-AA-9	WR GRACE HOLDINGS LLC	LS	5.B FE	1,242,949	1,235,000	1,175,531	1,236,107		(1,710)			5.625	5.475	FA	26,244	69,469	08/17/2021	08/15/2029	9,643,813
92943G-AE-1	WR GRACE HOLDINGS LLC		4.B FE	8,756,125	8,689,000	8,897,797	8,722,053		(13,082)			7.375	7.182	MS	213,605	640,814	02/08/2023	03/01/2031	9,072,656
92943G-AE-1	WR GRACE HOLDINGS LLC	LS	4.B FE	101,000	101,000	103,427	101,000					7.375	7.375	MS	2,483	7,449	02/07/2023	03/01/2031	9,072,656
92943G-AF-8	W R GRACE HOLDINGS LLC		4.B FE	6,018,000	6,018,000	6,094,848	6,018,000					6.625	6.625	FA	146,187		08/11/2025	08/15/2032	6,217,346
92943T-AA-1	WE SODA INVESTMENTS HOLDING PLC 144A		4.A FE	2,700,000	2,700,000	2,724,469	2,700,000					9.500	9.500	AO	60,563	256,500	09/28/2023	10/06/2028	2,828,250
92943T-AC-7	WE SODA INVESTMENTS HOLDING PLC 144A		4.A FE	350,000	350,000	351,750	350,000					9.375	9.375	FA	12,487	32,813	02/07/2024	02/14/2031	366,406
92966*-AL-3	WABASH VALLEY POWER ASSOCIATION IN		1.F	92,240,469	92,240,469	98,656,211	92,240,469					5.970	5.970	JAJO	933,089	5,417,653	11/08/2024	10/31/2049	1,782,185
92976G-AJ-0	WELLS FARGO BANK NA		2.A FE	1,573,888	1,100,000	1,230,464	1,444,546		(22,807)			6.600	3.407	JJ	33,477	72,600	10/25/2019	01/15/2038	1,136,300
93045#-AG-3	WAGNER EQUIPMENT CO.		2.C YE	10,400,000	10,400,000	10,884,600	10,400,000					5.860	5.860	MN	69,408	609,440	11/20/2024	11/20/2034	10,704,720
93045#-AH-1	WAGNER EQUIPMENT CO.		2.C YE	5,200,000	5,200,000	5,441,041	5,200,000					5.860	5.860	JJ	133,738	152,360	01/23/2025	01/23/2035	5,352,360
931009-AH-7	WAKE FOREST UNIVERSITY		1.C FE	14,313,506	14,110,000	9,112,296	14,293,219		(5,122)			3.012	2.937	JJ	212,497	424,993	10/18/2021	01/01/2051	14,322,497
931009-AH-7	WAKE FOREST UNIVERSITY	0	1.C FE	103,497	100,000	64,580	103,148		(88)			3.012	2.833	JJ	1,506	3,012	10/14/2021	01/01/2051	14,322,497
93105*-AQ-2	WAKEFERN FOOD CORP		2.B Z	9,500,000	9,500,000	9,257,831	9,500,000					3.000	3.000	MJSD	21,375	285,000	03/04/2020	03/04/2030	1,264,515
93105*-AQ-2	WAKEFERN FOOD CORP	0	2.B Z	571,429	571,429	556,862	571,429					3.000	3.000	MJSD	1,286	17,143	03/04/2020	03/04/2030	1,264,515
931108-AB-0	WAKEMED		1.C FE	19,011,502	18,640,000	12,828,173	18,993,328		(8,514)			3.286	3.179	AO	153,128	612,510	10/16/2023	10/01/2052	19,027,570
931108-AB-0	WAKEMED	0	1.C FE	1,101,792	1,080,000	743,263	1,100,726		(500)			3.286	3.178	AO	8,872	35,489	10/16/2023	10/01/2052	19,027,570
931142-BF-9	WAL-MART STORES INC		1.C FE	4,931,100	5,000,000	5,693,880	4,980,987		4,054			7.550	7.659	FA	142,611	377,500	02/10/2000	02/15/2030	5,188,750
931142-CB-7	WAL-MART STORES INC		1.C FE	4,007,515	4,000,000	4,239,044	4,005,684		(459)			5.250	5.230	MS	70,000	210,000	04/30/2010	09/01/2035	4,105,000
931142-CK-7	WAL-MART STORES INC		1.C FE	16,948,695	16,239,000	18,801,302	16,819,762		(36,003)			6.500	6.042	FA	398,758	1,055,535	11/29/2022	08/15/2037	12,636,768
931142-CS-0	WAL-MART STORES INC		1.C FE	3,149,194	3,100,000	3,299,560	3,146,641		(1,961)			5.625	5.467	AO	43,594	174,375	11/29/2022	04/01/2040	3,187,188
931142-DG-5	WAL-MART STORES INC		1.C FE	1,016,540	1,000,000	867,652	1,011,662		(484)			4.000	3.905	AO	8,889	40,000	04/11/2013	04/11/2043	1,020,000
931142-EC-3	WALMART INC		1.C FE	12,445,912	14,050,000	11,763,086	12,497,544		37,403			4.050	4.863	JD	3,161	569,025	08/15/2024	06/29/2048	14,334,513
931142-EE-9	WALMART INC		1.C FE	1,347,406	1,338,000	1,340,876	1,340,811		(1,036)			3.700	3.602	JD	688	49,506	08/03/2018	06/26/2028	1,362,753
931142-EM-1	WALMART INC		1.C FE	1,597,888	1,600,000	1,594,580	1,599,864		256			3.050	3.067	JJ	23,451	48,800	04/16/2019	07/08/2026	1,624,400
931142-EP-4	WALMART INC		1.C FE	5,241,690	5,320,000	3,611,274	5,252,956		1,909			2.950	3.025	MS	42,287	156,940	09/19/2019	09/24/2049	4,434,458
931142-ET-6	WALMART INC		1.C FE	7,060,845	7,086,000	6,320,819	7,070,956		2,373			1.800	1.839	MS	35,076	127,548	09/08/2021	09/22/2031	5,902,650
931142-ET-6	WALMART INC	LS	1.C FE	113,595	114,000	101,690	113,759		40			1.800	1.839	MS	564	2,052	09/08/2021	09/22/2031	5,902,650
931142-ET-6	WALMART INC	0	1.C FE	1,046,273	1,050,000	936,616	1,047,783		364			1.800	1.839	MS	5,198	18,900	09/08/2021	09/22/2031	5,902,650
931142-EU-3	WALMART INC		1.C FE	5,678,427	6,490,000	4,715,777	5,728,148		30,848			2.500	3.377	MS	44,619	162,250	05/09/2024	09/22/2041	6,064,875
931142-EV-1	WALMART INC		1.C FE	15,392,835	15,450,000	9,776,954	15,399,011		1,364			2.650	2.668	MS	112,592	409,425	09/08/2021	09/22/2051	15,654,713
931142-EZ-2	WALMART INC		1.C FE	19,613,014	20,595,000	18,209,082	19,649,528		17,190			4.500	4.800	MS	288,330	926,775	09/30/2024	09/09/2052	20,797,650
931142-EZ-2	WALMART INC	LS	1.C FE	38,341	45,000	39,787	38,569		107			4.500	5.531	MS	630	2,025	10/12/2023	09/09/2052	20,797,650
931142-FE-8	WALMART INC		1.C FE	42,767,222	46,761,000	41,516,454	42,886,751		60,427			4.500	5.052	AO	444,230	2,104,245	09/11/2024	04/15/2053	48,343,800
931142-FE-8	WALMART INC	LS	1.C FE	428,876	519,000	460,791	431,722		1,307			4.500	5.725	AO	4,931	23,355	10/26/2023	04/15/2053	48,343,800
93333B-A*-9	WALTON BUILDER CONTRACT-BACKED PAS		1.G YE	2,888,736	2,888,736	3,067,358	2,888,736					6.474	6.474	JJ	81,980	163,040	10/02/2024	12/25/2028	2,982,245
933940-AA-6	CALIBER COLLISION		4.C FE	13,865,500	13,565,000	14,357,101	13,765,560		(56,619)			7.625	7.080	JJ	433,844	1,034,331	03/13/2024	01/30/2032	14,082,166
938837-B#-7	WASHINGTON GAS LIGHT COMPANY		1.G	28,800,000	28,800,000	24,181,509	28,800,000					4.240	4.240	JD	54,272	1,221,120	12/15/2014	12/15/2044	28,899,960
938837-C*-0	WASHINGTON GAS LIGHT COMPANY		1.G	15,200,000	15,200,000	9,392,810	15,200,000					2.980	2.980	JD	20,132	452,960	12/15/2021	12/15/2051	15,426,480
938837-D#-5	WASHINGTON GAS LIGHT COMPANY		1.G Z	29,200,000	29,200,000	26,968,082	29,200,000					5.400	5.400	AO	394,200	1,576,800	10/01/2024	10/01/2054	29,988,400
938837-D@-7	WASHINGTON GAS LIGHT COMPANY		1.G	7,700,000	7,700,000	8,225,364	7,700,000					6.430	6.430	AO	104,523	495,110	10/19/2023	10/15/2053	7,844,340
93884P-CM-0	WASH GAS LIGHT		1.G FE	23,970,275	21,783,000	22,317,022	21,982,334		(161,333)			6.570	5.734	MS	421,392	1,431,143	04/30/2010	02/22/2027	22,498,572
93884P-DN-7	WASHINGTON GAS LIGHT CO		1.G FE	8,625,125	8,575,000	8,643,647	8,616,338		(3,041)			5.700	5.636	MS	143,917	488,775	11/29/2022	01/18/2036	7,790,888
93884P-DU-1	WASHINGTON GAS LIGHT COMPANY		1.G FE	8,879,055	9,000,000	8,091,663	8,891,955		3,564			5.000	5.102	MS	132,500	450,000	11/29/2022	12/15/2043	9,225,000
93884P-DW-7	WASHINGTON GAS LIGHT COMPANY		1.G FE	5,487,464	5,525,000	4,297,088	5,494,347		950			3.796	3.835	MS	61,754	209,729	09/13/2017	09/15/2046	4,738,257
93884P-DW-7	WASHINGTON GAS LIGHT COMPANY	LS	1.G FE	25,000	25,000	19,444	25,000					3.796	3.796	MS	279	949	09/13/2016	09/15/2046	4,738,257

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
93884P-DW-7	WASHINGTON GAS LIGHT COMPANY	0	1.G FE	98,528	100,000	77,775	98,798		37			3.796	3.881	MS	1,118	3,796	09/13/2017	09/15/2046	4,738,257
93884P-DY-3	WASHINGTON GAS LIGHT COMPANY		1.G FE	6,069,134	6,100,000	4,449,477	6,073,158		700			3.650	3.678	MS	65,558	222,650	09/10/2019	09/15/2049	5,702,200
94106B-AA-9	WASTE CONNECTIONS INC		1.G FE	855,257	950,000	896,641	895,244		12,125			2.600	4.149	FA	10,292	24,700	07/22/2022	02/01/2030	962,350
94106B-AB-7	WASTE CONNECTIONS INC		1.G FE	12,237,313	16,555,000	11,099,880	12,512,945		86,909			3.050	4.754	AO	126,232	504,928	09/19/2022	04/01/2050	16,553,651
94106B-AC-5	WASTE CONNECTIONS INC		1.G FE	507,492	600,000	530,394	537,880		8,933			2.200	4.156	JJ	6,087	13,200	05/24/2022	01/15/2032	960,450
94106B-AC-5	WASTE CONNECTIONS INC	0	1.G FE	296,037	350,000	309,397	313,763		5,211			2.200	4.156	JJ	3,551	7,700	05/24/2022	01/15/2032	960,450
94106B-AD-3	WASTE CONNECTIONS INC		1.G FE	7,508,095	11,585,000	7,527,662	7,644,640		68,119			2.950	5.397	JJ	157,588	341,758	12/17/2024	01/15/2052	11,116,586
94106B-AE-1	WASTE CONNECTIONS INC		1.G FE	4,002,005	4,047,000	3,771,363	4,008,852		5,034			3.200	3.359	JD	10,792	129,504	09/26/2024	06/01/2032	3,708,400
94106B-AE-1	WASTE CONNECTIONS INC	LS	1.G FE	2,998	3,000	2,796	2,998					3.200	3.209	JD	8	96	03/02/2022	06/01/2032	3,708,400
94106B-AE-1	WASTE CONNECTIONS INC	0	1.G FE	349,738	350,000	326,162	349,818		25			3.200	3.209	JD	933	11,200	03/02/2022	06/01/2032	3,708,400
94106B-AF-8	WASTE CONNECTIONS INC		1.G FE	3,287,866	3,325,000	3,261,924	3,298,149		3,253			4.200	4.334	JJ	64,394	139,650	08/26/2022	01/15/2033	4,211,625
94106B-AF-8	WASTE CONNECTIONS INC	0	1.G FE	797,824	800,000	784,824	798,452		200			4.200	4.232	JJ	15,493	33,600	08/04/2022	01/15/2033	4,211,625
94106B-AH-4	WASTE CONNECTIONS INC	SD	1.G FE	4,310,815	4,304,213	4,450,771	4,403,863		(26,524)		206,979	4.500	3.764	JD	9,552	193,975	12/18/2024	06/14/2029	4,401,058
94106L-AN-9	WASTE MANAGEMENT INC		1.G FE	9,434,462	9,178,000	10,542,243	9,358,696		(21,213)			7.750	7.328	MN	90,888	711,295	11/29/2022	05/15/2032	9,533,648
94106L-BB-4	WASTE MANAGEMENT INC		1.G FE	4,314,376	4,103,000	3,860,920	4,221,961		(11,507)			3.900	3.507	MS	53,339	160,017	01/23/2017	03/01/2035	4,118,780
94106L-BB-4	WASTE MANAGEMENT INC	LS	1.G FE	91,935	87,000	81,867	89,777		(267)			3.900	3.470	MS	1,131	3,393	10/17/2016	03/01/2035	4,118,780
94106L-BC-2	WASTE MANAGEMENT INC		1.G FE	19,489,658	19,735,000	16,675,298	19,540,969		6,403			4.100	4.174	MS	269,712	809,135	08/15/2018	03/01/2045	19,986,493
94106L-BE-8	WASTE MANAGEMENT INC		1.G FE	1,835,670	1,836,000	1,814,850	1,836,000					3.150	3.149	MN	7,390	57,834	10/30/2017	11/15/2027	3,330,644
94106L-BE-8	WASTE MANAGEMENT INC	0	1.G FE	1,499,730	1,500,000	1,482,720	1,500,000					3.150	3.149	MN	6,038	47,250	10/30/2017	11/15/2027	3,330,644
94106L-BK-4	WASTE MANAGEMENT INC		1.G FE	7,178,812	7,100,000	5,888,891	7,168,479		(1,882)			4.150	4.083	JJ	135,866	294,650	06/20/2019	07/15/2049	7,247,325
94106L-BM-0	WASTE MANAGEMENT INC		1.G FE	15,649,006	20,927,000	12,551,423	15,812,954		105,078			2.500	3.991	MN	66,850	523,175	08/14/2024	11/15/2050	20,986,088
94106L-BP-3	WASTE MANAGEMENT INC		1.G FE	1,474,595	1,500,000	1,311,709	1,486,525		2,457			1.500	1.681	MS	6,625	22,500	12/22/2020	03/15/2031	1,511,250
94106L-BR-9	WASTE MANAGEMENT INC		1.G FE	6,118,512	6,150,000	4,688,544	6,124,290		1,297			2.950	2.984	JD	15,119	181,425	04/28/2021	06/01/2041	5,733,338
94106L-BS-7	WASTE MANAGEMENT INC		1.G FE	1,995,911	2,000,000	1,984,910	1,997,263		570			4.150	4.175	AO	17,522	83,000	09/26/2024	04/15/2032	2,832,581
94106L-BS-7	WASTE MANAGEMENT INC	0	1.G FE	773,838	775,000	769,153	774,313		170			4.150	4.166	AO	6,790	32,163	04/28/2022	04/15/2032	2,832,581
94106L-BT-5	WASTE MANAGEMENT INC	0	1.G FE	998,580	1,000,000	1,019,607	999,326		241			4.625	4.643	FA	17,472	46,250	02/08/2023	02/15/2030	1,023,125
94106L-BY-4	WASTE MANAGEMENT INC		1.G FE	114,302	115,000	119,172	114,451		95			4.950	5.050	JJ	2,815	5,693	06/24/2024	07/03/2031	117,846
94106L-CA-5	WASTE MANAGEMENT INC		1.G FE	1,155,219	1,170,000	1,169,165	1,157,463		2,245			3.875	4.255	JJ	20,906	22,669	06/25/2025	01/15/2029	876,663
94106L-CF-4	WASTE MANAGEMENT INC		1.G FE	63,798,354	64,658,000	63,191,758	63,814,828		16,409			5.350	5.439	AO	730,276	3,276,633	01/14/2025	10/15/2054	66,025,159
94106L-CF-4	WASTE MANAGEMENT INC	LS	1.G FE	66,546	67,000	65,481	66,561		14			5.350	5.395	AO	757	3,395	12/17/2024	10/15/2054	66,025,159
94107T-AA-9	WASTE MANAGEMENT OF CANADA CORP	SD	1.G FE	850,910	729,528	728,645	733,316		(7,409)		35,472	2.600	1.662	MS	5,197	18,469	06/24/2021	09/23/2026	739,011
941848-E#-6	WATERS CORPORATION		2.B	12,500,000	12,500,000	12,410,306	12,500,000					3.310	3.310	MS	125,274	413,750	09/12/2019	09/12/2026	14,841,630
941848-E#-6	WATERS CORPORATION	0	2.B	2,700,000	2,700,000	2,680,626	2,700,000					3.310	3.310	MS	27,059	89,370	09/12/2019	09/12/2026	14,841,630
941848-F#-5	WATERS CORPORATION		2.B	10,000,000	10,000,000	8,870,853	10,000,000					2.250	2.250	MS	74,375	225,000	03/02/2021	03/03/2031	11,730,500
941848-F#-5	WATERS CORPORATION	0	2.B	2,300,000	2,300,000	2,040,296	2,300,000					2.250	2.250	MS	17,106	51,750	03/02/2021	03/03/2031	11,730,500
941848-F*-9	WATERS CORPORATION		2.B	10,300,000	10,300,000	9,955,835	10,300,000					3.530	3.530	MS	110,087	363,590	09/12/2019	09/12/2029	12,313,565
941848-F*-9	WATERS CORPORATION	0	2.B	2,300,000	2,300,000	2,223,148	2,300,000					3.530	3.530	MS	24,583	81,190	09/12/2019	09/12/2029	12,313,565
941848-F@-7	WATERS CORPORATION		2.B	1,400,000	1,400,000	1,393,443	1,400,000					1.680	1.680	MS	7,775	23,520	03/02/2021	03/02/2026	1,411,760
941848-F@-7	WATERS CORPORATION	0	2.B	1,400,000	1,400,000	1,393,443	1,400,000					1.680	1.680	MS	7,775	23,520	03/02/2021	03/02/2026	1,411,760
94403*-BD-7	WAWA INC		2.A PL	16,000,000	16,000,000	16,647,174	16,000,000					5.560	5.560	JJ	380,551	444,800	01/27/2025	01/27/2032	16,444,800
94403*-BE-5	WAWA INC		2.A PL	2,500,000	2,500,000	2,608,716	2,500,000					5.810	5.810	JJ	62,135	72,625	01/27/2025	01/27/2035	2,572,625
94403*-BF-2	WAWA INC		2.A PL	3,800,000	3,800,000	3,989,037	3,800,000					5.910	5.910	MS	58,640	112,290	03/27/2025	03/27/2037	3,912,290
94403*-BG-0	WAWA INC		2.A PL	9,900,000	9,900,000	10,476,680	9,900,000					6.010	6.010	MS	155,359	297,495	03/27/2025	03/27/2040	10,197,495
94403*-BH-8	WAWA INC		2.A PL	3,000,000	3,000,000	3,157,493	3,000,000					6.160	6.160	MS	48,253	92,400	03/27/2025	03/27/2045	2,680,080
94860*-BP-6	WEGMANS FOOD MARKETS INC		2.A FE	34,514,286	34,514,286	34,248,690	34,514,286					3.080	3.080	AO	256,901	1,063,040	04/04/2017	04/04/2027	4,753,730
94860*-BP-6	WEGMANS FOOD MARKETS INC	0	2.A FE	2,314,286	2,314,286	2,296,477	2,314,286					3.080	3.080	AO	17,226	71,280	04/04/2017	04/04/2027	4,753,730
94948Q-A*-1	WELLESLEY COLLEGE		1.B Z	69,000,000	69,000,000	50,156,142	69,000,000					3.000	3.000	JJ		2,070,000	07/02/2020	07/01/2050	9,737,200

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
94973V-AH-0	ELEVANCE HEALTH INC		2.A FE	2,020,925	2,000,000	2,138,004	2,010,139		(882)			5.950	5.870	JD	5,289	119,000	04/10/2006	12/15/2034	2,059,500
94973V-AL-1	ELEVANCE HEALTH INC		2.A FE	9,299,161	9,533,000	10,109,386	9,411,107		9,700			5.850	6.020	JJ	257,153	557,681	11/29/2022	01/15/2036	9,811,840
94973V-AN-7	ELEVANCE HEALTH INC		2.A FE	984,150	1,000,000	1,089,293	990,717		533			6.375	6.491	JD	2,833	63,750	07/11/2007	06/15/2037	1,031,875
94973V-AY-3	ELEVANCE HEALTH INC		2.A FE	776,422	700,000	631,832	761,618		(2,649)			4.625	3.893	MN	4,137	32,375	10/25/2019	05/15/2042	716,188
94973V-BB-2	ELEVANCE HEALTH INC		2.A FE	1,104,241	1,000,000	898,312	1,085,049		(3,441)			4.650	3.959	JJ	21,442	46,500	10/25/2019	01/15/2043	1,023,250
94973V-BF-3	ELEVANCE HEALTH INC		2.A FE	4,935,209	5,200,000	4,910,910	4,955,039		7,574			5.100	5.510	JJ	122,287	265,200	11/29/2022	01/15/2044	5,332,600
94973V-BK-2	ELEVANCE HEALTH INC		2.A FE	331,498	300,000	265,230	326,099		(968)			4.650	3.972	FA	5,270	13,950	10/25/2019	08/15/2044	306,975
949746-JM-4	WELLS FARGO & COMPANY		2.A FE	3,857,130	3,700,000	3,898,473	3,804,928		(10,107)			5.375	4.916	FA	79,550	198,875	10/25/2019	02/07/2035	3,799,438
949746-RW-3	WELLS FARGO & COMPANY		2.A FE	8,294,452	8,323,000	8,300,156	8,322,453		2,383			3.000	3.022	AO	47,857	249,690	04/15/2016	04/22/2026	8,709,715
949746-RW-3	WELLS FARGO & COMPANY	0	2.A FE	398,628	400,000	398,902	399,973		116			3.000	3.022	AO	2,300	12,000	04/15/2016	04/22/2026	8,709,715
949746-SZ-5	WELLS FARGO & COMPANY	SD	2.A FE	3,299,202	2,918,111	2,903,987	2,946,476		(26,649)		141,256	2.493	1.619	FA	27,106	71,309	02/18/2021	02/18/2027	2,954,485
94974B-GE-4	WELLS FARGO & COMPANY REG		2.B FE	2,787,720	3,250,000	2,856,077	2,808,021		12,612			4.650	5.851	MN	23,928	151,125	05/09/2024	11/04/2044	3,325,563
94980V-AG-3	WELLS FARGO BANK NA		2.A FE	31,166,522	31,178,000	33,330,978	31,190,029		(821)			5.950	5.945	FA	644,129	1,855,091	11/29/2022	08/26/2036	24,897,296
95000U-2A-0	WELLS FARGO & COMPANY		2.A FE	12,794,851	13,003,000	12,918,988	12,857,825		55,893			3.584	4.063	MN	50,486	454,648	06/18/2025	05/22/2028	13,929,217
95000U-2A-0	WELLS FARGO & COMPANY	0	2.A FE	803,856	800,000	794,831	800,744		(418)			3.584	3.515	MN	3,106	28,672	07/17/2017	05/22/2028	13,929,217
95000U-2F-9	WELLS FARGO & COMPANY		1.E FE	1,394,490	1,460,000	1,454,208	1,430,811		18,971			3.196	4.627	JD	1,815	46,662	01/16/2024	06/17/2027	1,483,331
95000U-2G-7	WELLS FARGO & COMPANY		2.A FE	12,700,000	12,700,000	12,087,378	12,700,000					2.879	2.879	AO	61,954	365,633	10/24/2019	10/30/2030	13,136,415
95000U-2G-7	WELLS FARGO & COMPANY	0	2.A FE	250,000	250,000	237,941	250,000					2.879	2.879	AO	1,220	7,198	10/24/2019	10/30/2030	13,136,415
95000U-2J-1	WELLS FARGO & COMPANY		2.A FE	28,700,463	27,891,000	26,070,824	28,277,702		(89,265)			2.572	2.212	FA	278,972	717,357	10/28/2020	02/11/2031	30,072,826
95000U-2J-1	WELLS FARGO & COMPANY	0	2.A FE	2,050,000	2,050,000	1,916,216	2,050,000					2.572	2.572	FA	20,505	52,726	02/04/2020	02/11/2031	30,072,826
95000U-2M-4	WELLS FARGO & COMPANY		2.A FE	14,944,360	17,000,000	15,594,910	14,967,208		22,848			5.013	5.932	AO	205,951	426,105	05/15/2025	04/04/2051	17,426,105
95000U-2Q-5	WELLS FARGO & COMPANY		2.A FE	14,451,058	17,200,000	13,376,798	14,483,711		32,653			3.068	4.463	AO	89,415	334,412	09/19/2025	04/30/2041	17,463,848
95000U-2S-1	WELLS FARGO & COMPANY		2.A FE	11,551,326	11,729,000	11,461,624	11,588,726		51,979			2.393	2.873	JD	22,610	280,675	12/17/2024	06/02/2028	12,296,387
95000U-2S-1	WELLS FARGO & COMPANY	0	2.A FE	820,773	822,000	803,262	821,125		340			2.393	2.437	JD	1,585	19,670	12/17/2024	06/02/2028	12,296,387
95000U-2U-6	WELLS FARGO & COMPANY	0	2.A FE	10,000,000	10,000,000	9,345,988	10,000,000					3.350	3.350	MS	110,736	335,000	02/23/2022	03/02/2033	10,167,500
95000U-2Z-5	WELLS FARGO & COMPANY		2.A FE	17,800,000	17,800,000	15,401,346	17,800,000					4.611	4.611	AO	150,472	820,758	04/18/2022	04/25/2053	16,368,880
95000U-2Z-5	WELLS FARGO & COMPANY	LS	2.A FE	700,000	700,000	605,671	700,000					4.611	4.611	AO	5,917	32,277	04/18/2022	04/25/2053	16,368,880
95000U-3B-7	WELLS FARGO & COMPANY		2.A FE	7,025,217	7,315,000	7,440,131	7,077,310		25,022			4.897	5.421	JJ	155,227	358,216	11/29/2023	07/25/2033	8,820,816
95000U-3B-7	WELLS FARGO & COMPANY	LS	2.A FE	183,657	195,000	198,336	185,676		980			4.897	5.683	JJ	4,138	9,549	11/29/2023	07/25/2033	8,820,816
95000U-3B-7	WELLS FARGO & COMPANY	0	2.A FE	1,099,553	1,100,000	1,118,817	1,099,874		35			4.897	4.899	JJ	23,342	53,867	07/18/2022	07/25/2033	8,820,816
95000U-3D-3	WELLS FARGO & COMPANY		1.E FE	4,261,300	4,255,000	4,432,802	4,260,661		(374)			5.389	5.367	AO	42,676	229,302	04/17/2023	04/24/2034	6,033,302
95000U-3D-3	WELLS FARGO & COMPANY	0	1.E FE	1,622,400	1,620,000	1,687,694	1,622,156		(142)			5.389	5.367	AO	16,248	87,302	04/17/2023	04/24/2034	6,033,302
95000U-3F-8	WELLS FARGO & COMPANY		1.E FE	9,550,000	9,550,000	10,028,024	9,550,000					5.557	5.557	JJ	229,967	530,694	07/18/2023	07/25/2034	9,815,347
95000U-3G-6	WELLS FARGO & COMPANY		1.E FE	170,596	170,000	179,682	170,385		(105)			6.303	6.213	AO	2,024	10,715	11/03/2023	10/23/2029	1,475,066
95000U-3G-6	WELLS FARGO & COMPANY	0	1.E FE	1,260,026	1,260,000	1,331,760	1,260,026					6.303	6.302	AO	15,001	79,418	10/16/2023	10/23/2029	1,475,066
95000U-3H-4	WELLS FARGO & COMPANY		1.E FE	3,140,899	3,140,000	3,481,156	3,140,866		(26)			6.491	6.486	AO	38,499	203,817	10/16/2023	10/23/2034	3,241,909
95000U-3L-5	WELLS FARGO & COMPANY (FXD-FRN)		1.E FE	6,591,037	6,467,000	6,601,874	6,538,478		(50,781)			5.707	4.824	AO	70,739	369,072	12/17/2024	04/22/2028	6,651,536
95000U-3P-6	WELLS FARGO & COMPANY	0	1.E FE	1,050,480	1,050,000	1,087,979	1,050,435		(45)			5.244	5.233	JJ	24,013	27,531	01/16/2025	01/24/2031	1,077,531
95000U-3R-2	WELLS FARGO & COMPANY		1.E FE	12,150,365	12,150,000	12,253,313	12,150,052		(313)			4.900	4.895	JJ	259,639	297,675	01/16/2025	01/24/2028	15,213,825
95000U-3R-2	WELLS FARGO & COMPANY	0	1.E FE	2,700,081	2,700,000	2,722,958	2,700,011		(70)			4.900	4.895	JJ	57,698	66,150	01/16/2025	01/24/2028	15,213,825
95000U-3T-8	WELLS FARGO & COMPANY		1.E FE	265,003	265,000	270,018	265,003					4.970	4.969	AO	2,488	6,585	04/15/2025	04/23/2029	271,585
95000U-3V-3	WELLS FARGO & COMPANY		1.E FE	15,145,230	14,405,000	15,126,712	15,132,117		(13,112)			5.605	4.923	AO	152,509	403,700	10/07/2025	04/23/2036	14,808,700
95000U-3W-1	WELLS FARGO & COMPANY		1.E FE	14,078,429	13,673,000	14,125,645	14,069,779		(8,650)			5.150	4.405	AO	133,008	94,580	12/16/2025	04/23/2031	15,678,589
95000U-3W-1	WELLS FARGO & COMPANY	LS	1.E FE	1,649,963	1,612,000	1,665,365	1,647,099		(2,864)			5.150	4.590	AO	15,681	41,509	07/22/2025	04/23/2031	15,678,589
95081Q-AP-9	WESCO DISTRIBUTION INC		3.B FE	15,502,712	15,517,000	15,742,586	15,500,837		(6,394)			7.250	7.189	JD	49,999	1,124,983	10/19/2023	06/15/2028	15,499,191
95081Q-AQ-7	WESCO DISTRIBUTION INC		3.B FE	2,590,000	2,590,000	2,674,612	2,590,000					6.375	6.375	MS	48,616	165,113	02/26/2024	03/15/2029	2,672,556
95081Q-AR-5	WESCO DISTRIBUTION INC		3.B FE	8,050,000	8,050,000	8,405,881	8,050,000					6.625	6.625	MS	157,031	533,313	02/26/2024	03/15/2032	8,316,656

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
95081Q-AS-3	WESCO DISTRIBUTION INC		3.B FE	834,000	834,000	870,766	834,000					6.375	6.375	MS	15,655	27,913	02/25/2025	03/15/2033	877,094
95081Q-AS-3	WESCO DISTRIBUTION INC	LS	3.B FE	16,000	16,000	16,705	16,000					6.375	6.375	MS	300	536	02/25/2025	03/15/2033	877,094
95101V-AB-5	WESLEYAN UNIVERSITY		1.D FE	8,951,586	8,885,000	6,122,649	8,944,384		(1,614)			3.369	3.328	JJ	149,668	299,336	02/25/2021	07/01/2050	9,034,668
955278-B*-6	WEST PENN POWER COMPANY		1.F	16,400,000	16,400,000	14,074,239	16,400,000					4.450	4.450	MS	214,886	729,800	09/17/2015	09/15/2045	16,764,900
955278-B@-4	WEST PENN POWER COMPANY		1.F	2,000,000	2,000,000	1,549,512	2,000,000					3.840	3.840	JD	3,413	76,800	12/15/2016	12/15/2046	1,223,040
955278-C#-1	WEST PENN POWER COMPANY		1.F	15,600,000	15,600,000	11,388,994	15,600,000					4.220	4.220	FA	248,699	658,320	08/15/2019	08/15/2059	14,091,180
956708-AB-7	WEST VIRGINIA UNITED HEALTH SYSTEM OBL		1.F FE	26,875,000	26,875,000	16,872,986	26,875,000					3.129	3.129	JD	70,077	840,919	12/04/2020	06/01/2050	27,295,459
95709T-AH-3	WESTAR ENERGY INC		1.F FE	19,226,580	19,000,000	16,023,318	19,152,955		(7,200)			4.125	4.052	MS	261,250	783,750	01/15/2013	03/01/2042	22,964,063
95709T-AH-3	WESTAR ENERGY INC	0	1.F FE	4,843,700	5,000,000	4,216,663	4,885,787		4,799			4.125	4.323	MS	68,750	206,250	07/01/2015	03/01/2042	22,964,063
95709T-AJ-9	WESTAR ENERGY INC		1.F FE	3,770,325	3,900,000	3,242,209	3,804,862		3,658			4.100	4.302	AO	39,975	159,900	05/12/2014	04/01/2043	7,041,450
95709T-AJ-9	WESTAR ENERGY INC	0	1.F FE	2,948,070	3,000,000	2,494,007	2,961,284		1,503			4.100	4.206	AO	30,750	123,000	07/01/2015	04/01/2043	7,041,450
95709T-AK-6	WESTAR ENERGY INC		1.F FE	1,549,969	1,550,000	1,360,698	1,550,000					4.625	4.624	MS	23,896	71,688	08/12/2013	09/01/2043	1,585,844
95709T-AM-2	WESTAR ENERGY INC		1.F FE	1,493,910	1,500,000	1,251,015	1,495,210		150			4.250	4.274	JD	5,313	63,750	11/05/2015	12/01/2045	1,429,750
95709T-AN-0	WESTAR ENERGY INC		1.F FE	8,231,377	8,243,000	8,184,177	8,242,553		1,144			2.550	2.561	JJ	105,098	210,197	06/13/2016	07/01/2026	7,950,088
95709T-AN-0	WESTAR ENERGY INC	0	1.F FE	299,577	300,000	297,859	299,984		42			2.550	2.561	JJ	3,825	7,650	06/13/2016	07/01/2026	7,950,088
95709T-AP-5	WESTAR ENERGY INC		1.F FE	3,137,778	3,150,000	3,121,320	3,148,368		1,337			3.100	3.143	AO	24,413	97,650	02/27/2017	04/01/2027	2,944,950
95709T-AQ-3	WESTAR ENERGY INC		1.F FE	3,865,914	3,900,000	2,665,218	3,870,671		808			3.250	3.296	MS	42,250	126,750	08/12/2019	09/01/2049	1,880,063
958102-AM-7	WESTERN DIGITAL CORPORATION		3.B FE	1,542,498	1,604,000	1,605,227	1,602,852		9,389			4.750	5.351	FA	28,783	76,190	09/24/2018	02/15/2026	1,560,195
958254-AH-7	WESTERN MIDSTREAM OPERATING LP		2.C FE	6,677,004	6,700,000	6,728,367	6,695,352		3,419			4.500	4.534	MS	100,500	301,500	02/22/2018	03/01/2028	6,697,375
958254-AH-7	WESTERN MIDSTREAM OPERATING LP	0	2.C FE	348,785	350,000	351,482	349,754		180			4.500	4.534	MS	5,250	15,750	02/22/2018	03/01/2028	6,697,375
958254-AK-0	WESTERN MIDSTREAM OPERATING LP		2.C FE	4,940,991	4,950,000	5,009,921	4,948,625		2,235			4.750	4.761	FA	88,825	235,125	08/07/2018	08/15/2028	5,067,563
958667-AE-7	WESTERN MIDSTREAM OPERATING LP		2.C FE	3,769,718	3,780,000	4,007,768	3,772,514		1,229			6.150	6.184	AO	58,118	232,470	03/30/2023	04/01/2033	3,896,235
958667-AF-4	WESTERN MIDSTREAM OPERATING LP	0	2.C FE	3,336,792	3,340,000	3,517,160	3,338,343		765			6.350	6.366	JJ	97,797	212,090	09/28/2023	01/15/2029	3,446,045
958667-AH-0	WESTERN MIDSTREAM OPERATING LP		2.C FE	4,688,968	4,690,000	4,691,740	4,688,968					4.800	4.806	MS	16,884		12/08/2025	03/01/2031	10,496,000
958667-AH-0	WESTERN MIDSTREAM OPERATING LP	0	2.C FE	5,562,647	5,560,000	5,562,062	5,562,567		(79)			4.800	4.791	MS	20,016		12/08/2025	03/01/2031	10,496,000
960413-AW-2	WESTLAKE CHEMICAL CORP		2.B FE	10,807,447	10,817,000	10,335,641	10,804,010		3,393			3.375	3.398	JD	16,226	365,074	12/17/2024	06/15/2030	15,102,628
960413-AW-2	WESTLAKE CHEMICAL CORP	LS	2.B FE	311,983	325,000	310,537	314,468		2,115			3.375	4.164	JD	488	10,969	12/17/2024	06/15/2030	15,102,628
960413-AW-2	WESTLAKE CHEMICAL CORP	0	2.B FE	3,908,968	4,160,000	3,974,879	3,952,408		41,359			3.375	4.614	JD	6,240	140,400	12/17/2024	06/15/2030	15,102,628
961214-CX-9	WESTPAC BANKING CORP		1.D FE	7,182,025	7,210,000	7,183,165	7,209,107		2,700			2.850	2.884	MN	27,398	205,485	05/09/2016	05/13/2026	7,391,854
961214-CX-9	WESTPAC BANKING CORP	0	1.D FE	402,638	410,000	408,474	409,228		2,073			2.850	3.356	MN	1,558	11,685	02/09/2023	05/13/2026	7,391,854
961214-DK-6	WESTPAC BANKING CORP		1.D FE	3,742,074	3,700,000	3,686,312	3,709,588		(7,919)			3.350	3.107	MS	38,907	123,950	07/28/2021	03/08/2027	2,338,525
961214-DW-0	WESTPAC BANKING CORP		1.D FE	2,242,058	2,250,000	2,232,598	2,248,250		912			3.400	3.439	JJ	33,150	76,500	01/17/2018	01/25/2028	2,593,350
961214-DW-0	WESTPAC BANKING CORP	0	1.D FE	298,941	300,000	297,680	299,767		122			3.400	3.439	JJ	4,420	10,200	01/17/2018	01/25/2028	2,593,350
961214-EL-3	WESTPAC BANKING CORP		1.D FE	3,134,620	3,136,000	2,979,550	3,135,542		258			2.650	2.654	JJ	38,089	83,104	01/09/2020	01/16/2030	3,191,738
961214-EL-3	WESTPAC BANKING CORP	LS	1.D FE	13,994	14,000	13,302	13,998		1			2.650	2.654	JJ	170	371	01/09/2020	01/16/2030	3,191,738
961214-EP-4	WESTPAC BANKING CORP		1.G FE	3,000,000	3,000,000	2,719,380	3,000,000					2.668	2.668	MN	10,227	80,040	11/09/2020	11/15/2035	3,546,690
961214-EP-4	WESTPAC BANKING CORP	0	1.G FE	2,150,000	2,150,000	1,948,889	2,150,000					2.668	2.668	MN	7,330	57,362	11/09/2020	11/15/2035	3,546,690
961214-ET-6	WESTPAC BANKING CORP		1.C FE	16,660,615	16,576,000	14,994,476	16,624,575		(8,406)			2.150	2.092	JD	27,719	356,384	07/02/2021	06/03/2031	16,783,504
961214-ET-6	WESTPAC BANKING CORP	LS	1.C FE	206,343	204,000	184,536	205,342		(232)			2.150	2.021	JD	341	4,386	07/02/2021	06/03/2031	16,783,504
961214-ET-6	WESTPAC BANKING CORP	0	1.C FE	765,477	760,000	687,488	763,140		(543)			2.150	2.069	JD	1,271	16,340	07/02/2021	06/03/2031	16,783,504
961214-EY-5	WESTPAC BANKING CORP		1.G FE	12,591,311	14,400,000	10,922,920	12,602,706		11,395			3.133	4.160	MN	53,888	331,315	11/04/2025	11/18/2041	14,168,527
961214-FG-3	WESTPAC BANKING CORP		1.G FE	3,500,000	3,500,000	3,622,324	3,500,000					5.405	5.405	FA	74,094	189,175	08/03/2022	08/10/2033	4,108,100
961214-FG-3	WESTPAC BANKING CORP	0	1.G FE	500,000	500,000	517,475	500,000					5.405	5.405	FA	10,585	27,025	08/03/2022	08/10/2033	4,108,100
961214-FW-8	WESTPAC BANKING CORP		1.G FE	6,627,025	6,636,000	6,866,206	6,628,626		1,601	34		5.618	5.633	MN	42,459	372,810	02/24/2025	11/20/2035	6,877,888
961214-FW-8	WESTPAC BANKING CORP	LS	1.G FE	53,926	54,000	55,873	53,939		13			5.618	5.633	MN	346	3,034	02/24/2025	11/20/2035	6,877,888
96122F-AA-5	WESTPAC NEW ZEALAND LTD	0	1.E FE	1,170,000	1,170,000	1,191,339	1,170,000					4.902	4.902	FA	21,667	57,353	02/09/2023	02/15/2028	1,198,677
96122F-AB-3	WESTPAC NEW ZEALAND LTD		1.E FE	5,290,000	5,290,000	5,361,691	5,290,000					5.132	5.132	FA	94,265	271,483	02/20/2024	02/26/2027	5,528,307
96122F-AB-3	WESTPAC NEW ZEALAND LTD	LS	1.E FE	100,000	100,000	101,355	100,000					5.132	5.132	FA	1,782	5,132	02/20/2024	02/26/2027	5,528,307

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
96145D-AH-8	WESTROCK CO		2.B FE	4,242,648	4,250,000	4,240,636	4,249,117		921			4.000	4.010	MS	50,056	170,000	03/01/2018	03/15/2028	4,335,000
96208T-AD-6	WEX INC.		4.A FE	10,915,625	10,920,000	11,178,422	10,915,955		330			6.500	6.505	MS	208,997	372,645	03/19/2025	03/15/2033	11,254,250
963320-AW-6	WHIRLPOOL CORPORATION		3.A FE	11,549,831	10,971,000	10,842,194	11,178,284		(68,260)			4.750	3.992	FA	180,945	521,123	11/29/2022	02/26/2029	12,456,990
963320-AW-6	WHIRLPOOL CORPORATION	LS	3.A FE	280,792	262,000	258,924	268,748		(2,207)			4.750	3.747	FA	4,321	12,445	02/04/2020	02/26/2029	12,456,990
963320-AW-6	WHIRLPOOL CORPORATION	0	3.A FE	1,467,008	1,400,000	1,383,563	1,424,088		(7,935)			4.750	4.056	FA	23,090	66,500	02/14/2020	02/26/2029	12,456,990
963320-AY-2	WHIRLPOOL CORPORATION		3.A FE	8,562,427	8,550,000	7,056,758	8,557,236		(1,395)			2.400	2.381	MN	26,220	205,200	07/28/2021	05/15/2031	8,450,200
963320-AY-2	WHIRLPOOL CORPORATION	0	3.A FE	299,466	300,000	247,606	299,708		50			2.400	2.419	MN	920	7,200	04/26/2021	05/15/2031	8,450,200
963320-AZ-9	WHIRLPOOL CORPORATION		3.A FE	1,981,220	2,000,000	1,812,075	1,987,083		1,696			4.700	4.819	MN	12,272	94,000	05/02/2022	05/14/2032	4,963,975
963320-AZ-9	WHIRLPOOL CORPORATION	LS	3.A FE	2,327,934	2,350,000	2,129,188	2,334,823		1,992			4.700	4.819	MN	14,420	110,450	05/02/2022	05/14/2032	4,963,975
963320-AZ-9	WHIRLPOOL CORPORATION	0	3.A FE	594,366	600,000	543,623	596,125		509			4.700	4.819	MN	3,682	28,200	05/02/2022	05/14/2032	4,963,975
963320-BA-3	WHIRLPOOL CORPORATION		3.A FE	239,794	240,000	222,822	239,864		15			5.500	5.510	MS	4,400	13,200	02/14/2023	03/01/2033	1,849,500
963320-BA-3	WHIRLPOOL CORPORATION	0	3.A FE	1,558,658	1,560,000	1,448,343	1,559,117		98			5.500	5.510	MS	28,600	85,800	02/14/2023	03/01/2033	1,849,500
963320-BC-9	WHIRLPOOL CORPORATION		3.A FE	5,128,743	5,140,000	4,769,607	5,130,447		893			5.750	5.779	MS	98,517	295,550	02/22/2024	03/01/2034	5,287,775
963320-BE-5	WHIRLPOOL CORPORATION		3.A FE	1,057,000	1,057,000	1,025,011	1,057,000					6.500	6.500	JD	3,054	35,116	06/09/2025	06/15/2033	5,494,965
963320-BE-5	WHIRLPOOL CORPORATION	LS	3.A FE	4,287,000	4,287,000	4,157,260	4,287,000					6.500	6.500	JD	12,385	142,424	06/09/2025	06/15/2033	5,494,965
96332H-CG-2	WHIRLPOOL CORPORATION		3.A FE	235,141	236,000	192,943	235,375		22			5.150	5.173	MS	4,051	12,154	02/22/2013	03/01/2043	718,025
96332H-CG-2	WHIRLPOOL CORPORATION	LS	3.A FE	462,311	464,000	379,346	462,771		44			5.150	5.173	MS	7,965	23,896	02/22/2013	03/01/2043	718,025
96812H-AA-6	WILDFIRE INTERMEDIATE HOLDINGS LLC		4.A FE	10,006,538	10,017,000	10,108,155	10,008,083		2,640			7.500	7.511	AO	158,602	790,926	01/29/2025	10/15/2029	10,406,125
96812H-AA-6	WILDFIRE INTERMEDIATE HOLDINGS LLC	LS	4.A FE	103,000	103,000	103,937	103,000					7.500	7.500	AO	1,631	8,133	09/23/2024	10/15/2029	10,406,125
969133-AK-3	WILLAMETTE INDS INC.		2.B FE	6,053,340	6,000,000	6,102,226	6,002,428		(4,586)			7.850	7.766	JJ	235,500	471,000	03/26/1997	07/01/2026	6,235,500
96926G-AA-1	RICE UNIVERSITY		1.A FE	44,250,689	47,000,000	40,988,915	44,323,343		24,567			4.626	4.963	MN	277,817	2,174,220	11/29/2022	05/15/2063	16,756,766
969457-BX-7	WILLIAMS COMPANIES INC		2.B FE	9,963,221	10,350,000	9,938,117	9,963,423		202			3.500	4.358	MN	46,288		12/29/2025	11/15/2030	6,369,550
969457-BX-7	WILLIAMS COMPANIES INC	0	2.B FE	5,796,885	6,260,000	6,010,880	5,869,523		70,156			3.500	4.957	MN	27,996	219,100	12/17/2024	11/15/2030	6,369,550
969457-BY-5	WILLIAMS COMPANIES INC		2.B FE	5,510,847	5,500,000	5,026,844	5,506,488		(1,133)			2.600	2.572	MS	42,106	143,000	07/28/2021	03/15/2031	9,256,794
969457-BY-5	WILLIAMS COMPANIES INC	0	2.B FE	3,752,795	4,138,000	3,782,014	3,775,563		22,313			2.600	4.499	MS	31,679	58,344	08/21/2025	03/15/2031	9,256,794
969457-BZ-2	WILLIAMS COMPANIES INC		2.B FE	892,730	896,000	899,182	893,756		349			4.650	4.694	FA	15,740	41,664	08/03/2022	08/15/2032	1,637,200
969457-BZ-2	WILLIAMS COMPANIES INC	LS	2.B FE	203,255	204,000	204,724	203,489		80			4.650	4.694	FA	3,584	9,486	08/03/2022	08/15/2032	1,637,200
969457-BZ-2	WILLIAMS COMPANIES INC	0	2.B FE	498,175	500,000	501,775	498,748		195			4.650	4.694	FA	8,783	23,250	08/03/2022	08/15/2032	1,637,200
969457-CA-6	WILLIAMS COMPANIES INC		2.B FE	24,341,041	26,810,000	24,811,376	24,412,076		33,179			5.300	5.962	FA	536,796	1,420,930	01/25/2024	08/15/2052	26,719,795
969457-CJ-7	WILLIAMS COMPANIES INC		2.B FE	65,259	66,000	69,530	65,414		70			5.650	5.801	MS	1,098	3,729	11/03/2023	03/15/2033	170,690
969457-CJ-7	WILLIAMS COMPANIES INC	LS	2.B FE	99,891	100,000	105,348	99,942		16			5.650	5.660	MS	1,664	5,650	02/27/2023	03/15/2033	170,690
969457-CN-8	WILLIAMS COMPANIES INC		2.B FE	48,232,063	47,265,000	46,885,571	48,223,747		(5,162)			5.800	5.655	MN	350,286	2,520,245	10/28/2025	11/15/2054	48,635,685
969457-CP-3	WILLIAMS COMPANIES INC		2.B FE	2,378,680	2,340,000	2,437,834	2,377,060		(1,620)			5.600	5.376	MS	38,584	89,544	02/24/2025	03/15/2035	2,410,660
969457-CP-3	WILLIAMS COMPANIES INC	LS	2.B FE	5,083	5,000	5,209	5,079		(3)			5.600	5.376	MS	82	191	02/24/2025	03/15/2035	2,410,660
969457-CQ-1	WILLIAMS COMPANIES INC		2.B FE	30,260,785	30,102,000	30,672,251	30,266,680		5,895			6.000	5.959	MS	531,802	1,234,182	04/01/2025	03/15/2055	31,868,200
969457-CQ-1	WILLIAMS COMPANIES INC	LS	2.B FE	832,385	838,000	853,875	832,688		303			6.000	6.046	MS	14,805	34,358	01/06/2025	03/15/2055	31,868,200
96949L-AD-7	WILLIAMS COMPANIES INC		2.B FE	1,499,235	1,500,000	1,494,429	1,500,000					3.750	3.748	JD	2,500	56,250	05/31/2017	06/15/2027	2,241,250
96949L-AD-7	WILLIAMS COMPANIES INC	0	2.B FE	699,643	700,000	697,400	700,000					3.750	3.748	JD	1,167	26,250	05/31/2017	06/15/2027	2,241,250
96949L-AE-5	WILLIAMS COMPANIES INC		2.B FE	3,115,980	3,150,000	2,770,151	3,121,079		639			4.850	4.878	MS	50,925	152,775	02/12/2019	03/01/2048	2,899,885
96949V-AL-7	WILLIAMS SCOTSMAN INC		3.C FE	12,149,000	12,149,000	12,691,971	12,149,000					7.375	7.375	AO	223,997	895,989	09/11/2023	10/01/2031	12,598,031
96949V-AL-7	WILLIAMS SCOTSMAN INC	LS	3.C FE	1,000	1,000	1,045	1,000					7.375	7.375	AO	18	74	09/11/2023	10/01/2031	12,598,031
96949V-AN-3	WILLIAMS SCOTSMAN INC 144A		3.C FE	4,463,375	4,460,000	4,609,968	4,462,933		(442)			6.625	6.602	AO	62,378	163,332	03/13/2025	04/15/2030	4,607,738
96950F-AF-1	WILLIAMS COMPANIES INC		2.B FE	7,976,484	7,475,000	8,067,580	7,968,341		(5,610)			6.300	5.622	AO	99,418	329,963	09/19/2025	04/15/2040	7,710,463
96950G-AE-2	WILLIAMS SCOTSMAN INTERNATIONAL IN		3.C FE	9,785,141	10,385,000	10,353,148	10,071,147		106,863			4.625	5.849	FA	181,449	480,306	02/16/2023	08/15/2028	10,440,991
970648-AG-6	WILLIS NORTH AMERICA INC		2.A FE	5,134,305	5,136,000	5,173,672	5,136,000					4.500	4.498	MS	68,052	231,120	09/05/2018	09/15/2028	5,184,075
970648-AJ-0	WILLIS NORTH AMERICA INC		2.A FE	326,408	327,000	311,376	326,785		76			2.950	2.969	MS	2,840	9,647	09/03/2019	09/15/2029	355,163
970648-AJ-0	WILLIS NORTH AMERICA INC	LS	2.A FE	22,958	23,000	21,901	22,985		5			2.950	2.969	MS	200	679	09/03/2019	09/15/2029	355,163
970648-AK-7	WILLIS NORTH AMERICA INC		2.A FE	5,953,969	7,745,000	5,762,891	6,001,555		34,645			3.875	5.602	MS	88,368	300,119	08/14/2024	09/15/2049	7,895,059

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
970648-AM-3	WILLIS NORTH AMERICA INC		2.A FE	3,420,842	3,430,000	3,544,080	3,423,693		1,316			5.350	5.381	MN	23,448	183,505	05/10/2023	05/15/2033	3,521,753
970648-AP-6	WILLIS NORTH AMERICA INC		2.B FE	14,895,894	14,895,000	14,932,650	14,895,894					4.550	4.545	MS	16,943		12/15/2025	03/15/2031	15,341,250
970648-AP-6	WILLIS NORTH AMERICA INC	LS	2.B FE	105,006	105,000	105,265	105,006					4.550	4.545	MS	119		12/15/2025	03/15/2031	15,341,250
97068L-AC-2	WILLIS-KNIGHTON MEDICAL CENTER		1.C FE	24,989,429	21,536,000	19,089,222	24,827,489		(100,335)			4.813	3.758	MS	345,509	1,036,528	05/07/2024	09/01/2048	21,712,156
97068L-AC-2	WILLIS-KNIGHTON MEDICAL CENTER	0	1.C FE	318,572	290,000	257,052	317,258		(819)			4.813	4.132	MS	4,653	13,958	05/07/2024	09/01/2048	21,712,156
97246J-AA-6	WILSONART LLC		5.B FE	6,720,000	6,720,000	6,004,872	6,720,000					11.000	11.000	FA	279,253	759,733	07/25/2024	08/15/2032	7,068,500
97314@-AD-7	WIND ENERGY TRANSMISSION TEXAS LLC		1.F PL	33,048,889	33,048,889	34,386,767	33,048,889					5.810	5.810	MJSD	5,334	1,840,135	01/16/2025	12/30/2044	18,813,452
973244-AA-4	WINDFALL MINING GROUP INC / GROUPE 144A		2.C FE	4,847,351	4,780,000	4,983,150	4,843,372		(3,979)			5.854	5.598	MN	37,309	139,911	07/09/2025	05/13/2032	4,147,958
97360A-AA-5	UNIVAR (WINDSOR HOLDINGS III LLC)		4.A FE	7,860,000	7,860,000	8,305,316	7,860,000					8.500	8.500	JD	29,693	668,100	06/22/2023	06/15/2030	8,131,500
97382B-AB-5	WINDSTREAM SERVICES LLC		4.B FE	2,410,000	2,410,000	2,470,510	2,410,000					7.500	7.500	MS	42,677		09/25/2025	10/15/2033	2,500,375
97573*-AC-7	WINSUPPLY INC		2.B YE	7,700,000	7,700,000	7,765,531	7,700,000					5.370	5.370	MS	128,641	413,490	03/03/2023	03/09/2035	8,522,855
97573*-AC-7	WINSUPPLY INC	0	2.B YE	1,300,000	1,300,000	1,311,064	1,300,000					5.370	5.370	MS	21,719	69,810	03/03/2023	03/09/2035	8,522,855
97658W-AA-8	WISCONSIN ALUMNI RESEARCH FOUNDATI		1.A FE	4,800,000	4,800,000	3,416,416	4,800,000					3.564	3.564	AO	42,768	171,072	12/10/2019	10/01/2049	4,885,536
976656-BW-7	WISC ELEC POWER		1.G FE	22,747,549	22,712,000	24,335,573	22,799,873		(5,519)			5.625	5.557	MN	163,243	1,277,550	11/29/2022	05/15/2033	23,350,775
976656-BZ-0	WISC ELEC POWER		1.G FE	13,804,792	13,614,000	14,548,692	13,732,766		(6,281)			5.700	5.583	JD	64,667	775,998	11/29/2022	12/01/2036	14,001,999
976656-CG-1	WISCONSIN ELECTRIC POWER CO	0	1.G FE	1,992,204	2,000,000	1,693,218	1,994,070		208			4.250	4.273	JD	7,083	85,000	07/01/2015	06/01/2044	2,042,500
976656-CJ-5	WISCONSIN ELECTRIC POWER COMPANY		1.G FE	4,250,322	5,099,000	4,291,000	4,291,081		21,509			4.300	5.632	JD	9,745	219,257	01/24/2024	12/15/2045	4,943,039
976656-CK-2	WISCONSIN ELECTRIC POWER COMPANY		1.F FE	3,690,984	4,400,000	3,647,810	3,704,055		13,071			4.300	5.529	AO	39,942	189,200	02/24/2025	10/15/2048	4,494,600
976656-CT-3	WISCONSIN ELECTRIC POWER COMPANY		1.F FE	28,472,525	28,375,000	26,209,766	28,471,442		(1,046)			5.050	5.027	AO	358,234	1,504,584	09/10/2024	10/01/2054	28,886,419
976657-AG-1	WEC ENERGY GROUP INC		2.A FE	15,415,835	15,500,000	16,754,220	15,466,327		5,238			6.200	6.238	AO	240,250	961,000	03/17/2003	04/01/2033	9,279,000
97670M-A@-5	WISCONSIN GAS LLC		1.F YE	8,100,000	8,100,000	6,262,066	8,100,000					3.710	3.710	MS	75,962	300,510	09/29/2016	09/30/2046	7,435,415
97670M-AA-4	WISCONSIN GAS CO		1.G FE	7,780,810	7,794,000	8,125,259	7,789,631		1,166			5.900	5.907	JD	38,320	459,846	11/29/2022	12/01/2035	15,230,423
97670M-AA-4	WISCONSIN GAS CO	0	1.G FE	7,481,925	7,500,000	7,818,764	7,491,570		1,426			5.900	5.915	JD	36,875	442,500	11/15/2005	12/01/2035	15,230,423
97670M-B#-2	WISCONSIN GAS LLC		1.F YE	3,300,000	3,300,000	3,333,880	3,300,000					5.180	5.180	MN	28,490	175,214	10/22/2024	11/01/2034	3,385,470
97670M-B@-4	WISCONSIN GAS LLC		1.F	10,600,000	10,600,000	10,802,392	10,600,000					4.860	4.860	MN	85,860	528,039	10/22/2024	11/01/2029	10,857,580
976826-BD-8	WISCONSIN POWER & LIGHT		2.A FE	18,423,123	18,123,000	19,502,704	18,343,730		(18,473)			6.250	6.060	JJ	475,099	1,132,688	11/29/2022	07/31/2034	13,533,094
976826-BE-6	WISCONSIN POWER & LIGHT		2.A FE	8,816,684	8,571,000	9,409,435	8,785,079		(10,366)			6.375	6.067	FA	206,418	546,401	11/29/2022	08/15/2037	8,844,201
976826-BF-3	WISCONSIN POWER & LIGHT		2.A FE	9,844,160	10,000,000	11,859,422	9,892,943		4,793			7.600	7.733	AO	190,000	760,000	10/14/2008	10/01/2038	10,380,000
976826-BK-2	WISCONSIN POWER AND LIGHT CO		2.A FE	4,196,388	4,200,000	3,378,572	4,197,320		93			4.100	4.105	AO	36,353	172,200	10/06/2014	10/15/2044	4,286,100
976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY		2.A FE	6,127,668	6,151,000	6,051,635	6,145,798		2,709			3.050	3.094	AO	39,606	187,606	12/07/2018	10/15/2027	7,310,815
976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	0	2.A FE	1,050,545	1,050,000	1,033,038	1,050,142		(88)			3.050	3.039	AO	6,761	32,025	11/08/2017	10/15/2027	7,310,815
976826-BM-8	WISCONSIN POWER AND LIGHT COMPANY		2.A FE	1,469,201	1,500,000	1,443,511	1,477,936		5,876			3.000	3.443	JJ	22,500	45,000	09/26/2024	07/01/2029	1,776,250
976826-BM-8	WISCONSIN POWER AND LIGHT COMPANY	0	2.A FE	249,270	250,000	240,585	249,733		88			3.000	3.032	JJ	3,750	7,500	06/17/2019	07/01/2029	1,776,250
976826-BN-6	WISCONSIN POWER AND LIGHT COMPANY		2.A FE	9,599,773	12,415,000	9,048,897	9,647,986		47,935			3.650	5.252	AO	113,287	453,148	02/24/2025	04/01/2050	12,641,574
976826-BP-1	WISCONSIN POWER AND LIGHT COMPANY		2.A FE	4,699,577	4,700,000	4,123,518	4,699,749		41			1.950	1.951	MS	26,731	91,650	09/13/2021	09/16/2031	3,635,100
976826-BP-1	WISCONSIN POWER AND LIGHT COMPANY	0	2.A FE	699,937	700,000	614,141	699,963		6			1.950	1.951	MS	3,981	13,650	09/13/2021	09/16/2031	3,635,100
976826-BQ-9	WISCONSIN POWER AND LIGHT COMPANY		2.A FE	2,174,084	2,200,000	2,122,190	2,181,940		2,601			3.950	4.092	MS	28,967	86,900	08/08/2022	09/01/2032	3,263,200
976826-BQ-9	WISCONSIN POWER AND LIGHT COMPANY	0	2.A FE	988,220	1,000,000	964,632	991,791		1,182			3.950	4.092	MS	13,167	39,500	08/08/2022	09/01/2032	3,263,200
976826-BR-7	WISCONSIN POWER AND LIGHT COMPANY	0	2.A FE	439,243	440,000	446,183	439,445		62			4.950	4.971	AO	5,445	21,780	03/27/2023	04/01/2033	450,890
976843-BE-1	WISCONSIN PUB SRVC CORP		1.F FE	26,165,598	26,600,000	26,744,161	26,349,244		15,881			5.550	5.665	JD	123,025	1,476,300	11/29/2022	12/01/2036	27,235,375
976843-BH-4	WISCONSIN PUBLIC SERVICE CORP		1.F FE	4,938,100	5,000,000	3,979,125	4,957,295		1,782			3.671	3.740	JD	15,296	183,550	01/15/2013	12/01/2042	5,091,775
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORP		1.F FE	1,664,864	1,600,000	1,439,230	1,649,081		(1,693)			4.752	4.504	MN	12,672	76,032	01/14/2014	11/01/2044	1,638,016
976843-BM-3	WISCONSIN PUBLIC SERVICE CORPORATI		1.F FE	3,932,990	4,400,000	3,068,062	3,967,368		10,109			3.300	3.918	MS	48,400	145,200	06/09/2022	09/01/2049	3,456,100
976843-BN-1	WISCONSIN PUBLIC SERVICE CORPORATI		1.F FE	3,958,606	6,025,000	3,815,530	3,965,231		6,626			2.850	5.288	JD	14,309	85,856	10/28/2025	12/01/2051	6,110,856
980236-AN-3	WOODSIDE FINANCE LTD		2.A FE	5,896,106	5,900,000	5,877,815	5,899,784		414			3.700	3.705	MS	64,277	218,300	09/08/2016	09/15/2026	6,416,550
980236-AN-3	WOODSIDE FINANCE LTD	0	2.A FE	499,670	500,000	498,120	499,982		35			3.700	3.705	MS	5,447	18,500	09/08/2016	09/15/2026	6,416,550
980236-AP-8	WOODSIDE FINANCE LTD		2.A FE	7,644,722	7,650,000	7,562,403	7,649,096		715			3.700	3.706	MS	83,342	283,050	09/06/2017	03/15/2028	7,638,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
980236-AP-8	WOODSIDE FINANCE LTD	0	2.A FE	449,690	450,000	444,847	449,947		42			3.700	3.706	MS	4,903	16,650	09/06/2017	03/15/2028	7,638,750
980236-AQ-6	WOODSIDE FINANCE LTD		2.A FE	30,827,805	31,185,000	31,195,906	30,915,117		74,626			4.500	4.794	MS	456,081	1,092,825	12/29/2025	03/04/2029	25,751,663
980236-AQ-6	WOODSIDE FINANCE LTD	0	2.A FE	898,353	900,000	900,315	899,564		288			4.500	4.517	MS	13,163	40,500	02/25/2019	03/04/2029	25,751,663
980236-AR-4	WOODSIDE FINANCE LTD		2.A FE	2,278,460	2,349,000	2,327,002	2,283,889		5,430			5.100	5.505	MS	36,272	119,799	02/24/2025	09/12/2034	4,291,718
980236-AR-4	WOODSIDE FINANCE LTD	LS	2.A FE	1,780,865	1,836,000	1,818,806	1,785,109		4,244			5.100	5.505	MS	28,351	93,636	02/24/2025	09/12/2034	4,291,718
980236-AS-2	WOODSIDE FINANCE LTD		2.A FE	69,082,616	70,580,000	66,502,538	69,112,628		27,340			5.700	5.848	MS	1,218,093	3,744,900	05/21/2025	09/12/2054	72,210,985
980236-AS-2	WOODSIDE FINANCE LTD	LS	2.A FE	58,538	60,000	56,534	58,574		33			5.700	5.872	MS	1,036	3,420	12/17/2024	09/12/2054	72,210,985
980236-AT-0	WOODSIDE FINANCE LTD	0	2.A FE	5,114,950	5,000,000	5,139,282	5,106,958		(7,992)			5.400	4.844	MN	31,500	135,000	08/14/2025	05/19/2030	5,135,000
980236-AV-5	WOODSIDE FINANCE LTD		2.A FE	7,490,655	7,125,000	7,433,666	7,487,659		(2,996)			6.000	5.291	MN	49,875		11/25/2025	05/19/2035	7,338,750
980745-F#-5	WOODWARD INC		2.B	3,300,000	3,300,000	3,302,020	3,300,000					4.350	4.350	MN	12,361	143,550	05/31/2018	05/30/2027	2,963,075
980745-F#-5	WOODWARD INC	0	2.B	200,000	200,000	200,122	200,000					4.350	4.350	MN	749	8,700	05/31/2018	05/30/2027	2,963,075
980745-F*-9	WOODWARD INC		2.B	7,423,680	7,751,374	7,658,024	7,751,374				917,073	1.120	1.120	MS	23,633	83,459	09/23/2016	09/23/2026	7,558,576
980745-G*-8	WOODWARD INC		2.B	6,100,000	6,100,000	6,079,834	6,100,000					4.410	4.410	MN	23,165	269,010	05/31/2018	05/30/2029	6,030,095
980745-G*-8	WOODWARD INC	0	2.B	300,000	300,000	299,008	300,000					4.410	4.410	MN	1,139	13,230	05/31/2018	05/30/2029	6,030,095
980745-G@-6	WOODWARD INC		2.B	4,700,000	4,700,000	4,672,672	4,700,000					4.460	4.460	MN	18,051	209,620	05/31/2018	05/30/2030	4,600,350
980745-G@-6	WOODWARD INC	0	2.B	200,000	200,000	198,837	200,000					4.460	4.460	MN	768	8,920	05/31/2018	05/30/2030	4,600,350
98105E-AM-9	WOORIB PP 4.87500 01/26/2028		1.E FE	1,674,120	1,680,000	1,709,988	1,677,398		1,167			4.875	4.955	JJ	35,263	81,900	01/17/2023	01/26/2028	1,720,950
98105G-AK-8	WOORIB 0 3/4 02/01/26		1.E FE	1,644,879	1,830,000	1,822,497	1,824,282		67,517			0.750	4.556	FA	5,719	13,725	05/03/2023	02/01/2026	1,836,863
981811-AF-9	WORTHINGTON INDUSTRIES INC		2.C FE	2,503,731	2,500,000	2,256,306	2,502,145		(130)			4.300	4.285	FA	44,792	107,500	07/25/2017	08/01/2032	6,537,600
981811-AF-9	WORTHINGTON INDUSTRIES INC	0	2.C FE	3,905,595	3,900,000	3,519,837	3,903,235		(185)			4.300	4.285	FA	69,875	167,700	07/25/2017	08/01/2032	6,537,600
983024-AG-5	WYETH		1.F FE	4,091,630	4,000,000	4,496,748	4,043,284		(3,655)			6.500	6.317	FA	108,333	260,000	01/08/2007	02/01/2034	4,130,000
983024-AL-4	WYETH		1.F FE	8,303,831	8,533,000	9,247,707	8,453,101		6,384			6.000	6.106	FA	193,415	511,980	11/29/2022	02/15/2036	8,788,990
983024-AN-0	WYETH		1.F FE	29,853,900	28,800,000	31,050,254	29,889,597		(3,702)			5.950	5.485	AO	428,400	892,500	11/20/2025	04/01/2037	29,656,800
98311A-AB-1	WYNDHAM HOTELS & RESORTS INC		3.B FE	17,667,788	18,740,000	18,503,053	18,179,681		190,834			4.375	5.589	FA	309,731	819,875	04/19/2023	08/15/2028	18,659,438
983130-AX-3	WYNN LAS VEGAS LLC / WYNN LAS VEGA		3.C FE	10,200,050	10,280,000	10,318,057	10,237,248		28,916			5.250	5.565	MN	68,962	539,700	08/05/2024	05/15/2027	10,334,338
983133-AC-3	WYNN RESORTS FINANCE LLC		3.C FE	10,271,302	10,212,000	11,050,282	10,258,497		(7,871)			7.125	7.012	FA	274,873	727,605	02/08/2024	02/15/2031	12,644,981
983133-AC-3	WYNN RESORTS FINANCE LLC	LS	3.C FE	2,178,710	2,168,000	2,345,967	2,176,263		(1,390)			7.125	7.030	FA	58,355	154,470	02/08/2024	02/15/2031	12,644,981
983133-AD-1	WYNN RESORTS FINANCE LLC		3.C FE	7,675,525	7,670,000	7,844,933	7,674,250		(928)			6.250	6.231	MS	141,149	472,717	02/27/2025	03/15/2033	7,889,063
983196-AA-4	WYNNTON FUNDING TRUST		1.G FE	12,500,000	12,500,000	12,608,443	12,500,000					5.251	5.251	FA	226,085		08/20/2025	08/15/2035	12,828,188
983793-AK-6	XPO INC		3.C FE	8,117,673	7,994,000	8,405,571	8,076,431		(23,320)			7.125	6.749	FA	237,322	569,573	01/08/2024	02/01/2032	8,278,786
98379J-AA-3	XPO ESCROW SUB LLC		3.B FE	17,376,646	17,340,000	17,722,694	17,345,237		(15,011)			7.500	7.386	MN	166,175	1,300,500	04/18/2023	11/15/2027	15,780,375
98379K-AA-0	XPO INC		2.C FE	22,120,000	22,120,000	22,553,043	22,120,000					6.250	6.250	JD	115,208	1,382,500	05/17/2023	06/01/2028	22,811,250
98379K-AB-8	XPO INC		3.C FE	14,057,563	14,224,000	14,835,845	14,098,890		18,125			7.125	7.324	JD	84,455	1,013,460	11/01/2023	06/01/2031	14,757,656
98379K-AB-8	XPO INC	LS	3.C FE	56,000	56,000	58,409	56,000					7.125	7.125	JD	333	3,990	05/17/2023	06/01/2031	14,757,656
98379Y-AA-0	XPLR INFRASTRUCTURE OPERATING PART		3.A FE	(690,000)	(690,000)	(701,242)	(690,000)					7.750	7.750	AO	(5,942)		11/13/2025	04/15/2034	6,850,556
98379Y-AA-0	XPLR INFRASTRUCTURE OPERATING PART	LS	3.A FE	3,142,000	3,142,000	3,193,191	3,142,000					7.750	7.750	AO	27,056		11/13/2025	04/15/2034	6,850,556
98379Y-AA-0	XPLR INFRASTRUCTURE OPERATING PART	0	3.A FE	4,378,000	4,378,000	4,449,328	4,378,000					7.750	7.750	AO	37,699		11/13/2025	04/15/2034	6,850,556
98380M-AA-3	XPLR INFRASTRUCTURE OPERATING PART		3.A FE	481,068	481,000	504,912	481,054		(14)			8.375	8.372	JJ	18,575	12,309	03/21/2025	01/15/2031	2,125,425
98380M-AA-3	XPLR INFRASTRUCTURE OPERATING PART	LS	3.A FE	1,559,808	1,559,000	1,636,504	1,559,641		(167)			8.375	8.364	JJ	60,206	39,895	03/21/2025	01/15/2031	2,125,425
98380M-AB-1	XPLR INFRASTRUCTURE OPERATING PART		3.A FE	5,035,775	5,060,000	5,323,192	5,037,919		2,144			8.625	8.708	MS	128,503	206,090	03/21/2025	03/15/2033	5,278,213
98385X-AJ-5	XTO ENERGY INC		1.D FE	11,881,734	12,061,000	13,267,028	11,941,668		9,331			6.100	6.231	AO	183,930	735,721	11/29/2022	04/01/2036	11,913,611
98385X-AM-8	XTO ENERGY INC		1.D FE	6,729,039	6,489,000	7,442,239	6,690,164		(11,264)			6.750	6.357	FA	182,503	438,008	11/29/2022	08/01/2037	7,443,000
98385X-AM-8	XTO ENERGY INC	LS	1.D FE	788,811	711,000	815,446	777,388		(3,890)			6.750	5.641	FA	19,997	47,993	11/29/2022	08/01/2037	7,443,000
98385X-AQ-9	XTO ENERGY INC		1.D FE	998,640	1,000,000	1,138,652	999,128		45			6.375	6.385	JD	2,833	63,750	04/15/2008	06/15/2038	1,031,875
98388M-AC-1	XCEL ENERGY INC		2.A FE	3,440,478	3,450,000	3,065,822	3,444,232		965			2.350	2.381	MN	10,360	81,075	10/29/2021	11/15/2031	4,906,988
98388M-AC-1	XCEL ENERGY INC	0	2.A FE	1,396,136	1,400,000	1,244,102	1,397,659		391			2.350	2.381	MN	4,204	32,900	10/29/2021	11/15/2031	4,906,988
98388M-AD-9	XCEL ENERGY INC		2.A FE	5,101,309	5,100,000	5,079,729	5,101,728		442			4.600	4.593	JD	19,550	234,600	05/16/2022	06/01/2032	6,291,450

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
98388M-AD-9	XCEL ENERGY INC	0	2.A FE	1,051,509	1,050,000	1,045,826	1,051,186		(29)			4.600	4.578	JD	4,025	48,300	05/16/2022	06/01/2032	6,291,450
98389B-AH-3	XCEL ENERGY INC		2.B FE	8,668,774	8,561,000	9,393,023	8,667,132		(7,300)			6.500	6.330	JJ	278,233	556,465	11/29/2022	07/01/2036	13,516,458
98389B-AH-3	XCEL ENERGY INC	0	2.B FE	4,920,169	4,530,000	4,970,260	4,873,078		(23,544)			6.500	5.539	JJ	147,225	294,450	11/29/2023	07/01/2036	13,516,458
98389B-AU-4	XCEL ENERGY INC		2.B FE	2,476,187	2,481,000	2,465,600	2,480,670		481			3.350	3.365	JD	6,926	83,114	11/28/2016	12/01/2026	2,819,448
98389B-AU-4	XCEL ENERGY INC	0	2.B FE	299,418	300,000	298,138	299,960		58			3.350	3.365	JD	838	10,050	11/28/2016	12/01/2026	2,819,448
98389B-AV-2	XCEL ENERGY INC		2.B FE	1,980,261	1,994,000	1,993,988	1,990,514		1,642			4.000	4.076	JD	3,545	79,760	06/20/2018	06/15/2028	2,135,880
98389B-AV-2	XCEL ENERGY INC	0	2.B FE	99,311	100,000	99,999	99,825		82			4.000	4.076	JD	178	4,000	06/20/2018	06/15/2028	2,135,880
98389B-AX-8	XCEL ENERGY INC		2.A FE	2,539,112	2,550,000	1,832,234	2,540,566		248			3.500	3.523	JD	7,438	89,250	11/04/2019	12/01/2049	2,136,750
98389B-AY-6	XCEL ENERGY INC		2.A FE	548,185	550,000	529,395	549,171		184			3.400	3.437	JD	1,558	18,700	03/27/2020	06/01/2030	966,150
98389B-AY-6	XCEL ENERGY INC	0	2.A FE	847,195	850,000	818,157	848,719		284			3.400	3.437	JD	2,408	28,900	03/27/2020	06/01/2030	966,150
98389B-BA-7	XCEL ENERGY INC		2.A FE	10,625,849	10,640,000	10,995,797	10,629,060		1,130			5.450	5.467	FA	219,066	579,880	07/31/2023	08/15/2033	10,929,940
98389B-BB-5	XCEL ENERGY INC		2.A FE	7,119,232	7,145,000	7,381,583	7,124,232		2,317			5.500	5.542	MS	115,709	392,975	02/26/2024	03/15/2034	7,339,906
983919-AK-7	XILINX INC		1.F FE	8,726,841	8,700,000	8,093,090	8,712,499		(2,518)			2.375	2.338	JD	17,219	206,625	05/29/2020	06/01/2030	9,764,594
983919-AK-7	XILINX INC	0	1.F FE	949,744	950,000	883,728	949,920		53			2.375	2.377	JD	1,880	22,563	05/12/2020	06/01/2030	9,764,594
98419M-AJ-9	XYLEM INC		2.B FE	13,776,277	13,882,000	13,805,061	13,872,355		9,978			3.250	3.317	MN	75,194	451,165	06/27/2019	11/01/2026	15,142,125
98419M-AJ-9	XYLEM INC	LS	2.B FE	450,452	452,000	449,495	451,851		107			3.250	3.266	MN	2,448	14,690	06/27/2019	11/01/2026	15,142,125
98419M-AJ-9	XYLEM INC	0	2.B FE	897,432	900,000	895,012	899,760		143			3.250	3.258	MN	4,875	29,250	06/27/2019	11/01/2026	15,142,125
98419M-AK-6	XYLEM INC		2.B FE	3,426,775	3,400,000	2,895,294	3,421,675		(690)			4.375	4.326	MN	24,792	148,750	10/04/2016	11/01/2046	2,963,438
98419M-AL-4	XYLEM INC		2.B FE	3,946,733	3,978,000	3,612,590	3,962,130		2,972			2.250	2.334	JJ	37,542	89,505	06/24/2020	01/30/2031	11,073,188
98419M-AL-4	XYLEM INC	LS	2.B FE	6,917,200	6,972,000	6,331,567	6,944,185		5,209			2.250	2.334	JJ	65,798	156,870	06/24/2020	01/30/2031	11,073,188
98419M-AL-4	XYLEM INC	0	2.B FE	892,926	900,000	817,328	896,409		672			2.250	2.334	JJ	8,494	20,250	06/24/2020	01/30/2031	11,073,188
98419M-AM-2	XYLEM INC		2.B FE	3,383,034	3,400,000	3,263,891	3,395,273		2,290			1.950	2.019	JJ	27,809	66,300	06/24/2020	01/30/2028	4,039,000
98419M-AM-2	XYLEM INC	0	2.B FE	597,006	600,000	575,981	599,166		404			1.950	2.019	JJ	4,908	11,700	06/24/2020	01/30/2028	4,039,000
98422H-AC-0	XIAOMI BEST TIME INTERNATIONAL LTD		2.A FE	13,556,174	13,650,000	12,603,716	13,594,921		9,313			2.875	2.955	JJ	182,047	392,438	07/07/2021	07/14/2031	13,694,063
98422H-AC-0	XIAOMI BEST TIME INTERNATIONAL LTD	0	2.A FE	1,042,691	1,050,000	969,517	1,045,709		725			2.875	2.956	JJ	14,004	30,188	07/07/2021	07/14/2031	13,694,063
98458@-AA-7	YALE NEW HAVEN HEALTH OBLIGATED GR		1.E Z	76,000,000	76,000,000	44,682,340	76,000,000					3.070	3.070	JD	129,622	2,333,200	06/11/2020	06/11/2060	77,166,600
98459H-AA-0	YALE-NEW HAVEN HEALTH SERVICES CORP		1.E FE	28,202,394	34,284,000	20,027,647	28,384,391		109,989			2.496	3.404	JJ	427,864	855,729	04/24/2024	07/01/2050	33,193,144
98459H-AA-0	YALE-NEW HAVEN HEALTH SERVICES CORP	0	1.E FE	545,000	545,000	318,372	545,000					2.496	2.496	JJ	6,802	13,603	08/11/2020	07/01/2050	33,193,144
98472#-AL-3	YANCEY BROS CO		2.C	23,800,000	23,800,000	24,808,035	23,800,000					5.800	5.800	JAJO	279,914	1,380,400	07/18/2024	07/18/2029	24,043,650
98472#-AN-9	YANCEY BROS. CO		2.C	4,900,000	4,900,000	5,071,301	4,900,000					5.470	5.470	JAJO	54,351	134,015	04/18/2025	04/18/2030	4,967,008
98472#-AP-4	YANCEY BROS. CO.		2.C	4,900,000	4,900,000	5,100,286	4,900,000					5.570	5.570	JAJO	55,344	136,465	04/18/2025	04/18/2031	4,968,233
98472#-AU-3	YANCEY BROS. CO.		2.B Z	3,500,000	3,500,000	3,593,211	3,500,000					5.300	5.300	MJSD	515	25,249	11/12/2025	06/30/2032	3,546,375
98472#-AV-1	YANCEY BROS. CO.		2.B Z	17,300,000	17,300,000	17,634,002	17,300,000					5.370	5.370	MJSD	2,581	126,449	11/12/2025	06/30/2033	17,228,225
98472#-AW-9	YANCEY BROS. CO.		2.B Z	20,800,000	20,800,000	21,306,937	20,800,000					5.480	5.480	MJSD	3,166	155,145	11/12/2025	03/31/2034	20,780,850
98472#-AX-7	YANCEY BROS. CO.		2.B Z	20,200,000	20,200,000	20,787,688	20,200,000					5.590	5.590	MJSD	3,137	153,694	11/12/2025	03/31/2035	19,873,910
98478*-AX-5	YANKEE GAS SERVICES COMPANY		1.F	9,100,000	9,100,000	5,743,481	9,100,000					2.900	2.900	MS	77,704	263,900	09/15/2020	09/15/2050	7,202,950
98478*-BC-0	YANKEE GAS SERVICES CO		1.F	9,000,000	9,000,000	9,355,177	9,000,000					5.500	5.500	JJ	228,250	495,000	07/15/2024	07/15/2029	9,247,500
98478*-BD-8	YANKEE GAS SERVICES CO		1.F	2,900,000	2,900,000	3,045,350	2,900,000					5.740	5.740	JJ	76,757	166,460	07/15/2024	07/15/2034	2,263,140
98478*-BF-3	YANKEE GAS SERVICES COMPANY		1.F	19,100,000	19,100,000	19,760,118	19,100,000					5.550	5.550	JJ	488,801		07/15/2025	07/15/2035	19,630,025
98479@-AC-8	YANKEE STADIUM HOLDINGS LLC		2.B PL	27,900,000	27,900,000	30,722,993	27,900,000					6.500	6.500	JD	1,037,725		06/05/2025	06/01/2045	2,838,167
984851-AD-7	YARA INTERNATIONAL ASA		2.B FE	8,523,038	8,650,000	8,624,707	8,642,756		16,806			3.800	3.992	JD	22,826	328,700	03/14/2018	06/06/2026	9,425,750
984851-AD-7	YARA INTERNATIONAL ASA	0	2.B FE	693,178	700,000	697,953	699,645		863			3.800	3.918	JD	1,847	26,600	03/14/2018	06/06/2026	9,425,750
984851-AF-2	YARA INTERNATIONAL ASA		2.B FE	10,224,170	10,250,000	10,334,927	10,247,057		3,882			4.750	4.763	JD	40,573	486,875	05/24/2018	06/01/2028	10,493,438
984851-AF-2	YARA INTERNATIONAL ASA	0	2.B FE	623,425	625,000	630,179	624,821		237			4.750	4.763	JD	2,474	29,688	05/24/2018	06/01/2028	10,493,438
984851-AG-0	YARA INTERNATIONAL ASA		2.B FE	15,673,683	14,935,000	14,066,064	15,284,382		(78,625)			3.148	2.543	JD	35,262	470,154	10/28/2020	06/04/2030	15,576,373
984851-AG-0	YARA INTERNATIONAL ASA	0	2.B FE	400,714	400,000	376,728	400,341		(70)			3.148	3.126	JD	944	12,592	05/28/2020	06/04/2030	15,576,373
98849B-AL-5	YUM! BRANDS INC.		3.C FE	4,403,075	4,440,000	4,442,819	4,410,917		6,054			4.750	4.917	JJ	97,248	210,900	11/29/2023	01/15/2030	3,982,388

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
988498-AN-1	YUM! BRANDS INC		3.C FE	300,094	300,000	283,799	299,918		(51)			3.625	3.606	MS	3,202	10,875	10/04/2021	03/15/2031	305,438
988498-AP-6	YUM! BRANDS INC		3.C FE	16,245,413	15,394,000	15,086,030	15,823,526		(105,764)			4.625	3.807	AO	177,993	711,973	10/06/2021	01/31/2032	14,886,469
988498-AP-6	YUM! BRANDS INC	LS	3.C FE	428,838	406,000	397,878	417,522		(2,837)			4.625	3.794	AO	4,694	18,778	10/06/2021	01/31/2032	14,886,469
988498-AR-2	YUM! BRANDS INC.	LS	3.C FE	1,000	1,000	1,013	1,000					5.375	5.375	AO	13	54	03/24/2022	04/01/2032	5,391,094
988498-AR-2	YUM! BRANDS INC.		3.C FE	5,809,000	5,809,000	5,881,648	5,809,000					5.375	5.375	AO	78,058	312,234	03/24/2022	04/01/2032	5,391,094
98919V-AC-9	ZAYO GROUP HOLDINGS INC		4.C FE	5,497,448	5,803,102	5,512,947	5,536,529		39,081			6.250	9.359	MS	95,711		09/26/2025	03/09/2030	6,291,372
98919V-AC-9	ZAYO GROUP HOLDINGS INC	LS	4.C FE	2,587,156	2,731,000	2,594,450	2,605,548		18,392			6.250	9.359	MS	45,042		09/26/2025	03/09/2030	6,291,372
989207-AD-7	ZEBRA TECHNOLOGIES CORPORATION		3.B FE	16,145,278	16,100,000	16,646,788	16,133,369		(8,490)			6.500	6.431	JD	87,208	1,046,500	05/28/2024	06/01/2032	16,561,300
98927U-AA-5	ZEGONA FINANCE PLC		3.B FE	4,979,360	4,854,000	5,148,550	4,950,454		(27,239)			8.625	7.736	JJ	193,048	342,000	04/03/2025	07/15/2029	5,063,329
98953G-AD-7	ZIGGO BOND COMPANY BV		4.C FE	5,355,320	5,310,000	4,740,560	5,323,892		(5,989)			5.125	4.995	JJ	125,486	272,138	02/06/2020	02/28/2030	4,625,569
98956P-AB-8	ZIMMER BIOMET HOLDINGS INC		2.B FE	7,313,975	7,105,000	7,371,357	7,303,586		(8,463)			5.750	5.456	MN	35,180	408,538	09/11/2024	11/30/2039	7,309,269
98956P-AH-5	ZIMMER HOLDINGS INC		2.B FE	35,080,453	42,020,000	36,770,014	35,433,497		176,232			4.450	5.783	FA	706,403	1,869,890	09/11/2024	08/15/2045	42,954,945
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC		2.B FE	906,764	907,000	820,128	906,881		18			2.600	2.602	MN	2,424	23,582	11/15/2021	11/24/2031	2,684,450
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC	LS	2.B FE	142,963	143,000	129,304	142,981		3			2.600	2.602	MN	382	3,718	11/15/2021	11/24/2031	2,684,450
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC	0	2.B FE	1,599,584	1,600,000	1,446,753	1,599,789		33			2.600	2.602	MN	4,276	41,600	11/15/2021	11/24/2031	2,684,450
98956P-AZ-5	ZIMMER BIOMET HOLDINGS INC		2.B FE	9,999,400	10,000,000	10,217,244	10,000,000		191			5.200	5.200	MS	153,111	563,333	08/08/2024	09/15/2034	10,260,000
98956P-BC-5	ZIMMER BIOMET HOLDINGS INC		2.B FE	1,435,986	1,410,000	1,464,962	1,434,238		(1,748)			5.500	5.256	FA	28,435	38,775	02/24/2025	02/19/2035	1,448,775
98978V-AH-6	ZOETIS INC		2.A FE	11,833,203	12,448,000	11,459,905	11,899,715		19,765			4.700	5.089	FA	243,773	585,056	06/13/2022	02/01/2043	12,740,528
98978V-AL-7	ZOETIS INC		2.A FE	12,357,677	12,664,000	12,484,235	12,602,971		34,927			3.000	3.286	MS	115,031	379,920	03/23/2018	09/12/2027	13,716,710
98978V-AL-7	ZOETIS INC	0	2.A FE	845,274	850,000	837,934	849,183		502			3.000	3.059	MS	7,721	25,500	09/05/2017	09/12/2027	13,716,710
98978V-AM-5	ZOETIS INC		2.A FE	20,874,418	23,825,000	19,134,065	20,973,275		72,164			3.950	4.836	MS	284,940	941,088	09/11/2024	09/12/2047	24,091,594
98978V-AM-5	ZOETIS INC	0	2.A FE	198,816	200,000	160,622	199,037		37			3.950	3.983	MS	2,392	7,900	09/05/2017	09/12/2047	24,091,594
98978V-AN-3	ZOETIS INC		2.A FE	400,242	401,000	400,889	400,852		100			3.900	3.915	FA	5,691	15,639	08/13/2018	08/20/2028	408,820
98978V-AP-8	ZOETIS INC		2.A FE	26,267,733	30,670,000	26,392,496	26,442,086		90,595			4.450	5.523	FA	496,641	1,265,135	02/24/2025	08/20/2048	31,117,290
98978V-AT-0	ZOETIS INC		2.A FE	17,477,614	23,010,000	15,310,303	17,635,177		109,724			3.000	4.556	MN	88,205	690,300	09/11/2024	05/15/2050	23,355,150
A35155-AA-7	KLABIN AUSTRIA GMBH		3.A FE	3,015,649	2,715,000	2,750,458	2,850,801		(41,712)			5.750	3.968	AO	38,161	156,113	11/08/2021	04/03/2029	2,381,556
A3R74H-AA-5	IOCHPE-MAXION AUSTRIA GMBH		3.B FE	2,709,640	2,735,000	2,649,750	2,724,396		3,843			5.000	5.164	MN	20,513	136,750	11/05/2021	05/07/2028	2,085,875
A4S42P-AA-3	LD CELULOSE INTERNATIONAL GMBH		3.C FE	1,555,995	1,470,000	1,541,663	1,553,430		(2,565)			7.950	6.793	JJ	50,317		09/30/2025	01/26/2032	1,528,433
A8372T-AC-2	SUZANO AUSTRIA GMBH		2.C FE	6,562,213	5,535,000	6,041,453	6,465,186		(25,338)			7.000	5.576	MS	113,006	387,450	08/03/2023	03/16/2047	4,036,500
B1401#-AC-1	BRUSSELS AIRPORT COMPANY NV/SA		2.A FE	7,095,058	7,399,038	6,248,554	7,399,038				875,388	1.640	1.640	MS	40,448	114,194	06/05/2019	06/05/2034	7,459,710
B1401#-AD-9	BRUSSELS AIRPORT COMPANY NV		2.A FE	15,881,144	17,264,423	13,755,515	17,264,423				2,042,572	2.140	2.140	MS	123,153	347,690	02/20/2020	02/20/2040	17,449,152
B1401#-AJ-6	BRUSSELS AIRPORT COMPANY NV		2.A FE	17,806,850	17,264,423	15,030,510	17,264,423				2,042,572	2.940	2.940	JD	32,428	497,807	12/08/2020	12/08/2040	16,803,181
B1401#-AN-7	BRUSSELS AIRPORT COMPANY NV		2.A FE	31,815,015	35,233,516	36,763,778	35,233,516				4,168,515	4.320	4.320	FA	520,047	1,425,989	02/28/2023	02/28/2030	35,994,560
B1401#-AP-2	BRUSSELS AIRPORT COMPANY NV		2.A FE	3,923,852	4,345,467	4,574,886	4,345,467				514,117	4.440	4.440	FA	65,921	180,757	02/28/2023	02/28/2033	4,321,884
B1401#-AS-6	BRUSSELS AIRPORT COMPANY NV		2.A FE	10,713,004	11,744,505	11,908,639	11,744,505				1,389,505	4.290	4.290	JD	32,190	494,144	04/29/2024	04/29/2044	11,996,425
B1401#-AT-4	BRUSSELS AIRPORT COMPANY NV		2.A FE	28,613,070	31,357,829	30,364,821	31,357,829				3,709,978	4.290	4.290	JD	85,947	1,319,364	06/17/2024	06/17/2054	32,030,455
B7000#-AA-7	PURATOS GROUP NV		2.B	24,922,799	24,663,461	17,725,087	24,663,461				2,917,960	1.840	1.840	JJ	226,904	426,846	07/01/2021	07/01/2041	22,519,854
B7000#-AB-5	PURATOS GROUP NV		2.B	31,694,074	35,820,741	28,492,964	35,820,741				4,237,990	1.560	1.560	JJ	279,402	525,604	07/01/2022	07/01/2042	2,451,766
BNL2F7-R0-1	VITENS NV		1.G Z	64,204,258	64,594,779	65,374,464	64,594,779				390,521	4.180	4.180	JD	202,505		12/04/2025	12/04/2036	64,745,814
BRYU7T-59-2	SNB SUKUK LTD		1.F FE	2,999,570	2,935,000	3,003,327	2,997,398		(2,172)			5.129	4.399	FA	51,851		11/13/2025	02/27/2029	3,010,268
C01048-AC-4	AIRBUS CANADA LP		1.F FE	37,639,960	37,600,000	36,675,724	37,616,888		(6,278)			2.970	2.952	JJ	496,320	1,116,720	02/07/2022	07/21/2028	37,143,510
C01048-AC-4	AIRBUS CANADA LP	0	1.F FE	800,000	800,000	780,335	800,000					2.970	2.970	JJ	10,560	23,760	07/21/2020	07/21/2028	37,143,510
C01048-AD-2	AIRBUS CANADA LP		1.F FE	23,200,000	23,200,000	22,314,026	23,200,000					3.040	3.040	JJ	313,458	705,280	07/21/2020	07/21/2029	22,943,520
C01048-AD-2	AIRBUS CANADA LP	0	1.F FE	800,000	800,000	769,449	800,000					3.040	3.040	JJ	10,809	24,320	07/21/2020	07/21/2029	22,943,520
C1001#-AA-8	AVENEX COATING TECHNOLOGIES INC.		4.B Z	21,205,800	21,420,000	20,955,287	21,216,749		10,949			8.890	9.271	MJSD	349,110		10/27/2025	10/27/2030	20,910,737
C4861#-AN-7	IRVING OIL LTD		2.C PL	7,100,000	7,100,000	7,202,969	7,100,000					5.060	5.060	AO	60,875	359,260	10/31/2018	10/31/2028	7,074,570

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
C4861*-AN-7	IRVING OIL LTD	0	2.C PL	300,000	300,000	304,351	300,000					5.060	5.060	AO	2,572	15,180	10/31/2018	10/31/2028	7,074,570
C4861*-AP-2	IRVING OIL LTD		2.C PL	14,200,000	14,200,000	14,172,367	14,200,000					5.160	5.160	AO	124,155	732,720	10/31/2018	10/31/2030	14,156,040
C4861*-AP-2	IRVING OIL LTD	0	2.C PL	600,000	600,000	598,832	600,000					5.160	5.160	AO	5,246	30,960	10/31/2018	10/31/2030	14,156,040
C4861*-AQ-0	IRVING OIL LTD		2.C PL	14,600,000	14,600,000	14,174,302	14,600,000					5.310	5.310	AO	131,364	775,260	10/31/2018	10/31/2033	14,782,320
C4861*-AT-4	IRVING OIL LTD		2.C PL	5,800,000	5,800,000	5,416,607	5,800,000					4.020	4.020	MS	65,414	233,160	03/20/2020	03/20/2032	8,976,880
C4861*-AT-4	IRVING OIL LTD	0	2.C PL	3,000,000	3,000,000	2,801,693	3,000,000					4.020	4.020	MS	33,835	120,600	03/20/2020	03/20/2032	8,976,880
C4861*-AU-1	IRVING OIL LTD		2.C PL	13,600,000	13,600,000	12,054,712	13,600,000					4.270	4.270	MS	162,924	580,720	03/20/2020	03/20/2035	13,890,360
C4931*-AX-1	KEYERA PARTNERSHIP		2.B	34,039,223	25,387,562	26,322,382	25,387,562				1,190,649	5.340	5.340	AO	312,563	1,319,502	04/08/2014	04/08/2029	20,223,162
C5793#-AK-9	MCCAIN FINANCE (CANADA) LTD.		1.G FE	10,909,368	10,432,245	10,406,091	10,432,245				489,261	3.680	3.680	AO	72,516	378,331	10/23/2018	10/23/2030	9,509,772
C5793#-AL-7	MCCAIN FINANCE (CANADA) LTD.		1.G FE	13,121,758	12,547,875	12,343,746	12,547,875				588,482	3.790	3.790	AO	89,829	468,658	10/23/2018	10/23/2032	11,596,294
C5793#-AP-8	MCCAIN FINANCE (CANADA) LTD.		1.G FE	27,757,326	27,503,192	25,844,694	27,503,192				1,289,869	3.420	3.420	AO	177,671	926,949	07/17/2020	07/17/2034	26,415,291
C5793#-AQ-6	MCCAIN FINANCE (CANADA) LTD.		1.G FE	49,109,115	48,659,493	45,292,597	48,659,493				2,282,077	3.460	3.460	AO	318,017	1,659,168	07/17/2020	07/17/2035	47,274,857
C5793#-AU-7	MCCAIN FINANCE CANADA LTD.		1.G FE	6,907,835	6,930,512	7,378,836	6,930,512				22,678	5.070	5.070	FA	141,527		08/06/2025	08/06/2037	7,031,399
C5847*-AD-5	MOSAIC FOREST MANAGEMENT LTD PARTNERSHIP		2.A PL	11,000,000	11,000,000	10,701,820	11,000,000					2.530	2.530	MS	92,767	278,300	01/03/2023	08/27/2027	10,126,500
C5847*-AD-5	MOSAIC FOREST MANAGEMENT LTD PARTNERSHIP	0	2.A PL	500,000	500,000	486,446	500,000					2.530	2.530	MS	4,217	12,650	01/03/2023	08/27/2027	10,126,500
C5847*-AE-3	MOSAIC FOREST MANAGEMENT LTD PARTNERSHIP		2.A PL	8,500,000	8,500,000	9,086,040	8,500,000					6.260	6.260	MS	177,367	532,100	01/03/2023	08/30/2030	7,219,100
C5847*-AF-0	MOSAIC FOREST MANAGEMENT LTD PARTNERSHIP		2.A PL	21,100,000	21,100,000	17,904,687	21,100,000					2.890	2.890	AO	140,590	609,790	01/03/2023	10/08/2033	20,187,555
C5847*-AH-6	MOSAIC FOREST MANAGEMENT LIMITED P		2.A PL	9,700,000	9,700,000	9,949,623	9,700,000					5.220	5.220	MS	175,813		08/26/2025	08/26/2030	9,953,170
C5864@-AN-9	MULLEN GROUP LTD		2.C PL	14,868,387	14,772,935	15,850,859	14,772,935				692,834	5.930	5.930	JD	58,402	871,901	07/10/2024	07/10/2034	15,210,952
C5864@-AQ-2	MULLEN GROUP LTD.		2.C PL	35,060,809	35,017,326	38,015,093	35,017,326				(43,482)	6.040	6.040	JD	141,003	854,357	07/10/2025	07/10/2037	35,699,070
C7274K-AB-2	PETRONAS ENERGY CANADA 2.112% 23 MAR 202		1.G FE	1,526,175	1,530,000	1,469,504	1,528,619		599			2.112	2.154	MS	8,796	32,314	10/14/2021	03/23/2028	1,546,157
C8606@-AC-4	ST. MARYS CEMENT INC. (C 5.75% 02 APR 20		2.B FE	3,517,326	3,540,000	3,658,378	3,519,530		2,099			5.750	5.839	AO	50,322	203,550	12/17/2024	04/02/2034	4,372,188
C8606@-AC-4	ST. MARYS CEMENT INC. (C 5.75% 02 APR 20	0	2.B FE	2,696,133	2,710,000	2,800,622	2,697,483		1,285			5.750	5.821	AO	38,523	155,825	12/17/2024	04/02/2034	4,372,188
C8665*-AF-3	TFORCE HOLDINGS INC		2.B PL	37,400,000	37,400,000	35,495,998	37,400,000					2.870	2.870	JAJO	265,363	1,073,380	07/02/2021	07/02/2029	34,848,255
C8665*-AG-1	TFORCE HOLDINGS INC		2.B PL	36,200,000	36,200,000	31,777,718	36,200,000					3.340	3.340	JAJO	298,911	1,209,080	07/02/2021	07/02/2033	33,678,890
C8665*-AK-2	TFORCE HOLDINGS INC		2.B Z	55,000,000	55,000,000	48,318,795	55,000,000					3.550	3.550	JAJO	482,701	1,952,500	03/23/2022	04/02/2034	54,479,250
C8665*-AQ-9	TFORCE HOLDINGS INC		2.B PL	25,400,000	25,400,000	26,637,920	25,400,000					6.270	6.270	JAJO	345,059	1,592,580	10/13/2023	10/13/2028	25,798,145
C8665*-AT-3	TFORCE HOLDINGS INC		2.B PL	15,400,000	15,400,000	17,206,425	15,400,000					6.900	6.900	JAJO	230,230	1,062,600	10/13/2023	10/13/2038	15,462,200
C8665*-AU-0	TFORCE HOLDINGS INC		2.B PL	3,900,000	3,900,000	4,476,252	3,900,000					7.110	7.110	JAJO	60,080	277,290	10/13/2023	10/13/2043	3,765,768
C8665*-AV-8	TFORCE HOLDINGS INC.		2.B IF	2,050,005	2,042,677	2,106,933	2,042,677				(7,328)	4.520	4.520	MJSD	1,026	45,857	06/27/2025	06/27/2030	2,065,760
C8665*-AW-6	TFORCE HOLDINGS INC.		2.B PL	2,196,434	2,188,583	2,306,892	2,188,583				(7,852)	4.940	4.940	MJSD	1,201	53,697	06/27/2025	06/27/2032	2,215,612
C8665*-AX-4	TFORCE HOLDINGS INC.		2.B PL	11,567,888	11,526,537	12,054,463	11,526,537				(41,352)	5.330	5.330	MJSD	6,826	305,134	06/27/2025	06/27/2034	11,680,128
C8973@-AB-7	GAZ METRO INC SERIES B	0	1.F	3,156,360	3,000,000	2,883,878	3,117,161		(4,661)			5.060	4.715	MN	19,397	151,800	07/01/2015	05/15/2042	3,075,900
C8973@-AD-3	GAZ METRO		1.F Z	44,500,000	44,500,000	36,474,150	44,500,000					4.190	4.190	AO	419,524	1,864,550	04/10/2013	04/10/2048	42,369,425
C9775@-AA-8	WINDFALL MINING GROUP INC		2.C FE	8,443,301	8,080,000	8,423,400	8,433,105		(10,196)			5.854	5.026	MN	63,067	236,502	10/28/2025	05/13/2032	7,081,378
D2002*-AC-4	DFMG HOLDING GMBH		2.A PL	36,538,060	36,760,302	37,548,590	36,760,302				222,242	4.560	4.560	JD	125,720		12/04/2025	12/04/2037	36,637,454
D2002*-AD-2	DFMG HOLDING GMBH		2.A PL	40,857,255	41,105,769	42,716,512	41,105,769				248,513	4.720	4.720	JD	145,514		12/04/2025	12/04/2040	41,114,131
D2736#-AW-9	FRITZ DRAXLMAIER GMBH & CO KG		2.C PL	5,600,000	5,600,000	5,587,260	5,600,000					4.680	4.680	AO	55,328	276,080	10/15/2019	10/15/2027	5,424,020
D2736#-AW-9	FRITZ DRAXLMAIER GMBH & CO KG	0	2.C PL	1,100,000	1,100,000	1,097,497	1,100,000					4.680	4.680	AO	10,868	54,230	10/15/2019	10/15/2027	5,424,020
D2736#-AZ-2	FRITZ DRAXLMAIER GMBH & CO KG		2.C PL	14,600,000	14,600,000	15,271,515	14,600,000					6.340	6.340	MS	244,266	1,184,425	06/26/2024	09/26/2032	11,555,040
D2736#-BA-6	FRITZ DRAXLMAIER GMBH & CO KG		2.C PL	4,900,000	4,900,000	5,130,465	4,900,000					6.430	6.430	MS	83,143	403,025	06/26/2024	09/26/2034	3,818,955
D3000#-AA-4	GATX RAIL GERMANY GMBH		2.B	52,430,839	55,199,175	54,382,669	55,199,175				6,530,673	1.070	1.070	MN	93,517	575,657	11/04/2019	11/04/2026	52,542,656
D7002@-AB-3	RHEINKALK HOLDING GMBH		2.B	20,695,295	21,844,780	19,258,882	21,844,780				2,584,479	2.380	2.380	MS	131,421	499,188	03/31/2022	03/31/2034	21,629,362
D7002@-AC-1	RHEINKALK HOLDING GMBH		2.B	27,259,932	28,774,038	24,560,713	28,774,038				3,404,287	2.580	2.580	MS	187,655	712,788	03/31/2022	03/31/2037	25,576,420
D8286#-AD-2	SIRONA DENTAL SERVICES GMBH		2.C YE	22,427,580	23,606,456	21,911,087	23,606,456				2,792,905	1.500	1.500	AO	62,951	346,642	10/27/2016	10/27/2029	23,783,504
E4181M-AA-7	ENFRAGEN ENERGIA SUR SA		2.C FE	1,318,750	1,250,000	1,295,000	1,315,712		(3,038)			8.499	7.123	MJSD	295	26,559	09/30/2025	06/30/2032	1,276,559

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
E5444#-AH-7	FUTBOL CLUB BARCELONA		2.B FE	28,407,764	28,558,534	27,014,003	28,558,534				3,378,790	1.890	1.890	AO	134,939	518,225	08/19/2021	10/01/2031	3,710,532
E5444#-AJ-3	FUTBOL CLUB BARCELONA		2.B FE	37,189,626	37,387,004	33,572,296	37,387,004				4,423,296	2.070	2.070	AO	193,478	743,039	08/19/2021	10/01/2031	36,461,713
E90508-AA-5	TERMOCANDELARIA POWER SA		3.B FE	730,075	725,000	748,563	729,333		(742)			7.750	7.562	MS	16,232	28,094	03/21/2025	09/17/2031	753,094
F0164#-AD-4	AIR LIQUIDE FINANCE		1.F YE	22,000,000	22,000,000	21,773,386	22,000,000					3.460	3.460	MS	228,360	761,200	09/13/2012	09/13/2027	18,311,400
F1067P-AA-4	BNP PARIBAS SA	SD	1.G FE	5,193,962	5,606,420	5,477,921	5,330,424		70,910		247,114	2.538	4.047	JJ	66,506	138,812	11/05/2024	07/13/2029	5,677,565
F2000#-AD-8	COMPAGNIE DES LEVURES LESAFFRE SA		2.A	63,015,108	67,950,352	66,283,122	67,950,352				8,039,278	2.070	2.070	JD	117,214	1,370,914	12/01/2015	12/01/2030	9,807,663
F2000#-AE-6	COMPAGNIE DES LEVURES LESAFFRE SA		2.A	28,024,811	28,186,813	26,412,932	28,186,813				3,334,812	1.960	1.960	MS	144,254	531,644	09/27/2018	09/27/2033	4,066,149
F3784#-AB-2	BONGRAIN SA		2.B	4,800,000	4,800,000	4,810,041	4,800,000					4.520	4.520	MN	23,504	216,960	11/22/2011	11/22/2026	490,848
F6101#-AA-3	M FINANCE		2.C	7,544,599	8,221,154	8,672,275	8,221,154				972,653	4.650	4.650	MN	57,343	372,404	05/07/2024	05/07/2032	8,412,296
F6101#-AB-1	M FINANCE		2.C	11,855,799	12,918,956	13,554,365	12,918,956				1,528,455	4.690	4.690	MN	90,885	590,241	05/07/2024	05/07/2034	13,221,905
F7754#-AC-7	SAFRAN		1.G	26,428,102	27,599,588	26,296,031	27,599,588				3,265,336	2.000	2.000	JD	3,067	552,144	06/29/2020	06/29/2030	26,096,291
F7754#-AD-5	SAFRAN		1.G	29,239,602	30,535,714	28,234,054	30,535,714				3,612,713	2.050	2.050	JD	3,478	626,155	06/29/2020	06/29/2032	29,068,972
F7908@-AB-6	ROQUETTE FRERES SA		2.B	8,363,599	9,395,604	9,429,381	9,395,604				1,111,604	3.590	3.590	JD	15,928	334,330	06/30/2022	12/14/2034	1,195,532
F7908@-AD-2	ROQUETTE FRERES SA		2.B Z	41,000,000	41,000,000	41,605,821	41,000,000					5.500	5.500	MN	231,764		11/24/2025	11/24/2035	32,880,000
F7908@-AE-0	ROQUETTE FRERES SA		2.B Z	41,000,000	41,000,000	41,791,559	41,000,000					5.600	5.600	MN	235,978		11/24/2025	11/24/2037	32,896,000
F7908@-AF-7	ROQUETTE FRERES SA		2.B Z	34,000,000	34,000,000	35,648,198	34,000,000					5.960	5.960	MN	208,269		11/24/2025	11/24/2040	32,953,600
F7908@-AF-7	ROQUETTE FRERES SA	0	2.B Z	1,000,000	1,000,000	1,048,476	1,000,000					5.960	5.960	MN	6,126		11/24/2025	11/24/2040	32,953,600
F7908@-AH-3	ROQUETTE FRERES SA		2.B Z	20,955,599	21,140,110	21,849,255	21,140,110				184,511	4.470	4.470	MN	55,123		12/10/2025	12/10/2035	21,612,591
F7908@-AJ-9	ROQUETTE FRERES SA		2.B Z	20,955,599	21,140,110	22,022,942	21,140,110				184,511	4.550	4.550	MN	56,109		12/10/2025	12/10/2037	21,621,047
F8568@-AF-6	SONEPAR SA		1.G PL	6,734,997	7,046,703	6,671,523	7,046,703				833,703	1.500	1.500	JD	4,991	104,769	06/14/2019	06/14/2029	5,916,295
F8568@-AJ-8	SONEPAR SA		1.G PL	89,000,000	89,000,000	92,517,032	89,000,000					5.730	5.730	JJ	2,224,036	5,099,700	07/24/2024	07/24/2034	68,919,550
F9731#-AJ-6	VICAT SA		2.C	32,629,364	34,059,065	29,854,235	34,059,065				4,029,564	1.270	1.270	MN	37,247	422,735	12/15/2021	11/30/2031	34,275,341
F9731#-AK-3	VICAT SA		2.C	7,949,550	8,221,154	6,391,914	8,221,154				972,653	1.570	1.570	MN	11,115	126,143	02/15/2022	11/30/2036	6,510,185
F9863#-AJ-6	XPFIBRE GROUPE		2.B PL	37,626,421	38,874,313	37,319,437	38,874,313				1,247,892	4.840	4.840	JD	5,226	1,255,839	04/30/2025	05/14/2040	39,574,497
G0066R-AF-1	ABQ FINANCE LTD		1.F FE	3,371,265	3,420,000	3,369,726	3,414,168		11,152			2.000	2.336	JJ	33,250	68,400	01/11/2022	07/06/2026	1,727,100
G0154Z-AA-7	ALDAR INVESTMENT PROPERTIES SUKUK		2.A FE	5,007,188	5,250,000	5,263,335	5,043,010		22,109			4.875	5.532	MN	26,305	255,938	05/08/2024	05/24/2033	2,509,719
G0222Q-AA-5	ALDAR SUKUK NO 2 LTD		2.A FE	7,418,621	7,740,000	7,549,132	7,500,964		38,799			3.875	4.764	AO	57,486	222,619	10/10/2025	10/22/2029	7,889,963
G03698-AM-8	ANGLIAN WATER SERVICES FINANCING		1.G YE	42,000,050	36,023,520	35,790,087	36,023,520				2,481,372	4.394	4.394	AO	398,971	1,551,719	10/01/2012	04/01/2028	33,308,770
G03698-AW-6	ANGLIAN WATER SERVICES FINANCING P		2.B FE	6,500,000	6,500,000	6,475,541	6,500,000					3.290	3.290	AO	38,018	213,850	04/27/2016	04/27/2026	6,200,345
G03698-AX-4	ANGLIAN WATER SERVICES FINANCING P		2.B FE	23,522,400	22,193,319	22,072,920	22,193,319				1,528,720	2.930	2.930	AO	117,582	643,181	04/27/2016	04/27/2026	21,699,598
G03698-BB-1	ANGLIAN WATER SERVICES FINANCING P		2.B FE	23,853,756	24,748,913	23,442,987	24,748,913				1,704,754	2.880	2.880	FA	289,013	683,612	02/06/2019	02/06/2029	24,423,088
G03698-BJ-4	ANGLIAN WATER SERVICES FINANCING P		2.B FE	63,544,997	67,252,481	68,432,479	67,252,481				4,632,485	6.050	6.050	MN	531,201	4,001,623	11/14/2024	11/14/2039	69,286,868
G0399B-AA-5	ANTOFAGASTA PLC		2.B FE	8,682,735	8,485,000	8,794,957	8,673,746		(8,989)			5.625	5.201	MN	63,638	277,313	10/01/2025	05/13/2032	8,312,391
G0399B-AB-3	ANTOFAGASTA PLC		2.B FE	7,645,425	7,469,000	8,003,780	7,634,599		(10,825)			6.250	5.901	MN	76,505	332,438	05/22/2025	05/02/2034	7,083,656
G0446N-AS-3	ANGLO AMERICAN CAPITAL PLC		2.B FE	4,490,578	5,065,000	4,675,653	4,546,707		56,129			2.625	5.106	MS	40,995	66,478	06/02/2025	09/10/2030	4,726,228
G0446N-AW-4	ANGLO AMERICAN CAPITAL PLC		2.A FE	816,119	865,000	853,106	830,849		9,544			3.875	5.228	MS	9,776	33,519	06/07/2024	03/16/2029	881,759
G0446N-AX-2	ANGLO AMERICAN CAPITAL PLC		2.A FE	2,116,226	2,490,000	2,105,992	2,127,193		5,763			4.750	5.843	MS	34,497	118,275	01/25/2024	03/16/2052	1,274,569
G0446N-AY-0	ANGLO AMERICAN CAPITAL PLC		2.B FE	9,495,087	9,745,000	10,095,235	9,541,242		22,337			5.500	5.851	MN	87,840	535,975	03/27/2025	05/02/2033	6,591,413
G0446N-AZ-7	ANGLO AMERICAN CAPITAL PLC		2.B FE	1,303,428	1,239,000	1,301,334	1,301,924		(1,504)			5.750	4.992	AO	17,019	35,621	10/01/2025	04/05/2034	1,274,621
G0566*-AC-3	ARQIVA PP FINANCING PLC		2.B FE	16,856,892	13,332,562	13,617,439	13,332,562				918,373	6.102	6.102	JD	2,229	896,971	07/24/2014	06/29/2029	2,473,076
G1128*-AD-0	BIRMINGHAM AIRPORT (FINANCE) PLC		2.B	15,000,600	15,468,071	9,346,582	15,468,071				1,065,472	3.210	3.210	JJ	216,540	477,772	01/24/2019	01/24/2049	15,716,333
G1267*-AA-7	BIDCORP FOODSERVICE EUROPE LTD		2.C	7,162,021	7,633,928	7,531,245	7,633,928				903,178	1.650	1.650	MS	38,838	121,202	03/10/2022	03/10/2027	7,696,908
G1267*-AB-5	BIDCORP FOODSERVICE EUROPE LTD		2.C	8,814,796	9,395,604	9,020,100	9,395,604				1,111,604	1.880	1.880	MS	54,463	169,964	03/10/2022	03/10/2029	9,483,923
G1267*-AE-9	BIDCORP FOODSERVICE EUROPE LIMITED		2.C	13,029,599	14,093,406	14,411,551	14,093,406				1,063,807	3.830	3.830	MS	136,444	295,013	03/13/2025	03/13/2030	14,363,295
G1267*-AF-6	BIDCORP FOODSERVICE EUROPE LIMITED		2.C	11,720,621	12,331,731	12,669,211	12,331,731				611,110	4.040	4.040	MS	125,934	189,360	05/13/2025	05/13/2032	12,580,832

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G1320*-AB-0	BREEDON HOLDINGS LIMITED		2.C	10,308,372	10,087,872	8,653,266	10,087,872				694,873	2.340	2.340	MS	64,260	231,585	09/23/2021	09/23/2031	9,525,507
G1320*-AF-1	BREEDON HOLDINGS LTD		2.C	10,574,551	10,570,055	9,237,467	10,570,055				1,250,554	1.330	1.330	MS	38,269	135,147	09/23/2021	09/23/2031	10,049,215
G1339#-AA-7	BLUECO 22 LTD		3.A YE	6,467,512	7,061,510	7,723,012	7,020,508		12,524		483,668	3.726	3.973	FMAN	34,097	538,546	11/15/2023	07/13/2027	7,131,582
G1696#-BF-2	BUNZL FINANCE PLC		2.A	31,500,000	31,500,000	31,510,344	31,500,000					4.250	4.250	JD	78,094	1,338,750	12/10/2014	12/10/2026	32,169,375
G1696#-BP-0	BUNZL FINANCE PLC		2.A	17,100,000	17,100,000	16,468,515	17,100,000					3.970	3.970	MN	75,430	678,870	11/21/2022	11/21/2031	14,685,840
G1696#-BQ-8	BUNZL FINANCE PLC		2.A	13,500,000	13,500,000	12,879,527	13,500,000					4.010	4.010	MN	60,150	541,350	11/21/2022	11/21/2032	11,628,570
G1737@-AH-2	BROOKFIELD INFRASTRUCTURE ISSUER P		2.B FE	11,008,780	11,432,922	7,278,827	11,432,922				787,522	2.660	2.660	FA	111,509	295,434	02/19/2020	02/19/2045	8,722,808
G1737@-AN-9	BUUK INFRASTRUCTURE ISSUER PLC		2.B FE	25,135,006	26,900,992	28,393,797	26,900,992				1,852,994	6.550	6.550	AO	435,609	1,731,133	04/02/2024	04/02/2044	27,782,000
G1745*-AF-8	BROOKFIELD UTILITIES ISSUER UK PLC		2.B FE	66,244,800	59,720,203	55,897,154	59,720,203				4,113,647	4.630	4.630	AO	568,370	2,743,358	04/17/2013	04/17/2033	58,350,350
G1745*-AM-3	BROOKFIELD UTILITIES ISSUER UK PLC		2.B FE	11,742,850	9,415,347	9,184,624	9,415,347				648,548	4.510	4.510	JD	18,873	425,106	06/17/2014	06/15/2029	9,627,663
G1745*-AP-6	BROOKFIELD UTILITIES ISSUER UK PLC		2.B FE	10,452,620	9,146,337	8,554,011	9,146,337				630,018	3.720	3.720	MS	91,677	334,173	09/24/2015	09/24/2030	9,316,459
G1746#-AC-0	CADENT FINANCE PLC		1.G FE	84,883,226	86,083,175	72,211,818	86,083,175				5,929,581	2.890	2.890	MS	704,878	2,454,188	03/19/2019	03/19/2034	84,598,106
G1746#-AD-8	CADENT FINANCE PLC		1.G FE	78,251,724	79,357,927	60,108,868	79,357,927				5,466,332	2.990	2.990	MS	672,294	2,340,740	03/19/2019	03/19/2039	77,814,012
G1746#-AK-2	CADENT FINANCE PLC		1.G Z	59,238,012	59,955,822	62,638,087	59,955,822				717,810	1.860	1.860	AO	238,524		10/14/2025	10/14/2037	59,876,428
G1910H-AC-6	CASTLE PEAK POWER FINANCE CO 2.2% 22 JUN		1.D FE	6,810,111	6,870,000	6,323,835	6,837,671		6,781			2.200	2.311	JD	3,779	151,140	10/15/2021	06/22/2030	6,945,570
G1992O-AA-8	CBQ FINANCE LTD		1.G FE	4,138,586	4,030,000	4,149,973	4,128,669		(9,917)			5.375	4.553	MS	55,958	75,250	10/03/2025	03/28/2029	4,138,306
G20038-AA-6	CENTRAL AMERICAN BOTTLIN 5.25% 27 APR 20		3.B FE	9,018,889	9,660,000	9,503,991	9,283,242		96,617			5.250	6.568	AO	90,160	507,150	03/31/2025	04/27/2029	9,913,575
G2018*-AA-7	ENFINIUM HOLDINGS LTD		2.B PL	62,341,582	63,351,837	48,071,437	63,351,837				4,363,801	3.230	3.230	JD	5,606	2,068,059	12/06/2021	12/31/2047	1,778,104
G2037*-AK-2	CHANEL LIMITED		1.D	12,600,000	12,600,000	11,184,026	12,600,000					2.550	2.550	AO	69,615	321,300	10/13/2020	10/13/2032	11,950,450
G2037*-AL-0	CHANEL LIMITED		1.D	19,300,000	19,300,000	16,021,412	19,300,000					2.700	2.700	AO	112,905	521,100	10/13/2020	10/13/2035	17,938,950
G2037*-AM-8	CHANEL LIMITED		1.D	20,800,000	20,800,000	16,758,265	20,800,000					3.200	3.200	AO	144,213	665,600	10/13/2020	10/13/2040	19,405,600
G2037*-AN-6	CHANEL LIMITED		1.D	46,177,720	50,501,373	52,179,584	50,501,373				5,974,871	4.000	4.000	AO	437,679	1,970,991	06/18/2024	06/18/2034	38,334,065
G2037*-AP-1	CHANEL LTD		1.D	12,349,855	13,506,181	14,012,312	13,506,181				1,597,931	4.100	4.100	AO	119,980	540,304	06/18/2024	06/18/2036	13,783,058
G20448-BC-8	COMPASS GROUP PLC		1.F	18,000,000	18,000,000	17,929,322	18,000,000					3.640	3.640	AO	163,800	655,200	12/04/2014	12/04/2026	17,309,400
G210A9-AB-3	CHAMPION PATH HOLDINGS LTD		3.C FE	2,335,081	2,725,000	2,657,720	2,526,048		83,408			4.850	8.724	JJ	56,536	132,163	08/04/2023	01/27/2028	2,586,231
G2177U-AB-5	CK HUTCHISON INTERNATIONAL 17 LTD		1.F FE	2,254,090	2,120,000	2,104,312	2,153,768		(26,133)			3.500	2.212	AO	17,726	74,200	01/11/2022	04/05/2027	1,078,550
G2179D-AB-1	CK HUTCHISON INTERNATIONAL (19) LT		1.F FE	6,650,911	6,100,000	5,989,712	6,337,297		(75,880)			3.625	2.261	AO	49,139	221,125	08/04/2023	04/11/2029	5,935,669
G2182G-AB-9	CK HUTCHISON INTERNATIONA 2.5% 15 APR 20		1.F FE	5,731,247	5,610,000	5,126,867	5,677,344		(12,616)			2.500	2.243	AO	29,608	140,250	01/11/2022	04/15/2031	4,530,938
G2211C-AA-5	HPHT FINANCE (21) LIMITED 2% 19 MAR 2026		1.G FE	7,533,517	7,540,000	7,505,100	7,536,518		9,142			2.000	2.103	MS	42,727	150,800	02/02/2023	03/19/2026	7,615,400
G2211D-AA-3	HPHT FINANCE 21 II LTD		1.G FE	1,283,898	1,400,000	1,373,456	1,362,187		50,914			1.500	5.432	MS	6,067	21,000	06/07/2024	09/17/2026	1,410,500
G2214R-AZ-4	CLP POWER HONG KONG FINANC 2.125% 30 JUN		1.E FE	2,887,932	2,950,000	2,718,012	2,916,250		7,026			2.125	2.395	JD	174	62,688	10/25/2021	06/30/2030	2,981,344
G2242#-AD-5	COATS GROUP FINANCE COMPANY LTD		2.C	19,500,000	19,500,000	19,962,073	19,500,000					5.370	5.370	FA	392,681	1,047,150	02/16/2023	02/16/2030	18,996,725
G2242#-AE-3	COATS GROUP FINANCE COMPANY LIMITE		2.C	10,000,000	10,000,000	10,241,446	10,000,000					5.360	5.360	JD	40,200	536,000	12/04/2024	12/04/2030	10,268,000
G2242#-AF-0	COATS GROUP FINANCE COMPANY LIMITE		2.C	31,000,000	31,000,000	31,741,601	31,000,000					5.440	5.440	JD	126,480	1,686,400	12/04/2024	12/04/2031	31,843,200
G23168-AC-0	CLEVELAND CLINIC UK FINANCING PLC		1.C	21,925,216	22,731,338	13,274,397	22,731,338				1,565,780	2.940	2.940	MN	111,384	658,228	11/01/2018	11/01/2053	19,789,917
G25790-AA-7	GALAXY PIPELINE ASSETS BIDCO LTD		1.C FE	3,931,740	4,220,000	3,723,644	4,009,812		28,936			2.625	3.502	MS	28,001	110,775	06/07/2024	03/31/2036	157,273
G2588B-AA-2	CT TRUST 5.125% 03 FEB 2032-27 REGS		3.B FE	5,566,480	6,675,000	6,376,628	5,846,619		102,749			5.125	7.703	FA	140,639	336,200	03/31/2025	02/03/2032	6,435,797
G2616#-AT-8	DCC TREASURY 2014 LTD		2.B	8,500,000	8,500,000	8,530,038	8,500,000					4.670	4.670	AO	95,930	396,950	04/04/2019	04/04/2029	7,675,125
G2616#-AU-5	DCC TREASURY 2014 LTD		2.B	11,000,000	11,000,000	10,975,398	11,000,000					4.770	4.770	AO	126,803	524,700	04/04/2019	04/04/2031	10,238,500
G2616#-BA-8	DCC TREASURY 2014 LTD		2.B YE	15,000,000	15,000,000	15,615,414	15,000,000					5.890	5.890	JD	39,267	883,500	12/15/2022	12/15/2028	15,441,750
G26588-AD-8	DAR AL ARKAN SUKUK CO LTD		4.A FE	1,766,375	1,690,000	1,696,895	1,708,581		(14,965)			6.875	5.873	FA	40,343	116,188	10/14/2021	02/26/2027	1,541,219
G26860-AB-4	GREAT ROLLING STOCK COMPANY L COR CORP		2.B	55,422,545	56,626,589	49,974,550	56,626,589				3,900,552	2.360	2.360	MS	340,504	1,309,577	09/30/2016	09/30/2034	4,092,484
G2802S-AH-0	DIB SUKUK LTD		1.G FE	2,236,185	2,170,000	2,165,660	2,170,714		(17,035)			2.950	2.152	JJ	29,340	64,015	01/11/2022	01/16/2026	1,101,004
G28288-AB-7	DP WORLD CRESCENT LTD 4.848% 26 SEP 2028		2.B FE	2,719,734	2,708,000	2,733,184	2,718,955		(778)			4.848	4.688	MS	34,644	33,936	10/01/2025	09/26/2028	2,773,642
G28288-AC-5	DP WORLD CRESCENT LTD		2.B FE	8,065,668	7,615,000	7,436,200	7,826,156		(56,340)			3.875	3.024	JJ	133,606	295,081	08/16/2023	07/18/2029	6,651,422

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G28288-AF-8	DP WORLD LTD		2.B FE	7,787,405	7,530,000	7,753,867	7,783,876		(3,528)			5.500	5.043	MN	60,972	98,863	12/04/2025	05/08/2035	6,915,075
G294A6-AP-4	DYSON FINANCE LIMITED		1.G	22,757,174	20,415,324	18,737,695	20,415,324				53,909	1.370	1.370	JJ	132,076	288,723	07/11/2023	07/11/2033	20,555,169
G29568-AN-1	ABP ACQUISITIONS UK LIMITED		2.B	37,973,601	30,129,111	29,565,064	30,129,111				2,075,353	4.378	4.378	JJ	600,902	1,256,707	07/17/2014	07/17/2029	30,788,638
G29568-AT-8	ABP ACQUISITIONS UK LTD		1.G FE	9,751,188	10,894,902	11,606,404	10,894,902				750,463	5.896	5.896	MN	61,306	706,737	11/28/2022	11/28/2032	7,070,306
G29568-AV-3	ABP ACQUISITIONS UK LTD		1.G FE	11,290,817	12,643,466	12,764,603	12,643,466				870,907	5.400	5.400	FA	256,030	664,385	02/16/2023	08/16/2040	12,984,840
G29568-AW-1	ABP ACQUISITIONS UK LTD		1.G FE	29,658,714	32,146,686	34,123,450	32,146,686				2,214,328	5.970	5.970	JD	138,606	1,922,725	06/05/2023	12/05/2034	31,582,545
G29568-BC-4	ABP ACQUISITIONS UK LTD		1.G FE	16,614,181	17,754,655	17,581,222	17,754,655				1,222,976	5.470	5.470	FA	366,890	944,970	02/15/2024	02/15/2039	18,240,245
G29568-BE-0	ABP ACQUISITIONS UK LIMITED		2.B	6,741,173	6,522,696	6,107,087	6,522,696				(218,477)	2.250	2.250	FA	54,220	78,314	02/18/2025	02/18/2036	6,596,076
G2957N-AA-9	AVIANCA MIDCO 2 PLC		4.A FE	1,678,500	1,800,000	1,806,120	1,687,527		9,027			9.625	11.576	FA	65,931	86,625	07/30/2025	02/14/2030	943,313
G3066L-AF-8	ENN ENERGY HOLDINGS LTD		2.A FE	3,077,488	3,250,000	2,984,768	3,129,365		21,634			2.625	3.414	MS	24,646	85,313	10/27/2023	09/17/2030	3,292,656
G3107*-AD-1	ERAC UK FINANCE LIMITED		1.G	31,401,000	26,900,992	26,657,646	26,900,992				1,852,994	3.434	3.434	FA	379,776	882,109	02/03/2015	02/03/2027	27,362,882
G3115S-AC-1	EMAAR SUKUK LTD		2.A FE	1,042,143	1,085,000	1,077,381	1,071,094		18,861			3.635	5.516	MS	11,613	39,440	06/10/2024	09/15/2026	1,104,720
G3115S-AD-9	EMAAR SUKUK LTD		2.A FE	3,650,623	3,795,000	3,726,216	3,680,480		20,281			3.875	4.764	MS	42,483	57,544	10/01/2025	09/17/2029	3,664,653
G3115S-AE-7	EMAAR SUKUK LTD		2.A FE	1,245,555	1,335,000	1,282,374	1,255,067		9,512			3.700	4.954	JJ	24,011	24,698	03/25/2025	07/06/2031	1,359,698
G31228-AK-4	ESPUG FINANCE LIMITED		2.B FE	18,821,644	20,848,269	23,775,700	20,848,269				1,436,070	6.910	6.910	JD	4,002	1,457,378	10/19/2023	10/19/2043	21,568,577
G3225*-AC-0	EVERSHOLT FUNDING PLC		2.A Z	39,308,150	34,567,775	32,481,679	34,567,775				2,381,097	3.540	3.540	MN	197,152	1,203,662	11/03/2015	11/03/2030	35,179,625
G3323N-AD-8	FGB SUKUK CO LTD 1.411% 14 JAN 2026 REGS		1.D FE	579,390	620,000	617,582	619,155		23,047			1.411	5.283	JJ	4,058	8,748	03/26/2024	01/14/2026	624,374
G3427@-AC-4	GKN INDUSTRIES LIMITED		2.C PL	23,680,000	23,680,000	24,309,530	23,680,000					6.070	6.070	AO	243,555	1,437,376	10/30/2024	10/30/2032	15,249,180
G3427@-AD-2	GKN INDUSTRIES LIMITED		2.C Z	26,640,000	26,640,000	27,431,393	26,640,000					6.260	6.260	AO	282,576	1,667,664	10/30/2024	10/30/2034	17,171,145
G3663#-AK-7	FORTH PORTS FINANCE PLC		2.B PL	12,095,871	12,777,971	12,958,920	12,777,971				880,172	5.610	5.610	FA	256,869	694,620	08/22/2023	08/22/2033	13,136,393
G37048-AA-6	FWD GROUP HOLDINGS LTD		2.B FE	4,246,900	3,700,000	4,292,814	4,233,919		(12,981)			7.784	5.512	JD	20,001	108,976	12/16/2025	12/06/2033	3,220,652
G37048-AB-4	FWD GROUP HOLDINGS LTD		2.C FE	6,039,000	5,490,000	6,093,845	5,999,229		(39,771)			7.635	5.650	JJ	208,416	209,581	06/25/2025	07/02/2031	5,076,676
G3705Q-AA-5	GACI FIRST INVESTMENT COMPA 5% 13 OCT 20		1.E FE	13,098,645	12,990,000	13,139,385	13,039,696		(24,415)			5.000	4.765	AO	140,725	599,750	05/29/2025	10/13/2027	12,192,375
G3705Q-AE-7	GACI FIRST INVESTMENT CO		1.E FE	2,906,125	3,350,000	2,979,423	2,918,694		6,131			5.125	6.102	FA	65,337	171,688	12/06/2023	02/14/2053	1,717,922
G3705X-AB-8	GACI FIRST INVESTMENT CO		1.E FE	3,768,525	3,690,000	3,791,475	3,762,083		(6,442)			5.250	4.708	JJ	81,795	56,700	10/06/2025	01/29/2030	3,786,863
G3946K-AA-7	GOHL CAPITAL LTD 4.25% 24 JAN 2027 REGS		2.C FE	29,455,508	30,240,000	29,975,400	29,941,926		257,785			4.250	5.163	JJ	560,490	964,644	10/09/2025	01/24/2027	29,539,656
G3R82S-AP-2	FOXCONN FAR EAST LTD		1.G FE	4,513,118	4,590,000	4,220,826	4,545,621		8,499			2.500	2.715	AO	20,081	114,750	01/11/2022	10/28/2030	2,323,688
G4000*-AA-3	GLANBIA FINANCIAL SERVICES		2.C	14,070,176	14,070,176	13,487,671	14,070,176					2.490	2.490	MS	103,158	350,347	03/15/2021	03/15/2028	11,208,000
G4000*-AB-1	GLANBIA FINANCIAL SERVICES		2.C	13,837,836	13,837,836	12,456,862	13,837,836					2.820	2.820	MS	114,900	390,227	03/15/2021	03/15/2031	10,990,649
G40365-AB-7	GOLD FIELDS OROGEN HOLDINGS (BVI)		2.C FE	1,833,310	1,800,000	1,892,250	1,823,633		(6,706)			6.125	5.662	MN	14,088	110,250	08/28/2024	05/15/2029	1,649,000
G4378*-AA-7	HEATHROW AIRPORT LIMITED		2.A	75,903,751	60,527,233	60,279,434	60,527,233				4,169,237	3.770	3.770	MS	760,626	2,214,102	09/02/2014	09/01/2026	61,668,171
G4378*-AG-4	HEATHROW AIRPORT LIMITED		2.A	24,059,921	24,614,408	19,053,521	24,614,408				1,695,490	2.610	2.610	JD	7,138	650,556	06/27/2018	06/27/2036	22,891,722
G4378*-AR-0	HEATHROW AIRPORT LTD		1.G Z	16,060,005	16,813,120	17,976,756	16,813,120				1,158,121	5.940	5.940	JJ	427,221	962,169	07/27/2023	07/27/2038	11,772,479
G4378*-BA-6	HEATHROW AIRPORT LIMITED		1.G Z	91,492,292	91,597,879	98,627,008	91,597,879				105,587	6.090	6.090	JD	309,906		12/11/2025	12/11/2040	94,387,034
G4445*-AA-6	HIGH SPEED RAIL FINANCE PLC		1.G PL	6,586,030	6,586,030	6,569,310	6,586,030					3.790	3.790	MS	63,096	249,611	10/29/2012	03/30/2028	381,030
G4445*-AG-3	HIGH SPEED RAIL FINANCE PLC		1.G PL	51,807,272	57,157,323	50,897,967	57,157,323				3,937,110	2.300	2.300	MS	332,306	1,288,181	12/14/2016	03/31/2039	1,402,116
G4586A-AT-1	HONGKONG ELECTRIC FINANC 2.25% 09 JUN 20		1.G FE	7,949,524	8,065,000	7,420,042	7,992,640		14,471			2.250	2.449	JD	11,089	181,463	05/02/2023	06/09/2030	7,346,731
G4587T-AG-7	HKLSP 2 7/8 05/27/30		1.F FE	2,891,632	2,790,000	2,626,897	2,840,942		(11,508)			2.875	2.411	MN	7,576	80,213	05/21/2021	05/27/2030	2,830,106
G4691#-AG-0	IMI GROUP LIMITED		2.A	22,175,107	21,140,110	20,521,761	21,140,110				2,501,109	1.530	1.530	FA	116,799	304,833	02/21/2018	02/21/2028	19,526,679
G4691#-AJ-4	IMI GROUP LIMITED		2.A YE	15,500,000	15,500,000	15,443,992	15,500,000					3.920	3.920	AO	146,837	607,600	04/04/2018	04/05/2027	14,784,200
G4691#-AM-7	IMI GROUP LIMITED		2.A	9,463,046	10,570,055	10,633,496	10,570,055				1,250,554	3.300	3.300	JD	2,907	348,908	06/28/2022	06/28/2029	8,953,717
G4691@-AC-1	IBC CAPITAL LIMITED GOODPACK PTE.		2.B PL	10,500,000	10,500,000	11,611,924	10,500,000					7.170	7.170	MN	81,559	752,850	11/22/2024	11/22/2034	10,876,425
G4701H-AC-3	IHS HOLDING LTD		4.A FE	1,120,598	1,122,000	1,170,295	1,120,917		320			8.250	8.271	MN	8,228	92,565	03/24/2025	11/29/2031	1,168,283
G5258#-AE-7	KINGS COLLEGE LONDON		1.D	9,872,448	9,415,347	3,483,405	9,415,347				648,548	2.070	2.070	MN	21,655	191,732	06/16/2021	06/16/2061	9,512,796
G5264#-AJ-8	KINGSPAN SECURITIES LIMITED		2.B	3,270,475	3,405,907	3,395,328	3,405,907				402,956	2.434	2.434	MN	11,284	80,692	11/12/2015	11/12/2026	3,447,356

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G5264#-AM-1	KINGSPAN SECURITIES LIMITED		2.B	18,161,257	17,616,758	16,114,207	17,616,758				2,084,257	1.590	1.590	JD	15,561	275,086	12/11/2020	12/11/2030	16,573,024
G5264#-AN-9	KINGSPAN SECURITIES LIMITED		2.B	18,161,257	17,616,758	15,412,355	17,616,758				2,084,257	1.660	1.660	JD	16,247	287,197	12/11/2020	12/11/2032	16,578,779
G5264#-AX-7	KINGSPAN SECURITIES LTD		2.B	64,244,988	70,467,032	73,861,288	70,467,032				8,337,029	4.700	4.700	JD	220,797	3,248,218	06/07/2023	06/07/2029	72,123,007
G5265V-AA-1	KINGSTON AIRPORT REVENUE FINANCE L		3.A FE	741,600	720,000	738,223	740,227		(1,373)			6.750	6.370	JD	2,160	24,300	09/30/2025	12/15/2036	434,545
G5765U-AD-2	MAF SUKUK LTD		2.B FE	4,844,946	5,095,000	4,971,599	4,893,388		35,451			3.933	4.993	FA	68,457	115,616	10/01/2025	02/28/2030	4,991,248
G5975L-AD-8	MELCO RESORTS FINANCE L 5.625% 17 JUL 20		3.C FE	371,600	430,000	429,596	407,653		12,887			5.625	9.317	JJ	11,019	24,188	12/09/2022	07/17/2027	442,094
G5975L-AE-6	MELCO RESORTS FINANCE LTD		3.C FE	3,102,985	3,382,000	3,341,889	3,149,221		46,236			5.375	7.429	JD	13,634	181,782	01/27/2025	12/04/2029	3,062,141
G5975L-AK-2	MELCO RESORTS FINANCE LTD		3.C FE	952,135	955,000	1,002,750	952,821		261			7.625	7.671	AO	14,968	72,819	06/07/2024	04/17/2032	576,159
G6164#-AF-5	MITIE TREASURY MANAGEMENT LTD		2.B YE	20,656,688	22,865,843	20,174,351	22,865,843				1,575,045	2.840	2.840	JD	27,058	651,080	12/16/2022	12/16/2030	23,190,538
G6164#-AG-3	MITIE TREASURY MANAGEMENT LTD		2.B YE	20,656,688	22,865,843	19,062,339	22,865,843				1,575,045	2.970	2.970	JD	28,296	680,883	12/16/2022	12/16/2032	23,205,401
G6164#-AH-1	MITIE TREASURY MANAGEMENT LTD		2.B YE	20,656,688	22,865,843	17,922,980	22,865,843				1,575,045	3.000	3.000	JD	28,582	687,760	12/16/2022	12/16/2034	23,208,831
G6164#-AJ-7	MITIE TREASURY MANAGEMENT LTD.		2.C Z	24,140,474	25,892,205	26,043,079	25,892,205				1,783,507	5.710	5.710	JD	48,553	1,472,253	12/20/2024	12/20/2031	26,631,427
G6164#-AP-3	MITIE TREASURY MANAGEMENT LTD.		2.C Z	4,924,310	5,043,936	5,026,297	5,043,936				119,626	5.380	5.380	MN	36,936		11/12/2025	11/12/2030	5,179,618
G6164#-AQ-1	MITIE TREASURY MANAGEMENT LTD.		2.C Z	3,939,448	4,035,149	4,008,113	4,035,149				95,701	5.630	5.630	MN	30,922		11/12/2025	11/12/2032	4,148,738
G6302*-AB-1	MOTO INVESTMENTS LTD		2.B PL	35,533,318	39,813,469	30,898,078	39,813,469				2,742,431	3.270	3.270	JD	60,637	1,303,323	06/14/2022	06/15/2037	35,269,662
G6369#-AC-5	NSG UK ENTERPRISES LTD		2.C PL	4,000,000	4,000,000	4,325,236	4,000,000					6.570	6.570	AO	54,020	262,800	04/17/2024	04/17/2034	4,131,400
G6369#-AE-1	NSG UK ENTERPRISES LTD		2.C PL	5,600,000	5,600,000	6,116,914	5,600,000					6.670	6.670	AO	76,779	373,520	04/17/2024	04/17/2036	5,786,760
G6655@-AA-4	NORTHERN GAS NETWORKS LTD		2.A	21,082,867	22,193,319	21,109,242	22,193,319				1,528,720	2.840	2.840	JJ	299,388	606,650	01/10/2019	01/10/2029	20,462,240
G6655@-AB-2	NORTHERN GAS NETWORKS LTD		2.A	25,554,991	26,900,992	24,596,304	26,900,992				1,852,994	2.970	2.970	JJ	379,506	768,993	01/10/2019	01/10/2031	25,935,448
G6655@-AC-0	NORTHERN GAS NETWORKS LTD		2.A	23,453,377	24,883,418	17,897,995	24,883,418				1,714,019	2.710	2.710	JJ	320,312	649,048	06/26/2019	06/26/2039	21,812,401
G6655@-AD-8	NORTHERN GAS NETWORKS LTD		2.A	39,859,036	39,006,439	27,509,252	39,006,439				2,686,841	2.020	2.020	MS	214,492	773,007	09/23/2021	09/23/2036	31,248,596
G6655@-AE-6	NORTHERN GAS NETWORKS LTD		2.A	39,469,625	43,714,112	30,374,183	43,714,112				3,011,115	2.100	2.100	JD	2,550	928,678	06/30/2022	06/30/2037	37,377,247
G6748#-AA-1	OMEGA LEASING NO 14 LIMITED		2.A	4,954,464	4,954,464	4,937,816	4,954,464					3.990	3.990	JAJO	43,380	197,683	02/12/2019	07/12/2028	40,684
G6753Y-AB-0	OOREDO INTERNATIONAL FINANCE		1.F FE	4,336,607	4,310,000	3,974,079	4,313,422		(1,855)			2.625	2.590	AO	26,084	113,138	03/21/2025	04/08/2031	4,366,569
G6764#-AA-0	OMEGA LEASING NO 9 LIMITED		2.A	1,168,421	1,168,421	1,158,986	1,168,421					2.400	2.400	JAJO	6,154	28,042	04/12/2017	10/12/2026	23,687
G6764@-AA-2	OMEGA LEASING NO 12 LIMITED		2.A	376,945	376,945	373,737	376,945					2.960	2.960	JAJO	2,448	11,158	04/25/2018	04/12/2027	5,768
G6970*-AM-8	PEEL PORT PP FINANCE UNLIMITED		2.A FE	47,743,558	48,825,301	46,899,387	48,825,301				3,363,184	2.920	2.920	MS	411,869	1,408,263	09/17/2018	09/17/2028	48,855,807
G6970*-AN-6	PEEL PORT PP FINANCE UNLIMITED		2.A Z	23,775,246	24,345,398	23,385,118	24,345,398				1,676,960	2.920	2.920	MS	205,367	702,192	11/07/2018	09/17/2028	24,291,435
G6970*-AP-1	PEEL PORTS PP FINANCE LIMITED		2.A Z	31,169,167	33,760,745	31,143,916	33,760,745				2,325,508	2.540	2.540	JJ	393,031	817,789	07/16/2019	01/16/2030	34,189,507
G6970*-AX-4	PEEL PORTS PP FINANCE LIMITED		2.A PL	5,829,360	6,456,238	5,704,112	6,456,238				444,719	2.830	2.830	JJ	91,356	178,137	06/30/2022	06/30/2032	6,411,186
G6970*-AY-2	PEEL PORTS PP FINANCE LIMITED		2.A PL	7,043,810	7,801,288	6,517,336	7,801,288				537,368	2.840	2.840	JJ	110,778	216,010	06/30/2022	06/30/2034	7,775,651
G6970*-BC-9	PEEL PORTS PP FINANCE LIMITED		2.A PL	1,163,205	1,210,545	1,296,825	1,210,545				83,385	6.320	6.320	JJ	38,253	72,612	07/11/2024	07/11/2034	1,248,798
G6970*-BD-7	PEEL PORTS PP FINANCE LIMITED		2.A PL	2,972,636	3,093,614	3,315,991	3,093,614				213,094	6.390	6.390	JJ	98,841	187,620	07/11/2024	07/11/2036	3,192,455
G6970*-BG-0	PEEL PORTS PP FINANCE LIMITED		2.A FE	1,776,600	1,883,069	1,908,004	1,883,069				129,710	5.660	5.660	JJ	53,291	60,024	12/12/2024	12/12/2036	1,936,360
G6970*-BH-8	PEEL PORTS PP FINANCE LIMITED		2.A Z	35,835,595	37,392,379	37,771,972	37,392,379				1,556,785	5.720	5.720	JJ	1,069,422	696,093	03/06/2025	03/06/2040	38,461,801
G6992#-AA-4	PD PORTS ACQUISITIONS UK LTD		2.B PL	6,527,041	6,590,743	6,745,724	6,590,743				63,702	5.940	5.940	JD	22,837		12/10/2025	12/11/2032	6,786,488
G6992#-AC-0	PD PORTS ACQUISITIONS UK LTD		2.C Z	47,554,158	48,018,271	50,335,633	48,018,271				464,113	6.420	6.420	JD	179,828		12/10/2025	12/11/2037	49,559,658
G70709-AD-5	PHOSAGRO BOND FUNDING DAC		6. *	213,750	950,000	565,250	409,866		101,714			2.600	38.149	MS	19,554	24,700	08/10/2023	09/16/2028	962,350
G7178*-AC-8	PORTERBROOK RAIL FINANCE LTD		2.B	36,022,339	39,006,439	37,492,287	39,006,439				2,686,841	3.280	3.280	AO	252,328	1,266,309	11/16/2016	10/20/2028	38,279,036
G7178*-AD-6	PORTERBROOK RAIL FINANCE LTD		2.B FE	14,717,000	13,450,496	12,371,901	13,450,496				926,497	3.330	3.330	AO	88,336	443,315	07/20/2016	07/20/2031	10,939,558
G7178*-AH-7	PORTERBROOK RAIL FINANCE LIMITED		2.B FE	69,982,034	73,977,729	73,769,055	73,977,729				5,095,734	5.990	5.990	AO	873,944	4,119,456	11/13/2024	10/20/2044	3,809,668
G7302V-KE-3	QNB FINANCE LTD		1.E FE	4,254,024	4,630,000	4,546,845	4,502,023		108,752			2.750	5.341	FA	49,162	127,325	10/27/2023	02/12/2027	2,463,413
G7302V-MQ-4	QNB FINANCE LTD		1.E FE	7,574,462	8,090,000	8,051,087	8,077,642		175,536			1.375	3.582	JJ	47,894	111,238	05/03/2023	01/26/2026	6,403,725
G7303Z-AG-9	OOREDOO INTERNATIONAL FINA 3.875% 31 JAN		1.F FE	5,298,526	5,220,000	5,206,532	5,235,474		(8,369)			3.875	3.649	JJ	84,843	202,275	05/02/2023	01/31/2028	5,321,138
G7315#-AA-2	QUEEN MARY UNIVERSITY OF LONDON		1.E	24,333,300	25,555,943	16,127,512	25,555,943				1,760,344	2.970	2.970	JJ	349,989	723,630	01/15/2019	01/15/2049	23,887,913

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G7332#-AG-8	RRPF ENGINE LEASING LIMITED		2.A FE	8,500,000	8,500,000	8,512,172	8,500,000					5.309	5.309	FA	179,244	495,980	04/13/2015	04/13/2027	8,725,622
G7334@-AA-1	RRPF ENGINE LEASING LIMITED		2.A FE	4,000,000	4,000,000	3,981,156	4,000,000					4.030	4.030	FA	62,689	161,200	06/13/2018	06/13/2028	3,570,525
G7334@-AB-9	RRPF ENGINE LEASING LIMITED		2.A FE	8,500,000	8,500,000	8,361,290	8,500,000					4.130	4.130	FA	136,519	351,050	06/13/2018	06/13/2030	8,675,525
G7334@-AC-7	RRPF ENGINE LEASING LIMITED		2.A FE	10,000,000	10,000,000	9,509,627	10,000,000					4.230	4.230	FA	164,500	423,000	06/13/2018	06/13/2033	7,658,625
G7334@-AQ-6	RRPF ENGINE LEASING LTD		2.A FE	10,500,000	10,500,000	10,522,838	10,500,000					6.029	6.029	FA	251,449	689,121	02/11/2019	06/13/2026	10,816,509
G7334@-AZ-6	RRPF ENGINE LEASING LTD		2.A FE	5,000,000	5,000,000	5,037,777	5,000,000					4.760	4.760	FA	92,556	238,000	11/12/2019	02/11/2031	5,119,000
G7334@-BA-0	RRPF ENGINE LEASING LTD		2.A FE	2,000,000	2,000,000	1,978,189	2,000,000					4.850	4.850	FA	37,722	97,000	11/12/2019	06/13/2033	2,048,500
G7738@-AF-2	SH EURO FINANCE LP		2.B	27,676,237	29,361,263	30,070,991	29,361,263				3,473,762	3.930	3.930	FA	435,917	1,048,926	08/29/2024	08/15/2031	29,938,212
G7738@-AH-8	SH EURO FINANCE LP		2.B	7,085,117	7,516,483	7,656,798	7,516,483				889,283	4.110	4.110	FA	116,706	280,824	08/29/2024	08/15/2034	7,670,947
G7742#-AD-9	SG FINANCE & TREASURY LTD		2.A	25,983,587	28,186,813	29,113,557	28,186,813				3,334,812	4.260	4.260	MN	126,747	1,164,513	05/23/2024	05/23/2034	28,787,192
G7742#-AE-7	SG FINANCE & TREASURY LTD		2.A	32,479,484	35,233,516	36,824,496	35,233,516				4,168,515	4.480	4.480	MN	166,615	1,530,816	05/23/2024	05/23/2039	36,022,747
G7742#-AH-0	SG FINANCE & TREASURY LTD		2.A	25,423,007	26,900,992	27,832,666	26,900,992				1,852,994	6.010	6.010	MN	170,657	1,593,252	05/23/2024	05/23/2039	27,709,367
G7777X-AD-8	SA GLOBAL SUKUK LTD		1.E FE	1,989,585	2,000,000	1,989,970	1,991,785		2,151			4.250	4.373	AO	21,014	85,000	12/24/2024	10/02/2029	1,812,719
G781AT-AA-1	SAUDI ELECTRICITY SUKUK PROGRAMME CO		1.E FE	1,793,125	1,900,000	1,900,418	1,796,233		1,459			5.684	6.097	AO	23,999	107,996	11/29/2023	04/11/2053	976,999
G7898#-AA-7	SCOTLAND GAS NETWORKS PLC		2.A	16,789,109	17,216,635	15,671,046	17,216,635				1,185,916	2.740	2.740	MS	123,175	460,986	09/27/2018	09/27/2030	16,361,722
G7898#-AD-1	SCOTLAND GAS NETWORKS PLC		2.A	32,309,707	35,778,320	38,619,297	35,778,320				2,464,482	6.310	6.310	AO	489,149	2,212,379	03/14/2023	04/13/2035	36,907,126
G7898#-AM-1	SCOTLAND GAS NETWORKS PLC		2.A Z	62,100,914	62,606,500	64,707,002	62,606,500				505,586	1.910	1.910	AO	252,443		10/15/2025	10/15/2035	63,204,393
G8056*-AC-3	SEVERN TRENT WATER LTD		2.A	94,494,676	89,782,062	87,392,332	89,782,062				6,184,368	3.370	3.370	MS	991,743	2,923,192	03/03/2016	03/03/2028	52,315,049
G8056*-AK-5	SEVERN TRENT WATER LTD		2.A	101,800,088	104,241,345	77,952,512	104,241,345				7,180,352	2.970	2.970	MN	464,395	3,046,827	11/07/2018	11/07/2038	91,456,581
G8081D-AA-7	SF HOLDING INVESTMENT 2021 LTD		1.G FE	2,240,225	2,260,000	2,226,100	2,256,243		4,182			2.375	2.568	MN	6,560	53,675	01/11/2022	11/17/2026	1,143,419
G8115E-AC-1	SIAM COMMERCIAL BANK PCL/CAYMAN ISLAND		2.B FE	4,240,028	3,865,000	3,862,604	4,037,329		(52,725)			4.400	2.861	FA	66,134	170,060	05/03/2023	02/11/2029	2,411,920
G8228*-AD-4	SMITH & NEPHEW PLC		2.B YE	24,000,000	24,000,000	23,993,791	24,000,000					3.990	3.990	JJ	425,600	957,600	01/21/2014	01/21/2026	22,948,875
G8279#-AD-8	SOUTH WEST WATER LTD		2.A	12,096,392	13,046,981	13,253,998	13,046,981				898,702	5.480	5.480	MN	97,316	703,839	05/12/2023	05/12/2035	10,087,899
G8279#-AE-6	SOUTH WEST WATER LTD		2.A	6,323,487	6,859,753	6,931,170	6,859,753				472,513	5.490	5.490	MS	105,657	370,287	09/20/2023	09/20/2038	4,836,899
G8279#-AH-9	SOUTH WEST WATER LTD		1.G Z	33,943,445	36,719,854	36,878,576	36,719,854				2,529,337	5.750	5.750	AO	392,953	2,087,493	04/24/2024	04/24/2039	35,976,715
G8279@-AB-4	SOUTH EAST WATER LIMITED		2.C	72,654,111	78,685,402	54,001,556	78,685,402				5,420,008	3.220	3.220	MS	738,987	2,496,281	09/16/2019	09/16/2042	77,902,180
G8279@-AC-2	SOUTH EAST WATER LIMITED		2.C	23,953,498	24,210,893	15,974,783	24,210,893				1,667,695	2.040	2.040	JD	39,787	490,910	12/02/2021	12/02/2035	23,099,075
G8287#-AA-4	SOUTHERN GAS NETWORKS PLC		2.A	16,657,944	17,082,130	15,548,616	17,082,130				1,176,651	2.740	2.740	MS	122,213	457,385	09/27/2018	09/27/2030	16,498,069
G8287#-AC-0	SOUTHERN GAS NETWORKS PLC		2.A	90,265,223	94,556,988	73,368,752	94,556,988				6,513,274	2.270	2.270	MN	208,682	2,128,252	11/26/2019	11/26/2034	91,277,199
G8287#-AN-6	SOUTHERN GAS NETWORKS PLC		2.A	49,556,687	46,891,448	41,918,443	46,891,448				(2,665,239)	2.650	2.650	MS	376,239	661,622	03/12/2025	03/12/2038	47,512,760
G8287#-AQ-9	SOUTHERN GAS NETWORKS PLC		2.A Z	53,059,424	53,139,792	54,906,794	53,139,792				80,368	1.900	1.900	JD	56,092		12/11/2025	12/11/2035	51,351,026
G8287*-AA-8	SOUTHERN WATER SERVICES FINANCE LT		2.C	27,131,989	27,439,012	23,141,487	27,439,012				1,890,054	2.780	2.780	MS	254,268	740,148	09/01/2016	09/01/2031	27,820,414
G8357*-AC-9	SPIRAX-SARCO OVERSEAS LIMITED		2.C	65,050,312	78,688,186	81,709,340	78,688,186				9,309,683	4.170	4.170	AO	729,177	3,179,528	10/11/2022	10/11/2029	63,543,705
G8357*-AF-2	SPIRAX SARCO OVERSEAS LIMITED		2.C	47,117,380	51,675,823	54,088,774	51,675,823				6,113,821	4.380	4.380	MS	729,318	2,135,578	09/05/2023	09/05/2030	52,807,524
G8401*-AF-8	SSP FINANCING LTD		2.C PL	4,000,000	4,000,000	3,963,204	4,000,000					4.500	4.500	AO	38,000	180,000	10/15/2018	10/15/2028	3,578,750
G8401*-AG-6	SSP FINANCING LTD		2.C PL	5,500,000	5,500,000	5,345,360	5,500,000					4.600	4.600	AO	53,411	253,000	10/15/2018	10/15/2030	5,626,500
G8401*-AL-5	SSP FINANCING LTD		2.C PL	5,500,000	5,500,000	5,443,066	5,500,000					4.250	4.250	JD	9,740	233,750	12/16/2019	12/16/2027	5,616,875
G8401*-AM-3	SSP FINANCING LTD		2.C PL	4,000,000	4,000,000	3,880,504	4,000,000					4.350	4.350	JD	7,250	174,000	12/16/2019	12/16/2029	4,087,000
G8401*-AS-0	SSP FINANCING LTD		2.C PL	55,026,157	61,952,266	62,155,625	61,952,266				6,926,109	3.990	3.990	JJ	1,036,823	1,212,585	01/30/2025	01/30/2030	63,188,213
G84228-FV-5	STANDARD CHARTERED PLC		2.A FE	8,256,341	7,920,000	8,562,866	8,240,681		(15,125)			6.296	5.626	JJ	242,396	241,137	12/30/2025	07/06/2034	6,931,546
G84228-GH-5	STANDARD CHARTERED PLC		2.A FE	4,000,000	4,000,000	4,223,284	4,000,000					5.905	5.905	MN	30,837	236,200	12/17/2024	05/14/2035	2,059,050
G85381-AG-9	STUDIO CITY FINANCE LTD		4.A FE	5,431,550	6,910,000	6,652,395	5,997,014		244,981			5.000	10.157	JJ	159,314	345,500	02/16/2024	01/15/2029	6,672,750
G8611L-BD-1	SWIRE PACIFIC MTN FINANCING HK LTD		1.G FE	2,034,340	2,000,000	1,911,880	2,017,863		(4,365)			2.875	2.629	JJ	24,118	57,500	01/27/2022	01/30/2030	1,014,375
G87602-AC-5	TENGIZCHEVROIL FINANCE COMPANY INT		2.C FE	14,796,919	15,415,000	14,268,586	14,862,483		45,109			3.250	4.055	FA	189,262	343,038	11/17/2025	08/15/2030	11,681,794
G87818@-AD-1	THAMES WATER UTILITIES LIMITED		5.C	28,226,665	41,696,538	26,935,964	26,935,964			15,467,863	3,579,429	2.450	2.450	MS	280,930	1,001,742	03/22/2018	04/22/2030	25,233,299

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G8781@-AE-9	THAMES WATER UTILITIES LIMITED		5.C	28,226,665	41,696,538	26,935,964	26,935,964			15,467,863	3,579,429	2.550	2.550	MS	292,397	1,042,630	03/22/2018	03/22/2032	25,252,466
G8T79U-BV-5	SUN HUNG KAI PROPERTIES (CA 3.75% 25 FEB		1.E FE	8,145,819	7,575,000	7,470,995	7,826,919		(76,291)			3.750	2.626	FA	99,422	284,063	05/02/2023	02/25/2029	6,239,844
G8T79U-CC-6	SUNHUN 2 7/8 01/21/30		1.E FE	3,735,284	3,520,000	3,336,784	3,627,680		(25,190)			2.875	2.084	JJ	44,978	101,200	08/16/2021	01/21/2030	3,570,600
G91139-AF-5	TSMC GLOBAL LTD		1.D FE	2,243,588	2,310,000	2,290,609	2,304,992		15,923			1.250	1.954	AO	5,454	28,875	01/11/2022	04/23/2026	1,162,219
G91139-AG-3	TSMC GLOBAL LTD. 1.75% 23 APR 2028-28 RE		1.D FE	4,496,888	4,630,000	4,406,741	4,578,859		21,330			1.750	2.243	AO	15,305	81,025	01/11/2022	04/23/2028	2,335,256
G9160@-AC-2	UK POWER NETWORKS SERVICES HOLDING		1.G	104,124,132	102,896,295	67,326,178	102,896,295				7,087,702	2.664	2.664	MN	449,245	2,693,673	11/02/2021	11/02/2041	92,681,666
G9162#-AA-2	UMV GLOBAL FOODS COMPANY LTD		2.C PL	42,932,793	43,041,588	34,660,357	43,041,588				2,964,790	2.640	2.640	JJ	476,614	1,088,060	01/31/2022	01/31/2034	43,609,737
G9309#-AA-6	UNIVERSITY OF DURHAM		1.D	10,304,405	10,760,397	6,427,540	10,760,397				741,198	2.660	2.660	FA	97,794	277,582	08/28/2018	08/28/2048	8,859,102
G9369*-AA-7	VIRIDOR ENERGY GROUP LTD		2.B PL	55,315,072	56,236,982	43,773,573	56,236,982				3,873,716	2.900	2.900	MS	412,248	1,598,026	11/30/2021	03/31/2043	2,433,455
G9421#-AC-5	WALES AND WEST UTILITIES LIMITED		1.G Z	58,214,418	64,562,381	67,438,506	64,562,381				4,447,186	5.980	5.980	JJ	1,662,302	3,719,609	10/26/2023	10/26/2043	66,492,797
G9421#-AD-3	WALES & WEST UTILITIES LTD		1.G Z	5,474,973	5,783,713	5,501,361	5,783,713				398,394	5.500	5.500	MS	91,013	315,065	03/18/2024	03/18/2044	5,942,765
G9421#-AE-1	WALES & WEST UTILITIES LTD		1.G Z	40,198,979	43,445,102	42,938,522	43,445,102				2,992,585	5.840	5.840	AO	514,487	2,511,211	04/18/2024	04/18/2044	44,713,699
G95448-AA-7	WE SODA INVESTMENTS HOLDING PLC		4.A FE	1,528,447	1,480,000	1,493,413	1,510,228		(14,088)			9.500	8.231	AO	33,197	140,600	03/25/2025	10/06/2028	1,550,300
G9851#-AC-4	YORKSHIRE WATER SERVICES LIMITED		2.A	36,625,502	38,602,924	39,001,306	38,602,924				2,659,046	5.680	5.680	JJ	1,084,142	2,116,681	07/03/2024	07/03/2034	39,699,247
G9851*-AA-2	YORKSHIRE WATER SERVICES BRADFORD		2.A FE	69,060,991	57,299,113	54,287,644	57,299,113				3,946,877	3.540	3.540	MS	512,732	1,987,596	10/30/2014	10/30/2029	58,313,308
J0835#-AM-9	COSTCO WHOLESALE JAPAN LTD		1.D	14,370,920	9,761,077	9,176,994	9,761,077				25,775	0.280	0.280	FA	9,794	28,779	08/22/2019	08/22/2029	7,219,254
J0835#-AR-8	COSTCO WHOLESALE JAPAN LTD		1.D Z	9,767,442	9,378,290	8,550,402	9,378,290				24,765	1.840	1.840	MN	25,884	183,020	11/07/2023	11/07/2038	9,464,570
J0835#-AS-6	COSTCO WHOLESALE JAPAN LTD		1.D Z	2,411,960	2,315,863	1,971,534	2,315,863				6,115	2.120	2.120	MN	7,364	52,072	11/07/2023	11/07/2043	2,340,412
L0175#-AG-7	ALPHA TRAINS FINANCE SA		2.B Z	27,076,935	27,364,697	27,852,741	27,364,697				287,763	4.630	4.630	JD	3,519	655,389	06/25/2025	06/27/2050	1,847,881
L0175#-AH-5	ALPHA TRAINS FINANCE SA		2.B Z	11,621,002	11,744,505	11,926,993	11,744,505				123,503	4.670	4.670	JD	1,524	283,713	06/25/2025	06/27/2045	12,018,740
L1567L-AA-1	CHILE ELECTRICITY LUX MPC II SARL		1.G FE	1,955,029	1,955,010	2,012,448	1,955,029					5.580	5.579	AO	21,515	107,877	01/16/2025	10/20/2035	215,530
L1567L-AB-9	CHILE ELECTRICITY LUX MPC		1.G FE	3,110,175	3,005,000	3,107,200	3,108,076		(2,099)			5.672	5.109	AO	33,615		10/23/2025	10/20/2035	2,016,030
L2289#-AB-7	DH JAPAN FINANCE SA (DANAHER CORP)		1.G	34,939,975	24,881,176	22,076,645	24,881,176				65,702	0.650	0.650	MN	22,462	169,686	05/11/2017	05/11/2032	24,962,040
L2848U-AB-8	EIG PEARL HOLDINGS S.A R.L 3.545% 31 AUG		1.E FE	15,077,501	16,767,840	15,535,571	15,341,530		103,494			3.545	4.558	FA	199,791	471,564	10/06/2025	08/31/2036	1,095,658
L3551#-AK-6	FERRERO INTERNATIONAL SA		2.A Z	30,900,000	30,900,000	30,248,926	30,900,000					4.460	4.460	JJ	585,710	1,378,140	07/28/2022	07/28/2032	28,828,860
L3551#-AN-0	FERRERO INTERNATIONAL SA		2.A	32,487,956	34,998,626	36,493,592	34,998,626				4,140,724	4.270	4.270	JD	45,663	1,474,685	06/20/2023	06/20/2030	35,625,894
L3551#-AQ-3	FERRERO INTERNATIONAL SA		2.A	25,401,657	27,364,697	28,513,166	27,364,697				3,237,546	4.390	4.390	JD	36,707	1,185,429	06/20/2023	06/20/2033	27,005,169
L3551#-AT-7	FERRERO INTERNATIONAL SA		2.A	16,100,000	16,100,000	16,511,795	16,100,000					5.570	5.570	AO	204,264	448,385	04/09/2025	04/09/2035	16,137,245
L3551#-AU-4	FERRERO INTERNATIONAL SA		2.A	10,600,000	10,600,000	10,913,828	10,600,000					5.670	5.670	AO	136,899	300,510	04/09/2025	04/09/2037	10,592,005
L40756-AE-5	FS LUXEMBOURG SARL		3.C FE	438,281	425,000	443,462	436,568		(1,714)			8.875	8.084	FA	14,564	18,859	03/21/2025	02/12/2031	443,859
L4464D-AG-4	GREENSAIF PIPELINES BIDCO SA RL		1.E FE	4,140,000	4,140,000	4,321,870	4,140,000					5.853	5.853	FA	86,153	257,787	12/23/2024	02/23/2036	382,349
L6388G-AB-6	MILLICOM INTERNATIONAL CELLULAR S.		3.C FE	4,665,150	5,274,000	5,259,180	4,968,868		132,239			5.125	8.266	JJ	124,635	270,293	08/03/2023	01/15/2028	4,947,615
L6388G-JA-9	MILLICOM INTERNATIONAL CELLULAR S.		3.C FE	3,714,277	3,640,000	3,784,472	3,697,282		(13,925)			7.375	6.816	AO	66,367	261,075	06/30/2025	04/02/2032	3,566,850
L6401P-AJ-2	MINERVA LUXEMBOURG SA		3.B FE	948,919	1,145,000	1,063,133	985,783		24,040			4.375	7.661	MS	14,332	50,094	06/07/2024	03/18/2031	965,672
L67359-AB-2	NEXA RESOURCES SA		2.C FE	4,053,798	4,000,000	4,265,000	4,050,042		(3,754)			6.750	6.550	AO	61,500	270,000	01/31/2025	04/09/2034	2,067,500
L67359-AC-0	NEXA RESOURCES SA		2.C FE	1,304,593	1,262,000	1,302,510	1,303,972		(620)			6.600	6.186	AO	19,203	41,646	10/01/2025	04/08/2037	1,303,646
L7909C-AC-1	RAIZEN FUELS FINANCE SA		2.C FE	2,510,871	2,530,000	2,084,088	2,511,638		1,131			6.450	6.563	MS	52,582	94,815	05/16/2025	03/05/2034	1,682,568
L7909C-AD-9	RAIZEN FUELS FINANCE SA		2.C FE	7,882,288	8,085,000	6,164,813	7,884,363		2,075			6.950	7.151	MS	181,059	427,773	05/14/2025	03/05/2054	6,581,010
L7909C-AE-7	RAIZEN FUELS FINANCE SA 5.7% 17 JAN 2035		2.C FE	2,630,750	2,730,000	2,114,904	2,638,531		7,382			5.700	6.189	JJ	70,889	129,675	12/16/2024	01/17/2035	2,602,105
L7915R-AA-4	REDE DOR FINANCE S.A R. 4.95% 17 JAN 202		3.A FE	885,560	910,000	909,147	897,847		5,399			4.950	5.632	JJ	20,521	45,045	10/03/2024	01/17/2028	932,523
L7915T-AA-0	REDE DOR FINANCE S.A R.L 4.5% 22 JAN 203		3.A FE	3,323,261	3,420,000	3,309,910	3,342,728		15,704			4.500	5.063	JJ	67,973	153,900	10/03/2024	01/22/2030	2,852,775
L9031*-AL-5	TERMINAL INVESTMENT LIMITED HOLDIN		2.B PL	31,800,000	31,800,000	32,879,752	31,800,000					5.980	5.980	JJ	945,538		07/02/2025	07/09/2035	32,750,820
L9031*-AM-3	TERMINAL INVESTMENT LIMITED HOLDIN		2.B PL	42,800,000	42,800,000	44,508,507	42,800,000					6.080	6.080	JJ	1,293,892		07/02/2025	07/09/2037	44,101,120
L9031*-AP-6	TERMINAL INVESTMENT LIMITED HOLDIN		2.B PL	52,000,000	52,000,000	54,644,098	52,000,000					6.230	6.230	AO	809,900		10/01/2025	10/01/2040	53,826,030
L9031*-AP-6	TERMINAL INVESTMENT LIMITED HOLDIN	0	2.B PL	400,000	400,000	420,339	400,000					6.230	6.230	AO	6,230		10/01/2025	10/01/2040	53,826,030

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
L9619*-AA-9	VAL FINANCE COMPANY SARL		1.G PL	4,346,201	4,697,802	5,239,990	4,697,802				555,802	5.220	5.220	NOV	31,334	242,479	11/15/2023	11/15/2053	328,338
L9619@-AA-7	VTG FINANCE SA		2.B PL	20,858,917	20,846,497	18,145,562	20,846,497				2,466,371	1.450	1.450	AO	52,058	296,464	10/28/2020	10/29/2032	19,814,669
L9619@-AB-5	VTG FINANCE SA		2.B PL	22,621,643	22,608,173	17,893,397	22,608,173				2,674,797	1.700	1.700	AO	66,192	376,951	10/28/2020	10/29/2035	21,023,692
L9619@-AJ-8	VTG FINANCE SA		2.B PL	15,221,139	16,735,920	17,220,399	16,735,920				1,980,044	4.700	4.700	JD	34,959	779,656	06/26/2024	06/15/2044	16,227,677
L9753#-AA-1	MERILUX SARL		2.B PL	31,786,258	34,646,291	35,953,741	34,646,291				4,099,039	4.390	4.390	AO	287,295	1,495,103	10/23/2024	10/23/2034	35,406,777
M0152V-AU-7	ABU DHABI NATIONAL ENERGY COMPANY		1.D FE	1,638,504	1,680,000	1,692,957	1,655,412		7,270			4.375	4.895	JJ	32,054	73,500	08/03/2023	01/24/2029	1,716,750
M0R08Q-AE-1	AFRICAN EXPORT-IMPORT BANK/THE		2.C FE	8,290,305	8,570,000	8,095,993	8,266,081		29,158			3.994	4.974	MS	95,079	258,212	06/18/2025	09/21/2029	4,370,571
M1R51M-AA-2	ANADOLU EFES BIRACILIK 3.375% 29 JUN 202		3.B FE	4,425,425	4,890,000	4,544,668	4,617,957		94,546			3.375	5.630	JD	917	165,038	03/18/2024	06/29/2028	4,565,769
M1R786-AY-4	LUMIIT REGS 5.12500 07/27/2027		2.A FE	9,899,370	9,945,000	10,018,195	9,929,579		9,014			5.125	5.227	JJ	218,030	509,681	05/11/2023	07/27/2027	9,994,716
M28505-AC-5	DP WORLD LIMITED 5.625% 25 SEP 2048 REGS		2.B FE	20,841,659	21,050,000	20,714,463	20,815,265		3,667			5.625	5.696	MS	315,750	1,093,219	03/21/2025	09/25/2048	20,099,844
M28505-AF-8	DP WORLD PLC		2.B FE	2,860,374	3,320,000	2,866,613	2,881,660		8,519			4.700	5.723	MS	39,443	156,040	08/03/2023	09/30/2049	2,783,920
M2851H-AA-2	DP WORLD LTD		2.B FE	4,568,111	4,110,000	4,648,163	4,538,643		(23,491)			6.850	5.605	JJ	139,985	234,270	03/24/2025	07/02/2037	4,043,918
M2962L-AA-9	EMIRATES NBD BANK PJSC		1.E FE	1,541,852	1,490,000	1,537,501	1,539,107		(2,745)			5.141	4.216	MN	7,447	38,300	10/01/2025	11/26/2029	1,528,300
M2R39A-AC-9	COCA-COLA ICECEK ANONIM S 4.5% 20 JAN 20		3.A FE	2,665,780	2,980,000	2,948,352	2,782,223		56,334			4.500	6.951	JJ	59,973	134,100	11/29/2023	01/20/2029	1,860,950
M4289E-2B-4	FIRST ABU DHABI BANK PJSC		1.D FE	3,120,075	3,150,000	3,200,120	3,134,225		5,963			4.774	4.995	JD	10,443	150,381	08/03/2023	06/06/2028	3,225,191
M4R29Z-LQ-9	EMIRATES NBD BANK PJSC		1.E FE	3,365,635	3,380,000	3,376,620	3,379,877		3,683			1.638	1.748	JJ	25,837	55,364	01/11/2022	01/13/2026	1,703,841
M4R822-AA-3	FORD OTOMOTIV SANAYI AS		3.C FE	782,169	775,000	804,063	780,136		(1,425)			7.125	6.886	AO	10,123	55,219	06/07/2024	04/25/2029	595,484
M5753L-AB-3	OZTEL HOLDINGS SPC LTD		3.A FE	1,485,040	1,340,000	1,393,613	1,396,696		(22,703)			6.625	4.673	AO	16,522	88,775	11/09/2021	04/24/2028	2,371,022
M5753L-AB-3	OZTEL HOLDINGS SPC LTD	0	3.A FE	1,280,844	1,155,000	1,201,212	1,204,176		(19,696)			6.625	4.661	AO	14,241	76,519	11/09/2021	04/24/2028	2,371,022
M5R07D-AG-5	ICL GROUP LTD. 6.375% 31 MAY 2038-37 144		2.C FE	18,373,839	17,780,000	18,419,013	18,254,474		(25,333)			6.375	6.007	MN	97,605	986,531	10/01/2025	05/31/2038	15,261,431
M60170-AW-3	ISRELE REGS 3.75000 02/22/2032		2.A FE	14,554,415	16,600,000	15,566,650	14,918,623		183,459			3.750	5.713	FA	223,063	410,250	10/09/2025	02/22/2032	14,822,813
M6746G-AC-0	LEVIATHAN BOND LTD		3.C FE	4,630,174	4,835,000	4,856,564	4,730,208		60,986			6.500	7.992	JD	873	314,275	04/18/2024	06/30/2027	4,062,888
M6846H-AG-8	MDGH GMTN RSC LTD		1.C FE	5,088,930	5,110,000	5,154,713	5,097,634		3,927			4.500	4.590	MN	34,493	229,950	08/03/2023	11/07/2028	4,815,975
M72005-AA-5	NATIONAL CENTRAL COOLING COM 2.5% 21 OCT		2.C FE	15,846,365	16,410,000	15,825,968	16,097,566		120,538			2.500	3.576	AO	79,771	343,375	12/04/2025	10/21/2027	13,992,750
M7301Y-AB-8	NBK SPC LTD 1.625% 15 SEP 2027-26 REGS		1.E FE	19,335,013	20,794,000	20,384,618	20,055,314		356,458			1.625	3.773	MS	99,494	242,125	10/10/2025	09/15/2027	20,761,326
M8180A-AD-0	QATAR PETROLEUM 2.25% 12 JUL 2031-31 REG		1.C FE	3,777,761	4,240,000	3,804,552	3,913,254		50,967			2.250	3.759	JJ	44,785	95,400	05/02/2023	07/12/2031	4,287,700
M8180A-AE-8	QATAR ENERGY		1.C FE	7,836,430	10,240,000	7,884,800	8,037,006		90,380			3.125	5.152	JJ	150,222	320,000	03/12/2024	07/12/2041	8,703,906
M8222M-AA-0	RAS LAFFAN LIQUEFIED NATURAL GAS CO LT		1.D FE	1,289,036	1,149,386	1,163,891	1,198,899		(46,809)			5.838	2.015	MS	16,962	67,101	01/11/2022	09/30/2027	61,454
M8237R-AA-2	SAUDI ARABIAN OIL CO		1.E FE	6,721,545	6,130,000	5,562,117	6,615,331		(28,249)			4.250	3.500	AO	54,276	260,525	01/11/2022	04/16/2039	3,130,131
M8237R-AB-0	SAUDI ARABIAN OIL COMPANY 4.375% 16 APR		1.E FE	11,559,065	13,500,000	11,121,908	11,614,807		39,423			4.375	5.438	AO	123,047	590,625	09/30/2024	04/16/2049	13,795,313
M8237R-AD-6	SAUDI ARABIAN OIL COMPANY 3.5% 16 APR 20		1.E FE	8,015,622	8,560,000	8,338,253	8,241,236		87,455			3.500	4.734	AO	62,417	299,600	08/16/2023	04/16/2029	8,302,800
M8237R-AK-0	SAUDI ARABIAN OIL COMPAN 3.25% 24 NOV 20		1.E FE	1,733,228	2,590,000	1,724,603	1,759,390		14,942			3.250	5.670	MN	8,651	84,175	03/19/2024	11/24/2050	2,632,088
M8237R-AM-6	SAUDI ARABIAN OIL COMPAN 5.75% 17 JUL 20		1.E FE	2,581,023	2,730,000	2,661,750	2,583,159		2,137			5.750	6.152	JJ	71,511	78,488	03/21/2025	07/17/2054	2,602,738
M8237R-AN-4	SAUDI ARABIAN OIL COMPAN 5.25% 17 JUL 20		1.E FE	937,440	930,000	954,878	937,013		(427)			5.250	5.138	JJ	22,243	24,413	03/21/2025	07/17/2034	954,413
M8782T-AA-7	TAV HAVALIMANLARI HOLDING AS		3.C FE	2,850,000	2,850,000	2,971,125	2,850,000					8.500	8.500	JD	16,150	242,250	12/18/2024	12/07/2028	1,485,563
M8903B-AS-1	TURKCELL ILETISIM HIZMETLERI AS		3.B FE	2,956,184	2,790,000	2,815,277	2,849,572		(27,294)			5.800	4.687	AO	35,960	161,820	11/05/2021	04/11/2028	2,459,310
M8903C-AM-2	TURKCELL ILETISIM HIZMETLERI AS		3.B FE	436,020	430,000	456,024	435,532		(488)			7.650	7.376	JJ	14,346	16,448	03/25/2025	01/24/2032	446,448
M8T08R-AA-8	NATIONAL CENTRAL COOLIN 5.279% 05 MAR 20		2.C FE	2,244,340	2,180,000	2,241,694	2,241,389		(2,951)			5.279	4.490	MS	37,082		10/16/2025	03/05/2030	2,237,541
M9T80U-AB-8	ULKER BISKUVI SANAYI AS		3.B FE	2,500,000	2,500,000	2,612,500	2,500,000					7.875	7.875	JJ	94,609	98,438	01/09/2025	07/08/2031	1,299,219
N15516-AD-4	BRASKEM NETHERLANDS FINANCE BV		5.C FE	2,935,967	7,763,000	2,986,426	2,935,967		44,007	4,503,265		4.500	5.656	JJ	146,527	349,335	08/03/2023	01/31/2030	2,565,682
N15516-AG-7	BRASKEM NETHERLANDS FINANCE BV		5.C FE	3,098,550	7,945,000	3,058,825	3,098,550		20,273	4,569,114		7.250	7.887	FA	220,805	576,013	08/27/2024	02/13/2033	2,263,388
N15516-AH-5	BRASKEM NETHERLANDS FINANCE BV		5.C FE	169,106	435,000	168,291	169,106		(234)	270,010		8.500	8.272	JJ	17,358	18,488	03/24/2025	01/12/2031	187,594
N23198-AA-3	CORBION NV		2.B	25,000,000	25,000,000	24,120,942	25,000,000					2.120	2.120	MS	135,444	530,000	09/29/2020	09/29/2027	23,243,800
N23198-AB-1	CORBION NV		2.B	12,000,000	12,000,000	10,840,658	12,000,000					2.430	2.430	MS	74,520	291,600	09/29/2020	09/29/2030	12,145,800
N23198-AE-5	CORBION NV		2.B Z	6,000,000	6,000,000	6,014,241	6,000,000					5.110	5.110	JD	11,072		12/18/2025	12/18/2032	5,127,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
N30420-AA-6	MEGLOBAL BV		2.B FE	13,873,330	13,270,000	13,249,266	13,355,149		(102,102)			4.250	3.390	MN	90,863	563,975	03/24/2025	11/03/2026	11,330,769
N30420-AC-2	MEGLOBAL BV		2.B FE	6,635,818	6,916,000	6,639,360	6,721,064		57,192			2.625	3.869	AO	31,770	160,860	10/01/2025	04/28/2028	4,889,341
N3136#-AB-8	EVIDES NV		1.F	13,052,318	13,623,626	13,571,434	13,623,626				1,611,826	0.900	0.900	MS	32,016	119,661	03/27/2019	03/27/2026	13,684,933
N3136#-AC-6	EVIDES NV		1.F	22,638,152	23,723,901	23,506,281	23,723,901				2,806,800	0.900	0.900	JJ	96,082	203,977	04/23/2019	07/23/2026	23,830,658
N3136#-AE-2	EVIDES NV		1.F	11,744,280	11,392,170	10,916,148	11,392,170				1,347,820	0.790	0.790	MS	28,249	87,827	12/11/2020	03/10/2028	10,493,898
N3700L-AD-7	GREENKO DUTCH BV		3.C FE	1,942,714	1,911,650	1,894,923	1,911,650		(2,621)			3.850	3.283	MS	18,809	73,618	01/11/2022	03/29/2026	842,704
N4281@-BW-4	KONINKLIJKE VOPAK NV		2.B	2,600,000	2,600,000	2,591,108	2,600,000					4.140	4.140	JD	3,588	107,640	12/19/2012	06/19/2027	2,449,680
N4281@-CA-1	KONINKLIJKE VOPAK NV		2.B	6,000,000	6,000,000	5,655,427	6,000,000					3.300	3.300	JD	6,600	198,000	12/21/2020	12/19/2030	5,590,750
N4281@-CD-5	KONINKLIJKE VOPAK NV		2.B	500,000	500,000	458,704	500,000					3.400	3.400	JD	567	17,000	12/21/2020	12/19/2032	1,525,500
N4281@-CD-5	KONINKLIJKE VOPAK NV	0	2.B	1,000,000	1,000,000	917,408	1,000,000					3.400	3.400	JD	1,133	34,000	12/21/2020	12/19/2032	1,525,500
N4281@-CK-9	KONINKLIJKE VOPAK NV		2.B	3,000,000	3,000,000	3,049,525	3,000,000					5.120	5.120	JD	5,120	153,600	06/15/2023	06/19/2028	1,538,400
N4281@-CK-9	KONINKLIJKE VOPAK NV	0	2.B	1,000,000	1,000,000	1,016,508	1,000,000					5.120	5.120	JD	1,707	51,200	06/15/2023	06/19/2028	1,538,400
N4281@-CL-7	KONINKLIJKE VOPAK NV		2.B	2,500,000	2,500,000	2,554,869	2,500,000					5.160	5.160	JD	4,300	129,000	06/15/2023	06/19/2029	1,538,700
N4281@-CL-7	KONINKLIJKE VOPAK NV	0	2.B	1,000,000	1,000,000	1,021,948	1,000,000					5.160	5.160	JD	1,720	51,600	06/15/2023	06/19/2029	1,538,700
N4282*-AK-2	KONINKLIJKE FRIESLANDCAMPINA NV		2.A FE	43,316,014	46,978,021	50,964,805	46,978,021				5,558,019	5.000	5.000	FA	978,709	2,184,099	02/01/2024	02/01/2034	48,152,472
N4282*-AL-0	KONINKLIJKE FRIESLANDCAMPINA NV		2.A FE	16,243,505	17,616,758	19,318,891	17,616,758				2,084,257	5.110	5.110	FA	375,090	837,056	02/01/2024	02/01/2036	18,066,866
N5946F-AD-9	PROSUS NV		2.B FE	2,693,048	2,430,000	2,446,718	2,496,959		(51,368)			4.850	2.622	JJ	57,291	117,855	01/11/2022	07/06/2027	1,244,464
N7002#-AA-2	PERFETTI VAN MELLE GROUP BV		2.A	5,300,000	5,300,000	5,527,495	5,300,000					5.880	5.880	AO	56,268	311,640	10/26/2023	10/26/2028	5,455,820
N7002#-AB-0	PERFETTI VAN MELLE GROUP BV		2.A	28,000,000	28,000,000	29,709,442	28,000,000					5.980	5.980	AO	302,322	1,674,400	10/26/2023	10/26/2030	28,837,200
N7163R-AD-5	PROSUS NV		2.B FE	4,616,769	7,010,000	4,871,950	4,663,009		34,711			4.027	6.865	FA	116,054	250,338	02/11/2025	08/03/2050	6,794,099
N7163R-AR-4	PROSUS NV		2.B FE	5,470,000	6,800,000	6,175,216	5,752,731		153,223			3.061	6.408	JJ	97,136	208,148	05/07/2024	07/13/2031	3,452,037
N7163R-AX-1	PROSUS NV		2.B FE	3,388,125	3,900,000	3,737,916	3,475,472		55,893			4.193	6.391	JJ	73,587	163,527	05/28/2024	01/19/2032	1,582,496
N7163R-AY-9	PROSUS NV		2.B FE	2,019,000	2,700,000	2,148,174	2,035,853		8,730			4.987	7.066	JJ	60,592	134,649	01/10/2024	01/19/2052	1,383,662
N7660#-AY-3	SHV NEDERLAND BV		2.B	4,829,176	5,285,027	5,187,968	5,285,027				625,277	3.120	3.120	JD	10,535	161,720	06/08/2022	06/08/2032	3,578,316
N7660#-AZ-0	SHV NEDERLAND BV		2.B	4,829,176	5,285,027	5,093,144	5,285,027				625,277	3.270	3.270	JD	11,041	169,495	06/08/2022	06/08/2034	3,580,958
N7676S-AD-3	SABIC CAPITAL I BV		1.D FE	6,941,895	10,455,000	6,888,590	6,960,415		18,520			3.000	5.487	MS	93,224		09/24/2025	09/14/2050	8,784,825
N7676V-AC-8	SABIC CAPITAL II BV		1.E FE	1,517,626	1,504,000	1,513,024	1,516,592		(1,034)			4.500	4.177	AO	15,228	33,840	10/01/2025	10/10/2028	1,537,840
N7896@-AB-1	AALBERTS FINANCE BV		2.B	400,000	400,000	417,288	400,000					5.520	5.520	JD	1,227	11,040	06/11/2025	06/11/2032	205,520
N7896@-AC-9	AALBERTS FINANCE BV		2.B	12,200,000	12,200,000	12,794,469	12,200,000					5.840	5.840	JD	39,582	356,240	06/11/2025	06/11/2035	12,556,240
N7896@-AD-7	AALBERTS FINANCE BV		2.B	10,400,000	10,400,000	10,990,746	10,400,000					5.940	5.940	JD	34,320	308,880	06/11/2025	06/11/2037	10,708,880
N8133N-AA-5	SIGMA FINANCE NETHERLAN 4.875% 27 MAR 20		2.B FE	10,211,697	9,540,000	9,613,935	9,770,649		(111,745)			4.875	3.517	MS	121,436	432,413	10/01/2025	03/27/2028	9,567,663
N8505*-AA-6	TENNET HOLDING BV		1.A IF	33,510,291	33,471,840	32,250,151	33,471,840				(38,451)	1.610	1.610	JJ	158,675		09/15/2025	01/24/2029	30,781,526
N8505*-AB-4	TENNET HOLDING BV		1.A IF	63,493,183	63,420,329	59,682,144	63,420,329				(72,855)	1.830	1.830	JJ	341,730		09/15/2025	01/24/2031	59,852,436
N9219H-AP-0	VEON HOLDINGS BV		3.C FE	1,441,061	1,717,000	1,623,097	1,556,061		74,725			3.375	8.847	MN	5,795	57,949	06/04/2024	11/25/2027	1,197,879
N9354#-AA-2	VITENS NV		2.A YE	69,676,775	76,339,285	79,672,411	76,339,285				9,031,782	4.460	4.460	MS	955,217	3,280,943	09/20/2023	09/20/2035	78,041,651
N9355B-AB-8	VIVO ENERGY INVESTMENTS 5.125% 24 SEP 20		3.A FE	6,155,216	6,540,000	6,500,825	6,354,094		95,941			5.125	6.886	MS	90,311	308,269	05/20/2025	09/24/2027	6,092,213
N9651*-AA-6	WOODWARD INTERNATIONAL BV		2.B	22,496,000	23,489,011	22,419,251	23,489,011				2,779,010	1.310	1.310	MS	83,764	295,811	09/23/2016	09/23/2028	22,933,578
P0091L-AA-4	AES ANDES S.A. 6.3% 15 MAR 2029-29 REGS		2.C FE	3,358,077	3,360,000	3,466,445	3,359,096		478			6.300	6.309	MS	62,328	211,680	12/26/2024	03/15/2029	2,124,890
P0156P-AC-3	ALFA SAB DE CV		2.B FE	1,661,658	1,645,000	1,853,915	1,661,442		(211)			6.875	6.775	MS	30,158	106,219	06/25/2025	03/25/2044	1,494,672
P01703-AC-4	ALPEK SAB DE CV		2.C FE	2,246,140	2,120,000	1,980,213	2,182,887		(16,767)			4.250	3.337	MS	25,779	90,100	01/11/2022	09/18/2029	1,082,525
P01703-AD-2	ALPEK SAB DE CV		2.C FE	10,341,163	11,075,000	9,399,906	10,527,916		85,672			3.250	4.224	FA	125,978	359,938	08/03/2023	02/25/2031	10,502,944
P0929Y-AA-4	BECLE SAB DE CV 2.5% 14 OCT 2031-31 REGS		2.C FE	7,915,029	10,080,000	8,750,146	8,433,297		223,235			2.500	5.872	AO	53,900	252,000	03/24/2025	10/14/2031	9,112,500
P0R12R-AA-8	FIEMEX ENERGIA - BANCO A 7.25% 31 JAN 20		2.C FE	4,504,483	4,378,043	4,599,134	4,503,630		(820)			7.250	6.870	JJ	133,135	120,773	10/16/2025	01/31/2041	399,227
P0R80B-AG-7	SITIOS LATINOAMERICA SA 5.375% 04 APR 20		2.C FE	17,907,042	18,610,000	18,723,521	18,014,635		73,667			5.375	5.987	AO	241,736	686,925	12/04/2025	04/04/2032	16,424,866
P13435-AC-9	BANCO INTERNACIONAL DEL PERU SAA -		2.C FE	9,171,927	9,095,000	8,985,860	9,082,242		5,626			3.250	3.295	AO	71,434	295,588	06/11/2024	10/04/2026	8,500,931

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
P1905C-AJ-9	BRF S.A. 5.75% 21 SEP 2050-50 REGS		3.B FE	436,100	560,000	469,526	437,329		1,229			5.750	7.754	MS	8,944	16,100	04/14/2025	09/21/2050	576,100
P1905C-JX-9	BRF S.A. 4.875% 24 JAN 2030-29 REGS		3.B FE	4,262,982	4,320,000	4,177,051	4,242,020		7,726			4.875	5.279	JJ	91,845	141,863	10/03/2025	01/24/2030	4,179,450
P19118-AA-9	B3 S.A. - BRASIL BOLSA B 4.125% 20 SEP 2		3.A FE	1,388,175	1,620,000	1,514,635	1,450,656		23,858			4.125	6.329	MS	18,748	66,825	05/02/2023	09/20/2031	1,653,413
P1926L-AA-3	CABLE ONDA SA		3.B FE	6,076,535	6,325,000	6,016,656	6,113,438		25,750			4.500	5.100	JJ	119,384	257,175	07/29/2025	01/30/2030	6,262,813
P2195V-AP-0	CELULOSA ARAUCO Y CONSTITUCION SA		2.C FE	11,665,325	11,505,000	11,177,338	11,505,622		(10,001)			4.250	4.123	AO	82,852	488,963	06/07/2024	04/30/2029	9,170,825
P2195V-AQ-8	CELULOSA ARAUCO Y CONSTITUCION SA		2.C FE	2,243,475	1,950,000	1,742,910	2,219,023		(6,624)			5.500	4.525	AO	18,173	107,250	01/11/2022	04/30/2049	1,001,813
P2195V-BA-2	CELULOSA ARAUCO Y CONSTITUCION SA		2.C FE	1,905,428	1,835,000	1,892,711	1,903,043		(2,384)			6.180	5.477	MN	17,640	56,702	10/01/2025	05/05/2032	1,891,702
P2205J-AL-4	CENCOSUD SA		2.C FE	1,931,700	1,880,000	2,003,384	1,931,163		(537)			6.625	6.373	FA	48,090	62,275	07/22/2025	02/12/2045	971,138
P2205J-AQ-3	CENCOSUD SA		2.C FE	3,515,365	3,460,000	3,460,000	3,459,175		(3,562)			4.375	4.241	JJ	68,960	151,375	07/23/2024	07/17/2027	2,707,969
P2205J-AT-7	CENCOSUD SA		2.C FE	2,786,231	2,715,000	2,840,759	2,783,074		(3,019)			5.950	5.402	MN	14,808	124,504	09/30/2025	05/28/2031	2,486,846
P2253T-JN-0	CEMEX S.A.B. DE C.V. 5.45% 19 NOV 2029-2		2.C FE	394,808	400,000	405,125	396,186		854			5.450	5.727	MN	2,543	21,800	05/15/2024	11/19/2029	205,450
P2253T-JR-1	CEMEX S.A.B. DE C.V. 3.875% 11 JUL 2031-		2.C FE	21,034,226	23,440,000	22,392,525	21,416,736		287,549			3.875	5.711	JJ	428,919	708,544	10/09/2025	07/11/2031	22,579,156
P2867K-AK-2	COLBUN SA		2.B FE	3,173,800	3,500,000	3,295,390	3,304,096		40,897			3.150	4.599	MS	35,219	110,250	09/01/2022	03/06/2030	1,777,563
P28768-AC-6	COLOMBIA TELECOMUNICACIONES SA ESP		4.A FE	7,377,444	7,730,000	7,032,677	7,360,318		46,630			4.950	6.038	JJ	174,312	295,763	04/10/2025	07/17/2030	7,347,458
P3067G-AG-6	COMPANIA CERVECERIAS UNI 3.35% 19 JAN 20		2.B FE	8,623,206	9,800,000	8,840,090	8,758,182		94,262			3.350	5.435	JJ	147,735	202,005	06/12/2025	01/19/2032	9,964,150
P3083S-AD-7	CONSORCIO TRANSMANTARO SA		2.C FE	15,392,136	15,765,000	15,605,774	15,430,034		41,374			4.700	5.034	AO	154,366	736,255	06/30/2025	04/16/2034	1,589,395
P3083S-AF-2	CONSORCIO TRANSMANTARO SA 5.2% 11 APR 20		2.C FE	2,845,870	2,960,000	2,944,282	2,855,814		5,690			5.200	5.614	AO	34,204	124,280	10/02/2025	04/11/2038	2,583,981
P3143N-BP-8	CORPORACION NACIONAL DEL COBRE DE		2.A FE	7,365,076	7,420,000	7,457,100	7,375,464		4,777			5.125	5.222	FA	157,392	380,275	08/03/2023	02/02/2033	7,097,325
P3143N-BT-0	CODELCO INC		2.A FE	1,340,808	1,288,000	1,392,682	1,338,111		(2,697)			6.440	5.913	JJ	35,713	41,474	03/24/2025	01/26/2036	1,329,474
P3143N-BV-5	CODELCO INTERNATIONAL LTD		2.A FE	1,547,784	1,494,000	1,588,869	1,544,744		(3,040)			6.330	5.831	JJ	44,133	47,285	03/21/2025	01/13/2035	1,541,285
P3143N-BW-3	CODELCO INTERNATIONAL LTD		2.A FE	1,327,634	1,231,000	1,323,707	1,327,475		(158)			6.780	6.195	JJ	38,949		10/01/2025	01/13/2055	1,272,731
P3146D-AA-1	CORPORACION INMOBILIARIA VESTA SAB		2.C FE	2,635,358	2,955,000	2,728,292	2,660,349		24,991			3.625	5.806	MN	14,283	57,638	11/13/2025	05/13/2031	3,008,559
P3691N-BM-1	EL PUERTO DE LIVERPOOL SAB DE CV		2.B FE	6,062,118	5,905,000	6,347,285	6,060,474		(1,643)			6.658	6.313	JJ	173,643	121,841	11/06/2025	01/22/2037	5,274,945
P3697U-AE-8	EMBOTELLADORA ANDINA SA		2.A FE	4,414,000	5,825,000	4,554,160	4,454,960		25,518			3.950	5.768	JJ	102,261	230,088	01/14/2025	01/21/2050	5,124,244
P37115-AH-8	EMPRESA NACIONAL DE TELECOMUNICACIONES		2.C FE	2,149,098	2,300,000	2,045,689	2,169,964		7,791			3.050	4.080	MS	20,850	43,615	10/07/2025	09/14/2032	583,769
P37466-AP-7	EMPRESA DE TRANSPORTE DE PASAJEROS		1.G FE	458,125	500,000	466,720	458,411		286			5.000	5.682	JJ	10,833		10/01/2025	01/25/2047	512,500
P37466-AS-1	EMPRESA DE TRANSPORTE DE PASAJEROS		1.G FE	7,141,423	7,850,000	6,964,756	7,172,063		12,596			4.700	5.326	MN	55,343	368,950	08/03/2023	05/07/2050	6,970,035
P3762T-AE-1	ENGIE ENERGIA CHILE SA		2.B FE	1,845,575	1,782,000	1,898,418	1,841,628		(3,947)			6.375	5.849	AO	23,352	107,228	06/30/2025	04/17/2034	1,838,801
P47465-AB-8	GRUPO CEMENTOS DE CHIHU 3.614% 20 APR 20		2.C FE	10,613,495	12,360,000	11,493,193	10,968,154		172,311			3.614	5.764	AO	88,097	435,487	05/16/2025	04/20/2032	12,379,731
P4948K-AH-8	GRUMA S.A.B. DE C.V. 5.39% 09 DEC 2034-3		2.A FE	3,138,354	3,080,000	3,166,640	3,138,360		6			5.390	4.982	JD	10,145	99,985	12/03/2025	12/09/2034	3,163,006
P4949B-AP-9	GRUPO BIMBO SAB DE CV		2.A FE	2,260,995	2,130,000	1,629,429	2,248,952		(3,223)			4.000	3.641	MS	27,217	85,200	01/11/2022	09/06/2049	1,086,300
P4R21K-AB-2	GRUPO NUTRESA SA		3.A FE	1,301,300	1,144,000	1,290,512	1,298,553		(2,747)			9.000	7.008	MN	14,014	51,480	10/01/2025	05/12/2035	1,195,480
P4R53V-AA-1	GRUPO ENERGIA BOGOTA SA ESP		2.C FE	2,336,180	2,410,000	2,379,730	2,351,346		10,854			4.875	5.506	MN	15,012	117,488	03/25/2025	05/15/2030	2,468,744
P4R53V-AB-9	GRUPO ENERGIA BOGOTA SA ESP		2.C FE	4,881,200	4,320,000	4,927,028	4,837,891		(34,333)			7.850	5.888	MN	48,984	295,160	09/30/2025	11/09/2033	4,073,860
P5300P-AE-3	HUNT OIL COMPANY OF PERU 7.75% 05 NOV 20		3.A FE	1,717,046	1,556,000	1,707,321	1,714,315		(2,731)			7.750	6.282	MN	18,758	60,295	10/09/2025	11/05/2038	181,451
P55409-AA-7	INDUSTRIAS PENOLES SAB DE CV		2.B FE	489,210	460,000	451,203	474,448		(3,901)			4.150	3.182	MS	5,780	19,090	01/11/2022	09/12/2029	234,773
P55409-AB-5	INDUSTRIAS PENOLES SAB DE CV		2.B FE	850,680	720,000	681,077	839,969		(2,894)			5.650	4.487	MS	12,317	40,680	01/11/2022	09/12/2049	370,170
P55409-AC-3	INDUSTRIAS PENOLES SAB DE CV		2.B FE	6,102,225	7,535,000	6,301,144	6,157,804		23,304			4.750	6.208	FA	144,159	357,913	08/28/2024	08/06/2050	7,243,031
P56145-AA-6	INFRAESTRUCTURA ENERGETICA NOVA SAB DE		2.B FE	1,549,560	1,480,000	1,458,259	1,503,868		(12,816)			3.750	2.820	JJ	25,746	55,500	01/11/2022	01/14/2028	753,875
P56145-AB-4	INFRAESTRUCTURA ENERGETICA NOVA SA		2.B FE	1,090,400	1,450,000	1,151,387	1,100,440		6,543			4.875	7.045	JJ	32,791	70,688	06/11/2024	01/14/2048	1,280,469
P56236-AB-1	INRETAIL CONSUMER 3.25% 22 MAR 2028-28 R		3.A FE	3,908,423	4,180,000	4,052,217	4,000,717		70,899			3.250	5.316	MS	37,359	123,175	04/03/2025	03/22/2028	4,247,925
P57908-AF-5	ORBIA ADVANCE CORPORATION SAB DE C		2.C FE	4,240,263	3,900,000	3,024,567	4,189,067		(11,155)			5.875	5.169	MS	66,192	229,125	08/03/2023	09/17/2044	4,014,563
P57908-AH-1	ORBIA ADVANCE CORP SAB DE CV		2.C FE	1,540,330	1,340,000	974,019	1,522,060		(4,924)			5.500	4.508	JJ	33,984	73,700	01/11/2022	01/15/2048	688,425
P58072-AL-6	INVERSIONES CMPC S.A. 4.375% 04 APR 2027		2.B FE	6,963,625	6,790,000	6,783,414	6,819,845		(24,368)			4.375	3.924	AO	71,790	297,063	08/03/2023	04/04/2027	6,938,531
P58072-AS-1	INVERSIONES CMPC S.A. 3.85% 13 JAN 2030-		2.B FE	3,329,095	3,380,000	3,193,593	3,327,798		9,483			3.850	4.167	JJ	60,727	130,130	05/02/2023	01/13/2030	3,445,065

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
P58072-AT-9	INVERSIONES CMPC SA		2.B FE	11,448,013	12,330,000	10,990,469	11,674,142		99,921			3.000	4.076	AO	87,338	369,900	03/26/2025	04/06/2031	10,687,950
P58072-AX-0	INVERSIONES CMPC SA		2.B FE	1,103,130	1,075,000	1,105,100	1,099,495		(2,673)			6.125	5.735	JD	1,463	65,844	09/23/2024	06/23/2033	1,107,922
P58072-AY-8	INVERSIONES CMPC SA		2.B FE	8,701,664	8,385,000	8,612,737	8,669,085		(26,865)			6.125	5.587	FA	178,327	448,656	03/24/2025	02/26/2034	8,435,666
P6002*-AA-6	INTERNACIONAL DE CERAMICA SAB DE C		3.C PL	70,600,000	70,600,000	72,470,689	70,600,000					8.260	8.260	FMAN	664,150	4,292,676	02/25/2025	02/20/2031	36,028,945
P60694-AF-6	KCMA 2.431 07/01/31		1.G FE	3,737,150	4,100,000	3,718,495	3,745,337		8,187			2.431	4.581	JJ	49,836		11/19/2025	07/01/2031	1,383,279
P6638M-AB-7	METALSA SA DE CV		3.A FE	1,958,750	2,412,000	2,066,963	2,000,857		42,106			3.750	7.702	MN	14,321	78,788	07/28/2025	05/04/2031	2,457,225
P6680P-AB-7	COMPANIA DE MINAS BUENAVENTURA SAA		3.C FE	568,043	555,000	577,272	566,978		(1,064)			6.800	6.195	FA	15,411	18,870	07/29/2025	02/04/2032	573,870
P6777M-AB-8	MINERA MEXICO SA DE CV		2.A FE	15,712,126	18,040,000	15,225,760	15,741,078		37,631			4.500	5.397	JJ	349,525	792,900	03/25/2025	01/26/2050	16,053,250
P7200A-AA-1	NIAGARA ENERGY SAC		2.C FE	15,347,701	15,610,000	15,960,445	15,369,465		21,764			5.746	5.971	AO	219,255	797,545	10/10/2025	10/03/2034	14,823,999
P7922T-AA-7	PROMIGAS SA ESP		2.C FE	419,663	465,000	436,700	431,487		7,679			3.750	5.900	AO	3,633	17,438	06/07/2024	10/16/2029	473,719
P7S81Y-AC-9	ORBIA ADVANCE CORP SAB DE CV		2.C FE	4,221,288	5,040,000	4,094,849	4,379,776		79,298			2.875	5.715	MN	20,125	131,028	10/22/2025	05/11/2031	4,513,969
P8000L-AA-7	PLUSPETROL CAMISEA & PLUSPETROL LO		2.B FE	13,172,267	12,812,000	13,578,798	13,153,543		(17,143)			6.240	5.850	JJ	395,293	540,228	10/14/2025	07/03/2036	3,148,254
P87026-AA-1	SITIOS LATINOAMERICA SAB DE CV		2.C FE	3,843,375	3,700,000	3,835,272	3,840,770		(2,605)			6.000	4.895	MN	22,200	34,500	12/16/2025	11/25/2029	3,811,000
P8718A-AL-0	SOCIEDAD QUIMICA Y MINER 4.25% 07 MAY 20		2.A FE	17,889,879	17,238,000	17,101,647	17,464,976		(77,987)			4.250	3.690	MN	109,892	714,064	10/01/2025	05/07/2029	15,990,733
P8718A-AP-1	SOCIEDAD QUIMICA Y MINERA DE CHILE		2.A FE	2,256,675	2,120,000	2,293,225	2,252,451		(2,837)			6.500	5.480	MN	20,670	60,450	12/30/2025	11/07/2033	2,188,900
P8803L-AA-6	SURA ASSET MANAGEMENT SA		2.B FE	574,386	590,000	587,463	582,778		5,451			4.375	5.380	AO	5,736	25,813	06/11/2024	04/11/2027	602,906
P8803L-AB-4	SURA ASSET MANAGEMENT SA		2.B FE	7,538,574	7,050,000	7,517,627	7,521,680		(16,894)			6.350	5.088	MN	59,690	223,838	10/01/2025	05/13/2032	6,861,138
P90475-AB-3	TELEFONICA CELULAR DEL 5.875% 15 APR 202		3.B FE	1,177,661	1,161,000	1,154,475	1,158,995		1,549			5.875	5.533	AO	14,400	68,209	10/01/2024	04/15/2027	1,195,104
P9339S-AS-3	TRANSELEC SA		2.C FE	4,062,790	4,180,000	4,083,338	4,080,023		16,314			3.875	4.731	JJ	76,038	25,188	10/07/2025	01/12/2029	4,260,988
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU SA		2.A FE	5,774,439	5,909,400	5,890,963	5,788,632		38,397			4.250	5.708	AO	42,556	251,150	04/10/2025	04/30/2028	1,153,073
P9379R-BA-4	EMPRESAS PUBLICAS DE MEDELLIN ESP		2.C FE	2,933,788	2,950,000	2,766,599	2,941,516		1,997			4.250	4.331	JJ	56,767	125,375	11/05/2021	07/18/2029	2,604,188
P9401J-AA-5	TRUST FIBRAUNO		2.B FE	855,298	856,000	938,595	855,530		232			7.375	7.383	FA	24,200	31,565	06/11/2025	02/13/2034	619,014
P9401J-AB-3	TRUST FIBRAUNO		2.B FE	812,528	786,000	864,341	810,276		(2,251)			7.700	7.053	JJ	26,562	30,261	03/24/2025	01/23/2032	816,261
P98088-AA-8	VOTORANTIM CIMENTOS INTERNATIONAL		2.B FE	507,375	450,000	506,250	506,811		(564)			7.250	5.977	AO	7,794	16,313	10/01/2025	04/05/2041	466,313
Q0006*-AA-4	ALS GROUP FINANCE PTY LTD		2.B	11,251,625	11,136,392	10,351,065	11,136,392				796,584	4.640	4.640	JJ	231,092	493,773	07/11/2022	07/11/2032	9,143,098
Q0006*-AB-2	ALS GROUP FINANCE PTY LTD		2.B	7,478,625	7,402,033	6,880,049	7,402,033				529,466	4.640	4.640	JJ	153,600	328,196	07/11/2022	07/11/2032	6,140,887
Q0006*-AE-6	ALS GROUP FINANCE PTY LTD		2.B	31,798,307	34,881,181	36,453,520	34,881,181				4,126,829	4.710	4.710	MN	241,872	1,604,503	11/08/2023	11/08/2028	35,702,633
Q0347#-AA-8	AMPOL LTD		2.A	3,300,000	3,300,000	3,430,888	3,300,000					5.720	5.720	MS	59,774	188,760	09/07/2023	03/07/2032	2,468,640
Q0347#-AB-6	AMPOL LTD		2.A	4,200,000	4,200,000	4,334,892	4,200,000					5.770	5.770	MS	76,741	242,340	09/07/2023	09/07/2033	2,777,895
Q0347#-AC-4	AMPOL LTD		2.A	9,400,000	9,400,000	9,722,510	9,400,000					5.870	5.870	MS	174,730	551,780	09/07/2023	09/07/2035	7,514,255
Q0697#-AJ-5	AUSGRID FINANCE PTY LTD		2.A FE	8,900,000	8,900,000	9,088,861	8,900,000					5.560	5.560	JJ	213,056	494,840	07/26/2023	07/26/2033	9,147,420
Q0697#-AK-2	AUSGRID FINANCE PTY LTD		2.A FE	18,200,000	18,200,000	18,589,868	18,200,000					5.660	5.660	JJ	443,524	1,030,120	07/26/2023	07/26/2035	18,715,060
Q1297#-AM-0	CSL FINANCE PTY LTD		1.G	14,900,000	14,900,000	13,832,202	14,900,000					2.650	2.650	MN	37,291	394,850	05/27/2020	08/27/2030	12,260,325
Q1297#-AM-0	CSL FINANCE PTY LTD	0	1.G	500,000	500,000	464,168	500,000					2.650	2.650	MN	1,251	13,250	05/27/2020	08/27/2030	12,260,325
Q1297#-AN-8	CSL FINANCE PTY LTD		1.G	14,300,000	14,300,000	12,823,663	14,300,000					2.730	2.730	MN	36,870	390,390	05/27/2020	05/27/2032	11,859,705
Q1297#-AN-8	CSL FINANCE PTY LTD	0	1.G	400,000	400,000	358,704	400,000					2.730	2.730	MN	1,031	10,920	05/27/2020	05/27/2032	11,859,705
Q1629#-AS-6	BRISBANE AIRPORT CORPORATION PTY L		2.B Z	68,039,008	61,483,554	60,098,514	61,483,554				4,397,906	4.440	4.440	JJ	1,236,024	2,599,078	07/18/2018	07/18/2028	62,098,670
Q1629#-AV-9	BRISBANE AIRPORT CORPORATION PTY L		2.B Z	6,850,000	6,668,498	6,255,185	6,668,498				476,996	3.480	3.480	FA	96,693	220,562	08/01/2019	08/01/2029	6,580,994
Q1629#-AW-7	BRISBANE AIRPORT CORPORATION PTY L		2.B Z	6,439,000	6,268,388	5,680,470	6,268,388				448,377	3.660	3.660	FA	95,593	218,053	08/01/2019	08/01/2031	6,179,384
Q2107#-AM-8	CONTACT ENERGY LIMITED		2.B	9,900,000	9,900,000	9,917,743	9,900,000					4.510	4.510	JD	14,883	446,490	12/19/2013	12/19/2028	10,123,245
Q3393*-AJ-0	ELECTRANET PTY LTD		2.B YE	4,000,000	4,000,000	3,964,106	4,000,000					3.910	3.910	MN	19,984	156,400	05/15/2013	05/15/2028	9,685,725
Q3393*-AJ-0	ELECTRANET PTY LTD	0	2.B YE	6,000,000	6,000,000	5,946,159	6,000,000					3.910	3.910	MN	29,977	234,600	05/15/2013	05/15/2028	9,685,725
Q3629#-AP-8	ETSA UTILITIES FINANCE PTY LTD		1.G	6,400,000	6,400,000	6,215,196	6,400,000					3.560	3.560	FA	94,933	227,840	08/01/2019	08/01/2029	8,345,960
Q3629#-AP-8	ETSA UTILITIES FINANCE PTY LTD	0	1.G	2,000,000	2,000,000	1,942,249	2,000,000					3.560	3.560	FA	29,667	71,200	08/01/2019	08/01/2029	8,345,960
Q3629#-AQ-6	ETSA UTILITIES FINANCE PTY LTD		1.G	6,400,000	6,400,000	6,163,462	6,400,000					3.630	3.630	FA	96,800	232,320	08/01/2019	08/01/2030	8,348,830
Q3629#-AQ-6	ETSA UTILITIES FINANCE PTY LTD	0	1.G	2,000,000	2,000,000	1,926,082	2,000,000					3.630	3.630	FA	30,250	72,600	08/01/2019	08/01/2030	8,348,830

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
Q3647#-AA-9	EVOLUTION MINING FINANCE PTY LTD		2.C PL	6,600,000	6,600,000	6,242,178	6,600,000					2.830	2.830	MN	27,498	186,780	11/08/2021	11/08/2028	6,490,560
Q3647#-AA-9	EVOLUTION MINING FINANCE PTY LTD	0	2.C PL	400,000	400,000	378,314	400,000					2.830	2.830	MN	1,667	11,320	11/08/2021	11/08/2028	6,490,560
Q3647#-AB-7	EVOLUTION MINING FINANCE PTY LTD		2.C PL	14,400,000	14,400,000	12,866,134	14,400,000					3.170	3.170	MN	67,204	456,480	11/08/2021	11/08/2031	14,221,900
Q3647#-AB-7	EVOLUTION MINING FINANCE PTY LTD	0	2.C PL	900,000	900,000	804,133	900,000					3.170	3.170	MN	4,200	28,530	11/08/2021	11/08/2031	14,221,900
Q3647#-AC-5	EVOLUTION MINING FINANCE PTY LTD	0	2.C PL	800,000	800,000	722,799	800,000					3.060	3.060	FA	9,316	24,480	02/14/2022	02/14/2031	9,848,410
Q3647#-AC-5	EVOLUTION MINING FINANCE PTY LTD		2.C PL	9,700,000	9,700,000	8,763,934	9,700,000					3.060	3.060	FA	112,957	296,820	02/14/2022	02/14/2031	9,848,410
Q3647#-AD-3	EVOLUTION MINING FINANCE PTY LTD		2.C PL	13,000,000	13,000,000	13,330,858	13,000,000					6.190	6.190	FA	288,351	804,700	08/22/2023	08/22/2033	12,268,305
Q3917#-AB-0	FLINDERS PORT HOLDINGS		2.B FE	10,700,000	10,700,000	10,684,871	10,700,000					4.270	4.270	MS	130,721	456,890	09/18/2014	09/18/2026	10,928,445
Q3917#-AC-8	FLINDERS PORT HOLDINGS PTY LTD		2.B FE	6,000,000	6,000,000	5,934,608	6,000,000					4.080	4.080	MS	70,040	244,800	03/19/2019	03/18/2029	5,816,280
Q3917#-AC-8	FLINDERS PORT HOLDINGS PTY LTD	0	2.B FE	400,000	400,000	395,641	400,000					4.080	4.080	MS	4,669	16,320	03/19/2019	03/18/2029	5,816,280
Q3917#-AD-6	FLINDERS PORT HOLDINGS PTY LTD		2.B FE	7,778,327	7,402,033	6,030,903	7,402,033				529,466	4.720	4.720	MS	99,960	341,701	05/07/2019	05/07/2039	7,303,686
Q3920#-AH-2	FONTERRA COOPERATIVE GROUP LIMITED		1.G	53,759,420	53,500,000	50,274,026	53,580,231		(19,843)			3.550	3.506	MS	506,467	1,899,250	03/17/2015	09/25/2029	53,940,750
Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED		1.G FE	15,500,000	15,500,000	15,193,837	15,500,000					3.630	3.630	FA	218,808	562,650	08/11/2015	08/11/2027	15,017,713
Q3977*-AA-3	GENESIS ENERGY LIMITED		2.A FE	13,600,000	13,600,000	13,592,540	13,600,000					3.640	3.640	JJ	217,268	495,040	01/23/2015	01/23/2026	13,847,520
Q3977*-AC-9	GENESIS ENERGY LIMITED		2.A FE	18,600,000	18,600,000	18,484,106	18,600,000					3.690	3.690	JJ	301,227	686,340	01/23/2015	01/23/2027	18,943,170
Q5664#-AD-6	LONSDALE FINANCE PTY LTD		2.B FE	31,149,930	28,141,063	27,464,101	28,141,063				2,012,925	4.420	4.420	AO	310,959	1,199,256	10/02/2018	10/01/2028	27,945,076
Q5664#-AH-7	LONSDALE FINANCE PTY LTD		2.B FE	6,700,000	6,700,000	6,439,850	6,700,000					3.850	3.850	AO	64,488	257,950	07/09/2019	07/09/2031	8,459,775
Q5664#-AH-7	LONSDALE FINANCE PTY LTD	0	2.B FE	1,800,000	1,800,000	1,730,109	1,800,000					3.850	3.850	AO	17,325	69,300	07/09/2019	07/09/2031	8,459,775
Q5664#-AJ-3	LONSDALE FINANCE PTY LTD		2.B FE	10,300,000	10,300,000	9,264,377	10,300,000					3.950	3.950	AO	101,713	406,850	07/09/2019	07/09/2034	10,503,425
Q5664#-AL-8	LONSDALE FINANCE PTY LTD		2.B FE	32,072,019	30,875,147	24,110,371	30,875,147				2,208,493	4.350	4.350	AO	335,767	1,294,933	07/09/2019	07/11/2039	31,546,681
Q57085-HQ-0	MACQUARIE GROUP LTD	SD	2.A FE	3,925,644	3,647,638	3,574,211	3,665,521		(5,949)		172,534	2.723	2.529	FA	36,192	97,090	08/23/2021	08/21/2029	3,697,301
Q5995#-AE-4	MERIDIAN ENERGY LTD		2.A	10,800,000	10,800,000	10,582,744	10,800,000					3.860	3.860	AO	71,796	416,880	04/29/2019	04/29/2029	10,091,070
Q5995#-AE-4	MERIDIAN ENERGY LTD	0	2.A	800,000	800,000	783,907	800,000					3.860	3.860	AO	5,318	30,880	04/29/2019	04/29/2029	10,091,070
Q5995#-AH-7	MERIDIAN ENERGY LTD		2.A	15,250,000	15,250,000	15,201,049	15,250,000					3.920	3.920	MS	172,698	597,800	01/18/2022	09/17/2026	15,548,900
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LIMITED		2.B FE	11,800,000	11,800,000	11,657,449	11,800,000					3.440	3.440	AO	69,908	405,920	04/29/2015	04/29/2027	11,596,080
Q6518#-AH-3	NSW PORTS FINANCE CO PTY LTD		2.B FE	19,892,487	17,071,356	15,115,661	17,071,356				1,221,111	4.650	4.650	AO	176,404	760,844	04/11/2018	04/11/2033	16,035,321
Q6518#-AJ-9	NSW PORTS FINANCE CO PTY LTD		2.B FE	42,970,881	36,876,795	27,619,355	36,876,795				2,637,790	5.000	5.000	AO	409,742	1,767,250	04/11/2018	04/11/2048	35,406,392
Q6568#-AH-4	NETWORK FINANCE COMPANY PTY LTD		2.A FE	116,627,598	107,629,562	104,839,051	107,629,562				7,698,721	4.360	4.360	AO	1,147,092	4,534,668	12/13/2018	12/13/2028	107,931,725
Q6646*-AB-5	NEW TERMINAL FINANCING CO PTY LTD		2.B	10,600,000	10,600,000	10,504,667	10,600,000					3.830	3.830	MS	120,666	405,980	09/15/2015	09/14/2027	10,497,245
Q6646*-AC-3	NEW TERMINAL FINANCING CO PTY LTD		2.B	7,100,000	7,100,000	6,920,519	7,100,000					3.980	3.980	MS	83,989	282,580	09/15/2015	09/14/2030	7,037,310
Q6646*-AG-4	NEW TERMINAL FINANCING CO PTY LTD		2.B FE	18,693,839	17,604,835	14,017,146	17,604,835				1,259,270	5.043	5.043	MS	268,810	860,919	03/12/2019	03/14/2044	17,706,909
Q7160#-AT-6	ORICA FINANCE LIMITED		2.B	6,472,000	6,472,000	6,563,187	6,472,000					5.690	5.690	JJ	169,807		07/15/2025	07/15/2035	6,656,128
Q7160#-AU-3	ORICA FINANCE LIMITED		2.B	11,100,000	11,100,000	11,290,963	11,100,000					5.790	5.790	JJ	296,351		07/15/2025	07/15/2037	11,421,345
Q7161#-AC-2	ORION NEW ZEALAND LIMITED		1.E	35,018,121	33,237,894	34,430,137	33,237,894				855,436	4.355	4.355	MJSD	39,658	1,824,682	11/21/2023	11/21/2033	33,599,772
Q7161#-AD-0	ORION NEW ZEALAND LIMITED		1.E	22,174,104	21,046,833	22,034,371	21,046,833				541,678	4.475	4.475	MJSD	25,804	1,181,221	11/21/2023	11/21/2035	21,282,294
Q7450#-AF-7	PERTH AIRPORT PTY LTD		2.B FE	28,000,000	28,000,000	27,680,720	28,000,000					3.600	3.600	JJ	481,600	1,008,000	07/09/2015	07/09/2027	27,689,600
Q7724#-AF-5	POWERCO LIMITED		2.B FE	10,500,000	10,500,000	10,513,625	10,500,000					4.860	4.860	JD	34,020	510,300	06/07/2011	06/07/2026	10,243,000
Q7724#-AH-1	POWERCO LTD		2.B FE	18,000,000	18,000,000	17,721,463	18,000,000					3.600	3.600	JJ	284,400	648,000	01/23/2013	01/23/2028	18,324,000
Q7794#-AF-0	QPH FINANCE CO PTY LIMITED		2.B FE	15,210,990	10,802,967	10,978,623	10,802,967				772,734	6.280	6.280	FA	258,179	653,679	08/14/2014	08/14/2029	11,142,180
Q7794#-AL-7	QPH FINANCE CO PTY LIMITED		2.B FE	30,172,583	28,207,748	21,344,351	28,207,748				2,017,695	4.980	4.980	AO	284,851	1,353,716	10/18/2018	10/18/2048	24,741,049
Q9194#-AC-1	TRANSPOWER NEW ZEALAND LIMITED		1.D	9,100,000	9,100,000	9,081,109	9,100,000					3.830	3.830	AO	75,515	348,530	10/13/2011	10/13/2026	9,274,265
Q9326#-AE-6	UNIVERSITY OF MELBOURNE		1.B FE	53,299,255	56,682,235	49,206,755	56,682,235				4,054,469	5.270	5.270	AO	655,514	2,861,281	10/12/2022	10/12/2052	58,175,812
Q9396#-AH-4	VICTORIA POWER NETWORKS (FINANCE)		1.G	13,800,000	13,800,000	13,743,470	13,800,000					3.750	3.750	MN	70,438	517,500	05/12/2015	11/12/2026	14,058,750
Q9396#-AQ-4	VICTORIA POWER NETWORK FIN PTY LTD		1.G	22,800,000	22,800,000	21,961,770	22,800,000					3.360	3.360	MS	236,208	766,080	09/10/2019	09/10/2029	25,725,040
Q9396#-AQ-4	VICTORIA POWER NETWORK FIN PTY LTD	0	1.G	4,000,000	4,000,000	3,852,942	4,000,000					3.360	3.360	MS	41,440	134,400	09/10/2019	09/10/2029	25,725,040
R2284#-AC-4	STATNETT SF		1.F	14,000,000	14,000,000	12,852,530	14,000,000					3.510	3.510	JJ	217,035	491,400	01/22/2013	01/22/2033	14,245,700

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
R2284#-AD-2	STATNETT SF	0	1.F	8,682,500	10,000,000	8,237,021	9,003,564		37,635			3.790	4.642	JJ	167,392	379,000	07/01/2015	01/22/2043	10,189,500
R2284#-AG-5	STATNETT SF		1.F	14,100,000	14,100,000	13,132,381	14,100,000					3.400	3.400	MS	145,152	479,400	06/12/2013	06/12/2032	14,339,700
R2284#-AJ-9	STATNETT SF		1.F	2,499,300	3,000,000	2,735,547	2,593,204		59,122			2.790	5.604	MS	25,343	83,700	05/03/2024	09/12/2031	1,013,950
S25221-AV-4	ESKOM HOLDINGS SOC LTD		3.B FE	6,281,583	6,380,000	6,599,313	6,322,963		20,316			6.350	6.723	FA	158,676	383,223	03/24/2025	08/10/2028	6,582,565
S25221-CQ-3	ESKOM HOLDINGS SOC LTD 4.314% 23 JUL 202		3.B FE	1,265,580	1,430,000	1,415,700	1,363,724		38,636			4.314	7.517	JJ	27,075	61,690	05/02/2023	07/23/2027	1,460,845
S8755V-FQ-9	TRANSNET SOC LTD 8.25% 06 FEB 2028 REGS		4.A FE	4,964,558	4,940,000	5,219,419	4,957,637		(5,642)			8.250	8.060	FA	164,152	380,325	03/25/2025	02/06/2028	4,310,775
T9263*-AA-0	INTER MEDIA AND COMMUNICATION SPA		2.B PL	458,300	469,780	484,325	469,780				11,480	4.520	4.520	JD	59	10,992	06/05/2025	06/30/2030	240,199
U0489E-AA-4	ATP TOWER HOLDINGS LLC		3.C FE	2,905,280	2,852,000	2,937,560	2,901,791		(3,489)			7.875	7.349	FA	92,334	60,323	10/01/2025	02/03/2030	2,964,298
U0901R-AA-5	BIMBO BAKERIES USA INC 4% 17 MAY 2051-50		2.A FE	1,612,563	2,070,000	1,566,659	1,618,078		4,650			4.000	5.626	MN	10,120	61,400	10/16/2025	05/17/2051	2,111,400
U0901R-AC-1	BIMBO BAKERIES USA INC		2.A FE	6,774,515	6,330,000	6,887,040	6,726,225		(39,830)			6.400	5.405	JJ	186,805	405,120	10/29/2024	01/15/2034	6,532,560
U0901R-AE-7	BIMBO BAKERIES USA INC		2.A FE	3,766,758	3,740,000	3,812,014	3,768,693		1,023			5.375	5.271	JJ	96,045	54,825	10/15/2025	01/09/2036	3,840,513
U74078-CQ-4	NESTLE HOLDINGS INC.	SD	1.D FE	4,821,271	4,548,605	4,422,654	4,543,064		(2,534)		178,290	2.192	2.206	JJ	43,433	88,113	05/06/2025	01/26/2029	4,598,457
U8585E-AA-0	ST ENGINEERING URBAN SOLUTIONS USA		1.A FE	6,200,915	6,360,000	6,320,186	6,305,126		38,855			3.375	4.037	MN	33,390	214,650	08/03/2023	05/05/2027	5,348,763
U9841M-AA-0	WIPRO IT SERVICES LLC 1.5% 23 JUN 2026-2		1.G FE	1,407,468	1,510,000	1,490,491	1,485,236		49,995			1.500	5.016	JD	503	22,650	10/08/2024	06/23/2026	1,521,325
V0055B-BD-6	AFRICA FINANCE CORP		1.G FE	5,000,000	5,000,000	5,118,200	5,000,000					5.550	5.550	AO	63,979	277,500	12/31/2024	10/08/2029	2,569,375
V0956Y-AB-1	BANQUE OUEST AFRICAINE DE DEVELOPP		2.B FE	13,060,729	13,595,000	13,459,050	13,334,471		135,152			5.000	6.294	JJ	290,782	534,750	05/09/2025	07/27/2027	11,823,375
V0957S-AC-1	BANQUE OUEST AFRICAINE DE DEVELOPPEMEN		2.B FE	4,708,381	5,150,000	4,718,688	4,734,624		26,243			4.700	6.384	AO	46,393	121,025	07/21/2025	10/22/2031	4,682,513
V5000*-AB-1	KALSOY NAVIGATION INC		2.C	2,600,000	2,600,000	2,325,370	2,600,000					3.740	3.740	MS	24,580	97,240	03/30/2022	03/30/2034	2,343,010
V5733@-AA-5	KALSOY NAVIGATION INC		2.C	16,200,000	16,200,000	14,488,845	16,200,000					3.740	3.740	MS	153,153	605,880	06/17/2022	03/30/2034	16,197,330
V6143X-AB-4	MTN MAURITIUS INVESTMENTS LT 6.5% 13 OCT		3.C FE	2,611,120	2,570,000	2,597,319	2,578,560		(10,387)			6.500	6.057	AO	36,194	167,050	08/08/2022	10/13/2026	2,447,025
V6560A-AP-7	OCP SA		2.C FE	6,670,465	7,930,000	7,411,933	7,044,584		132,111			3.750	6.184	JD	6,608	297,375	05/02/2023	06/23/2031	8,078,688
V6560A-AQ-5	OCP SA 5.125% 23 JUN 2051-50 REGS		2.C FE	3,840,704	4,710,000	3,884,667	3,850,707		6,964			5.125	6.612	JD	5,364	151,700	09/15/2025	06/23/2051	3,035,850
V6560A-BE-1	OCP SA		2.C FE	4,928,345	5,000,000	5,392,250	4,934,476		6,131			6.750	6.960	MN	55,313	337,500	01/15/2025	05/02/2034	2,584,375
X0645A-CG-5	BANK GOSPODARSTWA KRAJOWEGO 6.25% 31 OCT		1.G FE	1,313,098	1,250,000	1,321,225	1,294,423		(14,311)			6.250	4.889	AO	13,238	78,125	10/25/2024	10/31/2028	1,289,063
X5920U-AA-1	ORLEN SA		2.A FE	7,792,284	7,547,000	7,943,218	7,783,647		(8,637)			6.000	5.553	JJ	189,933	117,600	10/01/2025	01/30/2035	7,155,410
X5S80Y-BF-9	MAGYAR EXPORT-IMPORT BA 6.125% 04 DEC 20		2.C FE	3,409,201	3,387,000	3,479,093	3,399,520		(6,041)			6.125	5.917	JD	15,559	207,454	06/03/2024	12/04/2027	2,872,352
X6074E-MD-0	OTP BANK NYRT		2.B FE	21,364,743	20,818,000	21,018,894	20,960,262		(290,204)			7.500	5.739	MN	156,135	1,486,425	10/03/2025	05/25/2027	18,672,925
Y00130-RP-4	ADANI PORTS AND SPECIAL EC 4.375% 03 JUL		2.C FE	5,198,639	5,490,000	5,318,438	5,222,958		47,424			4.375	5.856	JJ	118,759	155,969	03/24/2025	07/03/2029	5,405,719
Y00130-VS-3	ADANI PORTS & SPECIAL ECONOMIC ZONE LT		2.C FE	4,154,415	4,530,000	4,464,881	4,353,417		89,764			4.200	6.757	FA	77,690	106,260	08/14/2025	08/04/2027	3,604,130
Y00130-XS-1	ADANI PORTS & SPECIAL ECONOMIC ZONE LT		2.C FE	1,770,000	2,000,000	1,774,000	1,783,832		13,832			3.100	5.570	FA	25,661		08/14/2025	02/02/2031	1,015,500
Y00130-YU-5	ADANI PORTS & SPECIAL ECONOMIC ZONE LT		2.C FE	2,565,000	3,000,000	2,543,760	2,569,592		4,592			5.000	6.475	FA	62,083		09/19/2025	08/02/2041	1,537,500
Y00284-AW-2	HKAA 1 5/8 02/04/31		1.B FE	2,817,567	2,990,000	2,674,854	2,894,877		17,422			1.625	2.291	FA	19,840	48,588	05/14/2021	02/04/2031	2,782,425
Y00284-BU-5	AIRPORT AUTHORITY HONG KONG		1.B FE	3,890,416	3,520,000	3,475,683	3,684,092		(50,259)			3.450	1.913	FA	43,853	121,440	10/05/2021	02/21/2029	3,580,720
Y0488D-AC-9	AXIATA SPV2 BERHAD 4.357% 24 MAR 2026 RE		2.B FE	7,528,363	7,160,000	7,155,131	7,177,419		(75,358)			4.357	3.180	MS	84,056	311,961	05/03/2023	03/24/2026	7,315,981
Y0488D-AD-7	AXIATA SPV2 BERHAD 2.163% 19 AUG 2030-30		2.B FE	14,792,690	16,099,000	14,562,994	14,974,570		105,853			2.163	3.800	FA	127,681	170,661	10/09/2025	08/19/2030	14,665,915
Y0606W-BZ-2	BANGKOK BANK PCL/HONG KONG		2.A FE	2,251,188	1,990,000	2,005,303	2,101,042		(39,165)			4.450	2.318	MS	25,091	88,555	01/11/2022	09/19/2028	1,017,139
Y06072-AE-5	BANGKOK BANK PUBLIC CO LTD (HONG K		2.A FE	3,286,225	3,365,000	3,367,456	3,325,042		25,787			4.300	5.157	JD	6,431	144,695	07/16/2024	06/15/2027	3,437,348
Y06072-AF-2	BANGKOK BANK PUBLIC CO LTD (HONG K		2.A FE	6,128,328	5,970,000	6,168,622	6,110,981		(14,415)			5.500	5.115	MS	91,208	264,275	03/27/2025	09/21/2033	5,928,675
Y07775-AG-7	BDOPM 2 1/8 01/13/26		2.B FE	8,368,119	8,350,000	8,320,775	8,349,452		15,991			2.125	2.291	JJ	82,804	177,438	10/08/2024	01/13/2026	7,306,819
Y0889V-AC-4	BHARTI AIRTEL LTD		2.B FE	11,507,455	12,653,000	11,964,803	11,671,632		141,644			3.250	4.894	JD	31,984	381,924	10/01/2025	06/03/2031	12,045,611
Y0R1SD-AA-1	ADANI ELECTRICITY MUMBAI LTD		2.C FE	4,151,376	4,987,000	4,645,690	4,401,741		117,649			3.949	7.278	FA	76,039	196,937	03/19/2024	02/12/2030	6,422,354
Y0R1SD-AA-1	ADANI ELECTRICITY MUMBAI LTD	0	2.C FE	3,110,465	3,711,000	3,457,019	3,288,067		85,238			3.949	7.175	FA	56,584	146,547	03/19/2024	02/12/2030	6,422,354
Y0R1SD-AB-9	ADANI ELECTRICITY MUMBA 3.867% 22 JUL 20		2.C FE	3,404,618	3,820,000	3,438,000	3,455,415		42,186			3.867	5.899	JJ	65,243	92,421	10/03/2025	07/22/2031	3,893,860
Y1639J-AU-2	CITIC LTD		1.G FE	3,349,335	3,180,000	3,170,905	3,198,185		(39,491)			3.700	2.422	JD	5,556	117,660	01/11/2022	06/14/2026	1,619,415
Y17001-AA-9	AGROBANK AKB		3.C FE	1,492,502	1,425,000	1,532,759	1,482,698		(9,805)			9.250	7.980	AO	32,587	131,813	03/24/2025	10/02/2029	1,490,906

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
Y202ER-AD-2	ABJA INVESTMENT CO. PTE. LT 5.45% 24 JAN		2.B FE	28,155,074	27,109,000	26,499,740	26,442,007		117,699			5.450	4.547	JJ	3,953,916	1,030,823	10/23/2025	01/24/2028	27,282,733
Y210D1-AA-9	DUA CAPITAL LTD 2.78% 11 MAY 2031-30 REG		1.G FE	8,618,180	9,580,000	8,846,938	8,778,074		127,660			2.780	4.557	MN	36,989	263,544	10/03/2025	05/11/2031	9,439,409
Y210D1-AB-7	DUA CAPITAL LTD 1.658% 11 MAY 2026-26 RE		1.G FE	184,800	200,000	198,258	197,232		7,412			1.658	5.598	MN	461	3,316	04/12/2024	05/11/2026	201,658
Y2700R-AA-0	GENM CAPITAL LABUAN LTD 3.882% 19 APR 20		2.C FE	2,443,450	3,160,000	2,860,780	2,653,992		74,818			3.882	7.595	AO	24,534	122,671	03/08/2024	04/19/2031	3,221,336
Y29011-DG-8	GS CALTEX CORPORATION 5.375% 07 AUG 2028		2.A FE	1,537,459	1,510,000	1,552,220	1,530,241		(6,282)			5.375	4.820	FA	32,465	75,788	07/22/2025	08/07/2028	1,550,581
Y306AX-AD-2	HANWHA LIFE INSURANCE CO LTD		1.G FE	18,018,281	20,065,000	19,774,659	18,540,310		212,650			3.379	4.833	FA	276,849	677,996	08/28/2024	02/04/2032	19,641,327
Y3815N-AZ-4	HYUNDAI CAPITAL SERVICES INC		1.G FE	1,235,520	1,300,000	1,288,118	1,265,442		19,415			3.625	5.320	FA	16,101	47,125	06/07/2024	08/29/2027	1,323,563
Y3815N-BC-4	HYUNDAI CAPITAL SERVICES INC		1.G FE	7,746,751	8,075,000	8,027,358	8,062,541		119,188			1.250	2.716	FA	40,095	100,938	08/04/2023	02/08/2026	7,511,656
Y3815N-BF-7	HYUNDAI CAPITAL SERVICES INC		1.G FE	1,399,831	1,505,000	1,478,000	1,460,604		39,528			2.500	5.392	JJ	16,409	37,625	06/07/2024	01/24/2027	1,523,813
Y38266-GK-5	HYUNDAI CARD CO LTD		2.A FE	6,595,957	6,440,000	6,673,965	6,573,806		(21,298)			5.750	5.059	AO	68,917	277,006	06/25/2025	04/24/2029	5,184,900
Y44709-AF-3	KAZMUNAYGAS NATIONAL CO		2.B FE	16,241,027	17,055,000	17,430,210	16,495,718		112,302			5.375	6.244	AO	170,609	898,700	12/16/2025	04/24/2030	16,281,103
Y4470X-AA-1	JSW INFRASTRUCTURE LTD		2.C FE	8,101,857	8,055,000	8,044,931	8,098,009		(3,848)			4.950	4.747	JJ	177,210		09/22/2025	01/21/2029	8,254,361
Y458J4-AG-9	KASIKORNBANK PCL (HONG KONG BRANCH		2.B FE	2,873,332	2,800,000	2,869,580	2,835,251		(14,966)			5.458	4.843	MS	48,394	152,824	05/02/2023	03/07/2028	1,232,748
Y46976-AA-7	KHAZANAH GLOBAL SUKUK BHD 4.687% 01 JUN		1.G FE	730,217	740,000	750,922	734,123		2,233			4.687	5.040	JD	2,890	34,684	03/26/2024	06/01/2028	757,342
Y47606-AH-4	KIA MOTORS CORPORATION		1.G FE	1,223,179	1,295,000	1,279,149	1,254,829		20,551			3.500	5.315	AO	8,310	45,325	06/07/2024	10/25/2027	1,317,663
Y4760J-AD-5	KIA CORP		1.G FE	978,862	1,045,000	1,028,656	1,016,265		24,306			2.750	5.315	FA	10,936	28,738	06/07/2024	02/14/2027	1,059,369
Y4935N-AS-3	SK TELECOM CO LTD		1.G FE	2,251,358	1,830,000	1,896,832	1,953,655		(77,477)			6.625	2.175	JJ	54,220	121,238	01/11/2022	07/20/2027	945,309
Y49915-AZ-7	KT CORPORATION 2.5% 18 JUL 2026 REGS		1.G FE	3,806,071	3,710,000	3,675,868	3,716,506		(12,160)			2.500	2.122	JJ	41,995	92,750	05/09/2023	07/18/2026	3,756,375
Y4S8CV-U2-0	KB KOOKMIN CARD CO LTD		1.F FE	10,918,815	11,955,000	11,832,342	11,818,758		359,979			1.500	4.645	MN	23,910	179,325	08/03/2023	05/13/2026	9,873,500
Y5257Y-AJ-6	LENOVO GROUP LTD		2.B FE	2,270,813	2,250,000	2,137,973	2,261,963		(2,364)			3.421	3.296	MN	12,615	76,973	01/11/2022	11/02/2030	1,144,243
Y52758-AD-4	LG CHEM LTD. 3.625% 15 APR 2029 REGS		2.B FE	2,428,643	2,300,000	2,244,524	2,355,021		(16,344)			3.625	2.800	AO	17,601	83,375	12/12/2022	04/15/2029	2,341,688
Y52758-AF-9	LG CHEM LTD		2.B FE	2,270,368	2,790,000	2,483,100	2,425,705		55,766			2.375	5.114	JJ	32,027	66,263	05/04/2023	07/07/2031	2,823,131
Y56607-AA-5	MEDCO BELL PTE LTD		3.C FE	4,793,663	4,985,000	4,985,000	4,924,649		49,881			6.375	7.512	JJ	133,297	317,794	08/04/2023	01/30/2027	4,008,834
Y5951M-AA-0	MEDCO MAPLE TREE PTE LTD		3.C FE	1,779,594	1,705,000	1,778,537	1,762,609		(16,985)			8.960	7.340	AO	27,159	152,768	03/24/2025	04/27/2029	1,520,184
Y5S80V-AA-4	LG ELECTRONICS 5.625% 24 APR 2027 REGS		2.B FE	3,413,530	3,350,000	3,411,104	3,396,985		(16,545)			5.625	4.513	AO	35,070	148,781	10/06/2025	04/24/2027	3,444,219
Y6028G-AH-5	METROPOLITAN BANK AND TRUST COMPAN		2.B FE	6,454,218	6,395,000	6,372,618	6,395,050		(1,524)			2.125	2.083	JJ	62,662	135,894	02/19/2024	01/15/2026	5,856,572
Y6074J-8X-0	MIRAE ASSET SECURITIES CO LTD		2.B FE	1,403,046	1,380,000	1,401,418	1,393,747		(9,299)			5.875	4.907	JJ	34,907	40,538	03/24/2025	01/26/2027	1,420,538
Y6074J-8Y-8	MIRAE ASSET SECURITIES CO LTD		2.B FE	4,229,131	4,089,000	4,253,991	4,208,772		(19,272)			6.000	4.958	JJ	105,633	137,490	10/01/2025	01/26/2029	4,005,670
Y6074K-AG-1	MIRAE ASSET SECURITIES CO LTD		2.B FE	1,599,450	1,580,000	1,606,860	1,593,426		(6,024)			5.500	4.934	JJ	36,450	43,450	03/24/2025	07/31/2027	1,623,450
Y62579-AE-0	NAVER CORPORATION 1.5% 29 MAR 2026 REGS		1.G FE	12,925,559	13,510,000	13,422,861	13,451,034		220,593			1.500	3.246	MS	51,788	202,650	03/24/2025	03/29/2026	13,611,325
Y68856-AT-3	PETRONAS CAPITAL LIMITED 3.5% 21 APR 203		1.G FE	10,404,235	10,170,000	9,887,986	10,236,810		(21,633)			3.500	3.226	AO	69,213	355,950	03/26/2024	04/21/2030	10,347,975
Y6886M-AE-0	PETRONAS CAPITAL LIMITED 2.48% 28 JAN 20		1.G FE	672,726	770,000	691,144	687,182		11,612			2.480	4.525	JJ	8,116	19,096	09/30/2024	01/28/2032	779,548
Y7072Q-AA-1	PLDT INC		2.B FE	866,916	1,225,000	879,354	876,963		6,532			3.450	5.595	JD	939	42,263	06/07/2024	06/23/2050	1,246,131
Y70750-CB-1	POSCO HOLDINGS INC. 5.125% 07 MAY 2030 R		1.G FE	9,948,469	9,730,000	9,940,071	9,936,871		(11,598)			5.125	4.580	MN	74,799	249,331	10/09/2025	05/07/2030	9,569,081
Y7082R-JD-2	POWER FINANCE CORP LTD		2.C FE	2,249,850	2,120,000	2,114,700	2,184,880		(17,206)			4.500	3.553	JD	3,445	95,400	01/11/2022	06/18/2029	1,083,850
Y708HT-AB-5	PSA TREASURY PTE. LTD. 2.125% 05 SEP 202		1.B FE	536,355	530,000	495,025	532,978		(830)			2.125	1.955	MS	3,629	11,263	10/14/2021	09/05/2029	535,631
Y711HH-AA-7	BANK KB BUKOPIN TBK PT		2.B FE	4,458,901	4,483,000	4,515,233	4,468,182		9,281			5.658	5.849	AO	42,979	211,128	10/02/2025	10/30/2027	4,404,166
Y7123S-BC-1	BANK MANDIRI (PERSERO) TBK PT		2.B FE	1,126,032	1,200,000	1,191,984	1,187,624		40,042			2.000	5.533	AO	4,800	24,000	06/07/2024	04/19/2026	1,212,000
Y71260-AA-4	PT INDOFOOD CBP SUKSES 3.398% 09 JUN 203		2.B FE	12,065,604	12,910,000	12,103,125	12,298,406		93,601			3.398	4.335	JD	26,808	438,682	10/25/2024	06/09/2031	11,746,235
Y71260-AB-2	INDOFOOD CBP SUKSES MAKMUR TBK PT		2.B FE	12,380,485	14,440,000	12,395,874	12,416,957		31,428			4.745	5.774	JD	41,872	675,214	10/09/2025	06/09/2051	13,431,272
Y71260-AD-8	PT INDOFOOD CBP SUKSES 3.541% 27 APR 203		2.B FE	985,270	1,060,000	987,788	987,403		2,133			3.541	4.810	AO	6,673	18,767	10/09/2025	04/27/2032	1,078,767
Y71372-AA-7	TOWER BERSAMA INFRASTRUC 2.75% 20 JAN 20		2.C FE	4,867,025	5,350,000	5,335,020	5,341,199		163,795			2.750	5.949	JJ	65,798	147,125	05/10/2023	01/20/2026	5,423,563
Y71372-AB-5	TOWER BERSAMA INFRASTRUCT 2.8% 02 MAY 20		2.C FE	5,835,369	6,140,000	6,001,850	5,966,727		117,597			2.800	5.012	MN	28,176	171,920	01/24/2025	05/02/2027	6,225,960
Y7138A-AB-6	PT PERTAMINA (PERSERO) 6.5% 27 MAY 2041		2.B FE	9,654,992	8,471,000	9,090,442	9,525,018		(35,701)			6.500	5.269	MN	52,003	433,583	10/03/2025	05/27/2041	8,746,308
Y7140E-AA-6	PERTAMINA GEOTHERMAL ENERGY PT TBK		2.C FE	2,955,560	2,960,000	3,000,700	2,957,810		867			5.150	5.184	AO	27,100	152,440	08/03/2023	04/27/2028	3,036,220

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
Y7140Q-AA-9	PT CIKARANG LISTRINDO TB 5.65% 12 MAR 20		2.C FE	8,477,173	8,380,000	8,537,125	8,475,556		(1,617)			5.650	5.487	MS	143,356	73,450	10/13/2025	03/12/2035	8,411,085
Y7140W-AC-2	INDONESIA ASAHAN ALUMINIUM 6.53% 15 NOV		2.B FE	218,289	210,000	222,075	215,396		(1,689)			6.530	5.550	MN	1,752	13,713	03/26/2024	11/15/2028	216,857
Y7141B-AA-1	FREEPORT INDONESIA PT		2.B FE	1,026,155	1,050,000	1,052,625	1,041,278		6,365			4.763	5.437	AO	10,697	50,012	08/16/2023	04/14/2027	1,075,006
Y7141B-AB-9	FREEPORT INDONESIA PT		2.B FE	14,888,199	15,256,000	15,526,565	14,982,536		37,536			5.315	5.646	AO	173,433	776,415	10/01/2025	04/14/2032	13,591,853
Y7141B-AC-7	FREEPORT INDONESIA PT		2.B FE	12,649,030	12,760,000	13,002,185	12,655,336		2,921			6.200	6.263	AO	169,212	791,120	02/13/2025	04/14/2052	8,124,280
Y7141M-AA-7	PT. HUTAMA KARYA (PERSER 3.75% 11 MAY 20		2.B FE	9,563,681	9,950,000	9,576,875	9,641,074		49,904			3.750	4.485	MN	51,823	327,563	06/02/2025	05/11/2030	10,136,563
Y7150M-AF-4	PTTEP TREASURY CENTER C 2.993% 15 JAN 20		2.A FE	3,009,518	3,350,000	3,186,889	3,122,981		49,708			2.993	4.858	JJ	46,234	100,266	10/25/2024	01/15/2030	3,400,133
Y7150M-AG-2	PTTEP TREASURY CENTER C 2.587% 10 JUN 20		2.A FE	12,496,164	12,770,000	12,477,184	12,612,889		62,362			2.587	3.378	JD	19,271	286,769	10/14/2025	06/10/2027	11,243,579
Y7151P-AB-5	PTT TREASURY CENTER CO LTD 4.5% 25 OCT 2		2.A FE	6,148,589	5,720,000	5,003,398	6,073,976		(16,218)			4.500	3.954	AO	47,190	257,400	03/26/2025	10/25/2042	4,805,750
Y722RC-DS-2	REC LIMITED 2.25% 01 SEP 2026 REGS		2.C FE	8,250,704	8,610,000	8,491,613	8,544,667		94,533			2.250	3.378	MS	64,575	193,725	05/03/2023	09/01/2026	8,706,863
Y72570-AS-6	RELIANCE INDUSTRIES LIMITE 2.875% 12 JAN		1.G FE	7,345,794	8,610,000	7,857,142	7,614,073		120,996			2.875	5.121	JJ	116,205	195,500	10/09/2025	01/12/2032	8,733,769
Y7281R-AD-0	RH INTERNATIONAL (SINGAPORE) 4.5% 27 MAR		2.C FE	2,665,661	2,780,000	2,763,820	2,725,838		22,164			4.500	5.435	MS	32,665	125,100	05/03/2023	03/27/2028	2,842,550
Y72827-AE-1	RHB BANK BHD		1.G FE	3,574,076	3,630,000	3,575,913	3,621,422		16,886			1.658	2.131	JD	334	60,185	06/11/2024	06/29/2026	1,930,875
Y754CZ-AA-2	SATS TREASURY PTE LTD		1.G FE	1,320,838	1,293,000	1,315,615	1,318,959		(1,880)			4.828	4.123	JJ	27,398		10/01/2025	01/23/2029	1,324,213
Y77108-AF-8	XIAOMI BEST TIME INTERNATIONAL LTD		2.B FE	4,479,948	4,400,000	3,510,364	4,473,328		(1,752)			4.100	3.992	JJ	83,686	180,400	11/08/2021	07/14/2051	3,908,515
Y7747Z-FA-1	SHINHAN CARD CO LTD		1.F FE	10,964,808	11,865,000	11,706,009	11,734,678		262,695			1.375	3.618	JD	3,625	163,144	06/07/2024	06/23/2026	10,552,050
Y7747Z-GG-7	SHINHAN CARD CO LTD		1.F FE	3,349,723	3,670,000	3,603,793	3,555,581		100,914			2.500	5.536	JJ	39,249	91,750	02/19/2024	01/27/2027	3,715,875
Y7747Z-RV-2	SHINHAN CARD CO LTD		1.F FE	2,019,960	2,000,000	2,063,400	2,017,513		(2,316)			5.500	5.197	MS	33,306	93,500	07/22/2025	03/12/2029	2,055,000
Y7996P-AK-4	SINGTEL GROUP TREASURY PTE 2.375% 03 OCT		1.F FE	581,014	620,000	612,938	607,565		15,778			2.375	5.121	AO	3,599	14,725	04/11/2024	10/03/2026	627,363
Y7996P-AL-2	SINGTEL GROUP TREASURY 3.875% 28 AUG 202		1.F FE	2,913,439	2,590,000	2,597,045	2,705,675		(46,437)			3.875	1.968	FA	34,291	100,363	05/12/2021	08/28/2028	2,436,306
Y7996P-AM-0	SINGTEL GROUP TREASURY 2.375% 28 AUG 202		1.F FE	6,130,925	6,070,000	5,730,262	6,088,814		(6,828)			2.375	2.243	FA	49,256	144,163	02/14/2023	08/28/2029	5,696,856
Y7996P-AN-8	SINGTEL GROUP TREASURY PTE LTD		1.F FE	3,967,230	4,800,000	4,378,512	4,266,201		105,729			1.875	4.672	JD	5,250	90,000	05/03/2023	06/10/2030	4,845,000
Y7S272-AH-5	POSCO HOLDINGS INC		1.G FE	1,332,596	1,285,000	1,360,301	1,328,853		(3,744)			5.875	5.288	JJ	34,392	37,747	03/25/2025	01/17/2033	1,322,747
Y807BZ-AA-9	SK ON CO. LTD. 5.375% 11 MAY 2026 REGS		1.D FE	3,434,985	3,390,000	3,403,153	3,400,407		(28,049)			5.375	4.506	MN	25,307	182,213	10/01/2024	05/11/2026	3,481,106
Y8085F-BA-7	SK HYNIX INC		2.B FE	11,001,209	11,560,000	11,543,816	11,548,650		223,439			1.500	3.438	JJ	78,030	173,400	02/06/2024	01/19/2026	9,546,063
Y8085F-BK-5	SK HYNIX INC		2.B FE	3,634,980	3,600,000	3,757,644	3,617,407		(7,780)			6.375	6.119	JJ	104,550	229,500	09/27/2023	01/17/2028	3,714,750
Y8085F-BL-3	SK HYNIX INC		2.B FE	1,492,587	1,385,000	1,528,486	1,484,012		(8,574)			6.500	5.272	JJ	41,011	45,013	03/24/2025	01/17/2033	1,430,013
Y8085F-BT-6	SK HYNIX INC		2.B FE	1,883,812	1,885,000	1,910,655	1,884,551		407			5.500	5.524	JJ	47,518	103,675	06/07/2024	01/16/2027	1,731,338
Y8085F-BU-3	SK HYNIX INC		2.B FE	3,530,895	3,485,000	3,602,863	3,523,457		(7,050)			5.500	5.103	JJ	87,851	120,175	05/22/2025	01/16/2029	3,580,838
Y8190D-AA-5	SUMMIT DIGITEL INFRASTR 2.875% 12 AUG 20		2.C FE	13,882,014	16,000,000	14,514,560	14,207,706		236,278			2.875	5.196	FA	177,611	364,838	10/03/2025	08/12/2031	16,027,125
Y8850A-AA-2	TNB GLOBAL VENTURES CAPITA 3.244% 19 OCT		1.G FE	10,932,934	10,760,000	10,673,920	10,765,256		(15,542)			3.244	3.115	AO	69,811	331,861	10/06/2025	10/19/2026	9,079,926
Y8850A-AB-0	TNB GLOBAL VENTURES CAPITA 4.851% 01 NOV		1.G FE	11,203,399	10,185,000	10,384,932	10,605,778		(142,232)			4.851	3.240	MN	82,346	494,074	10/08/2024	11/01/2028	8,649,833
Y8T54U-AA-1	TATA CAPITAL LTD		2.B FE	2,000,180	1,960,000	1,996,750	1,996,974		(3,206)			5.389	4.598	JJ	46,944		10/01/2025	07/21/2028	2,012,812
Y9048B-AA-1	ULTRATECH CEMENT LIMITED 2.8% 16 FEB 203		2.C FE	10,540,989	11,890,000	10,891,953	10,715,642		155,949			2.800	5.005	FA	124,845	232,120	10/09/2025	02/16/2031	11,448,060
YN8752-68-8	HIKMA FINANCE USA LLC		2.B FE	9,716,787	9,690,000	9,783,896	9,717,265		478			5.125	5.054	JJ	238,650		12/02/2025	07/08/2030	6,676,819
ZM4996-88-4	IDBILI REGS 5.37500 01/26/2028		2.A FE	9,306,721	9,300,000	9,391,977	9,308,424		(820)			5.375	5.326	JJ	215,224	378,669	05/20/2025	01/26/2028	8,882,469
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)				86,839,804,302	89,562,909,759	82,789,782,056	86,925,273,381	5,464,222	54,558,800	89,830,016	487,827,157	XXX	XXX	XXX	1,014,532,070	3,540,051,711	XXX	XXX	108,750,009,971
55670#-AH-2	VARIABLE FUNDING NOTE		2.C	3,874,176,788	3,874,176,788	4,018,296,164	3,874,176,788					6.350	6.350	MJSD	60,260,412	257,697,961	12/31/2025	12/31/2035	3,909,090,644
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)				3,874,176,788	3,874,176,788	4,018,296,164	3,874,176,788					XXX	XXX	XXX	60,260,412	257,697,961	XXX	XXX	3,909,090,644
00182@-AA-6	AMAZON.COM INC (SUNTRUST EQUITY)		1.D	20,498,189	20,498,189	18,957,514	20,498,189					3.497	3.497	MON	1,991	716,819	12/01/2017	10/31/2038	575,283
00182@-AA-6	AMAZON.COM INC (SUNTRUST EQUITY)	0	1.D	1,041,581	1,041,581	963,295	1,041,581					3.497	3.497	MON	3,149	36,424	12/01/2017	10/31/2038	575,283
00184*-AA-6	AMAZON.COM INC (SUNTRUST EQUITY)		1.D	22,232,197	22,232,197	20,641,576	22,232,197					3.610	3.610	MON	2,229	802,580	01/02/2018	03/31/2039	789,386
00184*-AA-6	AMAZON.COM INC (SUNTRUST EQUITY)	0	1.D	1,111,610	1,111,610	1,032,079	1,111,610					3.610	3.610	MON	3,469	36,785	01/02/2018	03/31/2039	789,386

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
00195#-AA-9	AMAZON.COM INC (SUNTRUST EQUITY)		1.D	6,837,997	6,837,997	6,247,068	6,837,997					3.570	3.570	MON	678	244,116	12/16/2019	10/31/2040	238,090
00195#-AA-9	AMAZON.COM INC (SUNTRUST EQUITY)	0	1.D	1,372,776	1,372,776	1,254,143	1,372,776					3.570	3.570	MON	4,234	44,924	12/16/2019	10/31/2040	238,090
00623#-AA-1	2332 AND 2250 ACP HOUSING DEVELOPM		1.B	15,661,821	15,661,821	17,865,990	15,661,821					6.525	6.525	MON	45,419	1,021,934	02/07/2024	02/15/2054	52,142
009090-AA-9	AIR CANADA 2015-1A PTT		1.F FE	3,261,210	3,261,210	3,224,401	3,261,210					3.600	3.600	MS	34,569	117,404	03/11/2015	09/15/2028	1,586,098
009098-A*-5	AMAZON.COM INC		1.D	8,952,789	8,952,789	8,770,916	8,952,789					4.494	4.494	MON	23,470	402,338	05/10/2019	11/10/2039	519,504
009098-A*-5	AMAZON.COM INC	0	1.D	489,338	489,338	479,397	489,338					4.494	4.494	MON	1,283	21,991	05/10/2019	11/10/2039	519,504
00910G-A*-4	AMAZON.COM INC		1.E	11,802,517	11,802,517	11,544,504	11,802,517					4.533	4.533	MON	31,209	535,008	01/09/2020	03/10/2041	91,053
00910G-A*-4	AMAZON.COM INC	0	1.E	498,698	498,698	487,796	498,698					4.533	4.533	MON	1,319	22,606	01/09/2020	03/10/2041	91,053
02377A-AA-6	AMERICAN AIRLINES INC		2.B FE	1,515,002	1,515,002	1,509,040	1,515,002					3.700	3.700	AO	14,014	56,055	09/02/2014	04/01/2028	2,141,420
02377A-AA-6	AMERICAN AIRLINES INC	0	2.B FE	3,513,049	3,513,049	3,499,224	3,513,049					3.700	3.700	AO	32,496	129,983	07/01/2015	04/01/2028	2,141,420
03422#-AB-6	ANDIRON FINANCING LLC		2.B PL	1,100,000	1,100,000	1,173,302	1,100,000					7.068	7.068	MON	5,615	62,446	05/20/2025	01/21/2030	1,106,479
09735@-AA-9	BOHANNON JEFFERSON ASSOCIATES LP		1.D	36,600,000	36,600,000	43,126,504	36,600,000					6.090	6.090	MON	148,596	1,733,620	02/25/2025	03/07/2055	372,258
11042C-AA-8	BRITISH AIRWAYS 2021-1 CLASS A PPT		1.E FE	3,234,564	3,234,564	2,959,258	3,234,564					2.900	2.900	MJSD	4,169	93,802	07/20/2021	09/15/2036	44,744
11042T-AA-1	BRITISH AIRWAYS 2018-1 PT CERTS		1.C FE	2,867,981	2,867,981	2,814,210	2,867,981					3.800	3.800	MJSD	3,330	108,983	03/14/2018	03/20/2033	28,196
11043X-AA-1	BRITISH AIRWAYS 2019-1 PT CERTS		1.C FE	4,019,146	4,019,146	3,797,700	4,019,146					3.300	3.300	MJSD	5,895	132,632	07/15/2019	06/15/2034	80,920
1254M@-AA-4	WASHINGTON BOULEVARD PROPERTIES LL		1.F Z	25,833,544	25,833,544	28,937,625	25,833,544					6.459	6.459	MON	96,001		12/11/2025	05/10/2047	26,087,516
1254M@-AA-4	WASHINGTON BOULEVARD PROPERTIES LL	0	1.F Z	342,923	342,923	384,128	342,923					6.459	6.459	MON	1,274		12/11/2025	05/10/2047	26,087,516
126650-AW-0	CVS CORPORATION		2.B	633,017	600,016	600,464	603,866		(6,203)			5.298	4.128	MON	1,854	31,789	09/03/2013	01/11/2027	2,420
126650-AY-6	CVS CORP		2.B	295,001	295,001	297,369	295,001					5.361	5.361	MON	923	16,579	09/23/2005	10/10/2027	1,896
126650-BC-3	CVS LEASE PASS THROUGH T		2.B	947,526	947,529	955,514	947,526					5.880	5.880	MON	3,250	55,715	12/22/2005	01/10/2028	4,513
12672#-AA-6	WELLS FARGO NORTHWEST NA (CVS CORP		2.B	5,213,462	5,213,462	5,243,531	5,213,462					4.704	4.704	MON	14,306	245,241	09/20/2012	09/10/2034	30,576
12674@-AA-6	WELLS FARGO NORTHWEST NA (CVS CORP		2.B	2,631,458	2,631,458	2,553,607	2,631,458					4.016	4.016	MON	6,165	105,679	07/11/2013	08/10/2035	15,025
12767@-AA-4	CGA CAPITAL CREDIT LEASE BACKED PA		2.B	18,878,924	18,878,924	18,750,235	18,878,924					6.010	6.010	MON	50,428	1,134,623	03/15/2023	03/15/2055	1,006,132
19207@-AA-7	16-63 CODY AVENUE HOUSING FUND DEV		1.C IF	20,600,000	20,600,000	21,916,246	20,600,000					5.870	5.870	MON	53,743	634,841	06/06/2025	01/15/2057	483,902
19264*-AA-9	705 AUBURNDALE ORANGE LLC		1.E Z	59,423,646	59,423,646	60,497,419	59,423,646					4.660	4.660	MON	161,533	2,769,142	02/12/2024	02/10/2034	666,679
19264*-AA-9	705 AUBURNDALE ORANGE LLC	0	1.E Z	4,427,512	4,427,512	4,507,516	4,427,512					4.660	4.660	MON	12,035	206,322	07/10/2023	02/10/2034	666,679
223578-AA-9	JMC-T2 LLC (COX TOWER II LEASE-BACKED PT		2.B	3,809,988	3,809,988	3,828,186	3,809,988					5.409	5.409	MON	16,601	206,082	10/02/2013	01/02/2040	23,190
224068-AA-0	2134 COYLE HDFC		1.C	41,318,776	41,318,776	45,569,690	41,318,776					6.202	6.202	MON	113,893	2,548,354	12/17/2024	04/15/2057	253,118
28415#-AA-4	ELANCO INC. SPV		3.C FE	2,492,000	2,492,000	2,472,536	2,492,000					7.310	7.310	MON	506	87,541	07/07/2025	06/30/2030	1,253,590
30295#-AA-5	245 SUMMER STREET LLC		1.E	70,416,820	70,416,317	60,146,416	70,416,820					2.800	2.800	MON	5,477	1,971,657	04/07/2020	04/30/2040	3,492,292
30295#-AA-5	245 SUMMER STREET LLC	0	1.E	2,234,142	2,234,126	1,908,289	2,234,142					2.800	2.800	MON	5,405	62,556	04/07/2020	04/30/2040	3,492,292
314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1		1.D FE	8,409,316	8,718,379	7,615,665	8,441,867		42,813			1.875	2.437	FA	59,485	163,470	02/13/2024	08/20/2035	2,682,767
314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1	0	1.D FE	549,478	549,478	479,979	549,478					1.875	1.875	FA	3,749	10,303	07/30/2020	08/20/2035	2,682,767
34489*-AC-3	FOOTBALL CLUB TERM NOTES 2033 TRUS		1.F FE	3,400,000	3,400,000	3,395,139	3,400,000					3.960	3.960	OCT	32,538	136,136	08/15/2018	10/05/2028	3,326,720
34489*-AC-3	FOOTBALL CLUB TERM NOTES 2033 TRUS	0	1.F FE	200,000	200,000	199,714	200,000					3.960	3.960	OCT	1,914	8,008	08/15/2018	10/05/2028	3,326,720
34489@-AB-3	FOOTBALL CLUB TERM NOTES TRUST X		1.F FE	1,100,000	1,100,000	1,060,858	1,100,000					3.230	3.230	OCT	8,586	35,925	10/08/2019	10/05/2029	309,690
34489@-AB-3	FOOTBALL CLUB TERM NOTES TRUST X	0	1.F FE	200,000	200,000	192,883	200,000					3.230	3.230	OCT	1,561	6,532	10/08/2019	10/05/2029	309,690
34489@-AC-1	FOOTBALL CLUB TERM NOTES TRUST X		1.F FE	2,900,000	2,900,000	2,737,503	2,900,000					3.330	3.330	OCT	23,338	97,643	10/08/2019	10/05/2031	2,583,250
34489@-AC-1	FOOTBALL CLUB TERM NOTES TRUST X	0	1.F FE	600,000	600,000	566,380	600,000					3.330	3.330	OCT	4,829	20,202	10/08/2019	10/05/2031	2,583,250
34489@-AD-9	FOOTBALL CLUB TERM NOTES TRUST X		1.F FE	5,200,000	5,200,000	4,687,992	5,200,000					3.480	3.480	OCT	43,732	182,971	10/08/2019	10/05/2034	3,621,800
34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T		1.F FE	13,400,000	13,400,000	13,173,557	13,400,000					2.970	2.970	OCT	96,179	402,402	08/20/2020	10/05/2027	13,386,100
34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	0	1.F FE	400,000	400,000	393,241	400,000					2.970	2.970	OCT	2,871	12,012	08/20/2020	10/05/2027	13,386,100
34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T		1.F FE	3,200,000	3,200,000	3,145,924	3,200,000					2.970	2.970	OCT	22,968	96,096	10/02/2020	10/05/2027	2,677,220
34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	0	1.F FE	100,000	100,000	98,310	100,000					2.970	2.970	OCT	718	3,003	10/02/2020	10/05/2027	2,677,220
34490@-AJ-3	FOOTBALL CLUB TERM NOTES 2020-XI T		1.F FE	3,200,000	3,200,000	2,975,462	3,200,000					3.330	3.330	OCT	25,752	107,744	10/02/2020	10/05/2032	2,686,580
34490@-AJ-3	FOOTBALL CLUB TERM NOTES 2020-XI T	0	1.F FE	100,000	100,000	92,983	100,000					3.330	3.330	OCT	805	3,367	10/02/2020	10/05/2032	2,686,580
34500@-AA-8	FOOTBALL CLUB TERM NOTES 2021-XIII		1.F FE	12,300,000	12,300,000	10,414,086	12,300,000					3.130	3.130	OCT	93,039	389,268	04/27/2021	10/05/2036	11,653,690

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
34500*-AA-2	FOOTBALL CLUB TERM NOTES 2021-XII		1.F FE	3,800,000	3,800,000	3,482,990	3,800,000					2.780	2.780	OCT	25,530	106,814	01/28/2021	10/05/2031	4,008,420
34500*-AA-2	FOOTBALL CLUB TERM NOTES 2021-XII	0	1.F FE	400,000	400,000	366,630	400,000					2.780	2.780	OCT	2,687	11,244	01/28/2021	10/05/2031	4,008,420
34500*-AB-0	FOOTBALL CLUB TERM NOTES 2021-XII		1.F FE	4,900,000	4,900,000	4,239,543	4,900,000					2.960	2.960	OCT	35,051	146,652	01/28/2021	10/05/2034	5,353,920
34500*-AB-0	FOOTBALL CLUB TERM NOTES 2021-XII	0	1.F FE	500,000	500,000	432,606	500,000					2.960	2.960	OCT	3,577	14,964	01/28/2021	10/05/2034	5,353,920
34500*-AC-8	FOOTBALL CLUB TERM NOTES 2021-XII		1.F FE	6,100,000	6,100,000	5,195,054	6,100,000					3.010	3.010	OCT	44,372	185,650	01/28/2021	10/05/2035	6,592,640
34500*-AC-8	FOOTBALL CLUB TERM NOTES 2021-XII	0	1.F FE	500,000	500,000	425,824	500,000					3.010	3.010	OCT	3,637	15,217	01/28/2021	10/05/2035	6,592,640
34500@-AA-0	FOOTBALL CLUB TERM NOTES 2021-XIV		1.F FE	8,400,000	8,400,000	8,028,673	8,400,000					2.290	2.290	OCT	46,487	194,497	12/07/2021	10/05/2028	8,592,360
34500@-AA-0	FOOTBALL CLUB TERM NOTES 2021-XIV	0	1.F FE	800,000	800,000	764,636	800,000					2.290	2.290	OCT	4,427	18,524	12/07/2021	10/05/2028	8,592,360
34500@-AB-8	FOOTBALL CLUB TERM NOTES 2021-XIV		1.F FE	2,700,000	2,700,000	2,313,859	2,700,000					2.560	2.560	OCT	16,704	69,888	12/07/2021	10/05/2033	2,769,120
34500@-AB-8	FOOTBALL CLUB TERM NOTES 2021-XIV	0	1.F FE	300,000	300,000	257,095	300,000					2.560	2.560	OCT	1,856	7,765	12/07/2021	10/05/2033	2,769,120
34501*-AA-1	FOOTBALL CLUB TERM NOTES XV TRUST	0	1.F FE	5,600,000	5,600,000	5,797,112	5,600,000					5.390	5.390	OCT	72,945	305,194	03/28/2023	10/05/2028	5,901,840
34501*-AB-9	FOOTBALL CLUB TERM NOTES XV TRUST	0	1.F FE	5,600,000	5,600,000	5,808,615	5,600,000					5.370	5.370	OCT	72,674	304,061	03/28/2023	10/05/2029	5,900,720
34501*-AC-7	FOOTBALL CLUB TERM NOTES XV TRUST		1.F FE	2,800,000	2,800,000	2,916,659	2,800,000					5.470	5.470	OCT	37,014	154,862	03/28/2023	10/05/2033	3,902,390
34501*-AC-7	FOOTBALL CLUB TERM NOTES XV TRUST	0	1.F FE	1,000,000	1,000,000	1,041,664	1,000,000					5.470	5.470	OCT	13,219	55,308	03/28/2023	10/05/2033	3,902,390
34501@-AA-9	FOOTBALL CLUB TERM NOTES 2024-XVII		1.F FE	3,400,000	3,400,000	3,527,513	3,400,000					5.480	5.480	OCT	45,027	188,390	03/28/2024	10/05/2028	3,269,880
34501@-AB-7	FOOTBALL CLUB TERM NOTES 2024-XVII		1.F FE	12,600,000	12,600,000	13,212,925	12,600,000					5.580	5.580	OCT	169,911	710,892	03/28/2024	10/05/2033	13,303,080
34501@-AD-3	FOOTBALL CLUB TERM NOTES 2024-XVII		1.F FE	3,400,000	3,400,000	3,601,575	3,400,000					5.890	5.890	OCT	48,396	202,485	03/28/2024	10/05/2043	3,282,590
34501@-AE-1	FOOTBALL CLUB TERM NOTES 2024-XVII		1.F FE	3,900,000	3,900,000	4,046,265	3,900,000					5.480	5.480	OCT	51,649	216,095	06/27/2024	10/05/2028	4,113,720
34501@-AF-8	FOOTBALL CLUB TERM NOTES 2024-XVII		1.F FE	14,900,000	14,900,000	15,672,089	14,900,000					5.630	5.630	OCT	202,727	857,512	10/03/2024	10/05/2033	15,738,870
34501@-AG-6	FOOTBALL CLUB TERM NOTES 2024-XVII		1.F FE	7,600,000	7,600,000	8,040,535	7,600,000					5.730	5.730	OCT	105,241	445,157	10/03/2024	10/05/2035	8,035,480
34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS		1.F FE	10,300,000	10,300,000	10,184,261	10,300,000					3.310	3.310	OCT	82,391	344,718	08/29/2017	10/05/2027	10,434,310
34502*-AB-8	FOOTBALL CLUB TERM NOTES 2032 TRUS	0	1.F FE	500,000	500,000	494,382	500,000					3.310	3.310	OCT	4,000	16,734	08/29/2017	10/05/2027	10,434,310
34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR		1.F FE	3,000,000	3,000,000	2,987,272	3,000,000					3.730	3.730	OCT	27,043	113,143	04/05/2018	10/05/2027	2,282,060
34502@-AB-6	FOOTBALL CLUB TERM NOTES 2032-A TR	0	1.F FE	100,000	100,000	99,576	100,000					3.730	3.730	OCT	901	3,771	04/05/2018	10/05/2027	2,282,060
34502@-AC-4	FOOTBALL CLUB TERM NOTES 2032-A TR		1.F FE	6,100,000	6,100,000	5,898,110	6,100,000					3.980	3.980	OCT	58,672	245,478	10/04/2018	10/05/2032	5,822,880
34502@-AC-4	FOOTBALL CLUB TERM NOTES 2032-A TR	0	1.F FE	200,000	200,000	193,381	200,000					3.980	3.980	OCT	1,924	8,048	10/04/2018	10/05/2032	5,822,880
34548*-AA-6	UNIVERSAL DEVELOPMENT OF TENNESSEE		2.C IF	15,585,739	15,585,739	16,643,171	15,585,739					6.840	6.840	MON	47,381	159,910	10/22/2025	11/15/2034	15,773,160
34548*-AA-6	UNIVERSAL DEVELOPMENT OF TENNESSEE	0	2.C IF	98,024	98,024	104,674	98,024					6.840	6.840	MON	298	1,006	10/22/2025	11/15/2034	15,773,160
36273K-AA-7	GPP PRACTICE FACILITY LLC		2.B PL	17,400,000	17,400,000	17,042,279	17,400,000					6.220	6.220	JD	3,006	228,481	10/14/2025	06/30/2052	17,528,700
36273K-AA-7	GPP PRACTICE FACILITY LLC	0	2.B PL	300,000	300,000	293,832	300,000					6.220	6.220	JD	3,991		10/14/2025	06/30/2052	17,528,700
41242*-AU-6	HARDWOOD FUNDING LLC		1.G FE	4,094,817	4,094,817	4,076,501	4,094,817					3.780	3.780	JD	10,319	155,214	06/07/2013	06/07/2028	4,172,209
41242*-AY-8	HARDWOOD FUNDING LLC		1.G FE	7,000,000	7,000,000	6,930,063	7,000,000					3.230	3.230	JD	15,073	226,728	04/02/2015	06/07/2027	6,909,820
41242*-AZ-5	HARDWOOD FUNDING LLC		1.G FE	7,000,000	7,000,000	6,737,588	7,000,000					3.380	3.380	JD	15,773	237,257	04/02/2015	06/07/2030	6,914,920
41242*-BF-8	HARDWOOD FUNDING LLC		1.G FE	3,100,000	3,100,000	3,077,582	3,100,000					3.430	3.430	JD	7,089	106,625	06/07/2017	06/07/2027	2,441,160
41242*-BF-8	HARDWOOD FUNDING LLC	0	1.G FE	200,000	200,000	198,554	200,000					3.430	3.430	JD	457	6,879	06/07/2017	06/07/2027	2,441,160
41242*-BG-6	HARDWOOD FUNDING LLC		1.G FE	2,500,000	2,500,000	2,444,882	2,500,000					3.530	3.530	JD	5,883	88,495	06/07/2017	06/07/2029	2,238,830
41242*-BG-6	HARDWOOD FUNDING LLC	0	1.G FE	200,000	200,000	195,591	200,000					3.530	3.530	JD	471	7,080	06/07/2017	06/07/2029	2,238,830
41242*-BH-4	HARDWOOD FUNDING LLC		1.G FE	2,400,000	2,400,000	2,289,484	2,400,000					3.680	3.680	JD	5,888	88,565	06/07/2017	06/07/2032	1,323,920
41242*-BJ-0	HARDWOOD FUNDING LLC		1.G FE	6,300,000	6,300,000	5,879,877	6,300,000					3.700	3.700	JD	15,540	233,747	06/07/2018	06/07/2033	5,805,450
41242*-BK-7	HARDWOOD FUNDING LLC		1.G FE	11,042,052	11,042,052	11,012,956	11,042,052					3.860	3.860	JD	28,415	427,407	10/04/2018	06/07/2028	20,076,779
41242*-BK-7	HARDWOOD FUNDING LLC	0	1.G FE	11,340,486	11,340,486	11,310,603	11,340,486					3.860	3.860	JD	29,183	438,959	10/04/2018	06/07/2028	20,076,779
41242*-BL-5	HARDWOOD FUNDING LLC		1.G FE	16,146,248	16,146,248	15,915,114	16,146,248					3.960	3.960	JD	42,626	641,167	10/04/2018	06/07/2030	15,093,781
41242*-BL-5	HARDWOOD FUNDING LLC	0	1.G FE	672,760	672,760	663,130	672,760					3.960	3.960	JD	1,776	26,715	10/04/2018	06/07/2030	15,093,781
41242*-BM-3	HARDWOOD FUNDING LLC		1.G FE	32,775,455	32,775,455	31,320,746	32,775,455					4.060	4.060	JD	88,712	1,334,380	10/04/2018	06/07/2033	30,718,871
41242*-BN-1	HARDWOOD FUNDING LLC		1.G FE	10,050,903	10,050,903	9,291,464	10,050,903					4.230	4.230	JD	28,344	426,334	10/04/2018	06/07/2038	10,263,479
41242*-BP-6	HARDWOOD FUNDING LLC		1.G FE	900,000	900,000	887,277	900,000					3.780	3.780	JD	2,268	34,114	06/07/2019	06/07/2029	917,010
41242*-BP-6	HARDWOOD FUNDING LLC	0	1.G FE	100,000	100,000	98,586	100,000					3.780	3.780	JD	252	3,791	06/07/2019	06/07/2029	917,010
41242*-BQ-4	HARDWOOD FUNDING LLC		1.G FE	5,700,000	5,700,000	5,216,269	5,700,000					4.210	4.210	JD	15,998	240,637	06/07/2019	06/07/2039	5,615,775

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
41242*-BT-8	HARDWOOD FUNDING LLC		1.G FE	13,600,000	13,600,000	11,628,650	13,600,000					2.990	2.990	JD	27,109	407,769	06/08/2020	06/07/2035	12,991,360
41242*-CD-2	HARDWOOD FUNDING LLC		1.G FE	2,300,000	2,300,000	2,156,134	2,300,000					2.250	2.250	JD	3,450	51,894	06/07/2022	06/07/2029	2,629,250
41242*-CD-2	HARDWOOD FUNDING LLC	0	1.G FE	300,000	300,000	281,235	300,000					2.250	2.250	JD	450	6,769	06/07/2022	06/07/2029	2,629,250
41242*-CG-5	HARDWOOD FUNDING LLC		1.G FE	3,700,000	3,700,000	3,790,940	3,700,000					4.920	4.920	JD	12,136	182,546	06/07/2023	06/07/2031	5,276,690
41242*-CG-5	HARDWOOD FUNDING LLC	0	1.G FE	1,450,000	1,450,000	1,485,639	1,450,000					4.920	4.920	JD	4,756	71,538	06/07/2023	06/07/2031	5,276,690
41242*-CH-3	HARDWOOD FUNDING LLC		1.G FE	2,800,000	2,800,000	2,831,339	2,800,000					5.080	5.080	JD	9,483	142,635	06/07/2023	06/07/2035	3,999,060
41242*-CH-3	HARDWOOD FUNDING LLC	0	1.G FE	1,100,000	1,100,000	1,112,312	1,100,000					5.080	5.080	JD	3,725	56,035	06/07/2023	06/07/2035	3,999,060
42210#-AA-2	HD CALI DFDC LANDLORD LLC (HOME DE		1.F	2,076,574	2,076,574	2,022,985	2,076,574					3.570	3.570	MON	206	74,133	09/03/2013	04/30/2034	8,983
42210#-AB-0	HOME DEPOT PERRIS		1.F YE	6,191,046	6,191,046	5,725,473	6,191,046					3.700	3.700	MON	636	227,796	04/30/2021	04/30/2040	17,244
42212#-AA-0	HD TROY OH LANDLORD LLC		1.F	5,763,119	5,763,119	5,593,301	5,763,119					3.550	3.550	MON	568	204,590	05/01/2014	11/30/2034	21,191
46186#-AB-1	BRC INWOOD I HOUSING DEV FND CORP		1.C Z	10,310,060	10,310,060	10,706,265	10,310,060					5.600	5.600	MON	25,661	577,363	05/02/2023	10/15/2054	58,670
46673*-AA-7	JRD HOLDINGS SECURED TRUST(2021-2)		2.B	14,951,242	14,951,242	12,432,874	14,951,242					3.214	3.214	MON	21,357	480,526	12/15/2021	12/15/2041	4,166,172
46673*-AA-7	JRD HOLDINGS SECURED TRUST(2021-2)	0	2.B	1,300,081	1,300,081	1,081,097	1,300,081					3.214	3.214	MON	1,857	41,797	12/15/2021	12/15/2041	4,166,172
46682*-AA-6	CRISP PARTNERS LOT 2U LLC		1.E	39,054,977	38,668,294	42,106,297	39,047,376		(7,601)			6.030	5.940	MON	103,631	1,359,892	06/11/2025	01/15/2046	23,495,704
46683#-AA-1	3201 CUTHBERT UNIT ONE GROUND LESS		2.A Z	107,372,215	105,266,877	120,072,664	107,372,215					6.672	6.485	MON	292,642		12/16/2025	05/15/2056	5,976,146
46683#-AA-1	3201 CUTHBERT UNIT ONE GROUND LESS	0	2.A Z	1,856,580	1,820,177	2,076,184	1,856,580					6.672	6.485	MON	5,060		12/16/2025	05/15/2056	5,976,146
47587*-AA-0	JEN HOLDCO 24 LLC		2.B PL	13,333,333	13,333,333	14,037,867	13,333,333					7.023	7.023	MON	80,631	1,006,928	08/15/2024	03/16/2029	13,411,364
48281#-AA-3	VEYRON/OPTIMUS V AMERICANA LEASING	0	2.B	929,670	929,670	976,512	929,670					5.900	5.900	MON	2,438	54,851	03/31/2023	01/15/2038	228,742
48290*-AA-6	KKR OSPREY INVESTOR L.P.		1.F PL	14,097,687	14,097,687	14,783,172	14,097,687					6.500	6.500	MAT	906,168		01/10/2025	01/15/2031	12,884,037
50239*-AA-6	ARUGULA PROPERTY LLC		2.B Z	20,035,570	20,035,570	21,444,038	20,035,570					6.160	6.160	MON	44,568		12/18/2025	12/26/2047	20,715,865
50239*-AA-6	ARUGULA PROPERTY LLC	0	2.B Z	574,497	574,497	614,883	574,497					6.160	6.160	MON	1,278		12/18/2025	12/26/2047	20,715,865
52214#-AA-7	R&DOODLE PROPERTY LLC		2.C	38,400,000	38,400,000	41,363,775	38,400,000					6.470	6.470	MON	110,421	2,484,480	11/20/2024	04/15/2046	376,641
54208J-AA-3	LONDON OPERATIONS LLC		1.C PL	48,000,000	48,000,000	48,894,347	48,000,000					5.700	5.700	MAY	2,128,000		03/21/2025	03/24/2050	49,150,500
62927#-AA-4	NFL VENTURES LP		1.E FE	2,230,342	2,230,342	2,226,636	2,230,342					3.860	3.860	OCT	18,175	86,091	12/17/2013	10/15/2028	154,498
62927#-AN-6	NFL VENTURES LP		1.E FE	14,494,151	14,494,151	14,265,219	14,494,151					4.010	4.010	AO	122,701	581,215	10/15/2018	04/15/2035	638,222
62927#-AN-6	NFL VENTURES LP	0	1.E FE	630,181	630,181	620,227	630,181					4.010	4.010	AO	5,335	25,270	10/15/2018	04/15/2035	638,222
62927#-AR-7	NFL VENTURES LP		1.E FE	5,854,023	5,854,023	5,180,063	5,854,023					3.540	3.540	AO	43,749	207,232	10/15/2019	04/15/2045	138,836
62927#-AS-5	NFL VENTURES LP		1.E FE	16,125,107	16,125,107	15,181,311	16,125,107					3.020	3.020	AO	102,807	486,978	09/02/2020	04/15/2035	722,163
62927#-AS-5	NFL VENTURES LP	0	1.E FE	460,717	460,717	433,752	460,717					3.020	3.020	AO	2,937	13,914	09/02/2020	04/15/2035	722,163
62927#-AT-3	NFL VENTURES LP		1.E FE	9,379,942	9,379,942	8,215,694	9,379,942					3.420	3.420	AO	67,723	320,794	09/02/2020	04/15/2045	282,066
62927#-AT-3	NFL VENTURES LP	0	1.E FE	267,998	267,998	234,734	267,998					3.420	3.420	AO	1,935	9,166	09/02/2020	04/15/2045	282,066
73019#-AA-0	PNC EQUIPMENT FINANCE LLC		1.D	137,551	137,551	136,236	137,551					3.000	3.000	MS	1,238	4,127	09/13/2012	09/13/2027	4,654
73019#-AB-8	PNC EQUIPMENT FINANCE LLC		1.D	141,301	141,301	139,950	141,301					3.000	3.000	MS	1,272	4,239	09/13/2012	09/13/2027	4,781
73019#-AC-6	PNC EQUIPMENT FINANCE LLC		1.D	130,378	130,378	129,131	130,378					3.000	3.000	MS	1,173	3,911	09/13/2012	09/13/2027	4,411
73019#-AD-4	PNC EQUIPMENT FINANCE LLC		1.D	760,000	760,000	751,974	760,000					3.050	3.050	MN	2,962	23,180	11/15/2012	11/15/2027	25,720
74352@-AA-5	PROJECT DIXIE (MARKHAM IL) LEASE-		1.D	7,772,143	7,772,143	6,729,199	7,772,143					2.980	2.980	MON	13,511	231,609	11/13/2020	10/10/2041	330,332
74352@-AA-5	PROJECT DIXIE (MARKHAM IL) LEASE-	0	1.D	496,094	496,094	429,523	496,094					2.980	2.980	MON	862	14,784	11/13/2020	10/10/2041	330,332
74353*-AA-6	AMAZON.COM SERVICES LLC		1.D	10,304,481	10,304,481	8,715,251	10,304,481					2.695	2.695	MON	16,200	277,705	03/10/2021	11/10/2041	563,134
74353*-AA-6	AMAZON.COM SERVICES LLC	0	1.D	305,641	305,641	258,503	305,641					2.695	2.695	MON	480	8,237	03/10/2021	11/10/2041	563,134
74359*-AA-0	PROJECT FLYWHEEL LEASE-BACKED PASS		1.D IF	11,694,264	11,578,479	12,512,015	11,692,727		(1,537)			5.890	5.791	MON	39,782	181,859	09/04/2025	05/10/2047	645,830
75916#-AB-7	92-54 QB HOUSING DEV FUND CORP		1.E Z	8,218,378	8,218,378	8,285,994	8,218,378					5.320	5.320	MON	19,432	437,217	08/03/2022	10/15/2054	118,939
75916#-AB-7	92-54 QB HOUSING DEV FUND CORP	0	1.E Z	13,679,426	13,679,426	13,791,972	13,679,426					5.320	5.320	MON	32,344	727,745	08/03/2022	10/15/2054	118,939
78616#-AD-0	SACRAMENTO DOWNTOWN ARENA LLC		2.C PL	44,281,000	44,281,000	45,833,439	44,281,000					6.540	6.540	JJ	1,447,989	764,216	03/26/2025	07/01/2046	5,016,170
83001#-AA-9	THE 650 ALB ST	0	1.G FE	3,983,681	3,983,681	3,994,437	3,983,681					8.960	8.960	JAJO	72,379	356,938	01/31/2000	10/18/2030	95,958
830505-AZ-6	SKANDINAVISKA ENSKILDA BANKEN AB		1.D FE	15,522,189	15,560,000	15,791,215	15,544,530		12,435			5.125	5.213	MS	256,956	797,450	02/27/2024	03/05/2027	15,958,725
852098-AA-6	BUILD TO FRUIT PROPERTY LLC		2.A IF	59,820,893	59,820,893	64,537,670	59,820,893					6.120	6.120	MON	162,713	1,402,706	12/15/2025	09/15/2036	52,179,449
852398-AB-8	108 ST. EDWARDS HOUSING DEVELOPMEN		1.E PL	24,138,333	24,138,333	26,052,973	24,138,333					5.980	5.980	MON	64,154	1,443,472	11/10/2022	06/15/2055	139,864

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC		1.F PL	56,181,139	56,181,139	54,235,738	56,181,139					4.920	4.920	MON	230,343	2,764,112	07/03/2018	07/01/2048	396,137
901857-AB-8	2 BROADWAY LLC (MBIA)		1.A	16,993,880	17,118,510	18,486,621	17,091,738		8,309			8.310	8.380	MS	418,861	1,422,526	06/13/2000	09/15/2029	2,552,583
90366*-AA-7	USGBF NOTE NIAID LLC	0	1.A	950,587	930,397	931,860	935,938		(3,146)			4.458	4.096	MON	1,843	41,477	07/01/2015	04/15/2029	7,782
907825-AA-1	UNION PACIFIC RAILROAD COMPANY 201	0	1.D FE	12,385,811	12,432,058	12,399,636	12,430,221		4,175			3.227	3.268	MN	52,377	401,183	07/01/2015	05/14/2026	7,852,491
90782L-AA-6	UNION PACIFIC RAILROAD COMPANY 201		1.D FE	5,822,838	5,849,337	5,484,085	5,837,020		3,103			2.495	2.558	MN	21,080	145,941	05/03/2016	11/09/2029	3,140,394
90782L-AA-6	UNION PACIFIC RAILROAD COMPANY 201	0	1.D FE	205,875	206,812	193,898	206,377		109			2.495	2.558	MN	745	5,160	05/03/2016	11/09/2029	3,140,394
90783V-AA-3	UNION PACIFIC CORPORATION	0	1.C FE	274,986	246,747	250,199	260,125		(31,555)			5.082	2.189	JJ	6,235	16,056	07/01/2015	01/02/2029	2,958
90932P-AA-6	UNITED AIRLINES UAL_14-1-A		1.G FE	602,401	600,470	600,367	601,009		(312)			4.000	3.946	AO	5,338	24,019	12/01/2015	10/11/2027	262,697
90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUG	0	1.F FE	4,937,643	4,987,518	4,982,004	4,974,315		5,971			3.750	3.881	MS	61,305	187,032	07/01/2015	03/03/2028	2,126,886
94978#-AT-4	LEGG MASON MTGE CAP CORP (WALGREEN)		2.B Z	4,199,348	4,199,348	4,274,528	4,199,348					6.650	6.650	MON	23,271	279,244	07/30/2002	08/01/2027	28,749
98984*-AA-2	SFG SCHAUMBURG 1 LLC		1.C	38,881,749	38,688,308	38,649,972	38,794,073		(12,364)			4.918	4.872	MON	84,564	1,902,691	09/02/2014	11/15/2037	419,463
C6802@-AB-8	OILERS ENTERTAINMENT GROUP CANADA		2.B PL	14,085,988	14,663,505	14,345,949	14,663,505				577,518	5.070	5.070	MJSD	2,065	603,438	03/06/2025	06/30/2051	297,426
G58Y41-AA-1	MAPLE CONNECT ISSUER LP		2.A PL	66,700,000	66,700,000	69,145,263	66,700,000					6.350	6.350	MJSD	341,189	1,188,279	06/20/2025	09/02/2050	1,021,117
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)				1,548,221,592	1,546,472,644	1,566,450,652	1,548,890,758		14,197		577,518	XXX	XXX	XXX	10,413,653	52,950,962	XXX	XXX	824,151,940
464287-24-2	ISHARES IBOXX INVESTMENT GRADE		2.A	502,267		459,713	459,713	13,976				0.000	0.000	MON		20,600	03/29/2022		9,145,770
464287-24-2	ISHARES IBOXX INVESTMENT GRADE	LS	2.A	9,490,103		8,686,057	8,686,057	264,074				0.000	0.000	MON		389,229	03/29/2022		9,145,770
92206C-81-3	VANGUARD LONG TERM CORPORATE BOND		2.A YE	14,856,838		13,501,300	13,501,300	190,460				0.000	0.000	MON		744,200	08/17/2022		13,501,300
0149999999. Subtotal - issuer credit obligations - svo-identified bond exchange traded funds - fair value				24,849,208		22,647,070	22,647,070	468,510				XXX	XXX	XXX		1,154,029	XXX	XXX	31,792,840
00122#-AB-5	AEW CORE PROPERTY TRUST HOLDING LP		2.B	31,500,000	31,500,000	30,595,657	31,500,000					4.270	4.270	MON	93,406	1,232,963	03/06/2019	03/06/2031	29,203,548
00122#-AB-5	AEW CORE PROPERTY TRUST HOLDING LP	0	2.B	2,200,000	2,200,000	2,136,840	2,200,000					4.270	4.270	MON	6,524	93,940	03/06/2019	03/06/2031	29,203,548
00122#-AC-3	AEW CORE PROPERTY TRUST HOLDING LP		2.B	15,500,000	15,500,000	13,528,429	15,500,000					3.520	3.520	MON	9,093	545,600	09/25/2019	09/25/2034	10,530,800
00122#-AD-1	AEW CORE PROPERTY TRUST HOLDING LP		2.B	23,600,000	23,600,000	19,699,847	23,600,000					2.700	2.700	MON	53,100	637,200	11/01/2021	11/01/2033	22,851,300
008513-AB-9	AGREE LP		2.A FE	14,244,842	15,050,000	14,344,327	14,601,094		167,062			2.000	3.190	JD	13,378	301,000	11/29/2023	06/15/2028	15,352,000
008513-AB-9	AGREE LP	0	2.A FE	297,795	300,000	285,933	299,213		318			2.000	2.110	JD	267	6,000	05/05/2021	06/15/2028	15,352,000
008513-AC-7	AGREE LP		2.A FE	4,461,120	4,500,000	3,888,462	4,474,582		3,011			2.600	2.684	JD	5,200	117,000	05/05/2021	06/15/2033	4,507,850
008513-AC-7	AGREE LP	0	2.A FE	99,136	100,000	86,410	99,436		68			2.600	2.684	JD	116	2,600	05/05/2021	06/15/2033	4,507,850
008513-AD-5	AGREE LP		2.A FE	5,147,762	5,200,000	5,239,639	5,165,343		5,442			4.800	4.917	AO	62,400	249,600	01/19/2023	10/01/2032	6,369,280
008513-AD-5	AGREE LP	0	2.A FE	1,397,757	1,420,000	1,430,824	1,404,395		2,237			4.800	4.993	AO	17,040	68,160	02/03/2023	10/01/2032	6,369,280
008513-AE-3	AGREE LP		2.A FE	3,093,637	3,125,000	3,273,336	3,097,802		2,436			5.625	5.756	JD	7,813	175,781	05/06/2024	06/15/2034	3,212,891
008513-AF-0	AGREE LP		2.A FE	5,100,250	5,000,000	5,245,433	5,097,548		(2,702)			5.600	5.330	JD	12,444	157,111	07/31/2025	06/15/2035	5,140,000
015271-AH-2	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	628,584	600,000	600,000	600,000		(2,864)			4.300	3.669	JJ	11,897	25,800	06/15/2016	01/15/2026	357,525
015271-AH-2	ALEXANDRIA REAL ESTATE EQUITIES IN	0	2.A FE	261,910	250,000	250,000	250,000		(1,193)			4.300	3.669	JJ	4,957	10,750	06/15/2016	01/15/2026	357,525
015271-AJ-8	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	3,507,849	3,525,000	3,519,925	3,523,381		1,990			3.950	3.996	JJ	64,204	139,238	12/16/2016	01/15/2027	3,594,619
015271-AJ-8	ALEXANDRIA REAL ESTATE EQUITIES IN	0	2.A FE	498,005	500,000	499,280	499,822		228			3.950	3.985	JJ	9,107	19,750	06/01/2016	01/15/2027	3,594,619
015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	5,003,020	5,000,000	4,979,417	5,001,358		(248)			3.950	3.934	JJ	91,069	197,500	02/23/2017	01/15/2028	5,098,750
015271-AN-9	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	5,595,296	5,600,000	5,636,037	5,598,695		721			4.700	4.706	JJ	131,600	263,200	06/12/2018	07/01/2030	5,833,950
015271-AN-9	ALEXANDRIA REAL ESTATE EQUITIES IN	0	2.A FE	99,916	100,000	100,644	99,977		13			4.700	4.706	JJ	2,350	4,700	06/12/2018	07/01/2030	5,833,950
015271-AP-4	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	599,358	600,000	599,252	599,989		37			3.800	3.806	AO	4,813	22,800	03/12/2019	04/15/2026	560,450
015271-AP-4	ALEXANDRIA REAL ESTATE EQUITIES IN	0	2.A FE	199,786	200,000	199,751	199,996		12			3.800	3.806	AO	1,604	7,600	03/12/2019	04/15/2026	560,450
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	2,995,770	3,000,000	2,807,338	2,997,912		332			3.375	3.389	FA	38,250	101,250	07/08/2019	08/15/2031	3,101,469
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIES IN	0	2.A FE	199,718	200,000	187,156	199,861		22			3.375	3.389	FA	2,550	6,750	07/08/2019	08/15/2031	3,101,469
015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	3,366,590	3,050,000	2,283,746	3,324,237		(7,444)			4.000	3.440	FA	50,833	122,000	09/03/2019	02/01/2050	2,856,000
015271-AU-3	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	4,296,208	4,383,000	4,445,007	4,325,772		10,209			4.900	5.200	JD	9,545	214,767	11/29/2022	12/15/2030	5,532,300
015271-AU-3	ALEXANDRIA REAL ESTATE EQUITIES IN	LS	2.A FE	16,989	17,000	17,240	16,995		2			4.900	4.907	JD	37	833	03/23/2020	12/15/2030	5,532,300
015271-AU-3	ALEXANDRIA REAL ESTATE EQUITIES IN	0	2.A FE	999,330	1,000,000	1,014,147	999,695		133			4.900	4.907	JD	2,178	49,000	03/23/2020	12/15/2030	5,532,300

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	3,050,175	3,350,000	2,746,239	3,146,373		25,623			1.875	2.828	FA	26,172	62,813	02/02/2022	02/01/2033	3,431,875
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES IN	LS	2.A FE	182,100	200,000	163,955	187,843		1,530			1.875	2.828	FA	1,563	3,750	02/02/2022	02/01/2033	3,431,875
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES IN	0	2.A FE	318,675	350,000	286,921	328,726		2,677			1.875	2.828	FA	2,734	6,563	02/02/2022	02/01/2033	3,431,875
015271-AW-9	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	4,436,250	4,450,000	3,768,494	4,441,787		1,194			2.000	2.031	MN	10,631	89,000	02/03/2021	05/18/2032	4,292,500
015271-AW-9	ALEXANDRIA REAL ESTATE EQUITIES IN	0	2.A FE	498,455	500,000	423,426	499,077		134			2.000	2.031	MN	1,194	10,000	02/03/2021	05/18/2032	4,292,500
015271-AX-7	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	25,619,774	32,760,000	20,104,249	25,878,324		127,883			3.000	4.304	MN	117,390	982,800	02/01/2024	05/18/2051	32,134,900
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	6,978,720	7,000,000	6,002,961	6,984,821		1,590			2.950	2.980	MS	60,803	206,500	02/02/2022	03/15/2034	6,748,088
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIES IN	0	2.A FE	747,720	750,000	643,174	748,376		172			2.950	2.980	MS	6,515	22,125	02/02/2022	03/15/2034	6,748,088
015271-AZ-2	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	3,451,394	3,475,000	2,370,422	3,453,876		322			3.550	3.571	MS	36,323	123,363	02/02/2022	03/15/2052	3,273,300
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	4,676,668	4,740,000	4,570,382	4,682,780		4,760			4.750	4.913	AO	47,532	225,150	09/26/2024	04/15/2035	6,029,888
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIES IN	0	2.A FE	1,152,761	1,150,000	1,108,848	1,152,624		(225)			4.750	4.719	AO	11,532	54,625	02/02/2023	04/15/2035	6,029,888
015271-BB-4	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	49,695	50,000	43,732	49,714		5			5.150	5.189	AO	544	2,575	02/03/2023	04/15/2053	707,768
015271-BB-4	ALEXANDRIA REAL ESTATE EQUITIES IN	0	2.A FE	636,060	640,000	559,771	636,315		60			5.150	5.190	AO	6,958	32,960	02/03/2023	04/15/2053	707,768
015271-BD-0	ALEXANDRIA REAL ESTATE EQUITIES IN		2.A FE	5,812,092	5,850,000	5,501,184	5,814,487		497			5.625	5.668	MN	42,047	329,063	08/14/2024	05/15/2054	6,143,047
015271-BD-0	ALEXANDRIA REAL ESTATE EQUITIES IN	LS	2.A FE	124,190	125,000	117,547	124,241		11			5.625	5.668	MN	898	7,031	08/14/2024	05/15/2054	6,143,047
024010-AE-9	AMERICAN ASSETS TRUST LP		2.B FE	20,700,000	20,700,000	19,875,149	20,700,000					4.240	4.240	MN	92,644	877,680	05/23/2017	05/23/2029	21,138,840
024010-AE-9	AMERICAN ASSETS TRUST LP	0	2.B FE	1,100,000	1,100,000	1,056,167	1,100,000					4.240	4.240	MN	4,923	46,640	05/23/2017	05/23/2029	21,138,840
02666T-AA-5	AMERICAN HOMES 4 RENT LP		2.B FE	8,151,488	8,576,000	8,595,215	8,366,144		91,719			4.250	5.488	FA	137,692	364,480	07/21/2023	02/15/2028	9,667,153
02666T-AA-5	AMERICAN HOMES 4 RENT LP	0	2.B FE	845,945	890,000	891,994	868,222		9,518			4.250	5.488	FA	14,289	37,825	07/21/2023	02/15/2028	9,667,153
02666T-AC-1	AMERICAN HOMES 4 RENT LP		2.B FE	8,198,533	8,465,000	7,576,382	8,235,657		13,249			2.375	2.894	JJ	92,704	157,938	10/20/2025	07/15/2031	8,211,366
02666T-AC-1	AMERICAN HOMES 4 RENT LP	0	2.B FE	1,137,065	1,150,000	1,029,278	1,142,510		1,294			2.375	2.502	JJ	12,594	27,313	06/30/2021	07/15/2031	8,211,366
02666T-AE-7	AMERICAN HOMES 4 RENT LP		2.B FE	6,826,190	7,000,000	6,622,307	6,883,874		16,231			3.625	3.925	AO	53,569	253,750	03/31/2022	04/15/2032	8,002,463
02666T-AE-7	AMERICAN HOMES 4 RENT LP	LS	2.B FE	390,068	400,000	378,418	393,391		955			3.625	3.924	AO	3,061	14,500	03/31/2022	04/15/2032	8,002,463
02666T-AE-7	AMERICAN HOMES 4 RENT LP	0	2.B FE	1,259,576	1,360,000	1,286,620	1,287,540		9,810			3.625	4.596	AO	10,408	49,300	02/03/2023	04/15/2032	8,002,463
02666T-AF-4	AMERICAN HOMES 4 RENT LP		2.B FE	4,871,300	6,075,000	4,838,890	4,875,792		4,493			4.300	5.768	AO	55,148	130,613	10/09/2025	04/15/2052	6,205,613
02666T-AH-0	AMERICAN HOMES 4 RENT LP		2.B FE	5,064,350	5,000,000	5,171,654	5,057,566		(5,160)			5.500	5.330	JJ	126,806	289,514	08/01/2024	07/15/2034	5,137,500
02666T-AK-3	AMERICAN HOMES 4 RENT LP		2.B FE	4,422,875	4,315,000	4,405,214	4,418,993		(3,882)			4.950	4.340	JD	9,493	125,782	10/17/2025	06/15/2030	4,421,796
03027X-AU-4	AMERICAN TOWER CORPORATION		2.A FE	1,581,886	1,600,000	1,587,430	1,592,873		2,180			3.950	4.100	MS	18,609	63,200	09/26/2024	03/15/2029	2,141,475
03027X-AU-4	AMERICAN TOWER CORPORATION	0	2.A FE	494,585	500,000	496,072	498,080		593			3.950	4.079	MS	5,815	19,750	03/12/2019	03/15/2029	2,141,475
03027X-AY-6	AMERICAN TOWER CORPORATION		2.A FE	9,868,462	13,145,000	9,800,451	9,919,696		34,265			3.700	5.572	AO	102,677	196,840	10/28/2025	10/15/2049	13,388,183
03027X-BC-3	AMERICAN TOWER CORPORATION		2.A FE	265,990	350,000	317,915	289,808		11,354			2.100	6.621	JD	327	7,350	10/25/2023	06/15/2030	353,675
03027X-BD-1	AMERICAN TOWER CORPORATION		2.A FE	9,150,170	13,770,000	9,083,130	9,260,349		77,015			3.100	5.568	JD	18,972	426,870	03/05/2025	06/15/2050	13,668,630
03027X-BG-4	AMERICAN TOWER CORPORATION		2.A FE	5,387	7,000	6,250	5,910		194			1.875	5.632	AO	28	131	02/28/2023	10/15/2030	131,219
03027X-BG-4	AMERICAN TOWER CORPORATION	LS	2.A FE	94,611	123,000	109,825	103,804		3,414			1.875	5.640	AO	487	2,306	02/28/2023	10/15/2030	131,219
03027X-BK-5	AMERICAN TOWER CORPORATION		2.A FE	29,896,552	49,620,000	31,695,098	30,472,026		321,100			2.950	5.900	JJ	674,970	1,463,790	09/05/2024	01/15/2051	50,351,895
03027X-BM-1	AMERICAN TOWER CORPORATION		2.A FE	12,156,729	12,700,000	11,676,443	12,179,189		18,358			2.700	3.542	AO	72,390	166,050	10/17/2025	04/15/2031	12,668,750
03027X-BM-1	AMERICAN TOWER CORPORATION	LS	2.A FE	99,807	100,000	91,940	99,894		20			2.700	2.722	AO	570	2,700	03/24/2021	04/15/2031	12,668,750
03027X-BM-1	AMERICAN TOWER CORPORATION	0	2.A FE	199,614	200,000	183,881	199,787		40			2.700	2.722	AO	1,140	5,400	03/24/2021	04/15/2031	12,668,750
03027X-BY-5	AMERICAN TOWER CORPORATION		2.A FE	49,847	50,000	51,455	49,940		34			5.500	5.558	MS	810	2,750	02/28/2023	03/15/2028	51,375
03027X-CE-8	AMERICAN TOWER CORPORATION		2.A FE	4,871,334	4,790,000	5,001,847	4,840,350		(16,235)			5.800	5.391	MN	35,499	277,820	11/29/2023	11/15/2028	4,928,910
03027X-CL-2	AMERICAN TOWER CORPORATION	0	2.A FE	1,993,781	2,000,000	2,050,078	1,995,248		1,302			5.000	5.065	JJ	41,944	69,444	11/18/2024	01/31/2030	2,050,000
03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER		2.B FE	17,600,000	17,600,000	17,597,466	17,600,000					4.680	4.680	JJ	395,824	823,680	12/04/2018	01/08/2026	14,941,640
03063#-AA-2	AMERICOLD REALTY OPERATING PARTNER	0	2.B FE	1,900,000	1,900,000	1,899,726	1,900,000					4.680	4.680	JJ	42,731	88,920	12/04/2018	01/08/2026	14,941,640
03063#-AB-0	AMERICOLD REALTY OPERATING PARTNER		2.B FE	29,900,000	29,900,000	29,637,016	29,900,000					4.860	4.860	JJ	698,315	1,453,140	12/04/2018	01/08/2029	24,378,340
03063#-AB-0	AMERICOLD REALTY OPERATING PARTNER	0	2.B FE	3,000,000	3,000,000	2,973,614	3,000,000					4.860	4.860	JJ	70,065	145,800	12/04/2018	01/08/2029	24,378,340
03063#-AD-6	AMERICOLD REALTY OPERATING PARTNER		2.B FE	33,334,358	31,827,609	27,780,793	31,827,609				3,765,558	1.620	1.620	JJ	249,210	486,138	12/30/2020	01/07/2031	31,375,035
04208*-AB-8	ARMADA HOFFLER L.P.		2.B PL	10,400,000	10,400,000	10,453,611	10,400,000					5.780	5.780	JJ	265,495		07/22/2025	07/22/2030	11,420,790
04208*-AB-8	ARMADA HOFFLER L.P.	0	2.B PL	700,000	700,000	703,608	700,000					5.780	5.780	JJ	17,870		07/22/2025	07/22/2030	11,420,790

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
04208*-AC-6	ARMADA HOFFLER L.P.		2.B PL	3,300,000	3,300,000	3,361,240	3,300,000					6.090	6.090	JJ	88,762		07/22/2025	07/22/2032	3,606,575
04208*-AC-6	ARMADA HOFFLER L.P.	0	2.B PL	200,000	200,000	203,712	200,000					6.090	6.090	JJ	5,380		07/22/2025	07/22/2032	3,606,575
053484-AB-7	AVALONBAY COMMUNITIES INC		1.G FE	9,588,576	9,600,000	8,431,237	9,592,964		1,083			2.050	2.063	JJ	90,747	196,800	09/08/2021	01/15/2032	7,475,850
053484-AB-7	AVALONBAY COMMUNITIES INC	0	1.G FE	1,398,334	1,400,000	1,229,555	1,398,974		158			2.050	2.063	JJ	13,234	28,700	09/08/2021	01/15/2032	7,475,850
05348E-AX-7	AVALONBAY COMMUNITIES INC		1.G FE	16,129,514	16,135,000	16,076,417	16,134,999					2.950	2.947	MN	60,820	475,983	05/04/2016	05/11/2026	16,084,802
05348E-AX-7	AVALONBAY COMMUNITIES INC	0	1.G FE	649,779	650,000	647,640	650,000					2.950	2.947	MN	2,450	19,175	05/04/2016	05/11/2026	16,084,802
05348E-AY-5	AVALONBAY COMMUNITIES INC		1.G FE	2,153,282	2,160,000	2,143,062	2,159,463		664			2.900	2.932	AO	13,224	62,640	09/26/2016	10/15/2026	2,486,540
05348E-AY-5	AVALONBAY COMMUNITIES INC	0	1.G FE	348,912	350,000	347,255	349,913		108			2.900	2.932	AO	2,143	10,150	09/26/2016	10/15/2026	2,486,540
05348E-AZ-2	AVALONBAY COMMUNITIES INC		1.G FE	7,677,086	9,363,000	7,476,200	7,756,239		37,242			3.900	5.201	AO	77,089	365,157	11/09/2023	10/15/2046	9,035,829
05348E-BA-6	AVALONBAY COMMUNITIES INC		1.G FE	6,097,245	5,500,000	5,458,007	5,623,206		(112,044)			3.350	1.333	MN	23,543	184,250	08/10/2021	05/15/2027	5,592,125
05348E-BA-6	AVALONBAY COMMUNITIES INC	0	1.G FE	554,295	500,000	496,182	511,387		(10,000)			3.350	1.300	MN	2,140	16,750	08/10/2021	05/15/2027	5,592,125
05348E-BB-4	AVALONBAY COMMUNITIES INC		1.G FE	8,760,802	9,425,000	7,811,799	8,763,994		3,144			4.150	4.656	JJ	195,569	199,200	10/28/2025	07/01/2047	9,518,494
05348E-BB-4	AVALONBAY COMMUNITIES INC	0	1.G FE	199,998	200,000	165,768	200,000					4.150	4.150	JJ	4,150	8,300	06/12/2017	07/01/2047	9,518,494
05348E-BC-2	AVALONBAY COMMUNITIES INC		1.G FE	2,680,476	2,716,000	2,677,159	2,707,722		4,070			3.200	3.352	JJ	40,076	86,912	12/07/2018	01/15/2028	3,216,656
05348E-BC-2	AVALONBAY COMMUNITIES INC	0	1.G FE	447,591	450,000	443,565	449,520		260			3.200	3.254	JJ	6,640	14,400	11/10/2017	01/15/2028	3,216,656
05348E-BE-8	AVALONBAY COMMUNITIES INC		1.G FE	6,949,602	8,225,000	7,017,907	6,997,612		27,488			4.350	5.522	AO	75,533	357,788	06/28/2024	04/15/2048	8,148,456
05348E-BG-3	AVALONBAY COMMUNITIES INC		1.G FE	7,042,457	7,050,000	6,540,323	7,046,851		949			2.300	2.311	MS	54,050	162,150	02/10/2020	03/01/2030	8,193,150
05348E-BG-3	AVALONBAY COMMUNITIES INC	0	1.G FE	1,198,716	1,200,000	1,113,246	1,199,464		162			2.300	2.311	MS	9,200	27,600	02/10/2020	03/01/2030	8,193,150
06759*-AA-8	BARINGS CORE PROPERTY FUND REIT II		2.C	10,900,000	10,900,000	9,940,579	10,900,000					3.470	3.470	MS	105,064	378,230	03/21/2022	03/21/2032	11,699,525
06759*-AA-8	BARINGS CORE PROPERTY FUND REIT II	0	2.C	800,000	800,000	729,584	800,000					3.470	3.470	MS	7,711	27,760	03/21/2022	03/21/2032	11,699,525
06759*-AB-6	BARINGS CORE PROPERTY FUND REIT II		2.C	16,200,000	16,200,000	15,416,392	16,200,000					3.330	3.330	MS	149,850	539,460	07/06/2022	07/06/2029	17,486,380
06759*-AB-6	BARINGS CORE PROPERTY FUND REIT II	0	2.C	1,300,000	1,300,000	1,237,118	1,300,000					3.330	3.330	MS	12,025	43,290	07/06/2022	07/06/2029	17,486,380
09261#-AB-7	BLACKROCK CORE FUND OPERATING PART		2.C	20,200,000	20,200,000	19,104,611	20,200,000					4.150	4.150	MN	97,802	838,300	05/19/2022	05/19/2032	20,619,150
09261#-AB-7	BLACKROCK CORE FUND OPERATING PART	0	2.C	2,000,000	2,000,000	1,891,546	2,000,000					4.150	4.150	MN	9,683	83,000	05/19/2022	05/19/2032	20,619,150
10112R-AX-2	BOSTON PROPERTIES LP		2.B FE	2,397,977	2,405,000	2,403,231	2,404,974		588			3.650	3.663	FA	36,576	87,783	01/08/2016	02/01/2026	2,161,745
10112R-AX-2	BOSTON PROPERTIES LP	0	2.B FE	498,540	500,000	499,632	499,995		122			3.650	3.663	FA	7,604	18,250	01/08/2016	02/01/2026	2,161,745
10112R-AY-0	BOSTON PROPERTIES LP		2.B FE	9,319,147	9,617,000	9,516,917	9,582,467		44,929			2.750	3.232	AO	66,117	264,468	09/26/2024	10/01/2026	9,823,238
10112R-AY-0	BOSTON PROPERTIES LP	0	2.B FE	626,614	650,000	643,236	647,797		2,876			2.750	3.207	AO	4,469	17,875	11/08/2017	10/01/2026	9,823,238
10112R-BA-1	BOSTON PROPERTIES LP		2.B FE	2,989,230	3,000,000	3,020,869	2,997,447		1,513			4.500	4.531	JD	11,250	135,000	11/13/2018	12/01/2028	2,811,875
10112R-BA-1	BOSTON PROPERTIES LP	0	2.B FE	249,103	250,000	251,739	249,787		126			4.500	4.531	JD	938	11,250	11/13/2018	12/01/2028	2,811,875
10112R-BB-9	BOSTON PROPERTIES LP		2.B FE	3,523,470	3,530,000	3,418,730	3,527,879		836			3.400	3.418	JD	3,334	120,020	06/12/2019	06/21/2029	4,197,159
10112R-BB-9	BOSTON PROPERTIES LP	0	2.B FE	648,798	650,000	629,511	649,609		154			3.400	3.419	JD	614	22,100	06/12/2019	06/21/2029	4,197,159
10112R-BC-7	BOSTON PROPERTIES LP		2.B FE	2,648,781	2,650,000	2,486,791	2,649,592		163			2.900	2.904	MS	22,628	76,850	08/19/2019	03/15/2030	2,739,150
10112R-BC-7	BOSTON PROPERTIES LP	0	2.B FE	49,977	50,000	46,921	49,992		3			2.900	2.904	MS	427	1,450	08/19/2019	03/15/2030	2,739,150
10112R-BD-5	BOSTON PROPERTIES LP		2.B FE	3,125,405	3,450,000	3,238,654	3,200,817		40,695			3.250	4.803	JJ	47,030	112,125	02/13/2024	01/30/2031	3,506,063
10112R-BE-3	BOSTON PROPERTIES LP		2.B FE	6,770,760	6,800,000	5,940,061	6,782,467		2,553			2.550	2.595	AO	43,350	173,400	03/02/2021	04/01/2032	6,279,050
10112R-BE-3	BOSTON PROPERTIES LP	0	2.B FE	547,635	550,000	480,446	548,582		206			2.550	2.595	AO	3,506	14,025	03/02/2021	04/01/2032	6,279,050
10112R-BF-0	BOSTON PROPERTIES LP		2.B FE	24,736,087	28,400,000	23,533,487	25,109,411		199,786			2.450	4.137	AO	173,950	544,513	07/30/2025	10/01/2033	25,103,800
10112R-BF-0	BOSTON PROPERTIES LP	0	2.B FE	1,864,029	1,950,000	1,615,856	1,885,589		6,729			2.450	2.877	AO	11,944	47,775	08/11/2022	10/01/2033	25,103,800
105340-AQ-6	BRANDYWINE OPERATING PARTNERSHIP L		3.A FE	7,525,153	7,700,000	7,547,541	7,660,062		20,027			3.950	4.237	MN	38,864	304,150	05/02/2018	11/15/2027	7,495,163
105340-AQ-6	BRANDYWINE OPERATING PARTNERSHIP L	0	3.A FE	1,140,968	1,150,000	1,127,230	1,148,035		991			3.950	4.046	MN	5,804	45,425	11/10/2017	11/15/2027	7,495,163
11120V-AC-7	BRIXMOR OPERATING PARTNERSHIP LP	0	2.B FE	18,972	20,000	19,988	19,848		321			4.125	5.845	JD	37	825	02/15/2023	06/15/2026	20,413
11120V-AE-3	BRIXMOR OPERATING PARTNERSHIP LP		2.B FE	4,257,387	4,300,000	4,287,843	4,294,278		4,815			3.900	4.014	MS	49,378	167,700	03/01/2017	03/15/2027	3,772,150
11120V-AH-6	BRIXMOR OPERATING PARTNERSHIP LP		2.B FE	14,602,768	14,630,000	14,578,439	14,594,131		89			4.125	4.200	MN	77,112	159,431	12/29/2025	05/15/2029	6,538,124
11120V-AH-6	BRIXMOR OPERATING PARTNERSHIP LP	0	2.B FE	1,801,365	1,776,000	1,769,741	1,782,228		(2,974)			4.125	3.987	MN	9,361	59,318	10/30/2025	05/15/2029	6,538,124
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP LP		2.B FE	18,799,454	19,234,000	18,975,600	18,779,936		54,996			4.050	4.614	JJ	389,489	461,214	04/28/2025	07/01/2030	20,708,014
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP LP	LS	2.B FE	228,276	213,000	210,138	220,368		(1,564)			4.050	3.174	JJ	4,313	8,627	08/17/2020	07/01/2030	20,708,014
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP LP	0	2.B FE	863,747	850,000	838,581	853,994		(991)			4.050	3.869	JJ	17,213	34,425	06/02/2022	07/01/2030	20,708,014

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
11120V-AK-9	BRIXMOR OPERATING PARTNERSHIP LP		2.B FE	3,438,648	3,604,000	3,461,225	3,449,256		10,608			2.250	4.272	AO	20,273		10/31/2025	04/01/2028	3,644,545
11120V-AL-7	BRIXMOR OPERATING PARTNERSHIP LP		2.B FE	3,406,892	3,418,000	3,076,655	3,411,554		1,034			2.500	2.536	FA	32,044	85,450	08/11/2021	08/16/2031	3,720,938
11120V-AL-7	BRIXMOR OPERATING PARTNERSHIP LP	LS	2.B FE	181,409	182,000	163,824	181,637		36			2.500	2.536	FA	1,706	4,550	08/11/2021	08/16/2031	3,720,938
11120V-AL-7	BRIXMOR OPERATING PARTNERSHIP LP	0	2.B FE	423,619	425,000	382,557	424,201		131			2.500	2.536	FA	3,984	10,625	08/11/2021	08/16/2031	3,720,938
11134#-AA-0	BROADSTONE NET LEASE LLC		2.B FE	15,300,000	15,300,000	15,365,116	15,300,000					4.840	4.840	AO	150,161	740,520	04/18/2017	04/18/2027	14,031,540
11134#-AA-0	BROADSTONE NET LEASE LLC	0	2.B FE	1,000,000	1,000,000	1,004,256	1,000,000					4.840	4.840	AO	9,814	48,400	04/18/2017	04/18/2027	14,031,540
12470@-AA-2	CA & NY PROPERTY SALE REIT 2 LLC		2.A YE	27,800,000	27,800,000	26,117,695	27,800,000					2.930	2.930	AO	199,110	814,540	10/03/2019	10/03/2029	26,583,830
12470@-AA-2	CA & NY PROPERTY SALE REIT 2 LLC	0	2.A YE	5,700,000	5,700,000	5,355,067	5,700,000					2.930	2.930	AO	40,825	167,010	10/03/2019	10/03/2029	26,583,830
12470@-AB-0	CA & NY PROPERTY SALE REIT 2 LLC		2.A	6,900,000	6,900,000	6,223,820	6,900,000					3.030	3.030	AO	51,106	209,070	10/03/2019	10/03/2031	6,598,475
12470@-AB-0	CA & NY PROPERTY SALE REIT 2 LLC	0	2.A	1,400,000	1,400,000	1,262,804	1,400,000					3.030	3.030	AO	10,369	42,420	10/03/2019	10/03/2031	6,598,475
12480@-AA-0	CBD GROUND LEASE TRUST SERIES 2012A	0	5.B PL	1,831,138	2,624,738	1,828,561	1,831,138		4,339	730,705		4.120	4.431	MON	4,806	108,140	07/01/2015	01/15/2042	11,318
12610#-AA-1	CBRE US CORE PARTNERS REIT OP LP		2.B	14,000,000	14,000,000	13,352,027	14,000,000					3.380	3.380	AO	80,181	473,200	10/30/2019	10/30/2029	13,423,080
12610#-AA-1	CBRE US CORE PARTNERS REIT OP LP	0	2.B	2,800,000	2,800,000	2,670,405	2,800,000					3.380	3.380	AO	16,036	94,640	10/30/2019	10/30/2029	13,423,080
12610#-AG-8	CBRE U.S. CORE PARTNERS REIT OPERA	0	2.B	600,000	600,000	527,348	600,000					2.680	2.680	JJ	7,772	16,080	01/06/2022	01/07/2032	12,160,800
12610#-AG-8	CBRE U.S. CORE PARTNERS REIT OPERA		2.B	12,400,000	12,400,000	10,898,517	12,400,000					2.680	2.680	JJ	160,621	332,320	01/06/2022	01/07/2032	12,160,800
12737#-AA-9	CSFV CORE II LLC		1.F PL	38,000,000	38,000,000	34,610,913	38,000,000					2.770	2.770	AO	263,150	1,052,600	04/01/2021	04/01/2031	38,323,530
12737#-AA-9	CSFV CORE II LLC	0	1.F PL	2,200,000	2,200,000	2,003,790	2,200,000					2.770	2.770	AO	15,235	60,940	04/01/2021	04/01/2031	38,323,530
12737#-AB-7	CSFV CORE II LLC		1.F PL	8,900,000	8,900,000	7,764,623	8,900,000					2.920	2.920	AO	64,970	259,880	04/01/2021	04/01/2033	8,725,560
12737#-AB-7	CSFV CORE II LLC	0	1.F PL	500,000	500,000	436,215	500,000					2.920	2.920	AO	3,650	14,600	04/01/2021	04/01/2033	8,725,560
133131-AW-2	CAMDEN PROPERTY TRUST		1.G FE	3,572,264	3,580,000	3,594,706	3,578,540		1,070			4.100	4.116	AO	30,987	146,780	10/04/2018	10/15/2028	3,652,550
133131-AX-0	CAMDEN PROPERTY TRUST		1.G FE	3,502,667	3,500,000	3,380,544	3,501,352		(189)			3.150	3.137	JJ	55,125	110,250	06/19/2019	07/01/2029	4,494,694
133131-AX-0	CAMDEN PROPERTY TRUST	LS	1.G FE	199,502	200,000	193,174	199,835		58			3.150	3.175	JJ	3,150	6,300	06/06/2019	07/01/2029	4,494,694
133131-AX-0	CAMDEN PROPERTY TRUST	0	1.G FE	749,021	750,000	724,402	749,709		120			3.150	3.162	JJ	11,813	23,625	06/06/2019	07/01/2029	4,494,694
133131-AY-8	CAMDEN PROPERTY TRUST		1.G FE	20,628,546	25,430,000	17,989,719	20,757,158		98,046			3.350	4.591	MN	141,984	851,905	09/11/2024	11/01/2049	25,245,903
133131-AZ-5	CAMDEN PROPERTY TRUST		1.G FE	2,198,438	2,200,000	2,077,637	2,199,379		231			2.800	2.807	MN	7,871	61,600	04/16/2020	05/15/2030	2,636,400
133131-AZ-5	CAMDEN PROPERTY TRUST	0	1.G FE	399,716	400,000	377,752	399,887		42			2.800	2.807	MN	1,431	11,200	04/16/2020	05/15/2030	2,636,400
133131-BA-9	CAMDEN PROPERTY TRUST	0	1.G FE	3,489,895	3,490,000	3,538,911	3,489,969		35			5.850	5.851	MN	32,893	204,165	10/31/2023	11/03/2026	3,592,083
151895-D#-3	CENTERPOINT PROPERTIES TRUST		1.G FE	70,400,000	70,400,000	69,986,148	70,400,000					4.140	4.140	AO	704,352	2,914,560	06/22/2018	04/04/2028	36,285,885
151895-D#-3	CENTERPOINT PROPERTIES TRUST	0	1.G FE	1,500,000	1,500,000	1,491,182	1,500,000					4.140	4.140	AO	15,008	62,100	06/22/2018	04/04/2028	36,285,885
151895-D@-5	CENTERPOINT PROPERTIES TRUST		1.G FE	11,200,000	11,200,000	11,146,079	11,200,000					3.750	3.750	FA	147,000	420,000	08/25/2016	08/25/2026	11,206,250
151895-D@-5	CENTERPOINT PROPERTIES TRUST	0	1.G FE	1,000,000	1,000,000	995,186	1,000,000					3.750	3.750	FA	13,125	37,500	08/25/2016	08/25/2026	11,206,250
151895-E#-2	CENTERPOINT PROPERTIES TRUST		1.G FE	6,300,000	6,300,000	5,769,928	6,300,000					2.830	2.830	AO	31,201	178,290	10/29/2020	10/28/2030	5,983,485
151895-E#-2	CENTERPOINT PROPERTIES TRUST	0	1.G FE	100,000	100,000	91,586	100,000					2.830	2.830	AO	495	2,830	10/29/2020	10/28/2030	5,983,485
151895-E*-6	CENTERPOINT PROPERTIES TRUST		1.G FE	14,800,000	14,800,000	14,029,720	14,800,000					3.220	3.220	MN	72,808	476,560	11/06/2019	11/06/2029	16,155,990
151895-E*-6	CENTERPOINT PROPERTIES TRUST	0	1.G FE	1,900,000	1,900,000	1,801,113	1,900,000					3.220	3.220	MN	9,347	61,180	11/06/2019	11/06/2029	16,155,990
151895-F*-5	CENTERPOINT PROPERTIES TRUST		1.G FE	3,100,000	3,100,000	2,698,984	3,100,000					2.930	2.930	JJ	42,387	90,830	01/13/2021	01/13/2033	2,739,555
151895-F*-5	CENTERPOINT PROPERTIES TRUST	0	1.G FE	100,000	100,000	87,064	100,000					2.930	2.930	JJ	1,367	2,930	01/13/2021	01/13/2033	2,739,555
151895-F@-3	CENTERPOINT PROPERTIES TRUST		1.G FE	25,000,000	25,000,000	25,105,441	25,000,000					4.690	4.690	JJ	543,910	1,172,500	07/14/2022	07/14/2027	25,586,250
171653-AA-6	CIBANCO SA INSTITUCION 4.375% 22 JUL 203		3.A FE	5,424,671	5,860,000	5,156,800	5,520,863		43,272			4.375	5.499	JJ	113,232	240,188	03/26/2025	07/22/2031	5,783,813
18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI		2.A	5,000,000	5,000,000	4,959,208	5,000,000					3.770	3.770	MN	31,417	188,500	05/01/2017	05/01/2027	4,482,940
18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	0	2.A	300,000	300,000	297,553	300,000					3.770	3.770	MN	1,885	11,310	05/01/2017	05/01/2027	4,482,940
18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI		2.A	5,500,000	5,500,000	5,427,579	5,500,000					3.820	3.820	MN	35,017	210,100	05/01/2017	05/01/2028	5,401,230
18055#-AY-8	CLARION LION PROPERTIES FUND HOLDI	0	2.A	400,000	400,000	394,733	400,000					3.820	3.820	MN	2,547	15,280	05/01/2017	05/01/2028	5,401,230
18055#-AZ-5	CLARION LION PROPERTIES FUND HOLDI		2.A	11,200,000	11,200,000	10,926,895	11,200,000					3.870	3.870	MN	72,240	433,440	05/01/2017	05/01/2029	11,008,980
18055#-AZ-5	CLARION LION PROPERTIES FUND HOLDI	0	2.A	800,000	800,000	780,493	800,000					3.870	3.870	MN	5,160	30,960	05/01/2017	05/01/2029	11,008,980
18055#-BB-7	CLARION LION PROPERTIES FUND HOLDI		2.A	7,600,000	7,600,000	7,503,257	7,600,000					4.390	4.390	FA	139,017	333,640	02/01/2019	02/01/2030	6,336,090
18055#-BB-7	CLARION LION PROPERTIES FUND HOLDI	0	2.A	800,000	800,000	789,817	800,000					4.390	4.390	FA	14,633	35,120	02/01/2019	02/01/2030	6,336,090
18055#-BC-5	CLARION LION PROPERTIES FUND HOLDI		2.A	7,000,000	7,000,000	6,844,553	7,000,000					4.440	4.440	FA	129,500	310,800	02/01/2019	02/01/2031	5,622,100

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
18055#-BC-5	CLARION LION PROPERTIES FUND HOLDI	0	2.A	700,000	700,000	684,455	700,000					4.440	4.440	FA	12,950	31,080	02/01/2019	02/01/2031	5,622,100
18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI		2.A	5,400,000	5,400,000	5,389,290	5,400,000					4.330	4.330	MN	38,970	233,820	05/01/2019	05/01/2028	4,495,260
18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	0	2.A	500,000	500,000	499,008	500,000					4.330	4.330	MN	3,608	21,650	05/01/2019	05/01/2028	4,495,260
18055#-BE-1	CLARION LION PROPERTIES FUND HOLDI		2.A	7,600,000	7,600,000	7,537,650	7,600,000					4.400	4.400	MN	55,733	334,400	05/01/2019	05/01/2029	6,336,400
18055#-BE-1	CLARION LION PROPERTIES FUND HOLDI	0	2.A	800,000	800,000	793,437	800,000					4.400	4.400	MN	5,867	35,200	05/01/2019	05/01/2029	6,336,400
18055#-BF-8	CLARION LION PROPERTIES FUND HOLDI		2.A	10,600,000	10,600,000	10,472,701	10,600,000					4.450	4.450	MN	78,617	471,700	05/01/2019	05/01/2030	8,893,575
18055#-BF-8	CLARION LION PROPERTIES FUND HOLDI	0	2.A	1,100,000	1,100,000	1,086,790	1,100,000					4.450	4.450	MN	8,158	48,950	05/01/2019	05/01/2030	8,893,575
18055#-CA-8	CLARION LION PROPERTIES FUND HOLDI		2.A	30,000,000	30,000,000	30,503,490	30,000,000					5.692	5.692	MJSD	147,052	1,894,726	06/01/2023	06/01/2028	30,426,926
18055#-CE-0	CLARION LION PROPERTIES FUND HOLDI		2.A	12,500,000	12,500,000	12,851,075	12,500,000					6.304	6.304	FMAN	133,519	862,950	02/01/2024	02/01/2029	12,696,995
18055#-CL-4	CLARION LION PROPERTIES FUND HOLDI		2.A Z	27,800,000	27,800,000	27,870,471	27,800,000					5.530	5.530	MN	128,112		12/01/2025	12/01/2035	28,671,435
18055#-CL-4	CLARION LION PROPERTIES FUND HOLDI	0	2.A Z	100,000	100,000	100,253	100,000					5.530	5.530	MN	461		12/01/2025	12/01/2035	28,671,435
22003B-AL-0	CORPORATE OFFICE PROPERTIES LP		2.C FE	1,895,863	1,907,000	1,898,599	1,906,558		2,125			2.250	2.364	MS	12,634	42,908	09/10/2020	03/15/2026	2,578,688
22003B-AL-0	CORPORATE OFFICE PROPERTIES LP	LS	2.C FE	42,749	43,000	42,811	42,990		48			2.250	2.364	MS	285	968	09/10/2020	03/15/2026	2,578,688
22003B-AL-0	CORPORATE OFFICE PROPERTIES LP	0	2.C FE	596,496	600,000	597,357	599,861		669			2.250	2.364	MS	3,975	13,500	09/10/2020	03/15/2026	2,578,688
22003B-AM-8	CORPORATE OFFICE PROPERTIES LP		2.C FE	13,191,253	13,300,000	12,143,608	13,240,107		10,512			2.750	2.842	AO	77,214	365,750	03/03/2021	04/15/2031	13,026,688
22003B-AM-8	CORPORATE OFFICE PROPERTIES LP	0	2.C FE	1,041,425	1,050,000	958,706	1,045,275		827			2.750	2.842	AO	6,096	28,875	03/03/2021	04/15/2031	13,026,688
22003B-AN-6	CORPORATE OFFICE PROPERTIES LP	0	2.C FE	899,757	900,000	841,010	899,901		31			2.000	2.004	JJ	8,300	18,000	08/02/2021	01/15/2029	7,575,000
22003B-AN-6	CORPORATE OFFICE PROPERTIES LP		2.C FE	7,348,016	7,350,000	6,868,252	7,349,192		255			2.000	2.004	JJ	67,783	147,000	08/02/2021	01/15/2029	7,575,000
22003B-AP-1	CORPORATE OFFICE PROPERTIES LP		2.C FE	11,436,590	13,190,000	11,276,940	11,772,487		131,752			2.900	4.350	JD	31,876	382,510	04/27/2023	12/01/2033	16,323,305
22003B-AP-1	CORPORATE OFFICE PROPERTIES LP	0	2.C FE	2,886,254	2,900,000	2,479,388	2,890,619		1,108			2.900	2.946	JD	7,008	84,100	11/02/2021	12/01/2033	16,323,305
22822V-AC-5	CROWN CASTLE INTERNATIONAL CORP		2.B FE	1,351,476	1,400,000	1,396,851	1,396,583		7,312			3.700	4.247	JD	2,302	51,800	01/29/2019	06/15/2026	1,731,450
22822V-AC-5	CROWN CASTLE INTERNATIONAL CORP	0	2.B FE	289,602	300,000	299,325	299,268		1,567			3.700	4.247	JD	493	11,100	01/29/2019	06/15/2026	1,731,450
22822V-AN-1	CROWN CASTLE INTERNATIONAL CORP		2.B FE	1,818,714	1,850,000	1,764,049	1,826,733		5,419			3.100	3.441	MN	7,328	57,350	09/26/2024	11/15/2029	3,554,250
22822V-AN-1	CROWN CASTLE INTERNATIONAL CORP	LS	2.B FE	99,811	100,000	95,354	99,921		20			3.100	3.122	MN	396	3,100	08/01/2019	11/15/2029	3,554,250
22822V-AN-1	CROWN CASTLE INTERNATIONAL CORP	0	2.B FE	1,547,071	1,550,000	1,477,987	1,548,777		309			3.100	3.122	MN	6,140	48,050	08/01/2019	11/15/2029	3,554,250
22822V-AT-8	CROWN CASTLE INTERNATIONAL CORP		2.B FE	7,437,335	7,450,000	6,660,361	7,443,626		1,166			2.250	2.268	JJ	77,294	167,625	06/04/2020	01/15/2031	7,685,500
22822V-AT-8	CROWN CASTLE INTERNATIONAL CORP	0	2.B FE	698,810	700,000	625,806	699,402		111			2.250	2.268	JJ	7,263	15,750	06/04/2020	01/15/2031	7,685,500
22822V-AV-3	CROWN CASTLE INTERNATIONAL CORP		2.B FE	328,706	350,000	344,226	342,824		12,863			1.050	4.956	JJ	1,695	3,675	11/25/2024	07/15/2026	1,055,513
22822V-AV-3	CROWN CASTLE INTERNATIONAL CORP	0	2.B FE	612,525	700,000	688,451	681,615		32,679			1.050	6.083	JJ	3,389	7,350	10/24/2023	07/15/2026	1,055,513
22822V-AW-1	CROWN CASTLE INTERNATIONAL CORP		2.B FE	4,927,527	4,950,000	4,372,644	4,937,828		2,213			2.100	2.150	AO	25,988	103,950	02/08/2021	04/01/2031	4,799,875
22822V-AW-1	CROWN CASTLE INTERNATIONAL CORP	0	2.B FE	597,276	600,000	530,017	598,525		268			2.100	2.150	AO	3,150	12,600	02/08/2021	04/01/2031	4,799,875
22822V-AX-9	CROWN CASTLE INC		2.B FE	8,170,619	11,530,000	8,428,258	8,410,178		127,387			2.900	5.554	AO	83,593	334,370	01/25/2024	04/01/2041	11,697,185
22822V-AY-7	CROWN CASTLE INTERNATIONAL CORP		2.B FE	4,787,664	4,800,000	4,295,046	4,792,816		1,171			2.500	2.529	JJ	55,333	120,000	06/15/2021	07/15/2031	4,151,250
22822V-AY-7	CROWN CASTLE INTERNATIONAL CORP	0	2.B FE	398,972	400,000	357,921	399,403		99			2.500	2.529	JJ	4,611	10,000	06/15/2021	07/15/2031	4,151,250
22822V-BC-4	CROWN CASTLE INC		2.B FE	3,057,368	3,060,000	3,091,165	3,058,652		776			5.100	5.107	MN	26,010	156,060	04/24/2023	05/01/2033	3,138,030
22822V-BE-0	CROWN CASTLE INC		2.B FE	169,720	170,000	178,509	169,814		44			5.800	5.817	MS	3,287	9,860	12/04/2023	03/01/2034	174,930
22966R-AD-8	CUBESMART LP		2.B FE	4,894,547	4,953,000	4,920,554	4,947,419		8,270			3.125	3.293	MS	51,594	154,781	09/26/2024	09/01/2026	4,900,391
22966R-AD-8	CUBESMART LP	LS	2.B FE	76,155	78,000	77,489	77,349		948			3.125	4.412	MS	813	2,438	09/26/2024	09/01/2026	4,900,391
22966R-AD-8	CUBESMART LP	0	2.B FE	199,008	200,000	198,690	199,933		103			3.125	3.176	MS	2,083	6,250	08/08/2016	09/01/2026	4,900,391
22966R-AE-6	CUBESMART		2.B FE	1,825,445	1,834,000	1,839,926	1,831,556		1,343			4.375	4.421	FA	30,312	80,238	09/26/2024	02/15/2029	2,109,150
22966R-AE-6	CUBESMART	0	2.B FE	348,390	350,000	351,131	349,593		238			4.375	4.415	FA	5,785	15,313	01/25/2019	02/15/2029	2,109,150
22966R-AG-1	CUBESMART LP		2.B FE	5,746,292	5,800,000	5,135,445	5,771,782		4,939			2.000	2.100	FA	43,822	116,000	09/29/2020	02/15/2031	7,019,500
22966R-AG-1	CUBESMART LP	0	2.B FE	2,674,998	2,700,000	2,390,638	2,686,999		2,435			2.000	2.100	FA	20,400	54,000	09/29/2020	02/15/2031	7,019,500
22966R-AH-9	CUBESMART LP		2.B FE	181,118	225,000	213,534	181,118					2.250	2.325	JD	225	5,063	11/18/2021	12/15/2028	183,650
22966R-AJ-5	CUBESMART LP		2.B FE	2,797,959	2,900,000	2,568,493	2,834,176		9,618			2.500	2.903	FA	27,389	72,500	02/08/2022	02/15/2032	3,594,375
22966R-AJ-5	CUBESMART LP	0	2.B FE	744,143	750,000	664,266	746,341		545			2.500	2.587	FA	7,083	18,750	11/18/2021	02/15/2032	3,594,375
22966R-AK-2	CUBESMART LP		2.B FE	8,954,837	8,891,000	8,916,573	8,954,326		(512)			5.125	5.029	MN	165,811		09/16/2025	11/01/2035	9,138,319
22966R-AK-2	CUBESMART LP	LS	2.B FE	19,136	19,000	19,055	19,135		(1)			5.125	5.029	MN	354		09/16/2025	11/01/2035	9,138,319

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
23134@-AA-7	CURBLINE PROPERTIES LP		2.B FE	200,000	200,000	205,187	200,000					5.580	5.580	MS	3,658		09/03/2025	09/03/2030	102,790
23134@-AA-7	CURBLINE PROPERTIES LP	0	2.B FE	100,000	100,000	102,594	100,000					5.580	5.580	MS	1,829		09/03/2025	09/03/2030	102,790
26884A-AD-5	ERP OPERATING LP		1.G FE	21,814,477	19,755,000	20,095,316	19,868,766		(171,906)			7.570	6.607	FA	564,949	1,495,454	08/29/2006	08/15/2026	20,502,727
26884A-BB-8	ERP OPERATING LIMITED PARTNERSHIP		1.G FE	12,417,667	13,254,000	11,835,083	12,376,841		22,018			4.500	5.020	JJ	298,215	506,678	03/31/2025	07/01/2044	13,552,215
26884A-BE-2	ERP OPERATING LIMITED PARTNERSHIP		1.G FE	8,211,283	9,442,000	8,297,730	8,237,828		25,825			4.500	5.579	JD	35,408	424,890	03/31/2025	06/01/2045	9,552,195
26884A-BF-9	ERP OPERATING LP		1.G FE	3,623,529	3,674,000	3,643,511	3,669,269		5,513			2.850	3.003	MN	17,452	104,709	12/15/2016	11/01/2026	4,080,328
26884A-BF-9	ERP OPERATING LP	0	1.G FE	496,705	500,000	495,851	499,710		339			2.850	2.921	MN	2,375	14,250	10/04/2016	11/01/2026	4,080,328
26884A-BG-7	ERP OPERATING LP		1.G FE	3,670,455	3,677,000	3,642,045	3,676,274		649			3.250	3.263	FA	49,793	119,503	07/31/2017	08/01/2027	4,147,316
26884A-BG-7	ERP OPERATING LP	0	1.G FE	499,110	500,000	495,247	499,901		88			3.250	3.263	FA	6,771	16,250	07/31/2017	08/01/2027	4,147,316
26884A-BH-5	ERP OPERATING LP		1.G FE	12,832,174	14,875,000	12,031,212	12,896,203		31,916			4.000	4.992	FA	247,917	404,000	10/28/2025	08/01/2047	15,070,500
26884A-BH-5	ERP OPERATING LP	0	1.G FE	195,452	200,000	161,764	196,245		116			4.000	4.132	FA	3,333	8,000	07/31/2017	08/01/2047	15,070,500
26884A-BJ-1	ERP OPERATING LP		1.G FE	1,888,638	1,900,000	1,882,245	1,897,533		1,279			3.500	3.563	MS	22,167	66,500	02/01/2018	03/01/2028	2,035,000
26884A-BJ-1	ERP OPERATING LP	0	1.G FE	248,505	250,000	247,664	249,675		168			3.500	3.563	MS	2,917	8,750	02/01/2018	03/01/2028	2,035,000
26884A-BK-8	ERP OPERATING LP		1.G FE	403,928	400,000	402,136	401,274		(437)			4.150	4.025	JD	1,383	16,600	12/07/2018	12/01/2028	408,300
26884A-BL-6	ERP OPERATING LP		1.G FE	2,788,240	2,800,000	2,702,084	2,795,692		1,386			3.000	3.047	JJ	42,000	84,000	06/17/2019	07/01/2029	3,654,000
26884A-BL-6	ERP OPERATING LP	0	1.G FE	796,640	800,000	772,024	798,769		396			3.000	3.047	JJ	12,000	24,000	06/17/2019	07/01/2029	3,654,000
26884A-BN-2	ERP OPERATING LP		1.G FE	12,138,605	12,250,000	10,817,870	12,184,225		10,795			1.850	1.951	FA	94,427	226,625	09/30/2021	08/01/2031	12,383,498
26884A-BN-2	ERP OPERATING LP	0	1.G FE	547,217	550,000	485,700	548,379		273			1.850	1.906	FA	4,240	10,175	08/03/2021	08/01/2031	12,383,498
26884U-AD-1	EPR PROPERTIES		2.C FE	4,336,118	4,050,000	4,056,492	4,100,914		(41,846)			4.500	3.395	JD	15,188	182,250	12/10/2019	06/01/2027	4,550,125
26884U-AD-1	EPR PROPERTIES	0	2.C FE	424,704	400,000	400,641	404,290		(3,514)			4.500	3.557	JD	1,500	18,000	08/08/2019	06/01/2027	4,550,125
26884U-AF-6	EPR PROPERTIES		2.C FE	4,165,056	4,200,000	4,071,159	4,185,784		3,592			3.750	3.851	FA	59,500	157,500	08/08/2019	08/15/2029	5,857,813
26884U-AF-6	EPR PROPERTIES	0	2.C FE	1,537,104	1,550,000	1,502,452	1,544,753		1,326			3.750	3.851	FA	21,958	58,125	08/08/2019	08/15/2029	5,857,813
26884U-AG-4	EPR PROPERTIES		2.C FE	4,332,197	4,350,000	4,036,817	4,338,908		1,663			3.600	3.648	MN	20,010	156,600	10/13/2021	11/15/2031	3,461,200
26884U-AG-4	EPR PROPERTIES	0	2.C FE	747,101	750,000	696,003	748,194		271			3.600	3.646	MN	3,450	27,000	10/13/2021	11/15/2031	3,461,200
27616#-AD-7	EASTERLY GOVERNMENT PROPERTIES LP		2.B FE	3,000,000	3,000,000	2,886,359	3,000,000					3.730	3.730	MS	33,881	111,900	09/12/2019	09/12/2029	1,527,975
27616#-AD-7	EASTERLY GOVERNMENT PROPERTIES LP	0	2.B FE	500,000	500,000	481,060	500,000					3.730	3.730	MS	5,647	18,650	09/12/2019	09/12/2029	1,527,975
27616#-AE-5	EASTERLY GOVERNMENT PROPERTIES LP		2.B FE	18,000,000	18,000,000	16,894,654	18,000,000					3.830	3.830	MS	208,735	689,400	09/12/2019	09/12/2031	16,815,975
27616#-AE-5	EASTERLY GOVERNMENT PROPERTIES LP	0	2.B FE	4,500,000	4,500,000	4,223,663	4,500,000					3.830	3.830	MS	52,184	172,350	09/12/2019	09/12/2031	16,815,975
27616#-AG-0	EASTERLY GOVERNMENT PROPERTIES LP		2.B FE	3,200,000	3,200,000	3,041,265	3,200,000					2.620	2.620	AO	17,932	83,840	10/14/2021	10/14/2028	3,241,920
27616#-AH-8	EASTERLY GOVERNMENT PROPERTIES LP		2.B FE	8,400,000	8,400,000	7,666,856	8,400,000					2.890	2.890	AO	51,924	242,760	10/14/2021	10/14/2030	8,521,380
27616#-AH-8	EASTERLY GOVERNMENT PROPERTIES LP	0	2.B FE	700,000	700,000	638,905	700,000					2.890	2.890	AO	4,327	20,230	10/14/2021	10/14/2030	8,521,380
27616#-AJ-4	EASTERLY GOVERNMENT PROPERTIES INC		2.B FE	3,500,000	3,500,000	3,735,339	3,500,000					6.560	6.560	MN	20,409	229,600	05/29/2024	05/29/2033	2,065,600
27616#-AK-1	EASTERLY GOVERNMENT PROPERTIES INC		2.B FE	2,000,000	2,000,000	2,135,453	2,000,000					6.560	6.560	FA	49,929	131,200	08/14/2024	08/14/2033	516,400
27731#-AK-1	EASTGROUP PROPERTIES INC		2.B	12,300,000	12,300,000	11,431,112	12,300,000					3.540	3.540	FA	164,492	435,420	08/15/2019	08/15/2031	11,805,320
27731#-AK-1	EASTGROUP PROPERTIES INC	0	2.B	2,500,000	2,500,000	2,323,397	2,500,000					3.540	3.540	FA	33,433	88,500	08/15/2019	08/15/2031	11,805,320
27731#-AL-9	EASTGROUP PROPERTIES INC.		2.B	7,100,000	7,100,000	6,441,834	7,100,000					2.610	2.610	AO	39,636	185,310	10/14/2020	10/14/2030	5,673,080
27731#-AP-0	EASTGROUP PROPERTIES INC.		2.B	5,500,000	5,500,000	4,901,307	5,500,000					3.030	3.030	AO	32,867	166,650	04/20/2022	04/20/2032	4,568,175
27731#-AP-0	EASTGROUP PROPERTIES INC.	0	2.B	1,000,000	1,000,000	891,147	1,000,000					3.030	3.030	AO	5,976	30,300	04/20/2022	04/20/2032	4,568,175
27965#-AT-9	EDENS LP		2.A PL	57,250,000	57,250,000	55,408,303	57,250,000					3.850	3.850	JJ	991,856	2,204,125	07/19/2017	07/19/2029	58,352,063
27965#-AT-9	EDENS LP	0	2.A PL	3,250,000	3,250,000	3,145,450	3,250,000					3.850	3.850	JJ	56,306	125,125	07/19/2017	07/19/2029	58,352,063
27965#-AZ-5	EDENS LIMITED PARTNERSHIP		2.A PL	3,000,000	3,000,000	3,023,137	3,000,000					5.130	5.130	JJ	70,110		07/17/2025	07/17/2030	3,076,950
27965#-BA-9	EDENS LIMITED PARTNERSHIP		2.A PL	5,000,000	5,000,000	5,050,648	5,000,000					5.280	5.280	JJ	120,267		07/17/2025	07/17/2031	5,132,000
27965#-BB-7	EDENS LIMITED PARTNERSHIP		2.B Z	10,250,000	10,250,000	10,384,974	10,250,000					5.430	5.430	MS	148,420		09/25/2025	09/25/2032	10,528,288
292102-C#-5	EMPIRE STATE REALTY OP LP		2.A PL	27,500,000	27,500,000	28,911,543	27,500,000					7.200	7.200	JD	77,000	1,980,000	06/17/2024	06/17/2029	28,490,000
292102-D#-4	EMPIRE STATE REALTY OP LP		2.C Z	11,700,000	11,700,000	11,640,932	11,700,000					5.470	5.470	JJ	23,111		12/18/2025	01/07/2031	12,019,995
292102-D#-4	EMPIRE STATE REALTY OP LP	0	2.C Z	100,000	100,000	99,495	100,000					5.470	5.470	JJ	198		12/18/2025	01/07/2031	12,019,995
292102-D*-8	EMPIRE STATE REALTY OP LP		2.A PL	15,400,000	15,400,000	16,609,521	15,400,000					7.320	7.320	JD	43,839	1,127,280	06/17/2024	06/17/2031	15,963,640
29444U-BL-9	EQUINIX INC		2.A FE	1,798,362	1,800,000	1,707,887	1,799,532		237			1.550	1.562	MS	8,215	27,900	09/23/2020	03/15/2028	2,317,825

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
29444U-BL-9	EQUINIX INC	0	2.A FE	1,098,999	1,100,000	1,043,709	1,099,714		145			1.550	1.562	MS	5,020	17,050	09/23/2020	03/15/2028	2,317,825
29444U-BR-6	EQUINIX INC		2.A FE	1,021,585	1,000,000	954,492	1,007,813		(3,203)			2.000	1.663	MN	2,556	20,000	07/28/2021	05/15/2028	1,010,000
29444U-BS-4	EQUINIX INC		2.B FE	6,908,542	6,900,000	6,251,883	6,905,035		(912)			2.500	2.481	MN	22,042	172,500	07/28/2021	05/15/2031	7,087,500
29444U-BS-4	EQUINIX INC	LS	2.B FE	298,554	300,000	271,821	299,179		143			2.500	2.555	MN	958	7,500	05/03/2021	05/15/2031	7,087,500
29444U-BS-4	EQUINIX INC	0	2.B FE	298,554	300,000	271,821	299,179		143			2.500	2.555	MN	958	7,500	05/03/2021	05/15/2031	7,087,500
29444U-BU-9	EQUINIX INC		2.B FE	4,219,687	4,242,000	4,082,738	4,226,936		1,960			3.900	3.963	AO	34,926	165,438	03/31/2022	04/15/2032	4,842,625
29444U-BU-9	EQUINIX INC	LS	2.B FE	107,432	108,000	103,945	107,627		61			3.900	3.963	AO	889	4,212	03/31/2022	04/15/2032	4,842,625
29444U-BU-9	EQUINIX INC	0	2.B FE	397,896	400,000	384,982	398,619		224			3.900	3.963	AO	3,293	15,600	03/31/2022	04/15/2032	4,842,625
294752-A*-1	EQUITY ONE INC		1.G	20,800,000	20,800,000	20,755,508	20,800,000					3.810	3.810	MN	110,067	792,480	05/11/2016	05/11/2026	19,769,570
294752-A*-1	EQUITY ONE INC	0	1.G	1,700,000	1,700,000	1,696,364	1,700,000					3.810	3.810	MN	8,996	64,770	05/11/2016	05/11/2026	19,769,570
294752-A@-9	EQUITY ONE INC		1.G	31,600,000	31,600,000	31,513,287	31,600,000					3.910	3.910	FA	480,496	1,235,560	08/11/2016	08/11/2026	30,178,680
294752-A@-9	EQUITY ONE INC	0	1.G	2,500,000	2,500,000	2,493,140	2,500,000					3.910	3.910	FA	38,014	97,750	08/11/2016	08/11/2026	30,178,680
29717P-AQ-0	ESSEX PORTFOLIO LP	0	2.A FE	543,651	550,000	548,656	549,799		821			3.375	3.501	AO	3,919	18,563	02/04/2019	04/15/2026	3,416,700
29717P-AQ-0	ESSEX PORTFOLIO LP		2.A FE	2,758,391	2,810,000	2,803,134	2,808,097		7,216			3.375	3.610	AO	20,021	94,838	02/04/2019	04/15/2026	3,416,700
29717P-AR-8	ESSEX PORTFOLIO LP		2.A FE	5,529,613	5,490,000	5,467,504	5,500,082		(9,561)			3.625	3.417	MN	33,169	199,013	07/28/2021	05/01/2027	6,556,725
29717P-AR-8	ESSEX PORTFOLIO LP	0	2.A FE	1,068,797	1,075,000	1,070,595	1,074,171		665			3.625	3.685	MN	6,495	38,969	04/03/2017	05/01/2027	6,556,725
29717P-AT-4	ESSEX PORTFOLIO LP		2.A FE	1,073,214	1,082,000	1,074,257	1,079,092		1,040			4.000	4.091	MS	14,427	43,280	02/04/2019	03/01/2029	1,259,700
29717P-AT-4	ESSEX PORTFOLIO LP	0	2.A FE	198,376	200,000	198,569	199,463		192			4.000	4.091	MS	2,667	8,000	02/04/2019	03/01/2029	1,259,700
29717P-AU-1	ESSEX PORTFOLIO LP		2.A FE	2,909,644	2,950,000	2,802,154	2,933,013		4,098			3.000	3.153	JJ	40,808	88,500	07/29/2019	01/15/2030	3,349,500
29717P-AU-1	ESSEX PORTFOLIO LP	0	2.A FE	345,212	350,000	332,459	347,985		486			3.000	3.153	JJ	4,842	10,500	07/29/2019	01/15/2030	3,349,500
29717P-AV-9	ESSEX PORTFOLIO LP		2.A FE	10,938,066	11,700,000	10,447,496	10,949,521		4,999			2.650	3.799	MS	91,293	124,550	12/18/2025	03/15/2032	12,564,300
29717P-AV-9	ESSEX PORTFOLIO LP	0	2.A FE	797,024	800,000	714,359	798,380		257			2.650	2.686	MS	6,242	21,200	02/04/2020	03/15/2032	12,564,300
29717P-AZ-0	ESSEX PORTFOLIO LP		2.A FE	12,491,918	12,500,000	11,346,197	12,495,340		440			2.550	2.553	JD	14,167	318,750	07/28/2021	06/15/2031	12,811,288
29717P-AZ-0	ESSEX PORTFOLIO LP	0	2.A FE	298,101	300,000	272,309	298,910		186			2.550	2.622	JD	340	7,650	05/17/2021	06/15/2031	12,811,288
29717P-BA-4	ESSEX PORTFOLIO LP		2.A FE	10,288,690	10,000,000	10,375,474	10,255,398		(25,193)			5.500	5.108	AO	137,500	550,000	08/19/2024	04/01/2034	10,275,000
30225V-A#-4	EXTRA SPACE STORAGE LP		2.A FE	8,900,000	8,900,000	8,523,070	8,900,000					3.470	3.470	AO	70,345	308,830	10/09/2019	10/09/2029	8,545,740
30225V-A#-4	EXTRA SPACE STORAGE LP	0	2.A FE	1,800,000	1,800,000	1,723,767	1,800,000					3.470	3.470	AO	14,227	62,460	10/09/2019	10/09/2029	8,545,740
30225V-A*-8	EXTRA SPACE STORAGE LP		2.B	23,600,000	23,600,000	23,431,639	23,600,000					3.950	3.950	MS	310,733	932,200	08/24/2017	08/24/2027	24,066,100
30225V-A*-8	EXTRA SPACE STORAGE LP	0	2.B	1,200,000	1,200,000	1,191,439	1,200,000					3.950	3.950	MS	15,800	47,400	08/24/2017	08/24/2027	24,066,100
30225V-A@-6	EXTRA SPACE STORAGE LP		2.B	26,000,000	26,000,000	25,974,665	26,000,000					4.390	4.390	JJ	519,971	1,141,400	07/17/2018	07/17/2028	26,979,480
30225V-A@-6	EXTRA SPACE STORAGE LP	0	2.B	800,000	800,000	799,220	800,000					4.390	4.390	JJ	15,999	35,120	07/17/2018	07/17/2028	26,979,480
30225V-AL-1	EXTRA SPACE STORAGE LP	0	2.B FE	47,899	50,000	49,847	49,621		731			3.500	5.056	JJ	875	1,750	07/25/2023	07/01/2026	50,875
30225V-AM-9	EXTRA SPACE STORAGE LP		2.B FE	1,235,080	1,150,000	1,146,591	1,186,056		(20,599)			3.875	1.997	JD	1,981	44,563	07/25/2023	12/15/2027	1,325,188
30225V-AM-9	EXTRA SPACE STORAGE LP	0	2.B FE	161,097	150,000	149,555	154,708		(2,682)			3.875	1.995	JD	258	5,813	07/25/2023	12/15/2027	1,325,188
30225V-AP-2	EXTRA SPACE STORAGE LP		2.B FE	4,035,807	4,050,000	3,668,728	4,040,398		1,902			2.200	2.253	AO	18,810	89,100	07/25/2023	10/15/2030	4,650,600
30225V-AP-2	EXTRA SPACE STORAGE LP	0	2.B FE	597,897	600,000	543,515	598,578		282			2.200	2.253	AO	2,787	13,200	07/25/2023	10/15/2030	4,650,600
30225V-AQ-0	EXTRA SPACE STORAGE LP		2.B FE	8,136,996	8,200,000	7,296,631	8,154,434		7,229			2.400	2.504	AO	41,547	196,800	07/25/2023	10/15/2031	6,072,000
30225V-AQ-0	EXTRA SPACE STORAGE LP	0	2.B FE	1,389,243	1,400,000	1,245,766	1,392,220		1,234			2.400	2.504	AO	7,093	33,600	07/25/2023	10/15/2031	6,072,000
30225V-AT-4	EXTRA SPACE STORAGE LP		2.B FE	9,997,300	10,000,000	10,250,207	9,997,300					5.350	5.354	JJ	246,694	494,875	08/07/2024	01/15/2035	10,267,500
30225V-B@-5	EXTRA SPACE STORAGE LP		2.B	18,400,000	18,400,000	17,396,252	18,400,000					3.500	3.500	AO	161,000	644,000	10/01/2020	10/01/2030	14,957,250
30225V-B@-5	EXTRA SPACE STORAGE LP	0	2.B	500,000	500,000	472,724	500,000					3.500	3.500	AO	4,375	17,500	10/01/2020	10/01/2030	14,957,250
313747-AV-9	FEDERAL REALTY OP LP		2.A FE	25,829,147	30,370,000	26,617,055	25,982,937		123,350			4.500	5.763	JD	113,888	1,366,650	04/02/2025	12/01/2044	31,053,325
313747-AX-5	FEDERAL REALTY OP LP		2.A FE	5,293,102	5,650,000	4,102,342	5,359,833		8,712			3.625	3.986	FA	85,339	204,813	03/30/2017	08/01/2046	5,141,531
313747-AY-3	FEDERAL REALTY OP LP		2.A FE	5,130,502	5,259,000	5,197,054	5,233,943		15,936			3.250	3.562	JJ	78,812	170,918	10/25/2018	07/15/2027	5,794,658
313747-AY-3	FEDERAL REALTY OP LP	LS	2.A FE	104,374	105,000	103,763	104,897		72			3.250	3.316	JJ	1,574	3,413	12/07/2017	07/15/2027	5,794,658
313747-AY-3	FEDERAL REALTY OP LP	0	2.A FE	590,429	600,000	592,933	598,183		1,173			3.250	3.448	JJ	8,992	19,500	10/25/2018	07/15/2027	5,794,658
313747-AZ-0	FEDERAL REALTY OP LP		2.A FE	4,692,386	4,700,000	4,543,761	4,697,421		1,036			3.200	3.217	JD	6,684	150,400	06/04/2019	06/15/2029	5,892,800
313747-AZ-0	FEDERAL REALTY OP LP	0	2.A FE	1,297,894	1,300,000	1,256,785	1,299,287		287			3.200	3.217	JD	1,849	41,600	06/04/2019	06/15/2029	5,892,800
313747-BB-2	FEDERAL REALTY OP LP		2.A FE	1,341,077	1,350,000	1,344,435	1,349,791		1,700			1.250	1.377	FA	6,375	16,875	10/08/2020	02/15/2026	1,358,438

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
313747-BB-2	FEDERAL REALTY OP LP	0	2.A FE	571,199	575,000	572,630	574,911		724			1.250	1.377	FA	2,715	7,188	10/08/2020	02/15/2026	1,358,438
313747-BC-0	FEDERAL REALTY OP LP		2.A FE	622,438	625,000	640,862	623,785		535			5.375	5.465	MN	5,599	33,594	04/10/2023	05/01/2028	3,568,391
313747-BC-0	FEDERAL REALTY OP LP	0	2.A FE	2,838,315	2,850,000	2,922,330	2,844,462		2,438			5.375	5.465	MN	25,531	153,188	04/10/2023	05/01/2028	3,568,391
313918-AA-2	FEDERAL REALTY OP LP		2.A FE	70,424	70,000	72,263	70,206		(114)			6.820	6.621	FA	1,989	4,774	10/11/2023	08/01/2027	217,161
313918-AA-2	FEDERAL REALTY OP LP	0	2.A FE	140,848	140,000	144,527	140,411		(228)			6.820	6.621	FA	3,978	9,548	10/11/2023	08/01/2027	217,161
32055R-A#-4	FIRST INDUSTRIAL LP	0	2.B FE	600,000	600,000	592,281	600,000					4.400	4.400	AO	5,207	26,400	04/20/2017	04/20/2029	8,278,200
32055R-A#-4	FIRST INDUSTRIAL LP		2.B FE	9,100,000	9,100,000	8,982,930	9,100,000					4.400	4.400	AO	78,968	400,400	04/20/2017	04/20/2029	8,278,200
32055R-A@-6	FIRST INDUSTRIAL LP		2.B FE	3,000,000	3,000,000	2,992,568	3,000,000					4.300	4.300	AO	25,442	129,000	04/20/2017	04/20/2027	2,349,450
32055R-A@-6	FIRST INDUSTRIAL LP	0	2.B FE	200,000	200,000	199,505	200,000					4.300	4.300	AO	1,696	8,600	04/20/2017	04/20/2027	2,349,450
32055R-B#-3	FIRST INDUSTRIAL LP		2.A FE	7,300,000	7,300,000	7,092,557	7,300,000					3.970	3.970	JJ	127,194	289,810	07/23/2019	07/23/2029	8,464,755
32055R-B#-3	FIRST INDUSTRIAL LP	0	2.A FE	1,200,000	1,200,000	1,165,900	1,200,000					3.970	3.970	JJ	20,909	47,640	07/23/2019	07/23/2029	8,464,755
32055R-B*-7	FIRST INDUSTRIAL LP		2.B FE	15,000,000	15,000,000	14,808,371	15,000,000					3.860	3.860	FA	218,733	579,000	02/15/2018	02/15/2028	17,124,240
32055R-B*-7	FIRST INDUSTRIAL LP	0	2.B FE	1,800,000	1,800,000	1,777,005	1,800,000					3.860	3.860	FA	26,248	69,480	02/15/2018	02/15/2028	17,124,240
32055R-B@-5	FIRST INDUSTRIAL LP		2.B FE	17,600,000	17,600,000	16,988,996	17,600,000					3.960	3.960	FA	263,296	696,960	02/15/2018	02/15/2030	20,090,060
32055R-B@-5	FIRST INDUSTRIAL LP	0	2.B FE	2,100,000	2,100,000	2,027,096	2,100,000					3.960	3.960	FA	31,416	83,160	02/15/2018	02/15/2030	20,090,060
32055R-C*-6	FIRST INDUSTRIAL LP		2.B	3,000,000	3,000,000	2,723,926	3,000,000					2.740	2.740	MS	23,747	82,200	09/17/2020	09/17/2030	2,432,880
32055R-C*-6	FIRST INDUSTRIAL LP	0	2.B	100,000	100,000	90,798	100,000					2.740	2.740	MS	792	2,740	09/17/2020	09/17/2030	2,432,880
32055R-C@-4	FIRST INDUSTRIAL LP		2.A FE	14,800,000	14,800,000	12,848,018	14,800,000					2.840	2.840	MS	121,426	420,320	09/17/2020	09/17/2032	11,967,560
32055R-C@-4	FIRST INDUSTRIAL LP	0	2.A FE	400,000	400,000	347,244	400,000					2.840	2.840	MS	3,282	11,360	09/17/2020	09/17/2032	11,967,560
374297-E#-2	GETTY REALTY CORP.		2.C FE	13,000,000	13,000,000	11,408,879	13,000,000					3.650	3.650	FMAN	47,450	474,500	01/20/2023	01/20/2033	13,825,013
374297-E#-2	GETTY REALTY CORP.	0	2.C FE	1,000,000	1,000,000	877,606	1,000,000					3.650	3.650	FMAN	3,650	36,500	01/20/2023	01/20/2033	13,825,013
374297-E@-4	GETTY REALTY CORP.		2.C FE	11,500,000	11,500,000	10,188,473	11,500,000					3.450	3.450	FMAN	39,675	396,750	02/22/2022	02/22/2032	11,700,050
374297-E@-4	GETTY REALTY CORP.	0	2.C FE	600,000	600,000	531,573	600,000					3.450	3.450	FMAN	2,070	20,700	02/22/2022	02/22/2032	11,700,050
37654*-AB-7	GLADSTONE COMMERCIAL LP		2.C Z	5,500,000	5,500,000	5,571,259	5,500,000					5.990	5.990	JD	14,642		12/15/2025	12/15/2030	5,664,725
38242#-AC-8	GOODMAN NORTH AMERICAN PARTNERSHIP		2.B PL	8,500,000	8,500,000	7,991,239	8,500,000					2.400	2.400	JJ	99,167	204,000	01/06/2022	01/06/2029	8,197,200
38242#-AC-8	GOODMAN NORTH AMERICAN PARTNERSHIP	0	2.B PL	400,000	400,000	376,058	400,000					2.400	2.400	JJ	4,667	9,600	01/06/2022	01/06/2029	8,197,200
38242#-AD-6	GOODMAN NORTH AMERICAN PARTNERSHIP		2.B PL	12,800,000	12,800,000	11,259,481	12,800,000					2.660	2.660	AO	77,554	340,480	10/28/2021	10/09/2031	12,564,920
38242#-AD-6	GOODMAN NORTH AMERICAN PARTNERSHIP	0	2.B PL	600,000	600,000	527,788	600,000					2.660	2.660	AO	3,635	15,960	10/28/2021	10/09/2031	12,564,920
38242#-AE-4	GOODMAN NORTH AMERICAN PARTNERSHIP		2.B PL	10,600,000	10,600,000	8,743,623	10,600,000					2.760	2.760	JJ	142,217	292,560	01/06/2022	01/06/2034	10,340,760
38242#-AE-4	GOODMAN NORTH AMERICAN PARTNERSHIP	0	2.B PL	500,000	500,000	412,435	500,000					2.760	2.760	JJ	6,708	13,800	01/06/2022	01/06/2034	10,340,760
40414L-AE-9	HEALTHPEAK OP LLC		2.A FE	3,491,038	3,162,000	3,475,355	3,466,659		(13,044)			6.750	5.764	FA	88,931	213,435	01/29/2024	02/01/2041	3,103,318
40414L-AQ-2	HEALTHPEAK PROPERTIES INC		2.A FE	424,601	425,000	422,946	424,978		41			3.250	3.260	JJ	6,369	13,813	06/20/2019	07/15/2026	660,563
40414L-AQ-2	HEALTHPEAK PROPERTIES INC	0	2.A FE	224,789	225,000	223,913	224,988		21			3.250	3.260	JJ	3,372	7,313	06/20/2019	07/15/2026	660,563
40414L-AR-0	HEALTHPEAK PROPERTIES INC		2.A FE	7,095,828	7,262,000	7,063,475	7,108,235		6,347			3.500	4.147	JJ	117,201	77,420	12/29/2025	07/15/2029	2,829,668
40414L-AR-0	HEALTHPEAK PROPERTIES INC	0	2.A FE	1,841,808	1,930,000	1,877,239	1,873,966		14,013			3.500	4.346	JJ	31,148	67,550	10/17/2023	07/15/2029	2,829,668
40495*-AD-0	HGIT PROPERTIES LP		2.B PL	4,553,835	4,580,357	4,279,776	4,580,357				26,522	4.060	4.060	MS	49,590		09/25/2025	09/25/2030	4,673,338
40495*-AE-8	HGIT PROPERTIES LP		2.B PL	6,071,780	6,107,143	5,636,496	6,107,143				35,363	4.340	4.340	MS	70,680		09/25/2025	09/25/2032	6,239,668
42217K-AX-4	WELLTOWER OP LLC		1.G FE	1,504,924	1,375,000	1,535,363	1,499,507		(5,225)			6.500	5.589	MS	26,316	89,375	12/13/2024	03/15/2041	1,419,688
42225U-AD-6	HEALTHCARE TRUST OF AMERICA HOLDIN		2.B FE	6,394,832	6,394,000	6,359,799	6,393,247		175			3.500	3.496	FA	93,246	223,790	09/26/2024	08/01/2026	6,285,098
42225U-AD-6	HEALTHCARE TRUST OF AMERICA HOLDIN	0	2.B FE	303,102	300,000	298,395	300,179		(544)			3.500	3.303	FA	4,375	10,500	09/05/2019	08/01/2026	6,285,098
42225U-AG-9	HEALTHCARE TRUST OF AMERICA HOLDIN		2.B FE	6,228,625	6,250,000	5,941,473	6,240,806		2,058			3.100	3.138	FA	73,194	193,750	09/05/2019	02/15/2030	6,499,200
42225U-AG-9	HEALTHCARE TRUST OF AMERICA HOLDIN	0	2.B FE	149,487	150,000	142,595	149,779		49			3.100	3.138	FA	1,757	4,650	09/05/2019	02/15/2030	6,499,200
42225U-AH-7	HEALTHCARE TRUST OF AMERICA HOLDIN		2.B FE	19,171,740	20,709,000	18,189,472	19,214,304		15,843			2.000	3.497	MS	121,953	174,180	12/17/2025	03/15/2031	22,169,500
42225U-AH-7	HEALTHCARE TRUST OF AMERICA HOLDIN	LS	2.B FE	40,670	41,000	36,012	40,828		32			2.000	2.085	MS	241	820	09/14/2020	03/15/2031	22,169,500
42225U-AH-7	HEALTHCARE TRUST OF AMERICA HOLDIN	0	2.B FE	1,289,548	1,300,000	1,141,838	1,294,553		1,016			2.000	2.085	MS	7,656	26,000	09/14/2020	03/15/2031	22,169,500
42225U-AL-8	HEALTHCARE REALTY HOLDINGS LP		2.B FE	3,121,250	3,700,000	3,365,817	3,356,112		72,247			2.400	4.872	MS	26,147	88,800	07/22/2022	03/15/2030	4,655,200
42225U-AL-8	HEALTHCARE REALTY HOLDINGS LP	0	2.B FE	843,581	1,000,000	909,680	907,057		19,526			2.400	4.872	MS	7,067	24,000	07/22/2022	03/15/2030	4,655,200
42225U-AM-6	HEALTHCARE REALTY HOLDINGS LP		2.B FE	2,252,390	2,800,000	2,420,706	2,444,206		58,987			2.050	4.841	MS	16,901	57,400	07/22/2022	03/15/2031	3,333,825

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
42225U-AM-6	HEALTHCARE REALTY HOLDINGS LP	0	2.B FE	402,213	500,000	432,269	436,465		10,533			2.050	4.841	MS	3,018	10,250	07/22/2022	03/15/2031	3,333,825
42250G-AA-1	HEALTHPEAK OP LLC		2.A FE	4,760,807	4,765,000	4,876,025	4,761,526		719			5.375	5.385	FA	96,756	128,771	02/24/2025	02/15/2035	4,893,059
42250P-AA-1	HEALTHPEAK PROPERTIES INC		2.A FE	11,306,022	11,100,000	10,526,015	11,200,447		(25,483)			3.000	2.734	JJ	153,550	333,000	07/12/2021	01/15/2030	10,099,250
42250P-AA-1	HEALTHPEAK PROPERTIES INC	0	2.A FE	214,188	200,000	189,658	206,815		(1,711)			3.000	2.061	JJ	2,767	6,000	07/12/2021	01/15/2030	10,099,250
42250P-AB-9	HEALTHPEAK PROPERTIES INC		2.A FE	10,233,008	10,575,000	9,806,687	10,156,301		(1,077)			2.875	3.690	JJ	140,192	94,875	10/08/2025	01/15/2031	13,085,438
42250P-AB-9	HEALTHPEAK PROPERTIES INC	0	2.A FE	3,422,074	3,675,000	3,407,998	3,426,483		8,993			2.875	4.372	JJ	48,719	5,750	10/08/2025	01/15/2031	13,085,438
42250P-AE-3	HEALTHPEAK PROPERTIES INC		2.A FE	1,721,230	1,750,000	1,796,326	1,728,376		2,792			5.250	5.466	JD	4,083	91,875	05/01/2023	12/15/2032	3,232,688
42250P-AE-3	HEALTHPEAK PROPERTIES INC	0	2.A FE	1,414,131	1,400,000	1,437,061	1,410,955		(1,131)			5.250	5.110	JD	3,267	73,500	02/03/2023	12/15/2032	3,232,688
431282-AP-7	HIGHWOODS REALTY LP		2.C FE	11,345,895	11,459,000	11,381,335	11,440,040		16,406			3.875	4.021	MS	148,012	444,036	09/26/2024	03/01/2027	10,763,581
431282-AQ-5	HIGHWOODS REALTY LP		2.C FE	4,820,596	4,895,000	4,852,945	4,865,603		13,130			4.125	4.413	MS	59,454	201,919	09/26/2024	03/15/2028	4,950,031
431282-AQ-5	HIGHWOODS REALTY LP	LS	2.C FE	54,262	55,000	54,527	54,761		109			4.125	4.334	MS	668	2,269	09/26/2024	03/15/2028	4,950,031
431282-AQ-5	HIGHWOODS REALTY LP	0	2.C FE	197,636	200,000	198,282	199,424		273			4.125	4.263	MS	2,429	8,250	02/22/2018	03/15/2028	4,950,031
431282-AR-3	HIGHWOODS REALTY LP		2.C FE	8,070,077	8,089,000	7,969,661	8,083,590		1,990			4.200	4.222	AO	71,723	339,738	02/26/2019	04/15/2029	7,474,741
431282-AR-3	HIGHWOODS REALTY LP	0	2.C FE	798,131	800,000	788,197	799,464		197			4.200	4.222	AO	7,093	33,600	02/26/2019	04/15/2029	7,474,741
431282-AS-1	HIGHWOODS REALTY LP		2.C FE	9,376,030	9,400,000	8,759,263	9,390,883		2,044			3.050	3.075	FA	108,309	286,700	09/04/2019	02/15/2030	9,746,400
431282-AS-1	HIGHWOODS REALTY LP	0	2.C FE	199,490	200,000	186,367	199,805		44			3.050	3.075	FA	2,304	6,100	09/04/2019	02/15/2030	9,746,400
431282-AT-9	HIGHWOODS REALTY LP		2.C FE	11,274,738	11,250,000	10,103,165	11,262,896		(2,606)			2.600	2.573	FA	121,875	292,500	10/28/2020	02/01/2031	11,396,250
431282-AT-9	HIGHWOODS REALTY LP	0	2.C FE	497,955	500,000	449,030	498,949		191			2.600	2.644	FA	5,417	13,000	07/30/2020	02/01/2031	11,396,250
431282-AU-6	HIGHWOODS REALTY LP		2.C FE	356,769	360,000	410,043	357,364		227			7.650	7.774	FA	11,475	27,540	11/14/2023	02/01/2034	373,770
44107T-AZ-9	HOST HOTELS & RESORTS LP		2.B FE	5,086,781	5,150,000	4,915,618	5,118,326		6,361			3.500	3.643	MS	53,074	180,250	12/01/2020	09/15/2030	6,105,000
44107T-AZ-9	HOST HOTELS & RESORTS LP	0	2.B FE	838,967	850,000	811,316	844,467		1,111			3.500	3.652	MS	8,760	29,750	08/11/2020	09/15/2030	6,105,000
44107T-BA-3	HOST HOTELS & RESORTS LP		2.B FE	4,039,648	4,100,000	3,718,200	4,062,106		5,716			2.900	3.071	JD	5,284	118,900	11/08/2021	12/15/2031	6,695,700
44107T-BA-3	HOST HOTELS & RESORTS LP	0	2.B FE	2,561,728	2,600,000	2,357,883	2,575,970		3,625			2.900	3.071	JD	3,351	75,400	11/08/2021	12/15/2031	6,695,700
44107T-BB-1	HOST HOTELS & RESORTS LP		2.B FE	4,264,103	4,290,000	4,439,653	4,269,238		2,567			5.700	5.772	JJ	122,265	204,559	02/24/2025	07/01/2034	4,412,265
44107T-BC-9	HOST HOTELS & RESORTS LP		2.B FE	4,328,284	4,395,000	4,456,115	4,333,197		4,913			5.500	5.697	AO	51,031	284,027	02/24/2025	04/15/2035	4,515,863
44929@-AF-1	ICRE REIT HOLDINGS		2.A PL	15,800,000	15,800,000	15,779,646	15,800,000					4.380	4.380	MN	69,204	692,040	11/25/2013	11/25/2026	7,562,060
44929@-AJ-3	ICRE REIT HOLDINGS		2.A PL	18,000,000	18,000,000	18,000,000	18,000,000					5.746	5.746	JAJO	249,352	1,110,967	01/05/2016	01/05/2026	18,258,561
44929@-AK-0	ICRE REIT HOLDINGS		2.A PL	8,100,000	8,100,000	7,987,530	8,100,000					3.760	3.760	JJ	148,896	304,560	01/05/2016	01/05/2028	8,252,280
44929@-AR-5	ICRE REIT HOLDINGS		2.A PL	5,500,000	5,500,000	5,236,368	5,500,000					4.010	4.010	MN	36,758	220,550	05/01/2019	05/01/2031	6,120,300
44929@-AR-5	ICRE REIT HOLDINGS	0	2.A PL	700,000	700,000	666,447	700,000					4.010	4.010	MN	4,678	28,070	05/01/2019	05/01/2031	6,120,300
44929@-AS-3	ICRE REIT HOLDINGS		2.A PL	5,100,000	5,100,000	4,632,781	5,100,000					4.130	4.130	MN	35,105	210,630	05/01/2019	05/01/2034	5,001,185
44929@-BF-0	ICRE REIT HOLDINGS		2.A PL	3,408,000	3,408,000	3,721,964	3,408,000					6.930	6.930	JD	6,560	236,174	12/21/2023	12/21/2033	3,526,087
44929@-BG-8	ICRE REIT HOLDINGS		2.A PL	2,272,000	2,272,000	2,482,511	2,272,000					6.930	6.930	FA	59,481	157,450	02/15/2024	02/15/2034	2,350,725
45377*-AA-8	INDEPENDENCE REALTY OPERATING PART		2.B FE	70,300,000	70,300,000	71,093,282	70,300,000					5.320	5.320	AO	934,990	3,739,960	10/01/2024	10/01/2031	72,169,980
45377*-AB-6	INDEPENDENCE REALTY OPERATING PART		2.B FE	40,500,000	40,500,000	40,448,463	40,500,000					5.530	5.530	AO	559,913	2,239,650	10/01/2024	10/01/2034	41,619,825
46187@-AA-4	INVITATION HOMES OPERATING PARTNER		2.A FE	43,700,000	43,700,000	41,680,983	43,700,000					2.460	2.460	MN	107,502	1,075,020	05/25/2021	05/25/2028	41,807,990
46187@-AA-4	INVITATION HOMES OPERATING PARTNER	0	2.A FE	2,400,000	2,400,000	2,289,116	2,400,000					2.460	2.460	MN	5,904	59,040	05/25/2021	05/25/2028	41,807,990
46187@-AB-2	INVITATION HOMES OPERATING PARTNER		2.A FE	45,200,000	45,200,000	36,486,848	45,200,000					3.180	3.180	MN	143,736	1,437,360	05/25/2021	05/25/2036	42,667,800
46187@-AB-2	INVITATION HOMES OPERATING PARTNER	0	2.A FE	2,500,000	2,500,000	2,018,078	2,500,000					3.180	3.180	MN	7,950	79,500	05/25/2021	05/25/2036	42,667,800
46188B-AF-9	INVITATION HOMES OPERATING PARTNER		2.B FE	13,129,250	13,310,000	13,809,035	13,164,270		14,910			5.500	5.679	FA	276,552	732,050	07/31/2023	08/15/2033	13,676,025
46284V-AC-5	IRON MOUNTAIN INC		3.C FE	5,455,600	5,720,000	5,714,189	5,655,339		34,674			4.875	5.531	MS	82,106	278,850	01/11/2019	09/15/2027	5,285,775
46284V-AE-1	IRON MOUNTAIN INC		3.C FE	7,668,675	7,910,000	7,927,833	7,842,249		27,961			5.250	5.661	MS	122,275	415,275	06/17/2019	03/15/2028	7,214,538
46284V-AG-6	IRON MOUNTAIN INCORPORATED		3.C FE	2,580,000	2,580,000	2,576,884	2,580,000					5.000	5.000	JJ	59,483	129,000	06/17/2020	07/15/2028	2,613,750
46284V-AJ-0	IRON MOUNTAIN INCORPORATED		3.C FE	8,590,000	8,590,000	8,486,102	8,590,000					5.250	5.250	JJ	207,950	450,975	06/17/2020	07/15/2030	8,712,863
46284V-AL-5	IRON MOUNTAIN INC		3.C FE	1,323,675	1,590,000	1,564,993	1,390,042		22,388			5.625	8.144	JJ	41,241	89,438	10/07/2022	07/15/2032	1,531,906
46284V-AN-1	IRON MOUNTAIN INC		3.C FE	11,698,300	11,689,000	11,145,418	11,693,298		(1,180)			4.500	4.487	FA	198,713	526,005	04/23/2021	02/15/2031	11,523,575
46284V-AN-1	IRON MOUNTAIN INC	LS	3.C FE	31,000	31,000	29,558	31,000					4.500	4.500	FA	527	1,395	08/10/2020	02/15/2031	11,523,575

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
46284V-AP-6	IRON MOUNTAIN INC		3.C FE	7,270,000	7,270,000	7,467,998	7,270,000					7.000	7.000	FA	192,251	508,900	05/10/2023	02/15/2029	7,462,350
46284V-AQ-4	IRON MOUNTAIN INC		3.C FE	1,057,000	1,057,000	1,065,844	1,057,000					6.250	6.250	JJ	30,462	40,188	12/03/2024	01/15/2033	1,567,500
46284V-AQ-4	IRON MOUNTAIN INC	LS	3.C FE	743,000	743,000	749,216	743,000					6.250	6.250	JJ	21,413	28,249	12/03/2024	01/15/2033	1,567,500
46361*-AQ-9	THE IRVINE COMPANY LLC		1.E PL	21,500,000	21,500,000	21,196,242	21,500,000					3.550	3.550	MN	97,526	763,250	05/15/2014	05/15/2028	20,355,000
46361*-AR-7	THE IRVINE COMPANY LLC		1.E PL	21,000,000	21,000,000	19,535,897	21,000,000					3.850	3.850	MN	103,308	808,500	05/15/2014	05/15/2033	15,288,750
49427R-A#-9	KILROY REALTY LP		2.C	31,500,000	31,500,000	30,893,710	31,500,000					3.350	3.350	FA	392,787	1,055,250	02/17/2017	02/17/2027	28,469,000
49427R-A#-9	KILROY REALTY LP	0	2.C	2,500,000	2,500,000	2,451,882	2,500,000					3.350	3.350	FA	31,174	83,750	02/17/2017	02/17/2027	28,469,000
49427R-AK-8	KILROY REALTY LP		2.C FE	11,420,871	11,550,000	11,322,880	11,511,777	9,798				4.250	4.350	FA	185,442	490,875	07/30/2014	08/15/2029	12,832,006
49427R-AK-8	KILROY REALTY LP	0	2.C FE	995,918	1,015,000	995,041	997,148	1,230				4.250	4.784	FA	16,296		09/24/2025	08/15/2029	12,832,006
49427R-B#-8	KILROY REALTY LP		2.C	21,600,000	21,600,000	21,459,973	21,600,000					4.350	4.350	AO	190,530	939,600	10/22/2018	10/18/2026	22,376,325
49427R-B#-8	KILROY REALTY LP	0	2.C	700,000	700,000	695,462	700,000					4.350	4.350	AO	6,175	30,450	10/22/2018	10/18/2026	22,376,325
49427R-B*-2	KILROY REALTY LP		2.C	31,500,000	31,500,000	29,650,550	31,500,000					3.450	3.450	FA	404,513	1,086,750	02/17/2017	02/17/2029	28,483,000
49427R-B*-2	KILROY REALTY LP	0	2.C	2,500,000	2,500,000	2,353,218	2,500,000					3.450	3.450	FA	32,104	86,250	02/17/2017	02/17/2029	28,483,000
49427R-B@-0	KILROY REALTY LP		2.C	3,100,000	3,100,000	3,084,291	3,100,000					4.300	4.300	AO	27,030	133,300	07/18/2018	07/18/2026	2,553,750
49427R-B@-0	KILROY REALTY LP	0	2.C	100,000	100,000	99,493	100,000					4.300	4.300	AO	872	4,300	07/18/2018	07/18/2026	2,553,750
49446R-AM-1	KIMCO REALTY OP LLC		1.G FE	9,758,252	11,285,000	9,518,352	9,814,872	42,930				4.250	5.342	AO	119,903	479,613	09/05/2024	04/01/2045	11,524,806
49446R-AP-4	KIMCO REALTY CORPORATION		1.G FE	9,821,775	9,899,000	9,813,675	9,893,096	7,660				2.800	2.872	AO	69,293	277,172	08/06/2019	10/01/2026	10,684,656
49446R-AP-4	KIMCO REALTY CORPORATION	0	1.G FE	638,102	640,000	634,483	639,879	129				2.800	2.815	AO	4,480	17,920	08/06/2019	10/01/2026	10,684,656
49446R-AQ-2	KIMCO REALTY CORPORATION		1.G FE	6,287,418	7,315,000	6,021,098	6,292,980	4,987				4.125	5.229	JD	25,145	157,884	10/28/2025	12/01/2046	9,160,109
49446R-AQ-2	KIMCO REALTY CORPORATION	LS	1.G FE	1,646,936	1,660,000	1,366,374	1,650,120	372				4.125	4.168	JD	5,706	68,475	11/01/2016	12/01/2046	9,160,109
49446R-AS-8	KIMCO REALTY CORPORATION		1.G FE	23,548,232	23,600,000	23,576,147	23,577,909	4,752				3.800	3.876	AO	224,200	326,800	11/26/2025	04/01/2027	23,029,400
49446R-AV-1	KIMCO REALTY CORPORATION		1.G FE	3,854,448	3,900,000	2,898,094	3,861,539	988				3.700	3.763	AO	36,075	144,300	08/15/2019	10/01/2049	1,884,225
49446R-AW-9	KIMCO REALTY CORPORATION	0	1.G FE	7,566,523	7,300,000	6,846,604	7,429,931	(27,091)				2.700	2.282	AO	49,275	197,100	09/03/2020	10/01/2030	7,398,550
49446R-AY-5	KIMCO REALTY CORPORATION		1.G FE	13,554,492	14,700,000	13,053,548	13,569,619	8,553				2.250	3.686	JD	27,563	105,750	12/16/2025	12/01/2031	13,753,000
49446R-AY-5	KIMCO REALTY CORPORATION	0	1.G FE	696,752	700,000	621,598	698,037	306				2.250	2.301	JD	1,313	15,750	09/13/2021	12/01/2031	13,753,000
49446R-AZ-2	KIMCO REALTY CORPORATION		1.G FE	10,164,823	10,250,000	9,532,721	10,194,240	7,912				3.200	3.297	AO	82,000	328,000	02/15/2022	04/01/2032	9,906,000
49446R-AZ-2	KIMCO REALTY CORPORATION	0	1.G FE	1,190,028	1,200,000	1,116,026	1,193,472	926				3.200	3.297	AO	9,600	38,400	02/15/2022	04/01/2032	9,906,000
49446R-BA-6	KIMCO REALTY CORPORATION		1.G FE	4,942,665	4,971,000	4,975,360	4,950,561	2,580				4.600	4.669	FA	95,277	228,666	08/10/2022	02/01/2033	6,189,150
49446R-BA-6	KIMCO REALTY CORPORATION	LS	1.G FE	327,125	329,000	329,289	327,647	171				4.600	4.669	FA	6,306	15,134	08/10/2022	02/01/2033	6,189,150
49446R-BA-6	KIMCO REALTY CORPORATION	0	1.G FE	745,725	750,000	750,658	746,916	389				4.600	4.669	FA	14,375	34,500	08/10/2022	02/01/2033	6,189,150
49447B-AA-1	KIMCO REALTY OP LLC	0	1.G FE	4,884,066	4,675,000	5,164,243	4,849,890	(16,926)				6.400	5.805	MS	99,733	299,200	11/29/2023	03/01/2034	4,824,600
49447B-AC-7	KIMCO REALTY OP LLC		1.G FE	9,030,831	8,757,000	8,987,319	9,025,691	(5,141)				5.300	4.903	FA	238,507		09/15/2025	02/01/2036	8,989,061
50212@-AB-3	LP 1A REIT INC.		2.A	13,200,000	13,200,000	11,877,941	13,200,000					2.550	2.550	JJ	162,690	336,600	01/07/2021	01/07/2031	15,393,800
50212@-AB-3	LP 1A REIT INC.	0	2.A	3,000,000	3,000,000	2,699,532	3,000,000					2.550	2.550	JJ	36,975	76,500	01/07/2021	01/07/2031	15,393,800
50212@-AC-1	LP 1A REIT INC.		2.A	7,900,000	7,900,000	7,473,239	7,900,000					2.530	2.530	JJ	94,938	199,870	01/10/2022	01/10/2029	7,999,935
50212@-AC-1	LP 1A REIT INC.	0	2.A	1,000,000	1,000,000	945,980	1,000,000					2.530	2.530	JJ	12,018	25,300	01/10/2022	01/10/2029	7,999,935
50212@-AD-9	LP 1A REIT INC.		2.A YE	11,500,000	11,500,000	10,128,974	11,500,000					2.720	2.720	JJ	148,580	312,800	01/10/2022	01/10/2032	13,176,800
50212@-AD-9	LP 1A REIT INC.	0	2.A YE	1,500,000	1,500,000	1,321,170	1,500,000					2.720	2.720	JJ	19,380	40,800	01/10/2022	01/10/2032	13,176,800
50212@-AH-0	LP 1A REIT INC.		2.A	18,800,000	18,800,000	19,387,966	18,800,000					5.560	5.560	JD	75,492	522,640	06/05/2025	06/05/2030	19,322,640
50212@-AJ-6	LP 1A REIT INC.		2.A	16,900,000	16,900,000	17,530,393	16,900,000					5.770	5.770	JD	70,426	487,565	06/05/2025	06/05/2032	17,387,565
513075-BR-1	LAMAR MEDIA CORP		3.C FE	2,680,000	2,680,000	2,631,432	2,680,000					3.750	3.750	JJ	46,342	100,500	01/23/2020	02/15/2028	2,373,688
513075-BT-7	LAMAR MEDIA CORP		3.B FE	12,730,570	12,686,000	12,245,857	12,697,553	(5,875)				4.000	3.943	JD	22,553	507,440	08/17/2020	02/15/2030	11,407,680
513075-BZ-3	LAMAR MEDIA CORP		3.C FE	8,777,438	8,749,000	8,233,836	8,761,495	(3,492)				3.625	3.575	AO	66,954	317,151	07/30/2021	01/15/2031	8,654,063
513075-BZ-3	LAMAR MEDIA CORP	LS	3.C FE	111,266	111,000	104,464	111,119	(32)				3.625	3.588	AO	849	4,024	01/07/2021	01/15/2031	8,654,063
51805@-AA-6	LASALLE PROPERTY FUND REIT INC	0	2.B	3,200,000	3,200,000	3,153,202	3,200,000					3.140	3.140	FA	38,517	100,480	02/13/2020	02/13/2027	3,250,240
51805@-AB-4	LASALLE PROPERTY FUND REIT INC	0	2.B	3,200,000	3,200,000	3,014,788	3,200,000					3.330	3.330	FA	40,848	106,560	02/13/2020	02/13/2030	3,253,280
51805@-AE-8	LASALLE PROPERTY FUND REIT INC.		2.B	5,800,000	5,800,000	5,491,479	5,800,000					2.520	2.520	MN	23,548	146,160	11/03/2021	11/03/2028	5,873,080
51805@-AE-8	LASALLE PROPERTY FUND REIT INC.	0	2.B	400,000	400,000	378,723	400,000					2.520	2.520	MN	1,624	10,080	11/03/2021	11/03/2028	5,873,080

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
51805@-AF-5	LASALLE PROPERTY FUND REIT INC.		2.B	5,800,000	5,800,000	5,177,137	5,800,000					2.950	2.950	MN	27,566	171,100	11/03/2021	11/03/2031	5,885,550
51805@-AF-5	LASALLE PROPERTY FUND REIT INC.	0	2.B	400,000	400,000	357,044	400,000					2.950	2.950	MN	1,901	11,800	11/03/2021	11/03/2031	5,885,550
51805@-AJ-7	LASALLE PROPERTY FUND REIT INC.		2.B	6,500,000	6,500,000	5,691,301	6,500,000					2.730	2.730	FA	69,501	177,450	02/10/2022	02/10/2032	6,588,725
51805@-AJ-7	LASALLE PROPERTY FUND REIT INC.	0	2.B	600,000	600,000	525,351	600,000					2.730	2.730	FA	6,416	16,380	02/10/2022	02/10/2032	6,588,725
53621@-AK-2	LION INDUSTRIAL PROPERTIES LP		2.A	7,000,000	7,000,000	6,901,513	7,000,000					3.700	3.700	MN	33,094	259,000	11/15/2017	11/15/2027	5,601,750
53621@-AK-2	LION INDUSTRIAL PROPERTIES LP	0	2.A	500,000	500,000	492,965	500,000					3.700	3.700	MN	2,364	18,500	11/15/2017	11/15/2027	5,601,750
53621@-AL-0	LION INDUSTRIAL PROPERTIES LP		2.A	18,000,000	18,000,000	17,724,790	18,000,000					3.700	3.700	JJ	305,250	666,000	01/16/2018	01/16/2028	16,805,250
53621@-AL-0	LION INDUSTRIAL PROPERTIES LP	0	2.A	1,500,000	1,500,000	1,477,066	1,500,000					3.700	3.700	JJ	25,438	55,500	01/16/2018	01/16/2028	16,805,250
53621@-AM-8	LION INDUSTRIAL PROPERTIES LP		2.A	38,000,000	38,000,000	37,906,268	38,000,000					4.420	4.420	JJ	723,161	1,679,600	07/26/2018	07/26/2028	39,861,900
53621@-AM-8	LION INDUSTRIAL PROPERTIES LP	0	2.A	2,000,000	2,000,000	1,995,067	2,000,000					4.420	4.420	JJ	38,061	88,400	07/26/2018	07/26/2028	39,861,900
53621@-AN-6	LION INDUSTRIAL PROPERTIES LP		2.A	6,500,000	6,500,000	6,482,111	6,500,000					4.420	4.420	MS	91,776	287,300	09/06/2018	09/06/2028	5,110,500
53621@-AN-6	LION INDUSTRIAL PROPERTIES LP	0	2.A	500,000	500,000	498,624	500,000					4.420	4.420	MS	7,060	22,100	09/06/2018	09/06/2028	5,110,500
53621@-AQ-9	LION INDUSTRIAL PROPERTIES LP		2.A	3,500,000	3,500,000	3,282,025	3,500,000					3.050	3.050	AO	22,536	106,750	10/15/2019	10/15/2029	3,045,750
53621@-AQ-9	LION INDUSTRIAL PROPERTIES LP	0	2.A	500,000	500,000	468,861	500,000					3.050	3.050	AO	3,219	15,250	10/15/2019	10/15/2029	3,045,750
53621@-AR-7	LION INDUSTRIAL PROPERTIES LP		2.A	7,500,000	7,500,000	7,009,087	7,500,000					3.050	3.050	JD	7,625	228,750	12/19/2019	12/19/2029	6,599,125
53621@-AR-7	LION INDUSTRIAL PROPERTIES LP	0	2.A	1,000,000	1,000,000	934,545	1,000,000					3.050	3.050	JD	1,017	30,500	12/19/2019	12/19/2029	6,599,125
53621@-AV-8	LION INDUSTRIAL PROPERTIES LP		2.A	11,000,000	11,000,000	10,021,748	11,000,000					2.860	2.860	AO	61,172	314,600	10/21/2020	10/21/2030	8,621,550
53621@-AV-8	LION INDUSTRIAL PROPERTIES LP	0	2.A	500,000	500,000	455,534	500,000					2.860	2.860	AO	2,781	14,300	10/21/2020	10/21/2030	8,621,550
53621@-AW-6	LION INDUSTRIAL PROPERTIES LP		2.A	15,000,000	15,000,000	13,121,192	15,000,000					2.920	2.920	FA	170,333	438,000	08/13/2020	08/11/2032	12,175,200
53621@-AW-6	LION INDUSTRIAL PROPERTIES LP	0	2.A	500,000	500,000	437,373	500,000					2.920	2.920	FA	5,678	14,600	08/13/2020	08/11/2032	12,175,200
53621@-AX-4	LION INDUSTRIAL PROPERTIES L.P.		2.A	6,200,000	6,200,000	5,575,534	6,200,000					2.830	2.830	MS	44,352	175,460	03/31/2021	03/31/2031	6,287,730
53621@-AX-4	LION INDUSTRIAL PROPERTIES L.P.	0	2.A	600,000	600,000	539,568	600,000					2.830	2.830	MS	4,292	16,980	03/31/2021	03/31/2031	6,287,730
53621@-AY-2	LION INDUSTRIAL PROPERTIES L.P.		2.A	6,200,000	6,200,000	5,547,711	6,200,000					2.830	2.830	MS	44,352	175,460	06/16/2021	06/16/2031	6,287,730
53621@-AY-2	LION INDUSTRIAL PROPERTIES L.P.	0	2.A	600,000	600,000	536,875	600,000					2.830	2.830	MS	4,292	16,980	06/16/2021	06/16/2031	6,287,730
53621@-AZ-9	LION INDUSTRIAL PROPERTIES L.P.		2.A	6,200,000	6,200,000	5,541,908	6,200,000					2.880	2.880	MS	45,136	178,560	08/12/2021	08/12/2031	6,289,280
53621@-AZ-9	LION INDUSTRIAL PROPERTIES L.P.	0	2.A	600,000	600,000	536,314	600,000					2.880	2.880	MS	4,368	17,280	08/12/2021	08/12/2031	6,289,280
53621@-BD-7	LION INDUSTRIAL PROPERTIES LP		2.A	4,800,000	4,800,000	4,660,522	4,800,000					4.630	4.630	JD	9,877	222,240	06/15/2022	06/15/2032	5,218,065
53621@-BD-7	LION INDUSTRIAL PROPERTIES LP	0	2.A	800,000	800,000	776,754	800,000					4.630	4.630	JD	1,646	37,040	06/15/2022	06/15/2032	5,218,065
53621@-BE-5	LION INDUSTRIAL PROPERTIES LP		2.A	2,500,000	2,500,000	2,367,184	2,500,000					4.730	4.730	JD	5,256	118,250	06/15/2022	06/15/2034	2,559,125
53621@-BE-5	LION INDUSTRIAL PROPERTIES LP	0	2.A	500,000	500,000	473,437	500,000					4.730	4.730	JD	1,051	23,650	06/15/2022	06/15/2034	2,559,125
55342U-AH-7	MPT OPERATING PARTNERSHIP LP		5.A FE	6,990,490	8,275,000	7,988,666	6,990,490					5.000	4.890	AO	87,347	413,750	11/22/2019	10/15/2027	6,153,638
55342U-AM-6	MPT OPERATING PARTNERSHIP LP / MPT FIN		5.A FE	8,277,142	13,135,000	9,550,355	8,277,142					3.500	6.564	MS	135,363	459,725	07/15/2022	03/15/2031	8,364,520
55342U-AM-6	MPT OPERATING PARTNERSHIP LP / MPT FIN	0	5.A FE	69,318	110,000	79,980	69,318					3.500	6.540	MS	1,134	3,850	07/15/2022	03/15/2031	8,364,520
55342U-AQ-7	MPT OPERATING PARTNERSHIP LP / MPT		4.C FE	4,037,652	3,970,000	4,239,696	4,028,588		(9,064)			8.500	8.063	FA	127,481	170,600	01/31/2025	02/15/2032	4,034,475
59182*-AC-0	METLIFE CORE PROPERTY HOLDINGS LLC		2.B	4,800,000	4,800,000	4,536,458	4,800,000					2.510	2.510	MON	6,024	120,480	12/13/2021	12/13/2028	5,611,713
59182*-AC-0	METLIFE CORE PROPERTY HOLDINGS LLC	0	2.B	800,000	800,000	756,076	800,000					2.510	2.510	MON	1,004	20,080	12/13/2021	12/13/2028	5,611,713
59182*-AE-6	METLIFE CORE PROPERTY HOLDINGS LLC		2.B	4,800,000	4,800,000	4,212,289	4,800,000					2.670	2.670	MON	6,408	128,160	12/13/2021	12/13/2031	5,612,460
59182*-AE-6	METLIFE CORE PROPERTY HOLDINGS LLC	0	2.B	800,000	800,000	702,048	800,000					2.670	2.670	MON	1,068	21,360	12/13/2021	12/13/2031	5,612,460
59523U-AN-7	MID-AMERICA APARTMENTS LP		1.G FE	5,531,547	5,547,000	5,528,862	5,545,224		1,525			3.600	3.623	JD	16,641	199,692	06/29/2017	06/01/2027	6,502,984
59523U-AN-7	MID-AMERICA APARTMENTS LP	0	1.G FE	946,817	950,000	946,894	949,608		323			3.600	3.630	JD	2,850	34,200	06/29/2017	06/01/2027	6,502,984
59523U-AP-2	MID-AMERICA APARTMENTS LP		1.G FE	2,850,878	2,868,000	2,881,820	2,863,821		1,926			4.200	4.263	JD	5,354	120,456	05/07/2018	06/15/2028	2,928,228
59523U-AP-2	MID-AMERICA APARTMENTS LP	0	1.G FE	149,105	150,000	150,723	149,781		101			4.200	4.263	JD	280	6,300	05/07/2018	06/15/2028	2,928,228
59523U-AQ-0	MID-AMERICA APARTMENTS LP		1.G FE	1,933,256	1,869,000	1,858,866	1,891,528		(7,015)			3.950	3.501	MS	21,738	73,826	08/05/2019	03/15/2029	2,277,102
59523U-AQ-0	MID-AMERICA APARTMENTS LP	0	1.G FE	788,435	750,000	745,933	763,423		(4,216)			3.950	3.296	MS	8,723	29,625	08/05/2019	03/15/2029	2,277,102
59523U-AT-4	MID-AMERICA APARTMENTS LP		1.G FE	5,432,607	5,457,000	5,348,714	5,453,530		4,871			1.100	1.191	MS	17,675	60,027	08/05/2021	09/15/2026	5,530,250
59523U-AT-4	MID-AMERICA APARTMENTS LP	LS	1.G FE	42,808	43,000	42,147	42,973		38			1.100	1.191	MS	139	473	08/05/2021	09/15/2026	5,530,250
59523U-AT-4	MID-AMERICA APARTMENTS LP	0	1.G FE	497,765	500,000	490,078	499,682		446			1.100	1.191	MS	1,619	5,500	08/05/2021	09/15/2026	5,530,250
59523U-AU-1	MID-AMERICA APARTMENTS LP		1.G FE	25,200,780	35,090,000	22,387,147	25,624,757		179,776			2.875	4.662	MS	297,047	1,008,838	09/05/2024	09/15/2051	34,377,169

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
59523U-AU-1	MID-AMERICA APARTMENTS LP	0	1.G FE	197,176	200,000	127,598	197,459		65			2.875	2.946	MS	1,693	5,750	08/05/2021	09/15/2051	34,377,169
59523U-AV-9	MID-AMERICA APARTMENTS LP		1.G FE	1,599,173	1,615,000	1,635,162	1,600,660		1,487			5.000	5.134	MS	23,776	80,750	02/24/2025	03/15/2034	1,655,375
59523U-AX-5	MID-AMERICA APARTMENTS LP		1.G FE	3,495,673	3,570,000	3,602,862	3,501,487		5,814			4.950	5.216	MS	58,905	124,191	02/24/2025	03/01/2035	3,658,358
62979*-AM-9	NSA OP LP		2.B FE	33,600,000	33,600,000	33,311,190	33,600,000					5.060	5.060	MN	212,520	1,700,160	09/28/2022	11/16/2032	30,656,470
62979*-AM-9	NSA OP LP	0	2.B FE	2,400,000	2,400,000	2,379,371	2,400,000					5.060	5.060	MN	15,180	121,440	09/28/2022	11/16/2032	30,656,470
62979*-AN-7	NSA OP LP		2.B FE	7,000,000	7,000,000	7,179,474	7,000,000					5.610	5.610	JJ	191,987	392,700	04/27/2023	07/05/2028	8,944,035
62979*-AN-7	NSA OP LP	0	2.B FE	2,100,000	2,100,000	2,153,842	2,100,000					5.610	5.610	JJ	57,596	117,810	04/27/2023	07/05/2028	8,944,035
62979*-AQ-0	NSA OP LP		2.B FE	2,900,000	2,900,000	3,049,987	2,900,000					6.550	6.550	AO	45,377	189,950	10/05/2023	10/05/2028	2,994,975
62979*-AR-8	NSA OP LP		2.B FE	2,900,000	2,900,000	3,106,800	2,900,000					6.660	6.660	AO	46,139	193,140	10/05/2023	10/05/2030	2,996,570
62979*-AS-6	NSA OP LP		2.B FE	2,600,000	2,600,000	2,804,449	2,600,000					6.730	6.730	AO	41,801	174,980	10/05/2023	10/05/2033	2,687,490
637417-AJ-5	NNN REIT INC		2.A FE	5,972,390	6,039,000	6,014,273	6,032,429		7,437			3.600	3.717	JD	9,662	217,404	12/05/2016	12/15/2026	6,181,296
637417-AJ-5	NNN REIT INC	0	2.A FE	47,699	50,000	49,795	49,404		603			3.600	4.893	JD	80	1,800	01/24/2023	12/15/2026	6,181,296
637417-AK-2	NNN REIT INC		2.A FE	13,498,613	13,626,000	13,507,783	13,580,146		24,231			3.500	3.689	AO	100,681	476,910	11/07/2023	10/15/2027	14,731,365
637417-AK-2	NNN REIT INC	0	2.A FE	1,045,727	1,050,000	1,040,890	1,049,216		445			3.500	3.543	AO	7,758	36,750	09/06/2017	10/15/2027	14,731,365
637417-AL-0	NNN REIT INC		2.A FE	4,034,217	4,062,000	4,086,172	4,054,326		3,241			4.300	4.373	AO	36,874	174,666	09/26/2018	10/15/2028	3,385,889
637417-AN-6	NNN REIT INC		2.A FE	10,565,868	10,600,000	9,844,814	10,584,573		3,364			2.500	2.536	AO	55,944	265,000	02/18/2020	04/15/2030	10,530,000
637417-AN-6	NNN REIT INC	0	2.A FE	598,068	600,000	557,254	599,127		190			2.500	2.536	AO	3,167	15,000	02/18/2020	04/15/2030	10,530,000
637417-AP-1	NNN REIT INC		2.A FE	10,340,588	14,600,000	9,472,653	10,493,122		70,276			3.100	4.998	AO	95,549	452,600	11/10/2023	04/15/2050	14,826,300
637417-AQ-9	NNN REIT INC		2.A FE	7,881,198	11,585,000	8,189,065	8,059,726		60,257			3.500	5.811	AO	85,600	405,475	07/13/2023	04/15/2051	11,482,488
637417-AR-7	NNN REIT INC		2.A FE	3,711,992	3,800,000	2,380,988	3,720,105		2,026			3.000	3.118	AO	24,067	114,000	09/15/2021	04/15/2052	3,349,500
637417-AS-5	NNN REIT INC		2.A FE	8,673,629	8,880,000	9,290,195	8,711,245		16,639			5.600	5.908	AO	104,981	497,280	08/08/2023	10/15/2033	9,128,640
637417-AU-0	NNN REIT INC		2.A FE	2,029,562	2,050,000	2,066,256	2,031,162		1,600			4.600	4.804	FA	47,150		07/23/2025	02/15/2031	7,212,150
637417-AU-0	NNN REIT INC	0	2.A FE	5,009,150	5,000,000	5,039,649	5,009,090		(60)			4.600	4.559	FA	115,000		08/26/2025	02/15/2031	7,212,150
64116#-AH-6	NETRALITY PROPERTIES LP		2.C PL	40,000,000	40,000,000	41,412,760	40,000,000					6.951	6.951	MJSD	92,680	2,999,008	12/19/2023	12/19/2028	40,695,101
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC/OUTFRON		4.B FE	8,172,850	8,155,000	8,166,788	8,155,000					5.000	4.948	FA	154,039	407,750	06/13/2019	08/15/2027	7,467,125
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC/OUTFRON	LS	4.B FE	400,000	400,000	400,578	400,000					5.000	5.000	FA	7,556	20,000	06/12/2019	08/15/2027	7,467,125
69007T-AC-8	OUTFRONT MEDIA CAPITAL LLC/OUTFRON		4.B FE	4,744,363	4,700,000	4,588,897	4,721,012		(4,083)			4.625	4.507	MS	64,005	217,375	11/14/2019	03/15/2030	10,466,569
69007T-AC-8	OUTFRONT MEDIA CAPITAL LLC/OUTFRON	LS	4.B FE	5,711,312	5,660,000	5,526,204	5,684,274		(4,738)			4.625	4.512	MS	77,078	261,775	11/14/2019	03/15/2030	10,466,569
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC / OUTFR		4.B FE	9,095,325	9,090,000	8,858,116	9,090,068		(1,150)			4.250	4.230	JJ	178,139	386,325	01/12/2021	01/15/2029	6,995,563
69007T-AE-4	OUTFRONT MEDIA CAPITAL LLC / OUTFR	LS	4.B FE	190,000	190,000	185,153	190,000					4.250	4.250	JJ	3,723	8,075	01/11/2021	01/15/2029	6,995,563
69007T-AG-9	OUTFRONT MEDIA CAPITAL LLC/ CORP		3.B FE	7,892,500	7,800,000	8,256,784	7,857,384		(17,110)			7.375	7.086	MN	73,504	575,250	11/29/2023	02/15/2031	8,087,625
70052L-AB-9	PARK INTERMEDIATE HOLDINGS LLC / P 144A		4.A FE	9,232,213	9,710,000	9,717,865	9,473,231		75,611			5.875	6.858	AO	142,616	570,463	09/08/2022	10/01/2028	9,624,656
70052L-AC-7	PARK INTERMEDIATE HOLDINGS LLC		4.A FE	18,117,050	18,855,000	18,411,729	18,390,149		112,033			4.875	5.625	MN	117,451	919,181	12/08/2023	05/15/2029	18,290,216
70052L-AD-5	PARK INTERMEDIATE HOLDINGS LLC		4.A FE	4,700,000	4,700,000	4,824,442	4,700,000					7.000	7.000	FA	137,083	397,542	05/02/2024	02/01/2030	4,843,800
71845J-AA-6	PHILLIPS EDISON GROCERY CENTER OPE		2.B FE	8,447,884	8,550,000	7,672,875	8,487,545		9,735			2.625	2.761	MN	28,678	224,438	09/30/2021	11/15/2031	4,812,344
71845J-AA-6	PHILLIPS EDISON GROCERY CENTER OPE	0	2.B FE	1,383,270	1,400,000	1,256,377	1,389,766		1,595			2.625	2.761	MN	4,696	36,750	09/30/2021	11/15/2031	4,812,344
71845J-AC-2	PHILLIPS EDISON GROCERY CENTER OPE		2.B FE	14,451,227	14,664,000	14,484,536	14,471,289		16,297			4.950	5.134	JJ	334,706	610,939	09/19/2024	01/15/2035	15,026,934
71951Q-AC-6	PHYSICIANS REALTY TRUST		2.A FE	8,178,557	8,200,000	7,382,505	8,186,884		2,016			2.625	2.655	MN	35,875	215,250	10/08/2021	11/01/2031	6,180,063
71951Q-AC-6	PHYSICIANS REALTY TRUST	0	2.A FE	1,396,339	1,400,000	1,260,428	1,397,766		350			2.625	2.655	MN	6,125	36,750	10/08/2021	11/01/2031	6,180,063
720198-AE-0	PIEDMONT OPERATING PARTNERSHIP LP		2.C FE	17,429,470	17,308,000	15,905,853	17,367,830		(12,973)			3.150	3.062	FA	205,965	545,202	10/28/2020	08/15/2030	17,580,601
720198-AE-0	PIEDMONT OPERATING PARTNERSHIP LP	0	2.C FE	595,416	600,000	551,393	597,712		452			3.150	3.240	FA	7,140	18,900	08/05/2020	08/15/2030	17,580,601
720198-AF-7	PIEDMONT OPERATING PARTNERSHIP LP		2.C FE	5,274,030	5,300,000	4,564,492	5,283,700		2,355			2.750	2.804	AO	36,438	145,750	09/13/2021	04/01/2032	4,207,063
720198-AF-7	PIEDMONT OPERATING PARTNERSHIP LP	0	2.C FE	746,325	750,000	645,919	747,693		333			2.750	2.804	AO	5,156	20,625	09/13/2021	04/01/2032	4,207,063
720198-AK-6	PIEDMONT OPERATING PARTNERSHIP LP		2.C FE	24,259,721	24,415,000	24,699,557	24,262,371		2,650			5.625	5.732	JJ	156,409		11/13/2025	01/15/2033	27,671,984
720198-AK-6	PIEDMONT OPERATING PARTNERSHIP LP	0	2.C FE	2,484,100	2,500,000	2,529,138	2,484,371		271			5.625	5.732	JJ	16,016		11/13/2025	01/15/2033	27,671,984
74170*-AE-9	PRIME PROPERTY FUND LLC		2.A	8,500,000	8,500,000	8,480,780	8,500,000					3.980	3.980	JJ	141,898	338,300	07/30/2014	07/30/2026	8,465,170
74170*-AG-4	PRIME PROPERTY FUND LLC		2.A	29,700,000	29,700,000	29,354,680	29,700,000					3.350	3.350	AO	168,589	994,950	04/23/2015	04/30/2027	28,367,325

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
74170*-AH-2	PRIME PROPERTY FUND LLC		2.A	29,700,000	29,700,000	28,486,410	29,700,000					3.500	3.500	AO	176,137	1,039,500	04/23/2015	04/30/2030	28,388,250
74170*-AJ-8	PRIME PROPERTY FUND LLC		2.A	8,500,000	8,500,000	8,499,279	8,500,000					3.750	3.750	JJ	155,833	318,750	01/05/2016	01/05/2026	8,659,375
74170*-AK-5	PRIME PROPERTY FUND LLC		2.A	6,800,000	6,800,000	6,748,127	6,800,000					3.850	3.850	JJ	127,991	261,800	01/05/2016	01/05/2028	6,930,900
74170*-AL-3	PRIME PROPERTY FUND LLC		2.A	12,050,000	12,050,000	12,024,504	12,050,000					3.580	3.580	MS	110,244	431,390	03/29/2016	03/29/2026	11,451,375
74170*-AL-3	PRIME PROPERTY FUND LLC	0	2.A	900,000	900,000	898,096	900,000					3.580	3.580	MS	8,234	32,220	03/29/2016	03/29/2026	11,451,375
74170*-AM-1	PRIME PROPERTY FUND LLC		2.A	35,200,000	35,200,000	34,763,516	35,200,000					3.680	3.680	MS	331,036	1,295,360	03/29/2016	03/29/2028	33,403,520
74170*-AM-1	PRIME PROPERTY FUND LLC	0	2.A	2,900,000	2,900,000	2,864,040	2,900,000					3.680	3.680	MS	27,273	106,720	03/29/2016	03/29/2028	33,403,520
74170*-AP-4	PRIME PROPERTY FUND LLC		2.A	4,100,000	4,100,000	3,978,792	4,100,000					3.250	3.250	JJ	65,144	133,250	01/05/2017	01/05/2029	3,556,875
74170*-AP-4	PRIME PROPERTY FUND LLC	0	2.A	300,000	300,000	291,131	300,000					3.250	3.250	JJ	4,767	9,750	01/05/2017	01/05/2029	3,556,875
74170*-AU-3	PRIME PROPERTY FUND LLC		2.A	5,700,000	5,700,000	5,671,205	5,700,000					4.480	4.480	MN	37,595	255,360	11/08/2018	11/08/2030	5,316,480
74170*-AU-3	PRIME PROPERTY FUND LLC	0	2.A	300,000	300,000	298,485	300,000					4.480	4.480	MN	1,979	13,440	11/08/2018	11/08/2030	5,316,480
74170*-AV-1	PRIME PROPERTY FUND LLC		2.A	8,700,000	8,700,000	8,416,194	8,700,000					4.580	4.580	MN	58,662	398,460	11/08/2018	11/08/2033	8,694,650
74170*-BM-0	PRIME PROPERTY FUND LLC		2.A	7,700,000	7,700,000	6,792,227	7,700,000					2.400	2.400	AO	43,120	184,800	10/07/2021	10/07/2031	7,185,200
74170*-BM-0	PRIME PROPERTY FUND LLC	0	2.A	500,000	500,000	441,054	500,000					2.400	2.400	AO	2,800	12,000	10/07/2021	10/07/2031	7,185,200
74170*-BN-8	PRIME PROPERTY FUND LLC		2.A	6,400,000	6,400,000	5,370,646	6,400,000					2.550	2.550	AO	38,080	163,200	10/07/2021	10/07/2033	6,177,775
74170*-BN-8	PRIME PROPERTY FUND LLC	0	2.A	400,000	400,000	335,665	400,000					2.550	2.550	AO	2,380	10,200	10/07/2021	10/07/2033	6,177,775
74170*-CC-1	PRIME PROPERTY FUND LLC		2.A	9,900,000	9,900,000	10,491,115	9,900,000					6.600	6.600	AO	145,200	653,400	10/11/2023	10/11/2028	10,226,700
74170*-CD-9	PRIME PROPERTY FUND LLC		2.A	4,500,000	4,500,000	4,895,322	4,500,000					6.660	6.660	AO	66,600	299,700	10/11/2023	10/11/2030	4,649,850
74170*-CE-7	PRIME PROPERTY FUND LLC		2.A	3,600,000	3,600,000	3,972,215	3,600,000					6.710	6.710	AO	53,680	241,560	10/11/2023	10/11/2033	3,720,780
74170*-CH-0	PRIME PROPERTY FUND LLC		2.A	7,000,000	7,000,000	7,451,417	7,000,000					6.090	6.090	FA	161,047	426,300	02/15/2024	02/15/2034	7,213,150
74170*-CK-3	PRIME PROPERTY FUND LLC		2.A	3,900,000	3,900,000	4,000,299	3,900,000					5.250	5.250	MS	51,756	204,750	09/30/2024	09/30/2029	4,002,375
74170*-CL-1	PRIME PROPERTY FUND LLC		2.A	9,800,000	9,800,000	10,131,274	9,800,000					5.440	5.440	MS	134,761	533,120	09/30/2024	09/30/2031	10,066,560
74170*-CM-9	PRIME PROPERTY FUND LLC		2.A	7,100,000	7,100,000	7,343,288	7,100,000					5.650	5.650	MS	101,402	401,150	09/30/2024	09/30/2034	3,393,225
74170*-CP-2	PRIME PROPERTY FUND LLC		2.A	1,600,000	1,600,000	1,644,936	1,600,000					5.260	5.260	JJ	39,976		07/10/2025	07/15/2030	1,642,080
74170*-CQ-0	PRIME PROPERTY FUND LLC		2.A	3,300,000	3,300,000	3,421,938	3,300,000					5.510	5.510	JJ	86,369		07/10/2025	07/15/2032	3,390,915
74170*-CR-8	PRIME PROPERTY FUND LLC		2.A	13,700,000	13,700,000	14,303,166	13,700,000					5.810	5.810	JJ	378,086		07/10/2025	07/15/2035	14,097,985
74264*-AC-0	PRISA LHC LLC		1.G	4,800,000	4,800,000	4,791,627	4,800,000					3.750	3.750	AO	45,000	180,000	06/01/2016	04/01/2026	4,482,500
74264*-AC-0	PRISA LHC LLC	0	1.G	500,000	500,000	499,128	500,000					3.750	3.750	AO	4,688	18,750	06/01/2016	04/01/2026	4,482,500
74264*-AD-8	PRISA LHC LLC		1.G	14,600,000	14,600,000	14,471,119	14,600,000					3.850	3.850	AO	140,525	562,100	06/01/2016	04/01/2028	14,473,350
74264*-AD-8	PRISA LHC LLC	0	1.G	1,400,000	1,400,000	1,387,642	1,400,000					3.850	3.850	AO	13,475	53,900	06/01/2016	04/01/2028	14,473,350
74264*-AE-6	PRISA LHC LLC		1.G	28,000,000	28,000,000	27,936,563	28,000,000					4.230	4.230	JJ	546,140	1,184,400	01/15/2019	01/15/2029	26,754,130
74264*-AE-6	PRISA LHC LLC	0	1.G	3,700,000	3,700,000	3,691,617	3,700,000					4.230	4.230	JJ	72,169	156,510	01/15/2019	01/15/2029	26,754,130
74264*-AJ-5	PRISA LHC LLC		1.G	9,500,000	9,500,000	8,721,359	9,500,000					2.770	2.770	JJ	121,341	263,150	01/13/2021	01/13/2031	9,327,420
74264*-AJ-5	PRISA LHC LLC	0	1.G	300,000	300,000	275,411	300,000					2.770	2.770	JJ	3,832	8,310	01/13/2021	01/13/2031	9,327,420
74264*-AK-2	PRISA LHC LLC		1.G	10,600,000	10,600,000	9,335,451	10,600,000					2.870	2.870	JJ	140,279	304,220	01/13/2021	01/13/2033	10,447,805
74264*-AK-2	PRISA LHC LLC	0	1.G	300,000	300,000	264,211	300,000					2.870	2.870	JJ	3,970	8,610	01/13/2021	01/13/2033	10,447,805
74264*-AM-8	PRISA LHC LLC		1.G	9,200,000	9,200,000	9,141,468	9,200,000					4.740	4.740	FA	148,994	436,080	08/31/2022	08/31/2032	10,237,000
74264*-AM-8	PRISA LHC LLC	0	1.G	1,600,000	1,600,000	1,589,821	1,600,000					4.740	4.740	FA	25,912	75,840	08/31/2022	08/31/2032	10,237,000
742730-AD-5	PRIT CORE REALTY HOLDINGS LLC	0	1.G	21,100,000	21,100,000	19,956,123	21,100,000					3.070	3.070	FA	250,111	647,770	02/12/2020	02/12/2030	21,423,885
74276#-AE-8	PRINCIPAL US PROPERTY SEPARATE ACC		1.G YE	48,900,000	48,900,000	44,493,766	48,900,000					2.750	2.750	AO	336,188	1,344,750	04/01/2021	04/01/2031	46,429,750
74276#-AE-8	PRINCIPAL US PROPERTY SEPARATE ACC	0	1.G YE	800,000	800,000	727,914	800,000					2.750	2.750	AO	5,500	22,000	04/01/2021	04/01/2031	46,429,750
74276#-AF-5	PRINCIPAL US PROPERTY SEPARATE ACC		2.A	26,000,000	26,000,000	22,636,301	26,000,000					2.890	2.890	AO	187,850	751,400	04/01/2021	04/01/2033	24,752,580
74276#-AF-5	PRINCIPAL US PROPERTY SEPARATE ACC	0	2.A	400,000	400,000	348,251	400,000					2.890	2.890	AO	2,890	11,560	04/01/2021	04/01/2033	24,752,580
74276#-AG-3	PRINCIPAL U.S. PROPERTY PORTFOLIO		2.A	16,200,000	16,200,000	14,505,654	16,200,000					2.860	2.860	AO	110,682	463,320	04/05/2022	04/05/2032	17,344,530
74276#-AG-3	PRINCIPAL U.S. PROPERTY PORTFOLIO	0	2.A	1,200,000	1,200,000	1,074,493	1,200,000					2.860	2.860	AO	8,199	34,320	04/05/2022	04/05/2032	17,344,530
74276#-AH-1	PRINCIPAL U.S. PROPERTY PORTFOLIO		2.A	2,600,000	2,600,000	2,230,667	2,600,000					2.990	2.990	AO	18,571	77,740	04/05/2022	04/05/2034	2,435,880
74276#-AH-1	PRINCIPAL U.S. PROPERTY PORTFOLIO	0	2.A	200,000	200,000	171,590	200,000					2.990	2.990	AO	1,429	5,980	04/05/2022	04/05/2034	2,435,880

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
74276#-AJ-7	PRINCIPAL U.S. PROPERTY PORTFOLIO		2.A	2,700,000	2,700,000	2,210,830	2,700,000					3.140	3.140	AO	20,253	84,780	04/05/2022	04/05/2037	2,539,250
74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN		1.G Z	58,000,000	58,000,000	57,296,533	58,000,000					3.570	3.570	MN	270,328	2,070,600	11/14/2017	11/14/2027	55,981,750
74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	0	1.G Z	3,000,000	3,000,000	2,963,614	3,000,000					3.570	3.570	MN	13,983	107,100	11/14/2017	11/14/2027	55,981,750
74340*-AD-6	PROLOGIS TARGETED US LOGISTICS FUN		1.G	50,000,000	50,000,000	50,446,100	50,000,000					5.364	5.364	JAJO	648,172	2,936,356	04/06/2018	04/06/2028	50,670,523
74340*-AM-6	PROLOGIS TARGETED US LOGISTICS FUN		1.G FE	5,900,000	5,900,000	5,582,865	5,900,000					3.040	3.040	JJ	87,189	179,360	01/06/2020	01/06/2030	6,497,280
74340*-AM-6	PROLOGIS TARGETED US LOGISTICS FUN	0	1.G FE	800,000	800,000	756,999	800,000					3.040	3.040	JJ	11,822	24,320	01/06/2020	01/06/2030	6,497,280
74340*-AN-4	PROLOGIS TARGETED US LOGISTICS FUN		1.G FE	11,800,000	11,800,000	10,794,361	11,800,000					3.140	3.140	JJ	180,114	370,520	01/06/2020	01/06/2032	13,000,960
74340*-AN-4	PROLOGIS TARGETED US LOGISTICS FUN	0	1.G FE	1,600,000	1,600,000	1,463,642	1,600,000					3.140	3.140	JJ	24,422	50,240	01/06/2020	01/06/2032	13,000,960
74340*-AP-9	PROLOGIS TARGETED US LOGISTICS FUN		1.G FE	13,200,000	13,200,000	11,376,271	13,200,000					3.240	3.240	JJ	207,900	427,680	01/06/2020	01/06/2035	13,617,080
74340*-AP-9	PROLOGIS TARGETED US LOGISTICS FUN	0	1.G FE	800,000	800,000	689,471	800,000					3.240	3.240	JJ	12,600	25,920	01/06/2020	01/06/2035	13,617,080
74340*-BD-5	PROLOGIS TARGETED US LOGISTICS FUN		1.G FE	6,500,000	6,500,000	5,737,064	6,500,000					2.530	2.530	JD	6,852	164,450	12/16/2021	01/16/2032	6,582,225
74340*-BD-5	PROLOGIS TARGETED US LOGISTICS FUN	0	1.G FE	600,000	600,000	529,575	600,000					2.530	2.530	JD	633	15,180	12/16/2021	01/16/2032	6,582,225
74340*-BE-3	PROLOGIS TARGETED US LOGISTICS FUN		1.G FE	1,600,000	1,600,000	1,269,701	1,600,000					2.780	2.780	JD	1,853	44,480	12/16/2021	12/16/2036	1,115,290
74340X-BH-3	PROLOGIS LP		1.F FE	1,489,800	1,500,000	1,496,877	1,497,193		1,080			3.875	3.949	MS	17,115	58,125	06/11/2018	09/15/2028	1,580,031
74340X-BH-3	PROLOGIS LP	0	1.F FE	49,660	50,000	49,896	49,906		36			3.875	3.949	MS	570	1,938	06/11/2018	09/15/2028	1,580,031
74340X-BJ-9	PROLOGIS LP		1.F FE	8,228,869	8,300,000	6,990,878	8,238,524		1,547			4.375	4.427	MS	106,920	363,125	06/12/2018	09/15/2048	7,204,219
74340X-BK-6	PROLOGIS LP		1.F FE	9,983,231	9,361,000	9,323,649	9,412,128		(100,453)			3.250	2.147	AO	76,058	304,233	02/10/2020	10/01/2026	8,274,754
74340X-BK-6	PROLOGIS LP	0	1.F FE	533,235	500,000	498,005	502,781		(5,456)			3.250	2.127	AO	4,063	16,250	02/10/2020	10/01/2026	8,274,754
74340X-BL-4	PROLOGIS LP		1.F FE	1,259,172	1,082,000	1,093,407	1,143,505		(20,706)			4.375	2.292	FA	19,724	47,338	02/10/2020	02/01/2029	1,210,922
74340X-BL-4	PROLOGIS LP	0	1.F FE	232,750	200,000	202,108	211,375		(3,830)			4.375	2.291	FA	3,646	8,750	02/10/2020	02/01/2029	1,210,922
74340X-BM-2	PROLOGIS LP		1.F FE	7,424,992	7,475,000	6,939,946	7,452,862		5,036			2.250	2.323	AO	35,506	168,188	02/03/2020	04/15/2030	8,696,750
74340X-BM-2	PROLOGIS LP	0	1.F FE	1,266,470	1,275,000	1,183,737	1,271,224		859			2.250	2.323	AO	6,056	28,688	02/03/2020	04/15/2030	8,696,750
74340X-BN-0	PROLOGIS LP		1.F FE	2,545,742	2,550,000	2,495,955	2,549,234		647			2.125	2.149	AO	11,440	54,188	02/03/2020	04/15/2027	3,132,938
74340X-BN-0	PROLOGIS LP	0	1.F FE	549,082	550,000	538,343	549,835		140			2.125	2.149	AO	2,467	11,688	02/03/2020	04/15/2027	3,132,938
74340X-BP-5	PROLOGIS LP		1.F FE	4,649,992	4,700,000	3,111,426	4,656,699		1,188			3.000	3.054	AO	29,767	141,000	02/03/2020	04/15/2050	4,060,000
74340X-BQ-3	PROLOGIS LP		1.F FE	21,781,608	31,246,000	16,889,400	22,447,709		199,817			2.125	3.864	AO	140,173	663,978	09/14/2022	10/15/2050	30,314,708
74340X-BV-2	PROLOGIS LP		1.F FE	4,878,972	5,389,000	5,344,308	5,183,001		98,621			3.375	5.463	JD	8,084	181,879	10/06/2022	12/15/2027	6,197,853
74340X-BV-2	PROLOGIS LP	0	1.F FE	769,554	850,000	842,951	817,341		15,633			3.375	5.474	JD	1,275	28,688	10/06/2022	12/15/2027	6,197,853
74340X-BX-8	PROLOGIS LP		1.F FE	2,832,842	3,052,000	3,058,864	2,945,245		36,391			4.000	5.408	MS	35,946	122,080	10/06/2022	09/15/2028	3,113,040
74340X-CA-7	PROLOGIS LP		1.F FE	325,856	425,000	376,242	359,578		10,996			1.750	5.239	FA	3,099	7,438	10/06/2022	02/01/2031	706,125
74340X-CA-7	PROLOGIS LP	0	1.F FE	210,848	275,000	243,450	232,668		7,115			1.750	5.239	FA	2,005	4,813	10/06/2022	02/01/2031	706,125
74340X-CB-5	PROLOGIS LP		1.F FE	2,451,712	3,150,000	2,791,245	2,658,510		67,500			2.250	5.304	JJ	32,681	70,875	10/06/2022	01/15/2032	7,432,688
74340X-CB-5	PROLOGIS LP	0	1.F FE	3,268,950	4,200,000	3,721,659	3,544,680		90,000			2.250	5.304	JJ	43,575	94,500	10/06/2022	01/15/2032	7,432,688
74340X-CC-3	PROLOGIS LP		1.F FE	7,860,630	12,200,000	8,184,569	7,959,585		58,333			3.050	5.722	MS	124,033	234,850	05/15/2025	03/01/2050	12,386,050
74340X-CD-1	PROLOGIS LP	SD	1.F FE	3,665,010	3,574,685	3,809,578	3,607,732		(5,732)		169,525	5.250	5.032	JJ	86,696	183,600	03/28/2023	01/15/2031	2,938,560
74340X-CF-6	PROLOGIS LP		1.F FE	11,307,072	11,330,000	10,807,318	11,308,901		338			5.250	5.263	JD	26,437	594,825	12/06/2023	06/15/2053	11,627,413
74340X-CG-4	PROLOGIS LP		1.F FE	1,771,788	1,750,000	1,792,205	1,766,787		(5,001)			4.875	4.446	JD	3,792	85,313	03/20/2025	06/15/2028	1,792,656
74340X-CK-5	PROLOGIS LP		1.F FE	23,478,550	25,000,000	23,843,516	23,497,376		16,366			5.250	5.678	MS	386,458	918,750	05/15/2025	03/15/2054	25,656,250
74340X-CL-3	PROLOGIS LP	SD	1.F FE	1,594,187	1,604,961	1,665,532	1,650,570		(13,173)		77,473	4.700	3.716	MS	25,213	73,545	12/18/2024	03/01/2029	1,642,677
74350L-AC-8	PROLOGIS TARGETED US LOGISTICS FUN		1.G FE	6,954,920	7,000,000	7,136,419	6,959,269		3,398			5.250	5.332	JJ	169,458	336,875	08/08/2024	01/15/2035	7,183,750
74460D-AC-3	PUBLIC STORAGE OPERATING CO		1.F FE	2,720,000	2,720,000	2,687,172	2,720,000					3.094	3.094	MS	24,780	84,157	09/13/2017	09/15/2027	3,333,788
74460D-AC-3	PUBLIC STORAGE OPERATING CO	0	1.F FE	600,000	600,000	592,759	600,000					3.094	3.094	MS	5,466	18,564	09/13/2017	09/15/2027	3,333,788
74460D-AD-1	PUBLIC STORAGE OPERATING CO		1.F FE	499,990	500,000	490,123	500,000					3.385	3.384	MN	2,821	16,925	04/10/2019	05/01/2029	864,386
74460D-AD-1	PUBLIC STORAGE OPERATING CO	0	1.F FE	349,993	350,000	343,086	350,000					3.385	3.384	MN	1,975	11,848	04/10/2019	05/01/2029	864,386
74460D-AJ-8	PUBLIC STORAGE OPERATING CO		1.F FE	2,259,390	2,260,000	2,018,724	2,259,626		59			2.250	2.253	MN	7,345	50,850	11/04/2021	11/09/2031	4,854,000
74460D-AJ-8	PUBLIC STORAGE OPERATING CO	LS	1.F FE	739,800	740,000	660,998	739,878		19			2.250	2.253	MN	2,405	16,650	11/04/2021	11/09/2031	4,854,000
74460D-AJ-8	PUBLIC STORAGE OPERATING CO	0	1.F FE	1,899,487	1,900,000	1,697,158	1,899,686		50			2.250	2.253	MN	6,175	42,750	11/04/2021	11/09/2031	4,854,000
74460W-AE-7	PUBLIC STORAGE OPERATING CO		1.F FE	6,971,818	6,942,000	6,285,145	6,958,947		(3,226)			2.300	2.246	MN	26,611	159,666	12/28/2021	05/01/2031	6,423,025

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
74460W-AE-7	PUBLIC STORAGE OPERATING CO	LS	1.F FE	107,625	108,000	97,781	107,792		36			2.300	2.339	MN	414	2,484	04/14/2021	05/01/2031	6,423,025
74460W-AE-7	PUBLIC STORAGE OPERATING CO	0	1.F FE	199,306	200,000	181,076	199,615		67			2.300	2.339	MN	767	4,600	04/14/2021	05/01/2031	6,423,025
74460W-AG-2	PUBLIC STORAGE OPERATING CO		1.F FE	8,864,726	8,880,000	9,210,167	8,868,167		1,249			5.100	5.121	FA	188,700	452,880	07/24/2023	08/01/2033	9,106,440
74460W-AH-0	PUBLIC STORAGE		1.F FE	41,078,541	41,902,000	40,655,658	41,092,604		12,501			5.350	5.485	FA	934,065	1,535,557	08/12/2025	08/01/2053	43,046,494
74460W-AH-0	PUBLIC STORAGE	LS	1.F FE	22,671	23,000	22,316	22,682		9			5.350	5.447	FA	513	1,231	08/08/2024	08/01/2053	43,046,494
74464A-A*-2	PUBLIC STORAGE		1.F	99,025,906	108,636,674	109,566,080	108,636,674				12,852,920	4.080	4.080	AO	984,973	4,294,907	04/11/2024	04/11/2039	106,059,225
749571-AF-2	RHP HOTEL PROPERTIES LP		3.B FE	9,535,075	9,460,000	9,422,555	9,460,000		(11,438)			4.750	4.569	AO	94,863	449,350	10/03/2019	10/15/2027	7,422,188
749571-AG-0	RHP HOTEL PROPERTIES LP / RHP FINA		3.B FE	15,690,694	16,030,000	15,858,199	15,834,230		52,215			4.500	4.880	FA	272,510	721,350	11/29/2023	02/15/2029	15,409,075
749571-AJ-4	RHP HOTEL PROPERTIES LP / RHP FINA		3.B FE	8,839,475	8,770,000	9,043,843	8,799,878		(16,844)			7.250	7.012	JJ	293,186	635,825	06/13/2023	07/15/2028	9,077,550
749571-AK-1	RHP HOTEL PROPERTIES LP		3.B FE	2,890,000	2,890,000	2,997,177	2,890,000					6.500	6.500	AO	46,963	187,850	03/21/2024	04/01/2032	2,983,925
74965L-AA-9	RLJ LODGING TRUST LP		3.C FE	11,770,775	11,960,000	11,894,997	11,925,276		58,218			3.750	4.167	JJ	224,250	448,500	07/20/2022	07/01/2026	11,308,125
74965L-AB-7	RLJ LODGING TRUST LP		3.C FE	8,915,813	8,880,000	8,418,167	8,885,481		(7,537)			4.000	3.910	MS	104,587	355,200	09/10/2021	09/15/2029	8,333,400
749868-AX-9	RREEF AMERICA REIT II INC		1.G	15,300,000	15,300,000	15,125,418	15,300,000					4.140	4.140	FA	212,900	633,420	08/31/2018	08/31/2029	15,922,920
749868-AX-9	RREEF AMERICA REIT II INC	0	1.G	700,000	700,000	692,013	700,000					4.140	4.140	FA	9,741	28,980	08/31/2018	08/31/2029	15,922,920
749868-AY-7	RREEF AMERICA REIT II INC		1.G	16,100,000	16,100,000	15,843,020	16,100,000					4.190	4.190	FA	226,737	674,590	08/31/2018	08/31/2030	16,743,580
749868-AY-7	RREEF AMERICA REIT II INC	0	1.G	700,000	700,000	688,827	700,000					4.190	4.190	FA	9,858	29,330	08/31/2018	08/31/2030	16,743,580
749868-AZ-4	RREEF AMERICA REIT II INC		1.G	9,000,000	9,000,000	8,902,610	9,000,000					4.190	4.190	AO	71,230	377,100	10/23/2018	10/23/2029	9,086,455
749868-AZ-4	RREEF AMERICA REIT II INC	0	1.G	400,000	400,000	395,672	400,000					4.190	4.190	AO	3,166	16,760	10/23/2018	10/23/2029	9,086,455
749868-BA-8	RREEF AMERICA REIT II INC		1.G	8,300,000	8,300,000	8,174,591	8,300,000					4.240	4.240	AO	66,474	351,920	10/23/2018	10/23/2030	8,373,840
749868-BA-8	RREEF AMERICA REIT II INC	0	1.G	400,000	400,000	393,956	400,000					4.240	4.240	AO	3,204	16,960	10/23/2018	10/23/2030	8,373,840
749868-BB-6	RREEF AMERICA REIT II INC		1.G	5,700,000	5,700,000	5,489,963	5,700,000					2.250	2.250	JD	7,838	128,250	12/09/2020	12/09/2027	5,359,625
749868-BB-6	RREEF AMERICA REIT II INC	0	1.G	200,000	200,000	192,630	200,000					2.250	2.250	JD	275	4,500	12/09/2020	12/09/2027	5,359,625
749868-BC-4	RREEF AMERICA REIT II INC		1.G	7,800,000	7,800,000	6,937,800	7,800,000					2.620	2.620	JD	12,489	204,360	12/09/2020	12/09/2031	7,496,940
749868-BC-4	RREEF AMERICA REIT II INC	0	1.G	200,000	200,000	177,892	200,000					2.620	2.620	JD	320	5,240	12/09/2020	12/09/2031	7,496,940
749868-BD-2	RREEF AMERICA REIT II INC		1.G	7,800,000	7,800,000	6,792,906	7,800,000					2.670	2.670	JD	12,727	208,260	12/09/2020	12/09/2032	7,498,790
749868-BD-2	RREEF AMERICA REIT II INC	0	1.G	200,000	200,000	174,177	200,000					2.670	2.670	JD	326	5,340	12/09/2020	12/09/2032	7,498,790
749868-BE-0	RREEF AMERICA REIT II INC.		1.G	15,700,000	15,700,000	14,796,282	15,700,000					2.150	2.150	MN	42,194	337,550	11/16/2021	11/16/2028	14,959,100
749868-BE-0	RREEF AMERICA REIT II INC.	0	1.G	1,100,000	1,100,000	1,036,682	1,100,000					2.150	2.150	MN	2,956	23,650	11/16/2021	11/16/2028	14,959,100
749868-BF-7	RREEF AMERICA REIT II INC.		1.G	6,400,000	6,400,000	5,652,472	6,400,000					2.470	2.470	MN	19,760	158,080	11/16/2021	11/16/2031	6,175,335
749868-BF-7	RREEF AMERICA REIT II INC.	0	1.G	400,000	400,000	353,280	400,000					2.470	2.470	MN	1,235	9,880	11/16/2021	11/16/2031	6,175,335
75508X-AA-4	RAYONIER LP		2.C FE	16,651,140	16,965,000	15,310,641	16,775,640		31,910			2.750	2.975	MN	57,021	466,538	02/01/2022	05/17/2031	16,600,156
75508X-AA-4	RAYONIER LP	LS	2.C FE	59,517	60,000	54,149	59,723		47			2.750	2.843	MN	202	1,650	05/12/2021	05/17/2031	16,600,156
75508X-AA-4	RAYONIER LP	0	2.C FE	1,567,624	1,600,000	1,443,974	1,580,401		3,301			2.750	2.997	MN	5,378	44,000	02/01/2022	05/17/2031	16,600,156
75606*-AC-4	REALTERM LOGISTICS INCOME PROPERTI		2.B PL	7,400,000	7,400,000	7,063,555	7,400,000					4.870	4.870	MN	38,040	360,380	05/23/2022	05/23/2032	7,580,190
75606*-AC-4	REALTERM LOGISTICS INCOME PROPERTI	0	2.B PL	1,000,000	1,000,000	954,534	1,000,000					4.870	4.870	MN	5,141	48,700	05/23/2022	05/23/2032	7,580,190
75606*-AG-5	REALTERM LOGISTICS INCOME PROPERTI		2.B Z	23,800,000	23,800,000	24,035,872	23,800,000					5.880	5.880	MN	147,719	1,325,581	12/12/2024	12/12/2031	24,499,720
756109-AG-9	REALTY INCOME CORP		1.G FE	257,466	200,000	215,696	237,939		(3,447)			5.875	3.452	MS	3,460	11,750	10/25/2019	03/15/2035	205,875
756109-AR-5	REALTY INCOME CORPORATION		1.G FE	20,440,700	20,250,000	20,270,660	20,263,573		(25,320)			4.125	3.985	AO	176,344	835,313	03/08/2017	10/15/2026	20,106,313
756109-AS-3	REALTY INCOME CORPORATION		1.G FE	4,717,024	4,807,000	4,764,464	4,796,852		9,882			3.000	3.205	JJ	66,497	144,210	12/15/2016	01/15/2027	5,180,560
756109-AS-3	REALTY INCOME CORPORATION	0	1.G FE	345,349	350,000	346,903	349,483		494			3.000	3.146	JJ	4,842	10,500	10/04/2016	01/15/2027	5,180,560
756109-AT-1	REALTY INCOME CORPORATION		1.G FE	3,993,735	4,350,000	3,852,022	3,995,420		1,685			4.650	5.294	MS	59,559		10/28/2025	03/15/2047	4,451,138
756109-AU-8	REALTY INCOME CORPORATION		1.G FE	1,060,640	1,063,000	1,056,447	1,062,672		261			3.650	3.666	JJ	17,891	38,800	11/29/2017	01/15/2028	1,591,525
756109-AU-8	REALTY INCOME CORPORATION	0	1.G FE	498,890	500,000	496,918	499,846		123			3.650	3.666	JJ	8,415	18,250	11/29/2017	01/15/2028	1,591,525
756109-AX-2	REALTY INCOME CORPORATION		1.G FE	9,929,840	9,550,000	9,099,801	9,738,281		(36,921)			3.250	2.789	JJ	143,117	310,375	07/06/2020	01/15/2031	9,806,813
756109-AX-2	REALTY INCOME CORPORATION	0	1.G FE	531,951	500,000	476,429	515,879		(3,098)			3.250	2.531	JJ	7,493	16,250	07/06/2020	01/15/2031	9,806,813
756109-B*-4	REALTY INCOME CORPORATION		1.G	12,508,835	13,854,011	12,442,426	13,854,011				954,292	3.180	3.180	JD	1,224	445,684	06/30/2022	06/30/2032	11,204,774
756109-BA-1	REALTY INCOME CORPORATION		1.G FE	1,132,405	1,150,000	956,233	1,139,146		1,391			1.800	1.941	MS	6,095	20,700	12/09/2020	03/15/2033	2,472,050
756109-BA-1	REALTY INCOME CORPORATION	0	1.G FE	1,329,345	1,350,000	1,122,535	1,337,258		1,632			1.800	1.941	MS	7,155	24,300	12/09/2020	03/15/2033	2,472,050

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
756109-BF-0	REALTY INCOME CORPORATION		1.G FE	2,495,979	2,200,000	2,205,474	2,211,852		(70,341)			4.875	1.630	JD	8,938	107,250	11/09/2021	06/01/2026	2,970,688
756109-BF-0	REALTY INCOME CORPORATION	0	1.G FE	794,175	700,000	701,742	703,771		(22,381)			4.875	1.630	JD	2,844	34,125	11/09/2021	06/01/2026	2,970,688
756109-BG-8	REALTY INCOME CORPORATION		1.G FE	5,788,535	5,250,000	5,251,266	5,389,637		(99,324)			3.950	1.977	FA	78,342	207,375	11/09/2021	08/15/2027	6,016,525
756109-BG-8	REALTY INCOME CORPORATION	0	1.G FE	1,598,738	1,450,000	1,450,350	1,488,566		(27,432)			3.950	1.977	FA	21,637	57,275	11/09/2021	08/15/2027	6,016,525
756109-BH-6	REALTY INCOME CORPORATION		1.G FE	2,272,809	2,100,000	2,077,286	2,155,995		(29,053)			3.400	1.944	JJ	32,923	71,400	11/09/2021	01/15/2028	2,389,950
756109-BH-6	REALTY INCOME CORPORATION	0	1.G FE	541,145	500,000	494,592	513,332		(6,917)			3.400	1.944	JJ	7,839	17,000	11/09/2021	01/15/2028	2,389,950
756109-BL-7	REALTY INCOME CORPORATION		1.G FE	4,042,200	3,850,000	3,458,377	3,974,441		(16,949)			2.850	2.327	JD	4,877	109,725	11/09/2021	12/15/2032	4,564,125
756109-BL-7	REALTY INCOME CORPORATION	0	1.G FE	2,887,286	2,750,000	2,470,269	2,838,886		(12,106)			2.850	2.327	JD	3,483	78,375	11/09/2021	12/15/2032	4,564,125
756109-BR-4	REALTY INCOME CORPORATION		1.G FE	14,216	15,000	15,415	14,216					4.850	5.021	MS	214	728	01/09/2023	03/15/2030	1,301,261
756109-BR-4	REALTY INCOME CORPORATION	LS	1.G FE	255,884	270,000	277,476	255,884					4.850	5.033	MS	3,856	13,095	01/09/2023	03/15/2030	1,301,261
756109-BR-4	REALTY INCOME CORPORATION	0	1.G FE	988,870	1,000,000	1,027,689	993,626		1,417			4.850	5.020	MS	14,281	48,500	01/09/2023	03/15/2030	1,301,261
756109-BZ-6	REALTY INCOME CORPORATION		1.G FE	5,989,517	5,998,000	5,949,403	5,995,358		2,817			3.200	3.243	JJ	88,504	191,936	01/23/2024	01/15/2027	6,141,720
756109-BZ-6	REALTY INCOME CORPORATION	0	1.G FE	149,788	150,000	148,785	149,933		70			3.200	3.244	JJ	2,213	4,800	01/23/2024	01/15/2027	6,141,720
756109-CA-0	REALTY INCOME CORPORATION		1.G FE	2,451,422	2,450,000	2,353,022	2,450,774		(358)			2.100	2.081	MS	15,149	51,450	01/23/2024	03/15/2028	2,021,000
756109-CA-0	REALTY INCOME CORPORATION	0	1.G FE	199,401	200,000	192,083	199,684		146			2.100	2.174	MS	1,237	4,200	01/23/2024	03/15/2028	2,021,000
756109-CB-8	REALTY INCOME CORPORATION		1.G FE	191,489	191,000	190,205	191,346		(80)			4.000	3.942	JJ	3,523	7,640	01/23/2024	07/15/2029	2,550,000
756109-CB-8	REALTY INCOME CORPORATION	LS	1.G FE	2,311,304	2,309,000	2,299,391	2,310,789		(330)			4.000	3.975	JJ	42,588	92,360	01/23/2024	07/15/2029	2,550,000
756109-CB-8	REALTY INCOME CORPORATION	0	1.G FE	2,502,793	2,500,000	2,489,596	2,502,135		(410)			4.000	3.972	JJ	46,111	100,000	01/23/2024	07/15/2029	2,550,000
756109-CD-4	REALTY INCOME CORPORATION		1.G FE	12,516,722	12,446,000	11,804,337	12,498,981		(9,622)			3.200	3.104	FA	150,458	398,272	01/23/2024	02/15/2031	13,254,736
756109-CD-4	REALTY INCOME CORPORATION	0	1.G FE	595,216	600,000	569,067	596,464		647			3.200	3.326	FA	7,253	19,200	01/23/2024	02/15/2031	13,254,736
756109-CE-2	REALTY INCOME CORPORATION		1.G FE	5,535,639	5,550,000	5,018,911	5,538,987		1,697			2.700	2.735	FA	56,610	149,850	01/23/2024	02/15/2032	4,560,750
756109-CE-2	REALTY INCOME CORPORATION	0	1.G FE	348,405	350,000	316,508	348,774		190			2.700	2.763	FA	3,570	9,450	01/23/2024	02/15/2032	4,560,750
756109-CQ-5	REALTY INCOME CORPORATION		1.G FE	17,874,685	18,697,000	18,087,827	17,887,545		12,448			5.375	5.682	MS	334,988	911,198	04/02/2025	09/01/2054	19,226,181
756109-CQ-5	REALTY INCOME CORPORATION	LS	1.G FE	25,577	26,000	25,153	25,590		10			5.375	5.485	MS	466	1,417	08/19/2024	09/01/2054	19,226,181
75884R-AV-5	REGENCY CENTERS LP		1.G FE	3,106,903	3,250,000	3,235,802	3,229,982		17,884			3.600	4.188	FA	48,750	117,000	03/21/2018	02/01/2027	3,257,600
75884R-AW-3	REGENCY CENTERS LP		1.G FE	9,538,558	10,770,000	9,248,404	9,578,253		30,393			4.400	5.276	FA	197,450	473,880	09/11/2024	02/01/2047	11,006,940
75884R-AX-1	REGENCY CENTERS LP		1.G FE	7,549,716	7,742,000	7,758,441	7,627,985		48,960			4.125	4.834	MS	94,033	319,358	06/06/2024	03/15/2028	7,901,679
75884R-AY-9	REGENCY CENTERS LP		1.G FE	10,406,975	11,510,000	10,041,803	10,438,842		22,826			4.650	5.355	MS	157,591	535,215	09/11/2024	03/15/2049	11,777,608
75884R-BB-8	REGENCY CENTERS LP		1.G FE	5,326,249	5,330,000	5,488,671	5,327,403		602			5.250	5.257	JJ	129,030	279,825	01/08/2024	01/15/2034	12,684,450
75884R-BB-8	REGENCY CENTERS LP	0	1.G FE	7,025,048	7,030,000	7,239,279	7,026,571		794			5.250	5.257	JJ	170,185	369,075	01/08/2024	01/15/2034	12,684,450
75884R-BC-6	REGENCY CENTERS LP		1.G FE	6,986,910	7,000,000	7,102,182	6,987,997		993			5.100	5.124	JJ	164,617	327,250	08/12/2024	01/15/2035	7,178,500
76169*-AC-1	REXFORD INDUSTRIAL REALTY INC		2.A FE	3,700,000	3,700,000	3,603,664	3,700,000					3.880	3.880	JJ	65,798	143,560	07/16/2019	07/16/2029	3,465,960
76169*-AC-1	REXFORD INDUSTRIAL REALTY INC	0	2.A FE	600,000	600,000	584,378	600,000					3.880	3.880	JJ	10,670	23,280	07/16/2019	07/16/2029	3,465,960
76169*-AD-9	REXFORD INDUSTRIAL REALTY INC		2.A FE	47,700,000	47,700,000	43,301,190	47,700,000					4.030	4.030	JJ	881,059	1,922,310	07/16/2019	07/16/2034	48,661,155
78410G-AD-6	SBA COMMUNICATIONS CORP		3.A FE	10,308,925	10,360,000	10,282,331	10,330,927		23,836			3.875	4.042	FA	151,659	401,450	10/05/2023	02/15/2027	4,954,163
78410G-AG-9	SBA COMMUNICATIONS CORP		3.A FE	213,213	215,000	205,684	214,163		252			3.125	3.257	FA	2,799	6,719	01/18/2022	02/01/2029	218,359
78488@-AM-7	SVF HOLDING REAL ESTATE INVESTMENT		2.B	200,000	200,000	207,511	200,000					5.780	5.780	FA	3,982		08/27/2025	08/27/2032	102,890
78488@-AN-5	SVF HOLDING REAL ESTATE INVESTMENT		2.B	4,200,000	4,200,000	4,393,893	4,200,000					6.100	6.100	FA	88,247		08/27/2025	08/27/2035	4,328,100
786455-E@-0	SAFESTORE HOLDINGS PLC		2.B	15,776,255	17,616,758	17,770,079	17,616,758				2,084,257	4.030	4.030	JD	55,219	696,444	12/03/2024	12/03/2032	17,971,736
78646U-A*-0	SAFEHOLD OPERATING PARTNERSHIP LP		1.G PL	36,600,000	36,600,000	26,987,202	36,600,000					3.980	3.980	FA	550,301	1,456,680	03/28/2022	02/15/2052	31,820,880
828807-CW-5	SIMON PROPERTY GROUP LP		1.G FE	2,015,852	2,028,000	2,027,534	2,027,965		1,286			3.300	3.346	JJ	30,859	66,924	01/08/2016	01/15/2026	2,028,934
828807-CW-5	SIMON PROPERTY GROUP LP	0	1.G FE	497,005	500,000	499,885	499,991		317			3.300	3.346	JJ	7,608	16,500	01/08/2016	01/15/2026	2,028,934
828807-CY-1	SIMON PROPERTY GROUP LP		1.G FE	8,388,728	8,435,000	8,387,299	8,431,064		5,150			3.250	3.302	MN	23,606	274,138	12/15/2016	11/30/2026	9,066,983
828807-CY-1	SIMON PROPERTY GROUP LP	0	1.G FE	648,291	650,000	646,324	649,890		182			3.250	3.269	MN	1,819	21,125	11/15/2016	11/30/2026	9,066,983
828807-CZ-8	SIMON PROPERTY GROUP LP		1.G FE	2,086,938	2,100,000	1,758,342	2,090,113		288			4.250	4.284	MN	7,685	89,250	11/15/2016	11/30/2046	3,880,750
828807-CZ-8	SIMON PROPERTY GROUP LP	0	1.G FE	2,385,072	2,400,000	2,009,534	2,388,700		329			4.250	4.284	MN	8,783	102,000	11/15/2016	11/30/2046	3,880,750
828807-DC-8	SIMON PROPERTY GROUP LP		1.G FE	997,370	1,000,000	992,881	999,598		281			3.375	3.404	JD	1,500	33,750	07/13/2017	06/15/2027	1,016,875
828807-DF-1	SIMON PROPERTY GROUP LP		1.G FE	5,419,962	5,500,000	5,202,688	5,459,252		10,319			2.450	2.658	MS	40,425	134,750	09/26/2024	09/13/2029	5,719,213

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
828807-DF-1	SIMON PROPERTY GROUP LP	0	1.G FE	148,395	150,000	141,891	149,362		166			2.450	2.571	MS	1,103	3,675	09/04/2019	09/13/2029	5,719,213
828807-DH-7	SIMON PROPERTY GROUP LP		1.G FE	30,150,182	40,850,000	28,282,121	30,310,199		128,448			3.250	5.102	MS	398,288	970,125	08/12/2025	09/13/2049	41,005,688
828807-DL-8	SIMON PROPERTY GROUP LP		1.G FE	103,509	125,000	119,836	103,509					1.750	1.786	FA	911	2,188	01/11/2021	02/01/2028	104,603
828807-DT-1	SIMON PROPERTY GROUP LP		1.G FE	5,149,024	5,164,000	4,653,402	5,154,502		1,419			2.650	2.683	FA	57,019	136,846	01/04/2022	02/01/2032	5,319,563
828807-DT-1	SIMON PROPERTY GROUP LP	LS	1.G FE	85,751	86,000	77,497	85,842		24			2.650	2.683	FA	950	2,279	01/04/2022	02/01/2032	5,319,563
828807-DU-8	SIMON PROPERTY GROUP LP		1.G FE	4,893,404	4,910,000	5,178,739	4,896,815		1,458			5.500	5.546	MS	84,766	270,050	11/29/2023	03/08/2033	5,045,025
828807-DV-6	SIMON PROPERTY GROUP LP		1.G FE	9,730,944	9,085,000	9,256,147	9,717,220		(10,506)			5.850	5.357	MS	166,823	531,473	09/05/2024	03/08/2053	9,350,736
828807-DW-4	SIMON PROPERTY GROUP LP		1.G FE	6,937,760	7,000,000	7,693,666	6,949,969		5,503			6.250	6.365	JJ	201,736	437,500	11/06/2023	01/15/2034	7,218,750
828807-DX-2	SIMON PROPERTY GROUP LP		1.G FE	4,940,300	5,000,000	5,609,794	4,943,027		675			6.650	6.741	JJ	153,319	332,500	11/06/2023	01/15/2054	5,166,250
828807-DY-0	SIMON PROPERTY GROUP LP		1.G FE	14,907,700	15,000,000	14,953,551	14,918,934		8,803			4.750	4.827	MS	188,021	712,500	09/23/2024	09/26/2034	15,356,250
828807-DZ-7	SIMON PROPERTY GROUP LP	0	1.G FE	2,990,430	3,000,000	3,024,617	2,991,158		728			4.375	4.444	AO	48,125		08/12/2025	10/01/2030	3,065,625
828807-EA-1	SIMON PROPERTY GROUP LP		1.G FE	10,426,518	10,275,000	10,448,050	10,423,959		(2,558)			5.125	4.932	AO	193,084		09/19/2025	10/01/2035	10,538,297
85253#-AM-3	STAG INDUSTRIAL OPERATING PARTNERS		2.B FE	7,000,000	7,000,000	7,264,250	7,000,000					6.050	6.050	MN	38,821	423,500	05/28/2024	05/28/2029	5,666,375
85253#-AN-1	STAG INDUSTRIAL OPERATING PARTNERS		2.B FE	5,000,000	5,000,000	5,261,130	5,000,000					6.170	6.170	MN	28,279	308,500	05/28/2024	05/28/2031	4,123,400
85253#-AP-6	STAG INDUSTRIAL OPERATING PARTNERS		2.B FE	3,000,000	3,000,000	3,155,350	3,000,000					6.300	6.300	MN	17,325	189,000	05/28/2024	05/28/2034	2,063,000
85253#-AQ-4	STAG INDUSTRIAL OPERATING PARTNERS		2.B FE	5,500,000	5,500,000	5,624,183	5,500,000					5.500	5.500	JD	5,042	151,250	06/25/2025	06/25/2030	5,651,250
85253#-AR-2	STAG INDUSTRIAL OPERATING PARTNERS		2.B FE	6,500,000	6,500,000	6,646,198	6,500,000					5.820	5.820	JD	6,305	189,150	06/25/2025	06/25/2033	6,174,600
85253#-AS-0	STAG INDUSTRIAL OPERATING PARTNERS		2.B FE	3,500,000	3,500,000	3,598,409	3,500,000					5.990	5.990	JD	3,494	104,825	06/25/2025	06/25/2035	3,604,825
862121-AB-6	STORE CAPITAL LLC		2.B FE	6,952,994	6,349,000	6,328,173	6,628,341		(88,922)			4.625	3.058	MS	86,461	293,641	02/01/2022	03/15/2029	7,352,176
862121-AB-6	STORE CAPITAL LLC	LS	2.B FE	150,037	137,000	136,551	143,019		(1,916)			4.625	3.060	MS	1,866	6,336	02/01/2022	03/15/2029	7,352,176
862121-AB-6	STORE CAPITAL LLC	0	2.B FE	876,102	800,000	797,376	835,226		(11,214)			4.625	3.056	MS	10,894	37,000	02/01/2022	03/15/2029	7,352,176
862121-AD-2	STORE CAPITAL LLC		2.B FE	6,891,653	6,900,000	6,101,078	6,894,903		784			2.700	2.714	JD	15,525	186,300	11/09/2021	12/01/2031	11,503,225
862121-AD-2	STORE CAPITAL LLC	0	2.B FE	4,444,615	4,450,000	3,934,753	4,446,711		506			2.700	2.714	JD	10,013	120,150	11/09/2021	12/01/2031	11,503,225
866677-AE-7	SUN COMMUNITIES OPERATING LP		2.B FE	2,516,550	2,500,000	2,274,475	2,510,024		(1,632)			2.700	2.619	JJ	31,125	67,500	09/29/2021	07/15/2031	1,418,900
866677-AE-7	SUN COMMUNITIES OPERATING LP	0	2.B FE	704,634	700,000	636,853	702,807		(457)			2.700	2.619	JJ	8,715	18,900	09/29/2021	07/15/2031	1,418,900
866677-AF-4	SUN COMMUNITIES OPERATING LP		2.B FE	5,295,049	5,300,000	5,044,972	5,298,154		843			2.300	2.313	MN	20,317	121,900	09/28/2021	11/01/2028	5,360,950
866677-AF-4	SUN COMMUNITIES OPERATING LP	0	2.B FE	1,248,736	1,250,000	1,189,852	1,249,525		213			2.300	2.314	MN	4,792	28,750	09/28/2021	11/01/2028	5,360,950
866677-AH-0	SUN COMMUNITIES OPERATING LP		2.B FE	8,651,454	8,700,000	8,456,685	8,667,545		4,829			4.200	4.268	AO	77,140	365,400	04/05/2022	04/15/2032	8,321,150
866677-AH-0	SUN COMMUNITIES OPERATING LP	0	2.B FE	795,536	800,000	777,626	797,016		444			4.200	4.268	AO	7,093	33,600	04/05/2022	04/15/2032	8,321,150
87823*-AA-0	TIAA REAL ESTATE ACCOUNT		1.F	15,600,000	15,600,000	15,038,832	15,600,000					3.240	3.240	JD	29,484	505,440	06/10/2022	06/10/2029	16,767,300
87823*-AA-0	TIAA REAL ESTATE ACCOUNT	0	1.F	1,200,000	1,200,000	1,156,833	1,200,000					3.240	3.240	JD	2,268	38,880	06/10/2022	06/10/2029	16,767,300
89834M-AD-8	TRUST 2401		2.C FE	3,994,924	4,035,000	4,209,070	3,994,924					6.950	7.049	JJ	21,811		12/04/2025	01/30/2044	3,688,884
90265E-AL-4	UDR INC		2.A FE	12,646,789	12,700,000	12,621,118	12,696,325		5,502			2.950	2.994	MS	124,883	374,650	10/27/2016	09/01/2026	12,988,413
90265E-AL-4	UDR INC	0	2.A FE	793,288	800,000	795,031	799,153		1,240			2.950	3.107	MS	7,867	23,600	01/20/2023	09/01/2026	12,988,413
90265E-AM-2	UDR INC		2.A FE	6,395,232	6,486,000	6,431,756	6,439,469		27,950			3.500	3.932	JJ	113,505	227,010	11/14/2023	07/01/2027	7,171,340
90265E-AM-2	UDR INC	0	2.A FE	648,466	650,000	644,564	649,824		182			3.500	3.519	JJ	11,375	22,750	06/07/2017	07/01/2027	7,171,340
90265E-AN-0	UDR INC		2.A FE	2,468,111	2,432,000	2,405,008	2,444,863		(7,311)			3.500	3.142	JJ	39,250	85,120	07/28/2021	01/15/2028	2,869,350
90265E-AN-0	UDR INC	0	2.A FE	594,976	600,000	593,341	598,927		551			3.500	3.591	JJ	9,683	21,000	02/02/2018	01/15/2028	2,869,350
90265E-AP-5	UDR INC		2.A FE	1,239,971	1,229,000	1,235,427	1,232,786		(1,162)			4.400	4.281	JJ	23,283	54,076	02/05/2019	01/26/2029	1,308,160
90265E-AP-5	UDR INC	0	2.A FE	102,468	100,000	100,523	100,851		(261)			4.400	4.079	JJ	1,894	4,400	02/05/2019	01/26/2029	1,308,160
90265E-AQ-3	UDR INC		2.A FE	489,819	500,000	480,812	492,520		1,711			3.200	3.593	JJ	7,378	16,000	09/26/2024	01/15/2030	1,016,000
90265E-AQ-3	UDR INC	0	2.A FE	498,310	500,000	480,812	499,339		193			3.200	3.235	JJ	7,378	16,000	06/25/2019	01/15/2030	1,016,000
90265E-AR-1	UDR INC		2.A FE	13,524,834	13,200,000	12,232,475	13,391,389		(32,865)			3.000	2.700	FA	149,600	396,000	09/15/2021	08/15/2031	12,586,000
90265E-AR-1	UDR INC	0	2.A FE	1,500,236	1,450,000	1,343,719	1,479,485		(5,076)			3.000	2.584	FA	16,433	43,500	09/15/2021	08/15/2031	12,586,000
90265E-AS-9	UDR INC		2.A FE	6,471,205	6,500,000	5,638,895	6,481,562		1,786			3.100	3.137	MN	33,583	201,500	10/02/2019	11/01/2034	5,991,450
90265E-AT-7	UDR INC		2.A FE	8,654,601	8,650,000	7,404,968	8,652,950		(457)			2.100	2.094	FA	75,688	181,650	01/27/2021	08/01/2032	9,397,650
90265E-AT-7	UDR INC	0	2.A FE	649,311	650,000	556,443	649,613		54			2.100	2.110	FA	5,688	13,650	07/14/2020	08/01/2032	9,397,650
90265E-AU-4	UDR INC		2.A FE	1,145,147	1,150,000	951,068	1,147,000		384			1.900	1.939	MS	6,434	21,850	11/30/2020	03/15/2033	2,523,750

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
90265E-AU-4	UDR INC	0	2.A FE	1,394,092	1,400,000	1,157,822	1,396,348		468			1.900	1.939	MS	7,832	26,600	11/30/2020	03/15/2033	2,523,750
90265E-AV-2	UDR INC		2.A FE	9,062,872	9,100,000	7,581,453	9,076,277		2,906			2.100	2.138	JD	8,493	191,100	02/11/2021	06/15/2033	8,387,150
90265E-AV-2	UDR INC	0	2.A FE	746,940	750,000	624,845	748,045		239			2.100	2.138	JD	700	15,750	02/11/2021	06/15/2033	8,387,150
92277G-AJ-6	VENTAS REALTY LP		2.A FE	8,396,083	8,407,000	8,360,883	8,406,501		962			3.250	3.258	AO	57,681	273,228	09/15/2016	10/15/2026	8,744,831
92277G-AJ-6	VENTAS REALTY LP	0	2.A FE	449,388	450,000	447,532	449,971		55			3.250	3.258	AO	3,088	14,625	09/15/2016	10/15/2026	8,744,831
92277G-AL-1	VENTAS REALTY LP		2.A FE	4,315,026	4,350,000	4,339,120	4,345,252		3,844			3.850	3.940	AO	41,869	167,475	03/22/2017	04/01/2027	3,924,113
92277G-AM-9	VENTAS REALTY LP		2.A FE	2,877,757	2,900,000	2,897,020	2,894,689		2,556			4.000	4.089	MS	38,667	116,000	02/13/2018	03/01/2028	2,805,000
92277G-AM-9	VENTAS REALTY LP	0	2.A FE	248,083	250,000	249,743	249,542		220			4.000	4.089	MS	3,333	10,000	02/13/2018	03/01/2028	2,805,000
92277G-AV-9	VENTAS REALTY LP		2.A FE	13,508,832	11,343,000	11,506,333	12,432,372		(219,393)			4.750	2.535	MN	68,846	538,793	10/28/2020	11/15/2030	11,613,420
92277G-AV-9	VENTAS REALTY LP	LS	2.A FE	1,191	1,000	1,014	1,096		(19)			4.750	2.535	MN	6	48	10/28/2020	11/15/2030	11,613,420
92277G-BA-4	VENTAS REALTY LP		2.A FE	3,985,880	4,000,000	4,011,205	3,987,189		1,082			5.000	5.045	JJ	92,222	170,000	09/05/2024	01/15/2035	4,023,125
92277L-AG-1	VENTAS CANADA FINANCE LTD	SD	2.A FE	2,293,626	2,334,488	2,322,909	2,291,398		43,826		102,815	2.450	4.349	JJ	28,362	56,010	05/25/2022	01/04/2027	2,363,086
92564R-AA-3	VICI PROPERTIES LP		2.C FE	4,410,000	4,410,000	4,409,605	4,410,000					4.250	4.250	JD	15,619	187,425	11/21/2019	12/01/2026	4,432,225
92564R-AB-1	VICI PROPERTIES LP		2.C FE	3,980,000	3,980,000	3,974,899	3,980,000					4.625	4.625	JD	15,340	184,075	11/21/2019	12/01/2029	4,020,881
92564R-AD-7	VICI PROPERTIES		2.C FE	181,750	180,000	178,840	180,000		(46)			3.750	3.534	FA	2,550	6,750	02/13/2020	02/15/2027	183,375
92564R-AE-5	VICI PROPERTIES LP		2.C FE	3,512,625	3,500,000	3,397,802	3,499,043		(2,394)			4.125	4.040	FA	54,542	144,375	03/24/2020	08/15/2030	2,082,075
92564R-AH-8	VICI PROPERTIES LP		2.C FE	7,786,350	7,865,000	7,872,878	7,852,762		17,690			4.500	4.740	MS	117,975	353,925	04/29/2022	09/01/2026	7,857,913
92564R-AJ-4	VICI PROPERTIES LP		2.C FE	190,550	185,000	187,092	186,141		(1,275)			5.750	4.995	FA	4,432	10,638	04/29/2022	02/01/2027	154,313
92564R-AK-1	VICI PROPERTIES LP		2.C FE	1,457,800	1,480,000	1,483,327	1,471,579		3,931			4.500	4.796	JJ	30,710	66,600	04/29/2022	01/15/2028	1,380,375
92564R-AL-9	VICI PROPERTIES		2.C FE	303,446	320,000	313,947	311,796		2,383			3.875	4.769	FA	4,684	12,400	04/29/2022	02/15/2029	326,200
92936U-AG-4	WP CAREY INC		2.A FE	3,243,510	3,273,000	2,952,789	3,257,532		2,892			2.400	2.500	FA	32,730	78,552	10/06/2020	02/01/2031	4,705,800
92936U-AG-4	WP CAREY INC	LS	2.A FE	670,900	677,000	610,766	673,801		598			2.400	2.500	FA	6,770	16,248	10/06/2020	02/01/2031	4,705,800
92936U-AG-4	WP CAREY INC	0	2.A FE	1,783,782	1,800,000	1,623,898	1,791,493		1,591			2.400	2.500	FA	18,000	43,200	10/06/2020	02/01/2031	4,705,800
92936U-AH-2	WP CAREY INC		2.A FE	11,293,797	11,440,000	9,662,411	11,347,568		11,555			2.250	2.372	AO	64,350	257,400	02/16/2021	04/01/2033	10,314,750
92936U-AH-2	WP CAREY INC	LS	2.A FE	9,872	10,000	8,446	9,919		10			2.250	2.372	AO	56	225	02/16/2021	04/01/2033	10,314,750
92936U-AH-2	WP CAREY INC	0	2.A FE	888,498	900,000	760,155	892,728		909			2.250	2.372	AO	5,063	20,250	02/16/2021	04/01/2033	10,314,750
92936U-AJ-8	WP CAREY INC		2.A FE	6,091,452	6,150,000	5,430,972	6,113,500		5,479			2.450	2.556	FA	62,781	150,675	10/05/2021	02/01/2032	4,555,125
92936U-AJ-8	WP CAREY INC	0	2.A FE	1,040,004	1,050,000	927,239	1,043,768		935			2.450	2.556	FA	10,719	25,725	10/05/2021	02/01/2032	4,555,125
948741-AM-5	KIMCO REALTY OP LLC		1.G FE	7,841,357	8,002,000	7,955,114	7,990,474		18,526			3.250	3.483	FA	98,247	260,065	09/26/2024	08/15/2026	11,288,199
948741-AM-5	KIMCO REALTY OP LLC	LS	1.G FE	3,155,327	3,219,000	3,200,139	3,210,109		14,076			3.250	3.701	FA	39,522	104,618	09/26/2024	08/15/2026	11,288,199
948741-AM-5	KIMCO REALTY OP LLC	0	1.G FE	347,992	350,000	347,949	349,883		204			3.250	3.305	FA	4,297	11,375	10/21/2016	08/15/2026	11,288,199
950400-AC-8	WELLTOWER INC	0	1.G FE	98,058	100,000	100,004	99,839		636			4.250	4.908	AO	1,063	4,250	01/26/2023	04/01/2026	102,125
950400-AD-6	WELLTOWER INC		1.G FE	6,978,258	6,990,000	7,039,694	6,987,984		1,468			4.250	4.262	AO	62,716	297,075	08/09/2018	04/15/2028	7,138,538
950400-AF-1	WELLTOWER OP LLC		1.G FE	20,864,410	22,040,000	20,532,707	20,907,353		24,945			4.950	5.342	MS	363,660	1,090,980	09/05/2024	09/01/2048	22,585,490
950400-AH-7	WELLTOWER INC		1.G FE	1,632,702	1,640,000	1,643,993	1,637,880		887			4.125	4.169	MS	19,919	67,650	02/13/2019	03/15/2029	1,909,589
950400-AH-7	WELLTOWER INC	0	1.G FE	298,665	300,000	300,730	299,612		162			4.125	4.169	MS	3,644	12,375	02/13/2019	03/15/2029	1,909,589
950400-AJ-3	WELLTOWER INC		1.G FE	249,540	250,000	239,999	249,828		67			3.100	3.118	JJ	3,574	7,750	08/08/2019	01/15/2030	660,075
950400-AJ-3	WELLTOWER INC	0	1.G FE	399,264	400,000	383,999	399,725		107			3.100	3.118	JJ	5,718	12,400	08/08/2019	01/15/2030	660,075
950400-AK-0	WELLTOWER INC		1.G FE	1,198,716	1,200,000	1,184,231	1,199,837		164			2.700	2.712	FA	12,240	32,400	12/09/2019	02/15/2027	2,077,675
950400-AK-0	WELLTOWER INC	0	1.G FE	768,001	850,000	838,831	820,486		24,814			2.700	5.948	FA	8,670	22,950	10/20/2023	02/15/2027	2,077,675
950400-AR-5	WELLTOWER INC		1.G FE	3,448,206	3,450,000	3,334,805	3,449,141		237			3.850	3.854	JD	5,903	132,825	03/29/2022	06/15/2032	3,669,300
950400-AR-5	WELLTOWER INC	0	1.G FE	199,896	200,000	193,322	199,950		14			3.850	3.854	JD	342	7,700	03/29/2022	06/15/2032	3,669,300
95041A-AG-3	WELLTOWER OP LLC		1.G FE	8,916,338	8,750,000	8,945,235	8,915,266		(1,072)			5.125	4.870	JJ	229,201		11/20/2025	07/01/2035	8,974,219
962166-BX-1	WEYERHAEUSER COMPANY		2.B FE	2,074,216	2,088,000	2,068,731	2,081,311		1,742			4.000	4.090	MN	10,672	83,520	09/26/2024	11/15/2029	2,129,760
962166-BX-1	WEYERHAEUSER COMPANY	0	2.B FE	547,041	550,000	544,924	548,884		308			4.000	4.057	MN	2,811	22,000	02/21/2019	11/15/2029	2,129,760
962166-BY-9	WEYERHAEUSER COMPANY		2.B FE	7,551,888	6,550,000	6,465,873	7,047,252		(116,948)			4.000	2.033	AO	55,311	262,000	07/08/2021	04/15/2030	6,676,920
962166-BY-9	WEYERHAEUSER COMPANY	0	2.B FE	461,184	400,000	394,862	430,367		(7,142)			4.000	2.033	AO	3,378	16,000	07/08/2021	04/15/2030	6,676,920
962166-CA-0	WEYERHAEUSER COMPANY		2.B FE	446,095	500,000	458,277	461,412		4,508			3.375	4.651	MS	5,250	16,875	05/06/2022	03/09/2033	4,881,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
962166-CA-0	WEYERHAEUSER COMPANY	0	2.B FE	4,246,177	4,300,000	3,941,180	4,262,345		4,837			3.375	3.509	MS	45,150	145,125	05/06/2022	03/09/2033	4,881,000
962166-CB-8	WEYERHAEUSER COMPANY		2.B FE	16,696,318	18,480,000	14,314,970	16,787,959		30,940			4.000	4.593	MS	229,973	739,200	05/03/2023	03/09/2052	18,033,600
962166-CB-8	WEYERHAEUSER COMPANY	0	2.B FE	192,324	200,000	154,924	192,861		147			4.000	4.227	MS	2,489	8,000	03/25/2022	03/09/2052	18,033,600
B9754*-AC-1	WAREHOUSES DE PAUW NV		1.G PL	14,507,243	16,207,417	15,190,272	16,207,417				1,917,517	2.600	2.600	MN	50,333	408,198	05/18/2022	05/18/2032	14,038,677
G1108#-AG-3	THE BRITISH LAND COMPANY PLC		1.F	12,000,000	12,000,000	11,967,482	12,000,000					5.003	5.003	MS	200,120	600,360	09/01/2011	09/01/2026	11,275,165
G1108#-AH-1	THE BRITISH LAND COMPANY PLC		1.F	51,862,615	45,328,172	45,253,562	45,328,172				3,122,295	3.970	3.970	MS	474,876	1,759,057	03/26/2014	03/26/2026	46,227,936
G1608#-AA-1	BROMFORD HOUSING GROUP LTD		1.F	16,964,989	17,485,645	13,326,002	17,485,645				1,204,446	3.010	3.010	MN	78,948	517,964	05/07/2019	05/07/2039	17,748,804
G1608#-AB-9	BROMFORD HOUSING GROUP LTD		1.F	61,398,545	65,234,906	68,297,946	65,234,906				4,493,510	5.830	5.830	MN	327,497	3,779,516	11/30/2023	11/30/2033	67,136,504
G1608*-AA-5	BROMFORD FLAGSHIP LIMITED		1.F	22,746,857	22,865,843	23,732,877	22,865,843				118,987	6.060	6.060	AO	265,587	688,895	04/22/2025	04/22/2040	22,865,776
G1744#-AA-6	CADOGAN ESTATES LIMITED		2.B	29,000,000	29,000,000	30,303,592	29,000,000					5.770	5.770	JD	55,777	1,673,300	12/19/2006	12/19/2036	29,836,650
G1744#-AM-0	CADOGAN ESTATES LIMITED		2.B	8,500,000	8,500,000	8,693,654	8,500,000					5.250	5.250	MS	114,042	446,250	03/29/2011	03/29/2028	7,696,875
G1744#-AN-8	CADOGAN ESTATES LIMITED		2.B	6,500,000	6,500,000	6,780,614	6,500,000					5.530	5.530	MS	91,859	359,450	03/29/2011	03/29/2032	5,138,250
G1744#-AS-7	CADOGAN ESTATES LIMITED		2.B	9,251,994	8,070,298	8,029,922	8,070,298				555,898	3.750	3.750	MS	91,631	298,181	09/12/2013	09/12/2026	7,879,048
G1744#-AT-5	CADOGAN ESTATES LIMITED		2.B	9,637,494	8,406,560	8,119,451	8,406,560				579,061	4.070	4.070	MS	103,595	337,110	09/12/2013	09/12/2030	8,577,634
G1744#-AV-0	CADOGAN ESTATES LIMITED		2.B	14,142,150	11,096,659	9,696,549	11,096,659				764,360	3.870	3.870	MS	125,254	423,103	09/16/2014	09/16/2034	11,311,380
G1744#-AW-8	CADOGAN ESTATES LIMITED		2.B	28,285,125	22,193,319	18,419,478	22,193,319				1,528,720	4.090	4.090	MS	264,748	894,312	09/16/2014	09/16/2039	22,304,033
G1744#-AX-6	CADOGAN ESTATES LIMITED		2.B	12,427,950	9,751,610	7,897,468	9,751,610				671,710	4.380	4.380	MS	124,577	420,818	09/16/2014	09/16/2044	9,965,170
G1744#-AZ-1	CADOGAN ESTATES LIMITED		2.B	19,350,208	20,848,269	15,365,341	20,848,269				1,436,070	2.790	2.790	JJ	263,366	553,741	07/18/2019	07/18/2039	20,457,196
G2685@-AG-4	GREAT PORTLAND ESTATES PLC		2.B	7,338,372	7,397,773	7,041,526	7,397,773				509,573	2.700	2.700	MN	21,638	196,922	06/05/2018	06/05/2028	7,497,643
G2685@-AH-2	GREAT PORTLAND ESTATES PLC		2.B	7,338,372	7,397,773	6,678,243	7,397,773				509,573	2.790	2.790	MN	22,360	203,486	06/05/2018	06/05/2030	6,137,159
G2685@-AL-3	GREAT PORTLAND ESTATES PLC		2.B	24,255,360	24,883,418	19,238,963	24,883,418				1,714,019	2.770	2.770	MN	74,671	679,547	11/05/2020	11/22/2035	21,137,018
G2730#-AA-0	DERWENT LONDON PLC		1.G	14,817,060	12,374,456	12,256,862	12,374,456				852,377	4.410	4.410	JJ	262,246	530,154	01/08/2014	01/08/2029	12,647,313
G2730#-AB-8	DERWENT LONDON PLC		1.G	54,436,590	45,462,677	42,642,400	45,462,677				3,131,560	4.680	4.680	JJ	1,022,456	2,066,990	01/08/2014	01/08/2034	46,526,504
G2730#-AF-9	DERWENT LONDON PLC		1.G	22,494,199	23,000,348	21,844,167	23,000,348				1,584,310	2.870	2.870	JJ	276,879	632,087	01/31/2019	01/31/2029	21,829,617
G4133@-AA-1	GROSVENOR LIMITED		2.B	38,707,900	32,550,201	33,127,023	32,550,201				2,242,123	5.570	5.570	AO	317,283	1,795,221	04/28/2011	04/28/2031	31,382,960
G4133@-AE-3	GROSVENOR LTD		2.B	9,457,557	9,684,357	9,233,337	9,684,357				667,078	2.750	2.750	MN	39,948	262,093	11/07/2018	11/07/2028	9,681,163
G4133@-AF-0	GROSVENOR LTD		2.B	33,364,158	34,164,260	29,049,324	34,164,260				2,353,302	2.950	2.950	MN	151,177	991,849	11/07/2018	11/07/2033	29,618,093
G4133@-AH-6	GROSVENOR LTD		2.B	40,381,911	46,807,727	41,895,630	46,807,727				3,224,210	3.230	3.230	AO	272,980	1,495,423	10/26/2022	10/26/2032	40,456,456
G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED		1.G	20,500,000	20,500,000	20,559,211	20,500,000					4.660	4.660	JJ	437,846	955,300	09/16/2011	09/16/2026	20,466,000
G4622#-AJ-8	HOWARD DE WALDEN ESTATES LIMITED		1.G	31,101,650	24,547,155	23,406,989	24,547,155				1,690,857	3.580	3.580	AO	183,081	869,282	10/09/2014	10/16/2029	24,301,987
G4622#-AK-5	HOWARD DE WALDEN ESTATES LIMITED		1.G	32,379,800	25,555,943	22,176,323	25,555,943				1,760,344	3.790	3.790	AO	201,785	958,093	10/09/2014	10/16/2034	26,040,228
G4622#-AN-9	HOWARD DE WALDEN ESTATES LIMITED		1.G YE	4,141,151	4,371,411	3,734,833	4,371,411				301,112	3.010	3.010	JJ	62,866	126,620	01/09/2019	01/09/2034	4,095,878
G4622#-AS-8	HOWARD DE WALDEN ESTATES LIMITED		1.G	19,286,254	20,175,744	17,041,604	20,175,744				1,389,746	3.110	3.110	JJ	299,789	603,814	11/14/2019	11/14/2034	20,147,986
G4622#-AX-7	HOWARD DE WALDEN ESTATES LIMITED		1.F IF	1,698,688	1,681,312	1,728,428	1,681,312				(17,376)	5.430	5.430	JJ	43,619		07/09/2025	07/09/2032	1,726,960
G4622#-AY-5	HOWARD DE WALDEN ESTATES LIMITED		1.F IF	6,115,277	6,052,723	6,186,799	6,052,723				(62,554)	5.830	5.830	JJ	168,595		07/09/2025	07/09/2037	6,229,160
G5600#-AH-5	LONDONMETRIC PROPERTY PLC		1.G	34,069,702	32,953,715	31,060,294	32,953,716				2,269,918	2.060	2.060	MS	188,568	667,605	04/28/2021	04/28/2028	31,934,235
G5600#-AJ-1	LONDONMETRIC PROPERTY PLC		1.G	34,553,568	32,953,715	30,950,822	32,953,716				2,269,918	2.060	2.060	MS	188,568	667,605	06/16/2021	06/16/2028	31,934,235
G5600#-AS-1	LONDONMETRIC PROPERTY PLC		1.G FE	7,502,022	7,734,035	7,807,315	7,734,035				232,013	5.220	5.220	MN	63,922		11/04/2025	11/04/2030	7,935,894
G5600#-AU-6	LONDONMETRIC PROPERTY PLC		1.G FE	4,566,448	4,707,674	4,767,880	4,707,674				141,225	5.510	5.510	MN	41,071		11/04/2025	11/04/2032	4,837,370
G5744#-AA-7	MAGNA HOUSING LIMITED		1.F	7,381,272	7,397,773	3,981,023	7,397,773				509,573	2.510	2.510	MN	23,211	182,371	11/16/2021	11/16/2051	4,766,755
G5744#-AC-3	MAGNA HOUSING LIMITED		1.F	12,078,445	12,105,447	5,847,596	12,105,447				833,847	2.510	2.510	MN	37,981	298,425	11/16/2021	11/16/2056	7,490,615
G7181#-AB-1	THE PORTMAN ESTATE (PRIMARY) LTD		2.B PL	7,658,498	7,935,793	7,607,185	7,935,793				546,633	4.610	4.610	MS	117,882	355,525	10/28/2024	09/05/2032	7,705,897
G7181#-AC-9	THE PORTMAN ESTATE (PRIMARY) LTD		2.B PL	12,591,091	13,046,981	11,949,538	13,046,981				898,702	5.010	5.010	MS	210,622	635,223	10/28/2024	09/05/2037	12,408,688
G7181#-AD-7	THE PORTMAN ESTATE (PRIMARY) LTD		2.B PL	26,934,550	27,909,779	27,326,013	27,909,779				1,922,481	3.370	3.370	MS	303,069	914,040	10/28/2024	09/05/2027	18,464,135
G7996#-AA-8	SEGRO PLC		1.G PL	41,685,895	41,692,994	40,972,998	41,692,994				4,932,742	1.770	1.770	FA	274,687	698,112	08/17/2017	08/17/2027	42,061,977

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
G7996#-AB-6	SEGRO PLC		1.G PL	59,006,091	59,016,139	56,535,101	59,016,139				6,982,262	2.000	2.000	FA	439,342	1,116,580	08/17/2017	08/17/2029	59,606,301
G7996#-AJ-9	SEGRO PLC		1.G PL	60,306,615	57,841,689	43,184,200	57,841,689				6,843,311	1.830	1.830	JD	41,164	1,052,779	12/17/2020	12/17/2040	50,667,161
G87986-BA-5	LINK FINANCE CAYMAN 2009 LTD		1.F FE	1,560,965	1,850,000	1,676,674	1,624,838		31,021			2.750	5.112	JJ	22,894	50,875	08/28/2024	01/19/2032	1,875,438
G9075*-AA-2	TRITAX BIG BOX REIT PLC		2.A	85,791,470	86,755,700	83,680,904	86,755,700				5,975,906	2.860	2.860	FA	847,748	2,406,274	02/28/2019	02/28/2028	49,455,289
G9075*-AB-0	TRITAX BIG BOX REIT PLC		2.A	46,886,036	47,412,999	43,942,320	47,412,999				3,265,902	2.980	2.980	FA	482,743	1,370,234	02/28/2019	02/28/2030	24,571,635
G9101*-AB-8	2DWT		1.F Z	19,117,200	16,140,595	14,655,241	16,140,595				1,111,796	4.100	4.100	JD	47,794	662,995	12/05/2013	12/05/2033	8,235,739
G9385#-AC-9	VIVID HOUSING LTD		1.F FE	18,858,079	19,637,724	12,441,677	19,637,724				1,352,686	2.540	2.540	FA	173,194	484,984	02/26/2020	02/26/2045	19,887,123
G9385#-AF-2	VIVID HOUSING LTD		1.F FE	53,791,642	54,070,994	34,306,153	54,070,994				3,724,518	2.640	2.640	MN	142,747	1,411,184	11/25/2020	11/25/2045	54,784,732
J2167#-AC-5	EQUINIX JAPAN KK		2.B	37,617,326	32,855,912	29,227,108	32,855,912				86,760	2.130	2.130	MS	219,669	744,795	03/08/2023	03/08/2035	33,205,828
N0516#-AA-6	AMVEST RCF CUSTODIAN BV		2.B	53,104,243	58,252,746	62,656,246	58,252,746				6,891,944	5.190	5.190	MN	445,100	2,952,652	11/08/2023	11/08/2030	59,764,405
N5269@-AA-6	LINEAGE TREASURY EUROPE BV		2.A FE	26,512,466	26,660,027	26,302,996	26,660,027				3,154,176	0.890	0.890	FA	86,341	223,208	08/20/2021	08/20/2026	25,363,052
N5269@-AC-2	LINEAGE TREASURY EUROPE BV		2.A FE	48,060,952	47,480,251	46,664,873	47,480,251				3,270,534	1.980	1.980	FA	342,095	911,872	08/20/2021	08/20/2026	46,320,267
N5269@-AF-5	LINEAGE TREASURY EUROPE BV		2.A FE	25,486,252	29,361,263	29,449,259	29,361,263				3,473,762	3.540	3.540	FA	378,222	977,770	08/15/2022	08/20/2029	24,502,385
N5269@-AG-3	LINEAGE TREASURY EUROPE BV		2.A FE	12,233,401	14,093,406	14,065,572	14,093,406				1,667,406	3.740	3.740	FA	191,803	495,846	08/15/2022	08/20/2032	11,724,845
N9361#-AD-7	VESTEDA FINANCE BV		1.G	48,727,885	46,860,576	36,682,506	46,860,576				5,544,124	1.380	1.380	JD	17,963	639,408	12/21/2020	12/21/2035	45,883,105
P26054-AB-5	CIBANCO SA IBM/PLA ADMIN INDUS S		2.C FE	6,012,987	6,172,000	6,187,430	6,060,250		28,943			4.962	5.523	JJ	138,665	182,056	12/04/2025	07/18/2029	5,505,279
P26064-AA-6	CIBANCO SA INSTITUCION 4.375% 22 JUL 203		3.A FE	4,854,423	6,054,000	5,327,520	5,113,373		129,578			4.375	7.846	JJ	116,981	264,863	10/29/2024	07/22/2031	8,403,900
P26064-AA-6	CIBANCO SA INSTITUCION 4.375% 22 JUL 203	0	3.A FE	3,027,850	3,764,000	3,312,320	3,192,592		78,555			4.375	7.737	JJ	72,731	164,675	10/29/2024	07/22/2031	8,403,900
P9401C-AA-0	FIBRA UNO		2.B FE	1,667,469	1,628,000	1,590,353	1,638,105		(3,566)			4.869	4.585	JJ	36,551	77,028	03/24/2025	01/15/2030	1,428,961
P9406G-AB-4	TRUST F/1401		2.B FE	1,029,398	915,000	922,842	1,013,980		(3,619)			6.950	5.875	JJ	26,674	63,593	08/03/2023	01/30/2044	946,796
Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD		1.G	34,900,000	34,900,000	34,752,130	34,900,000					3.810	3.810	JD	77,565	1,329,690	12/10/2014	12/10/2026	35,564,845
Q3189*-AK-5	DEXUS FUNDS MANAGEMENT LTD		1.G	12,600,000	12,600,000	12,209,971	12,600,000					3.640	3.640	MN	39,494	458,640	11/30/2017	11/30/2029	14,356,620
Q3189*-AK-5	DEXUS FUNDS MANAGEMENT LTD	0	1.G	1,500,000	1,500,000	1,453,568	1,500,000					3.640	3.640	MN	4,702	54,600	11/30/2017	11/30/2029	14,356,620
Q3971@-AB-5	GPT RE LTD		1.G FE	19,700,000	19,700,000	19,482,589	19,700,000					3.800	3.800	JD	24,953	748,600	06/19/2013	06/19/2028	19,157,200
Q3973#-AA-3	GPT FUNDS MANAGEMENT LTD		1.G	12,000,000	12,000,000	11,616,855	12,000,000					3.670	3.670	JD	15,903	440,400	12/18/2017	06/18/2029	11,711,025
Q3973#-AA-3	GPT FUNDS MANAGEMENT LTD	0	1.G	1,200,000	1,200,000	1,161,686	1,200,000					3.670	3.670	JD	1,590	44,040	12/18/2017	06/18/2029	11,711,025
Q3973#-AB-1	GPT FUNDS MANAGEMENT LTD		1.G	13,000,000	13,000,000	12,456,557	13,000,000					3.720	3.720	JD	17,463	483,600	12/18/2017	06/18/2030	12,732,500
Q3973#-AB-1	GPT FUNDS MANAGEMENT LTD	0	1.G	1,300,000	1,300,000	1,245,656	1,300,000					3.720	3.720	JD	1,746	48,360	12/18/2017	06/18/2030	12,732,500
Q3973#-AC-9	GPT FUNDS MANAGEMENT LTD		1.G	10,600,000	10,600,000	10,243,410	10,600,000					4.400	4.400	FA	186,560	466,400	02/07/2019	02/07/2032	10,526,600
Q3973#-AC-9	GPT FUNDS MANAGEMENT LTD	0	1.G	500,000	500,000	483,180	500,000					4.400	4.400	FA	8,800	22,000	02/07/2019	02/07/2032	10,526,600
Q3973#-AD-7	GPT FUNDS MANAGEMENT LTD		1.G	10,200,000	10,200,000	9,631,007	10,200,000					4.500	4.500	FA	183,600	459,000	02/07/2019	02/07/2034	10,327,250
Q6235#-AM-4	MIRVAC GROUP FINANCE LTD		1.G PL	14,900,000	14,900,000	14,847,849	14,900,000					4.040	4.040	MS	172,227	601,960	08/18/2015	09/18/2027	14,384,820
Q6235#-AN-2	MIRVAC GROUP FINANCE LIMITED		1.G PL	14,800,000	14,800,000	14,551,628	14,800,000					3.630	3.630	MS	153,710	537,240	09/20/2016	09/18/2028	14,661,360
Q6235#-AN-2	MIRVAC GROUP FINANCE LIMITED	0	1.G PL	1,300,000	1,300,000	1,278,184	1,300,000					3.630	3.630	MS	13,502	47,190	09/20/2016	09/18/2028	14,661,360
Q6235#-AW-2	MIRVAC GROUP FINANCE LIMITED		1.G PL	6,936,175	6,735,183	6,106,434	6,735,183				481,766	4.190	4.190	MS	80,742	276,005	06/18/2019	09/18/2032	6,876,285
Q6235#-AX-0	MIRVAC GROUP FINANCE LIMITED		1.G PL	16,825,375	16,337,821	14,223,903	16,337,821				1,168,641	4.310	4.310	MS	201,468	688,691	06/18/2019	09/18/2034	16,144,924
Q6993#-AC-8	NOVION RE LIMITED		1.F FE	20,300,000	20,300,000	19,821,854	20,300,000					3.860	3.860	JD	26,119	783,580	12/19/2014	12/19/2029	20,691,790
Q8773@-AF-5	STOCKLAND TRUST MANAGEMENT LTD		1.G FE	33,800,000	33,800,000	33,588,974	33,800,000					3.850	3.850	FA	498,832	1,301,350	08/13/2015	08/13/2027	30,169,800
Q8773@-AG-3	STOCKLAND TRUST MANAGEMENT LTD		1.G FE	19,500,000	19,500,000	19,037,742	19,500,000					4.000	4.000	FA	299,000	780,050	08/13/2015	08/13/2030	17,442,000
W3569*-AA-0	GOLDCUP 101311 AB PUBL		2.A PL	36,637,687	40,463,088	42,096,748	40,463,088				6,703,230	4.450	4.450	JAJO	440,148	1,666,548	08/27/2024	10/03/2034	29,643,714
W3569*-AC-6	GOLDCUP 101311 AB PUBL		2.A PL	41,993,184	43,646,792	44,217,792	43,646,792				4,882,587	5.520	5.520	JAJO	588,941	2,325,841	08/27/2024	10/03/2034	33,912,318
W6447@-AA-9	NORDIQUS INFRASTRUCTURE AB		2.A PL	2,977,003	3,426,470	3,538,119	3,426,470				449,467	4.360	4.360	JAJO	36,519	87,279	02/25/2025	10/03/2035	2,893,924
W6447@-AB-7	NORDIQUS INFRASTRUCTURE AB		2.A Z	4,837,630	5,568,013	5,835,813	5,568,013				730,383	4.570	4.570	JAJO	62,201	148,659	02/25/2025	10/03/2039	3,771,458
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)				7,009,532,123	7,126,003,694	6,679,378,660	6,997,334,520		3,311,516	730,705	140,629,766	XXX	XXX	XXX	70,694,860	251,592,177	XXX	XXX	9,822,985,718
90347B-AP-3	AMERESCO INC		3.B PL	6,468,386	6,513,000	7,075,618	6,475,457		7,071			10.170	10.507	MJSD	6,725	328,151	06/26/2025	06/29/2029	6,513,000

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
48114N-AF-8	AZTEC SOFTWARE LLC		4.A PL	26,198,123	26,598,149	26,864,131	26,445,628		127,245			11.664	12.101	JAJO		2,792,098	12/04/2023	04/22/2028	26,598,149
22282G-AM-9	BREEZE BUYER INC.		4.B PL	28,251,487	28,669,170	28,342,341	28,518,261		188,603			11.033	11.727	JAJO		2,632,634	12/04/2023	01/13/2027	28,669,170
27943U-AM-8	DIMENSION ENERGY LLC		4.A Z	6,253,204	6,513,000	6,689,768	6,294,735		41,531			8.300	9.993	MJSD	6,470	266,752	06/26/2025	03/12/2028	6,513,000
00076V-BL-3	PERDIDO ENERGY HOLDINGS		3.C PL	6,231,746	6,341,605	7,026,066	6,243,260		14,303			11.050	11.664	MJSD	6,784	347,414	06/26/2025	11/10/2028	6,341,605
45567Y-AP-0	RXSENSE HOLDINGS LLC		3.C PL	23,210,288	23,377,246	23,611,018	23,355,661		120,344			9.685	9.849	JAJO		2,235,225	12/04/2023	03/13/2026	23,377,246
BNL2A3-AG-8	SPEARMINT RENEWABLE DEVELOPMENT		4.B PL	5,334,815	5,338,237	5,637,445	5,335,475		660			10.750	10.765	MJSD	3,144	281,550	06/27/2025	12/29/2027	1,587,246
BNL2A3-AH-6	SPEARMINT RENEWABLE DEVELOPMENT TR		4.C Z	1,342,692	1,343,547	1,492,788	1,342,861		169			13.750	13.762	MJSD	1,012	90,184	06/26/2025	12/29/2027	893,480
03836B-AH-2	TRES ENERGY		3.B PL	6,021,548	6,160,946	6,862,225	6,033,731		19,497			10.800	11.502	MJSD	6,630	329,773	06/26/2025	11/02/2029	6,160,946
BNL2A4-RP-8	FLINT GROUP HOLDINGS COLOUROZ		6. FE									7.636	0.000	FMAN	6,509		05/02/2014	09/23/2024	3,012,690
84673E-AE-9	OXEA GROUP VIER (OQ CHEM INTL)		4.C FE	3,393,125	3,398,735	2,718,988	3,398,735					8.285	6.971	MJSD	67,272	269,182	06/18/2019	04/08/2031	3,398,735
78489H-AE-8	GATEWAY CASINOS AND ENTERTAINMENT		5.A FE									3.750	0.000	FMAN	3,665		03/08/2018	12/01/2023	
86875T-AE-7	STARS GROUP (AMAYA)		2.C FE									2.474	0.000	MJSD	1,220		06/29/2018	07/21/2026	
93369P-AM-6	CSC HOLDINGS LLC		5.A FE	2,373,916	2,723,943	2,372,554	2,373,916			350,027		8.500	8.374	MJSD	49,759	231,292	10/03/2019	04/15/2027	2,723,943
46604B-AH-1	TRANS UNION LLC TL B5		3.B FE	169,130	169,130	169,088	169,130					5.566	5.566	MJSD	26	10,460	11/15/2019	11/16/2026	169,130
05988H-AQ-0	INNOPHOS HOLDINGS INC		4.B FE	1,756,322	1,801,327	1,756,294	1,801,327					8.081	8.626	FMAN	404	157,329	03/12/2020	03/16/2029	1,801,327
88023H-AJ-9	ANGUS (ARUBA INVESTMENTS)		4.C FE	3,592,208	3,569,099	3,283,571	3,569,099					7.816	8.464	JAJO	26,293	302,156	01/11/2022	11/24/2027	3,569,099
55314N-AZ-7	TRUGREEN		4.C FE	1,707,816	1,725,067	1,686,972	1,725,067					7.816	8.106	JAJO	375	146,043	11/02/2020	10/30/2027	1,725,067
74839X-AM-1	LBM ACQUISITION LLC		4.C FE									8.100	0.000	MJSD	3		12/09/2020	12/17/2027	
71947J-AK-1	REAL TRUCK ENTERPRISE INC		5.A FE	2,108,835	2,108,835	1,609,743	2,108,835					7.581	7.581	MJSD	444	171,300	01/20/2021	01/31/2028	2,108,835
71947J-AM-7	ENDURE DIGITAL (ENDURANCE INTL)		6. FE	2,580,265	5,160,530	2,580,265	2,580,265			844,885		7.398	8.242	MJSD	25,452	418,230	01/27/2021	02/10/2028	5,160,530
89678Q-AD-8	TRICORBRAUN (AOT PACKAGING PROD)		4.C FE	1,178,920	1,184,807	1,143,550	1,184,807					6.966	7.208	MJSD	7,803	99,301	10/26/2021	03/03/2031	1,184,807
02003D-BB-9	GAINWELL HOLDING CORP		4.C FE	2,076,446	2,174,289	2,132,843	2,174,289		5,518			7.772	8.234	FMAN	469	207,351	10/26/2022	10/01/2027	2,174,289
62984C-AM-5	REALPAGE INC		4.C FE	5,586,980	5,577,034	5,571,011	5,577,034					6.934	7.284	FMAN	1,074	423,643	07/27/2021	04/24/2028	5,577,034
62984C-AN-3	PERATON CORP		4.C FE	9,427,592	11,213,312	10,388,663	9,427,592			2,679,281		7.690	8.191	JAJO	181,006	769,296	01/06/2023	02/01/2028	11,213,312
14852D-AJ-0	PETCO HEALTH AND WELLNESS CO INC		4.C FE	5,398,455	5,536,877	5,473,596	5,536,877					7.184	7.541	FMAN	1,105	434,627	12/01/2022	03/03/2028	5,536,877
02403M-AR-1	LESLIES POOLMART INC		6. FE	1,743,987	6,459,212	3,003,534	1,743,987			4,715,225		6.581	7.359	FMAN	1,181	467,794	01/11/2022	03/09/2028	6,459,212
75025K-AM-0	WIN WASTE INNOVATIONS HOLDINGS INC		4.C FE	1,509,858	1,516,436	1,519,595	1,516,436					6.581	6.777	JAJO	277	120,036	04/06/2021	03/24/2028	1,516,436
26825U-AN-1	PLY GEM (PISCES-CORNERSTONE BL BR)		5.A FE	7,190,506	7,191,704	5,651,478	7,191,704					7.100	7.403	JAJO	24,113	553,829	01/11/2022	04/12/2028	7,191,704
08511L-BD-9	CORELOGIC INC		4.C FE	5,953,065	5,981,981	5,981,981	5,981,981					7.331	7.463	JAJO	1,218	476,982	11/17/2021	06/04/2028	5,981,981
12541H-AX-1	HERENS US HOLDCO TL B		4.C FE	5,000,358	4,990,090	4,350,735	4,990,090					7.697	8.113	MJSD	1,067	527,718	01/11/2022	07/03/2028	4,990,090
58503U-AH-6	AMERICAN ROCK SALT COMPANY LLC		5.B FE	1,352,550	1,355,939	1,033,056	1,355,939					8.084	7.871	JAJO	10,379	117,535	06/04/2021	06/09/2028	1,355,939
46124C-AU-1	SOLERA LLC (POLARIS NEWCO)		5.A FE	331,629	333,296	320,738	333,296					7.852	8.218	MJSD	4,591	29,781	06/03/2021	06/03/2028	333,296
01642P-BE-5	PRESTIGE BRANDS TL B5		2.C FE									6.687	0.000	MJSD	102		06/10/2021	07/03/2028	
23340D-AW-2	MADISON AIR		4.B FE	691,128	691,128	693,935	691,128					6.702	6.702	MJSD	8,901	49,293	10/05/2021	06/21/2028	691,128
91834W-AG-5	ACCENTCARE INC (PLUTO)		6. FE									9.650	0.000	MJSD	3		10/05/2021	06/20/2026	
92537E-AG-3	ASPEN DENTAL (ADMI)		4.C FE	859,596	861,750	812,199	861,750					7.581	7.822	MJSD	181	70,897	07/27/2021	12/23/2027	861,750
71677H-AN-5	RESOURCE LABEL GROUP (RLG HLDGS)		5.A FE	4,115,280	4,176,579	2,558,155	4,176,579					8.081	8.344	MJSD	31,784	364,785	10/26/2022	07/07/2028	4,176,579
31732F-AX-4	UDG HEALTHCARE (HUNTER/INIZIO GRP)		4.C FE	1,622,152	1,638,500	1,593,441	1,637,337					8.022	8.419	MJSD	365	142,545	02/02/2024	08/19/2028	1,638,500
G3168Q-AC-1	REXNORD-ZURN HOLDINGS INC		3.B FE	4,272,092	4,262,236	4,279,997	4,262,236					5.831	6.110	MJSD	23,560	300,369	01/11/2022	10/04/2028	4,262,236
00130M-AL-8	US ANESTHESIA PARTNERS INC		4.B FE	3,655,909	3,868,687	3,882,390	3,769,526		18,999			7.987	9.202	MJSD	26,676	338,116	10/26/2022	10/01/2028	3,868,687
G3168Q-AB-3	CONNECTWISE LLC		4.B FE	1,611,824	1,612,800	1,580,544	1,612,800					7.434	7.874	MJSD	333	130,688	09/27/2021	09/30/2028	1,612,800
89364M-CF-9	EXAMWORKS (GOLD MRGR-ELECTRON BID)		4.B FE	6,160,598	6,154,493	6,181,966	6,154,493					6.216	6.703	JAJO	36,286	434,913	01/12/2022	11/01/2028	6,154,493
45173J-AT-1	MEDICAL SOLUTIONS HLDG (REVERB BR)		5.B FE	799,801	3,870,000	799,801	799,801			3,089,552		7.440	8.006	JAJO	49,590	313,107	11/09/2022	11/01/2028	3,870,000
23340D-AX-0	LABL INC (MULTI-COLOR)		5.A FE	596,707	949,037	599,588	596,707			353,248		8.940	9.077	JAJO	14,613	75,470	11/02/2021	10/29/2028	949,037
98919X-AH-4	PRECISELY (VISION)		4.C FE	4,805,498	4,799,499	4,433,537	4,799,499					8.102	8.183	JAJO	66,969	420,562	01/11/2022	04/24/2028	4,799,499

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
BNL2ET-CX-8	CH GUENTHER (CHG PPC)		4.B FE	3,853,374	3,848,563	3,858,184	3,848,563					6.831	7.015	FMAN	730	287,360	01/11/2022	12/08/2028	6,933,296
28414B-AJ-5	MEDIAOCEAN LLC (VISTA EQ PARTNERS)		4.C FE	2,891,109	2,887,500	2,844,187	2,887,500					7.316	7.560	MJSD	587	229,815	01/11/2022	12/15/2028	2,887,500
78397G-AM-3	FERTITTA ENTERTAIN (GOLDEN NUGGET)		4.B FE	8,319,123	8,599,872	8,595,572	8,599,872					6.966	7.268	JAJO	1,664	666,189	01/09/2023	01/27/2029	8,599,872
BNL2FU-CK-2	ATHENA HEALTH		4.C FE	4,292,131	4,313,401	4,319,871	4,313,401					6.466	6.629	MJSD	775	311,324	12/30/2022	02/15/2029	905,130
70533D-AF-7	PEDIATRIC ASSOCIATES HOLDING CO LL		4.B FE	4,646,092	4,814,603	4,702,663	4,805,611		6,320			7.352	7.532	FMAN	60,961	385,212	09/29/2023	12/29/2028	4,814,603
69073L-AD-2	OWENS & MINOR INC		3.C FE	1,362,667	1,366,082	1,308,023	1,366,082					7.566	7.846	JAJO	287	112,189	09/20/2022	03/29/2029	1,366,082
18972F-AC-6	NOVOLEX HOLDINGS (CLYDESDALE ACQN)		4.A FE	6,295,613	6,506,667	6,511,104	6,506,667					6.891	7.124	MJSD	1,246	534,635	09/21/2022	04/13/2029	6,506,667
60672H-AC-7	VERACODE (MITNICK CORP PURCH INC)		4.C FE	1,505,430	1,548,000	997,171	1,548,000					8.690	8.788	JAJO	23,228	141,946	09/19/2022	05/02/2029	1,548,000
11565H-AD-8	SIGNATURE AVIATION (BROWN GROUP)		4.B FE	3,856,828	3,890,873	3,907,410	3,890,873					6.557	6.693	MJSD	42,028	271,146	09/15/2022	07/01/2031	3,890,873
914908-BD-9	UNIVISION COMMUNICATIONS INC		4.B FE	391,971	404,094	404,262	404,094					7.922	8.332	MJSD	89	34,745	06/09/2022	06/24/2029	404,094
G4768P-AN-1	INEOS US FINANCE LLC		3.C FE	2,918,211	2,932,875	2,393,959	2,924,686		6,346			6.966	7.315	FMAN	568	223,019	06/21/2024	02/18/2030	2,932,875
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SERVICE		4.B FE	8,510,494	8,596,458	8,623,322	8,596,458					6.216	6.493	FMAN	1,484	725,878	02/24/2023	07/31/2031	8,596,458
00847Y-AE-2	AGILITI HEALTH INC		4.C FE	3,356,747	3,378,902	3,302,877	3,378,902					6.861	6.936	JAJO	59,248	249,824	02/16/2024	05/01/2030	3,378,902
45567Y-AN-5	INTERNET BRD (WEBMD/INDIGO/ MH SUB)		4.B FE	6,099,130	6,226,903	5,774,482	6,170,676		14,926			7.922	8.758	FMAN	132,678	395,494	10/31/2024	05/03/2028	6,226,903
C6907U-AB-7	ONE TORONTO GAMING (OTG-ONTARIO)		4.C FE	642,266	645,493	594,661	645,493		1,582			7.922	8.513	JAJO	142	55,477	02/23/2024	08/01/2030	645,493
BNL23F-YQ-1	FLINT GROUP (CAMPFIRE TOPCO LTD)		6. FE	699,733	1,875,638	93,782	93,782	(758,354)	126,293			5.561	50.621	MJSD	40,561	206,088	07/24/2023	12/31/2027	1,901,713
BNL23F-YR-9	FLINT GROUP (CAMPFIRE TOPCO LTD)		5.C FE	530,768	746,230	526,465	618,404		36,495			5.561	15.669	JAJO	16,137	81,808	07/24/2023	12/31/2027	756,604
74142K-AK-5	PRETIUM PKG HOLDINGS INC		5.C FE									4.430	0.000	JAJO	1,435		10/02/2023	10/01/2028	
77313D-AW-1	ROCKET SOFTWARE INC		4.C FE	452,757	459,652	459,338	454,000		344			7.466	8.111	JAJO	3,238	38,540	10/05/2023	11/28/2028	459,652
BNL240-L4-6	FLINT GROUP (CAMPFIRE TOPCO LTD)		4.C FE	1,011,965	1,221,794	1,160,705	1,135,600		69,805			4.561	12.020	JAJO	21,670	118,863	07/24/2023	12/31/2026	1,235,725
74142K-AJ-8	PRETIUM PKG HOLDINGS INC		4.C FE									4.450	0.000	JAJO	3,400		10/18/2023	10/02/2028	
43289D-AK-9	HILTON DOMESTIC OPERATING COMPANY		2.C FE	4,482,877	4,494,112	4,516,156	4,494,112		2,843			5.477	5.725	JAJO	2,051	274,950	11/08/2023	11/08/2030	4,494,112
G4770M-AL-8	INEOS QUATTRO HOLDINGS UK LIMITED		3.C FE	5,802,016	5,981,460	4,187,022	5,901,079		10,300			8.066	8.723	FMAN	1,340	521,546	11/14/2023	04/02/2029	5,981,460
92943L-AC-4	WESTINGHOUSE (BROOKFIELD WEC HLDG)		4.A FE	4,198,186	4,219,282	4,225,839	4,211,269		7,573			5.873	6.106	JAJO	21,337	279,120	01/25/2024	01/27/2031	4,219,282
L2000A-AF-7	CLARIVATE (CAMELOT FINANCE)		3.C FE	5,910,986	5,925,801	5,842,472	5,925,801		4,651			6.466	6.754	JAJO	1,064	420,563	01/31/2024	01/31/2031	5,925,801
09776M-AT-1	BOMBARDIER RECREATIONAL PRODUCTS I		3.B FE	5,970,533	5,985,497	6,001,394	5,985,497		8,771			5.966	6.230	JAJO	992	417,090	01/22/2024	01/22/2031	5,985,497
05278H-AC-0	L & W (AUTOKINITON US HOLDINGS		4.B FE	1,557,083	1,557,083	1,540,051	1,557,083					7.831	7.831	JAJO	339	132,056	01/24/2024	04/06/2028	1,557,083
89841E-AB-1	ULTIMATE SOFTWARE GROUP INC (UKG)		4.B FE	9,001,229	9,012,494	9,017,190	9,012,494					6.338	6.424	FMAN	99,963	667,834	02/09/2024	02/10/2031	9,012,494
25472P-AB-6	KOHLER ENERGY (DISCOVERY)		4.B FE	370,759	382,225	384,136	372,417		808			7.422	8.444	JAJO	79	30,930	01/30/2024	05/01/2031	382,225
C8856U-AE-8	HUSKY INJECTION (TITAN ACQN)		4.C FE	5,318,179	5,399,167	5,430,660	5,347,067		16,156			7.528	8.124	JAJO	35,850	429,670	04/23/2024	02/15/2029	5,399,167
72706R-AB-2	WOOD MACKENZIE (PLANET US BUYER)		4.B FE	179,804	180,255	181,269	180,129		171			6.822	6.917	JAJO	1,161	13,470	01/31/2024	02/07/2031	180,255
72941D-AH-5	ACCENTCARE INC (PLUTO)		4.B FE	147,524	147,524	148,999	147,524					9.189	9.189	FMAN	301	14,611	02/07/2024	06/20/2028	147,524
72941D-AK-8	ACCENTCARE INC (PLUTO)		5.B FE	689,684	689,684	570,139	689,684					7.870	7.854	FMAN	8,292	58,415	02/07/2024	09/20/2028	689,684
22164M-AB-3	COTIVITI INC		4.B FE	1,328,137	1,334,811	1,281,419	1,330,536		2,260			6.623	6.890	FMAN	7,612	95,160	02/22/2024	05/01/2031	1,334,811
19933M-AQ-6	COLUMBUS MCKINNON CORPORATION		4.A FE	3,896,882	3,896,882	3,896,882	3,896,882					6.172	6.172	MJSD	668	265,924	03/18/2024	05/15/2028	3,896,882
L5000D-AE-7	ICON LUXEMBOURG SARL (INDIGO)		2.C FE	634,716	634,716	639,080	634,716					5.672	5.672	MJSD	100	40,096	03/14/2024	07/03/2028	634,716
L5000D-AF-4	ICON LUXEMBOURG SARL (INDIGO)		2.C FE	158,140	158,140	159,227	158,140					5.672	5.672	MJSD	25	9,990	03/14/2024	07/03/2028	158,140
98931Y-AD-5	ZEKELMAN		3.C FE	869,541	871,720	874,553	871,548		814			5.981	6.224	MJSD	1,887	57,415	03/26/2024	01/24/2031	871,720
55024E-AG-0	LUMEN TECHNOLOGIES INC		4.A FE	1,176,817	1,230,658	1,222,746	1,176,817			54,393		6.181	6.814	MJSD	211	83,779	03/22/2024	04/15/2030	1,230,658
55024E-AF-2	LUMEN TECHNOLOGIES INC		4.A FE	1,230,658	1,230,658	1,222,351	1,230,658					4.350	4.350	MJSD	149	83,779	03/22/2024	04/16/2029	1,230,658
74839X-AK-5	QUIKRETE (QUIKRETE HOLDINGS INC)		3.C FE	1,359,318	1,359,318	1,363,735	1,359,318					5.966	5.966	JAJO	225	89,582	04/12/2024	03/19/2029	1,359,318
40416V-AG-0	CORE_MAIN LP		3.C FE	6,115,434	6,115,434	6,126,900	6,115,434					5.690	5.690	FMAN	2,900	388,280	05/21/2024	07/27/2028	6,115,434
74345H-AG-6	PROOFPOINT INC		4.B FE	2,132,074	2,132,074	2,140,602	2,132,074					6.716	6.716	FMAN	13,550	156,721	05/28/2024	08/31/2028	2,132,074
20902C-AX-8	ALTIUM (CONSOLIDATED CONTAINER)		4.B FE	2,237,495	2,237,495	2,156,386	2,237,495					6.216	6.216	MJSD	386	153,127	06/11/2024	06/11/2031	2,237,495
27922J-AC-0	ECOVYST (PQ CORP)		4.A FE	2,881,244	2,888,465	2,889,366	2,886,226		4,336			5.840	5.904	MJSD	48,005	199,559	06/12/2024	06/12/2031	2,888,465

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
96350T-AH-3	WHITE CAP BUYER LLC		4.B FE	11,743,320	11,772,752	11,816,900	11,749,703		6,383			6.966	7.312	MJSD	69,878	894,792	06/13/2024	10/19/2029	11,772,752
80875C-AE-7	SCIENTIFIC GAMES LOTTERY		4.B FE	3,890,750	3,890,750	3,818,771	3,890,750					6.934	6.934	MJSD	65,200	290,364	06/11/2024	04/04/2029	3,890,750
80875A-AW-1	LIGHT AND WONDER INTERNATIONAL INC		3.A FE	8,744,461	8,744,461	8,630,783	8,744,461					5.986	5.986	JAJO	21,809	577,319	07/17/2024	04/16/2029	8,744,461
G5080A-AJ-1	JAZZ PHARMACEUTICALS PLC		3.B FE	593,121	593,121	595,346	593,121					5.966	5.966	MJSD	98	39,725	07/19/2024	05/05/2028	593,121
38469E-AE-3	GRAHAM PACKAGING CO INC		4.B FE	5,661,110	5,661,110	5,680,573	5,661,110					6.216	6.216	JAJO	978	423,018	07/31/2024	08/04/2027	5,661,110
33902U-AD-5	ARGUS MEDIA (FLEET BIDCO LIMITED)		4.B FE	385,480	385,480	386,925	385,480					6.542	6.542	FMAN	9,059	28,817	08/22/2024	02/21/2031	385,480
89705D-AP-7	TRONOX LTD		4.B FE	3,568,737	4,726,804	3,562,829	3,568,737		2,913	1,140,218		6.191	6.621	MJSD	813	322,970	09/30/2024	09/30/2031	4,726,804
89705D-AP-7	TRONOX LTD	0	4.B FE	162,230	214,874	161,961	162,230		132	51,833		6.191	6.621	MJSD	37	14,682	09/30/2024	09/30/2031	214,874
02932J-AU-1	AMERICAN ROCK SALT COMPANY LLC		4.B FE	147,535	147,535	145,322	147,535					11.113	11.113	MJSD	1,114	2,675	08/18/2025	06/09/2028	147,535
02932J-AT-4	AMERICAN ROCK SALT COMPANY LLC		4.B FE	270,669	296,296	291,851	279,740		4,896			11.113	13.917	MJSD	12,940	32,802	02/28/2025	06/09/2028	296,296
90351H-AF-5	US FOODS INC		3.A FE	3,007,631	3,007,631	3,029,353	3,007,631					5.466	5.466	JAJO	457	182,962	10/03/2024	11/22/2028	3,007,631
00216E-AL-3	TEKNIPLEX (TRIDENT TPI HOLDINGS)		4.C FE	3,989,424	3,989,424	3,821,298	3,989,424					7.422	7.426	JAJO	822	386,490	10/23/2024	09/15/2028	3,989,424
16125T-AM-4	CHARTER NEX US HOLDINGS INC		4.B FE	10,703,450	10,703,450	10,719,334	10,703,450					6.500	6.500	JAJO	32,854	793,158	11/05/2024	12/01/2030	10,703,450
C4111R-AJ-4	GREAT CANADIAN GAMING (RAPTOR ACQ)		4.B FE	1,564,956	1,580,764	1,546,514	1,564,956					8.445	9.163	JAJO	3,708	146,794	11/08/2024	11/01/2029	1,580,764
18914D-AB-4	COHESITY (CLOVER HOLDINGS 2)		4.B FE	7,462,500	7,537,879	7,526,105	7,470,959		8,459			7.522	7.949	JAJO	34,651	622,126	11/01/2024	12/09/2031	7,537,879
88145L-AF-1	COX MEDIA GROUP (TERRIER) (CMG)		4.C FE	3,203,933	3,203,933	2,981,660	3,203,933					7.272	7.272	FMAN	647	254,413	11/01/2024	06/18/2029	3,203,933
N8232N-AL-1	AKZONOBEL (STARFRUIT-NOURYON FIN)		4.A FE	5,526,029	5,526,029	5,523,724	5,526,029					7.036	7.034	FMAN	93,960	391,043	11/04/2024	04/03/2028	5,526,029
74339D-AN-8	QLIK TECHNOLOGIES INC		4.B FE	1,719,484	1,719,484	1,715,364	1,719,484					6.922	6.922	FMAN	331	130,420	11/26/2024	10/28/2030	1,719,484
90347B-AP-3	AXALTA COATING		3.A FE	10,325,526	10,325,526	10,346,497	10,325,526					5.422	5.422	FMAN	1,555	641,374	11/26/2024	12/20/2029	10,325,526
48114N-AF-8	JOURNEY PERSONAL CARE CORP		4.C FE	919,411	919,411	907,918	919,411					7.466	7.466	FMAN	191	74,429	11/27/2024	03/01/2028	919,411
22282G-AM-9	COVANTA HOLDING CORP (REWORLD HDG)		3.B FE	533,929	533,929	533,929	533,929					5.984	5.984	MJSD	887	36,756	12/12/2024	11/30/2028	533,929
27943U-AM-8	EDELMAN FINANCIAL ENGINES CENTER L		4.B FE	3,860,776	3,860,776	3,878,011	3,860,776					6.716	6.716	MJSD	720	294,073	12/18/2024	04/07/2028	3,860,776
00076V-BL-3	AUTHENTIC BRANDS GRP (ABG INTM HD)		4.A FE	4,826,838	4,826,838	4,832,119	4,826,838					5.966	5.966	MJSD	800	331,433	12/16/2024	12/21/2028	4,826,838
45567Y-AP-0	INTERNET BRD (WEBMD/INDIGO/MH SUB)		4.B FE	4,161,979	4,204,019	3,589,181	4,169,149		7,170			7.966	8.413	MJSD	930	358,452	12/31/2024	12/31/2031	4,204,019
BNL2A3-AG-8	GRAFTECH GLOBAL ENTERPRISES		4.B FE	1,475,453	1,549,069	1,568,432	1,535,566		60,114			9.858	10.273	MJSD	27,996	125,024	12/27/2024	12/17/2029	1,587,246
BNL2A3-AH-6	GRAFTECH GLOBAL ENTERPRISES		4.B FE	885,181	885,181	896,246	885,181					3.750	3.750	MJSD			01/21/2025	12/17/2029	893,480
03836B-AH-2	ASCENSUS INC (AQGEN ISL - MERCURY		4.C FE	3,793,815	3,793,815	3,787,491	3,793,815					6.716	6.716	MJSD	27,091	252,617	12/13/2024	08/02/2028	3,793,815
BNL2A4-RP-8	COMMSCOPE INC		4.C FE	3,018,443	3,037,427	3,039,705	3,023,174		4,731			8.466	8.930	MJSD	714	189,366	12/19/2024	12/17/2029	3,012,690
00488P-AV-7	ACRISURE LLC		4.B FE	1,440,495	1,440,495	1,438,094	1,440,495					6.716	6.814	MJSD	269	105,885	12/23/2024	11/06/2030	1,440,495
84673E-AE-9	PQ GROUP HOLDINGS INC (SPARTA)		4.A FE	4,761,600	4,761,600	4,708,032	4,761,600					6.864	6.864	MJSD	27,306	324,478	12/30/2024	08/02/2030	4,761,600
78489H-AE-8	SPRINGS WINDOW FASHIONS LLC (SIWF		5.B FE									7.831	11.921	MJSD		10,730	12/19/2024	10/06/2028	
86875T-AE-7	SOPHOS HOLDINGS LTD		4.C FE	3,837,663	3,837,663	3,843,657	3,837,663					7.331	7.331	FMAN	26,560	277,121	02/03/2025	03/05/2027	3,837,663
93369P-AM-6	CALIBER COLLISION (CH-WAND NEWCO3)		4.C FE	939,128	939,128	940,107	939,128					6.216	6.216	JAJO	162	59,211	01/30/2025	01/30/2031	939,128
46604B-AH-1	J&J VENTURES GAMING LLC		4.B FE	926,945	929,268	921,137	929,268		2,323			7.216	7.513	JAJO	186	68,335	01/23/2025	04/26/2030	929,268
05988H-AQ-0	BMC SOFTWARE INC (BOXER PARENT CO)		4.B FE	11,173,852	11,173,852	11,138,933	11,173,852					6.822	6.822	JAJO	71,997	680,552	01/31/2025	07/30/2031	11,173,852
88023H-AJ-9	ALIGHT (TEMPO ACQUISITIONS)		3.C FE	354,599	354,599	340,526	354,599					5.466	5.466	JAJO	54	19,827	01/29/2025	08/31/2028	354,599
55314N-AZ-7	MKS INSTRUMENTS INC		3.A FE	4,384,664	4,384,664	4,402,935	4,384,664					5.716	5.716	JAJO	696	259,327	01/24/2025	08/17/2029	4,384,664
74839X-AM-1	QUIKRETE (QUIKRETE HOLDINGS INC)		3.C FE	11,507,227	11,507,227	11,537,790	11,507,227					5.966	5.971	FMAN	1,907	663,531	02/14/2025	04/14/2031	11,507,227
71947J-AK-1	PHYSICIAN PARTNERS LLC		5.C FE	946,626	1,667,300	779,463	1,009,181		62,554			5.322	23.471	JAJO	69,465	74,636	01/17/2025	12/31/2029	1,667,300
71947J-AM-7	PHYSICIAN PARTNERS LLC		5.C FE	216,807	1,043,163	237,320	234,888		18,082			9.322	57.089	JAJO	51,459	97,466	01/17/2025	12/31/2030	1,043,163
89678Q-AD-8	TRITON WATER HOLDINGS INC		3.C FE	2,078,527	2,078,527	2,082,567	2,078,527					5.922	5.922	FMAN	342	120,199	02/12/2025	03/31/2028	2,078,527
02003D-BB-9	ALLTECH INC		4.C FE	879,746	884,167	888,219	884,167		4,421			8.081	8.303	MJSD	198	60,989	03/17/2025	08/13/2030	884,167
62984C-AM-5	TROPICANA OPCO (NAKED JUICE)		5.C FE	494,186	772,165	505,768	523,095		28,910			7.022	21.837	JAJO	151	41,025	04/21/2025	01/24/2029	772,165
62984C-AN-3	TROPICANA OPCO (NAKED JUICE)		6. FE	173,202	795,602	222,768	181,736		8,534			9.772	64.388	JAJO	20,538	46,835	04/21/2025	01/24/2030	795,602
14852D-AJ-0	CISION US INC (CASTLE US HOLDING)		5.A FE	346,416	771,241	403,937	346,416		4,330	164,153		8.081	19.604	JAJO	173	46,073	04/28/2025	05/31/2030	771,241

SCHEDULE D - PART 1 - SECTION 1

Showing All Long-Term BONDS - ISSUER CREDIT OBLIGATIONS Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20
								9	10	11	12	13	14	15	16	17	18	19	
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity
02403M-AR-1	AMERICAN AUTO AUCTION GROUP LLC		4.C FE	2,382,943	2,400,951	2,353,933	2,384,181		1,238			8.172	8.739	FMAN	545	125,794	05/28/2025	05/28/2032	2,400,951
75025K-AM-0	ASTOUND (RADIATE HOLDCO)		5.A FE	2,833,923	3,778,564	2,857,539	2,833,923			948,855		4.415	4.803	MJSD	26,305	173,600	06/30/2025	09/25/2029	3,778,564
26825U-AN-1	ECI SOFTWARE SOLUTIONS (MAX HLDG)		4.C FE	2,138,278	2,138,278	2,146,296	2,138,278					6.422	6.422	JAJO	381	68,798	07/16/2025	05/09/2030	2,138,278
08511L-BD-9	BERLIN PACKAGING LLC		4.C FE	2,517,110	2,517,110	2,522,353	2,517,110					7.122	7.123	FMAN	18,401	56,911	07/31/2025	06/09/2031	2,517,110
12541H-AX-1	CHG HEALTHCARE (CHG HEALTHCARE SE		4.B FE	11,827,877	11,827,877	11,874,076	11,827,877					6.590	6.590	FMAN	134,248	211,354	08/01/2025	09/29/2028	11,827,877
58503U-AH-6	MEDLINE BORROWER LP		2.C FE	1,592,944	1,592,944	1,596,926	1,592,944					5.466	5.466	JAJO	8,752	45,665	07/31/2025	10/23/2028	1,592,944
46124C-AU-1	ALTERRA MOUNTAIN CO		4.A FE	5,631,146	5,631,146	5,652,263	5,631,146					6.216	6.216	JAJO	972	162,160	07/28/2025	08/17/2028	5,631,146
01642P-BE-5	ALIXPARTNERS LLP		4.A FE	689,397	691,125	691,845	689,397					5.716	6.041	FMAN	110	14,502	08/12/2025	08/12/2032	691,125
23340D-AW-2	DTZ US BORROWER LLC (CUSHMAN & WA		3.C FE	691,242	691,242	697,291	691,242					6.466	6.466	JAJO	4,348	16,430	07/21/2025	01/31/2030	691,242
91834W-AG-5	VS BUYER LLC		4.B FE	3,436,147	3,436,147	3,444,738	3,436,147					6.090	6.090	JAJO	36,130	58,231	07/30/2025	04/14/2031	3,436,147
92537E-AG-3	VERTIV GROUP CORP		3.A FE	1,462,688	1,462,688	1,469,087	1,462,688					5.614	5.614	FMAN	6,843	21,784	08/12/2025	08/12/2032	1,462,688
71677H-AN-5	PETSMART INC		4.B FE	4,778,346	4,826,612	4,805,496	4,784,477		6,131			7.734	8.213	FMAN	10,369	137,181	08/18/2025	08/18/2032	4,826,612
31732F-AX-4	FILTRATION GROUP CORP		4.C FE	3,179,693	3,179,693	3,194,265	3,179,693					6.466	6.466	FMAN	571	89,868	08/06/2025	10/23/2028	3,179,693
G3168Q-AC-1	GVC HOLDINGS PLC (ENTAIN)		3.B FE	4,778,426	4,778,426	4,744,977	4,778,426					5.910	5.910	MJSD	1,285	99,131	09/04/2025	10/31/2029	4,778,426
00130M-AL-8	AHP HEALTH PARTNERS INC		3.C FE	3,719,826	3,729,149	3,726,818	3,729,149		9,323			5.966	6.250	MJSD	618	67,635	09/18/2025	09/20/2032	3,729,149
G3168Q-AB-3	GVC HOLDINGS PLC (ENTAIN)		3.B FE	860,763	861,840	853,940	860,763					5.910	6.438	MJSD	233	17,875	09/04/2025	08/02/2032	861,840
89364M-CF-9	TRANSDIGM INC		3.C FE	5,350,277	5,350,277	5,364,397	5,350,277					5.966	5.966	MJSD	887	97,828	09/17/2025	03/22/2030	5,350,277
45173J-AT-1	COHERENT CORP (COHERENT CORP)		3.A FE	2,443,836	2,443,836	2,445,872	2,443,836					5.466	5.466	MJSD	371	37,593	09/26/2025	07/02/2029	2,443,836
23340D-AX-0	CUSHMAN & WAKEFIELD US BORROWER LL		3.C FE	4,231,561	4,231,561	4,252,719	4,231,561					6.216	6.216	JAJO	25,617	44,671	10/01/2025	01/31/2030	4,231,561
98919X-AH-4	ZAYO GROUP HOLDINGS INC		4.C FE	3,461,832	3,461,832	3,276,995	3,461,832					7.331	7.541	MJSD	705	95,999	09/26/2025	03/11/2030	3,461,832
BNL2ET-CX-8	ALTICE FRANCE SA (NUMERICABLE)		5.A FE	5,982,858	6,764,254	6,752,978	5,982,858					10.860	14.391	JAJO	187,735		10/01/2025	05/31/2031	6,933,296
28414B-AJ-5	ELANCO ANIMAL HEALTH INC		3.A FE	651,845	656,771	657,797	652,187		342			5.623	5.937	JAJO	3,180	3,242	10/31/2025	10/28/2032	656,771
78397G-AM-3	SCIH SALT HOLDINGS INC (KISSNER)		4.B FE	4,890,643	4,890,643	4,895,231	4,890,643					6.522	6.522	FMAN	24,808		12/04/2025	01/31/2029	4,890,643
BNL2FU-CK-2	PAREXEL INTERNATIONA INC		4.B FE	888,504	890,731	892,958	888,504					6.466	6.652	MJSD	160	3,060	12/12/2025	12/12/2031	905,130
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)				563,250,521	587,451,933	561,058,005	565,457,738	(758,354)	1,105,720	14,391,670		XXX	XXX	XXX	2,541,753	40,275,256	XXX	XXX	586,195,587
0489999999. Total - issuer credit obligations (unaffiliated)				116,664,425,829	124,561,832,356	109,746,668,149	117,598,403,102	5,458,982	207,492,454	104,956,953	652,146,302	XXX	XXX	XXX	1,272,663,243	4,511,780,789	XXX	XXX	155,410,763,477
0499999999. Total - issuer credit obligations (affiliated)				3,874,176,788	3,874,176,788	4,018,296,164	3,874,176,788					XXX	XXX	XXX	60,260,412	257,697,961	XXX	XXX	3,909,090,644
0509999999 - Total - issuer credit obligations				120,538,602,617	128,436,009,144	113,764,964,313	121,472,579,890	5,458,982	207,492,454	104,956,953	652,146,302	XXX	XXX	XXX	1,332,923,655	4,769,478,750	XXX	XXX	159,319,854,121

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	6,934,360,504	1B ..$	2,036,368,721	1C ..$	5,844,815,117	1D ..$	7,828,276,910	1E ..$ 10,804,934,940	1F ..$ 14,682,325,747	1G ..$ 17,054,255,800
1B	2A ...$	17,807,169,017	2B ..$	19,278,784,025	2C ..$	11,645,404,100					
1C	3A ...$	1,196,933,704	3B ..$	1,775,319,790	3C ..$	2,027,685,124					
1D	4A ...$	770,729,681	4B ..$	839,105,074	4C ..$	518,450,003					
1E	5A ...$	191,031,992	5B ..$	144,452,915	5C ..$	75,246,488					
1F	6 .....$	16,930,238									

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
36182U-N5-2	GINNIE MAE I		1.A	35,807	33,565	32,422	35,807		(385)			4.000	2.195	MON	112	1,343	09/16/2014	09/15/2044	29	
36194N-LU-1	GINNIE MAE I		1.A	2,139,938	2,139,691	2,018,450	2,134,569		904			2.850	2.883	MON	5,082	60,981	09/26/2024	07/15/2033	37,094	
36194N-LU-1	GINNIE MAE I	CF	1.A	511,997	509,450	480,583	510,319		(288)			2.850	2.773	MON	1,210	14,519	04/25/2016	07/15/2033	37,094	
36194N-LU-1	GINNIE MAE I	0	1.A	409,598	407,560	384,467	408,255		(230)			2.850	2.773	MON	968	11,615	04/25/2016	07/15/2033	37,094	
36202T-RP-3	GNMA POOL-608994		1.A	981	982	987	981					5.500	5.479	MON	5	54	08/17/2007	07/15/2036	4	
3620AG-BD-6	GNMA II POOL-729136		1.A	69,552	68,397	67,435	69,321		(322)			4.500	4.116	MON	256	3,078	01/19/2010	01/20/2040	128	
36210B-3T-0	GNMA POOL-487810		1.A	12,443	12,380	12,627	12,443		(13)			5.000	4.817	MON	52	619	03/16/2009	03/15/2039	20	
36213C-XX-3	GNMA POOL-550694		1.A	3,017	3,079	3,164	3,029		14			5.000	5.444	MON	13	154	02/16/2006	10/15/2035	9	
36213U-E2-2	GNMA POOL-564553		1.A	1,014	1,044	1,061	1,020		7			6.000	6.895	MON	5	63	04/16/2002	12/15/2031	6	
36213U-HY-9	GNMA POOL-564647		1.A	780	803	811	780		3			6.000	7.290	MON	4	48	04/16/2002	06/15/2031	6	
36213Y-PW-6	GNMA POOL-568437		1.A	1,566	1,611	1,652	1,580		16			6.000	6.832	MON	8	97	04/16/2002	12/15/2031	13	
36290Q-AF-2	GNMA POOL-613906		1.A	985	1,009	1,010	993		4			5.000	5.500	MON	4	50	11/17/2003	10/15/2033	5	
36294S-A5-6	GNMA POOL-658028		1.A	3,072	3,076	3,194	3,072		1			5.500	5.476	MON	14	169	08/17/2007	07/15/2036	11	
36295P-3E-0	GNMA POOL-676797		1.A	3,496	3,495	3,629	3,496					6.000	5.843	MON	17	210	11/17/2008	04/15/2038	9	
36295Q-LB-4	GNMA POOL-677222		1.A	4,987	4,994	5,248	4,989					5.500	5.466	MON	23	275	09/17/2009	08/15/2038	11	
36296D-AL-2	GNMA POOL-687711		1.A	430	428	440	430		(1)			5.000	4.748	MON	2	21	01/16/2009	07/15/2038	1	
36296D-G7-7	GNMA POOL-687922		1.A	1,095	1,064	1,099	1,095		(3)			6.000	4.634	MON	5	64	09/18/2008	09/15/2038	3	
36296D-G8-5	GNMA POOL-687923		1.A	1,978	1,923	1,989	1,978		(20)			6.000	4.602	MON	10	115	09/18/2008	09/15/2038	6	
36296N-WS-1	GNMA POOL-696457		1.A	1,713	1,714	1,770	1,714					6.000	5.890	MON	9	103	11/17/2008	08/15/2038	2	
36296R-6A-0	GNMA POOL-699365		1.A	20,162	19,532	20,376	20,162		(42)			5.500	4.633	MON	90	1,074	02/26/2009	12/15/2038	39	
38373M-4R-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	71,201	75,595	75,441	75,258		440			5.556	7.296	MON	350	4,200	11/18/2008	03/16/2044	25,303	
38373M-5V-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	101,258	94,416	94,179	102,234		(122)			5.350	4.048	MON	421	5,051	06/13/2013	03/16/2051	56	
38373M-8G-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,182,614	1,224,062	1,214,994	1,200,272		466			5.500	5.816	MON	5,610	67,323	03/11/2010	03/16/2051	229	
38373M-8N-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,759,844	1,776,065	1,718,821	1,755,875		164			5.423	5.570	MON	8,026	96,316	09/14/2009	09/16/2051	2,706	
38373M-8N-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,920,154	1,937,853	1,875,394	1,915,824		179			5.423	5.570	MON	8,757	105,090	09/14/2009	09/16/2051	2,706	
38373M-8U-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,677,505	1,698,828	1,663,592	1,689,910		51			5.130	5.189	MON	7,262	87,188	06/07/2010	10/16/2049	6,777	
38373M-8U-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	3,390,486	3,433,584	3,362,366	3,413,902		120			5.130	5.198	MON	14,678	176,220	06/07/2010	10/16/2049	6,777	
38373M-KV-1	GNMA_04-10		1.A	191,804	174,158	173,697	193,805		(1,779)			5.647	3.428	MON	820	9,835	09/25/2013	01/16/2044	247	
38373M-NF-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	93,721	82,219	82,017	91,749		(104)			4.875	3.237	MON	334	4,008	11/27/2012	12/16/2044	290	
38373M-NV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	612,694	553,504	552,122	622,865		(5,603)			4.650	2.041	MON	2,145	25,738	12/18/2012	01/16/2045	2,484	
38373M-RH-5	GNMA_05-59	CF	1.A	6,275,060	5,647,026	5,519,248	6,262,038		(3,836)			4.959	3.310	MON	23,336	280,036	12/18/2012	03/16/2046	11,454	
38373M-X5-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,125,732	1,757,257	1,811,478	1,880,475		(13,185)			6.041	4.089	MON	8,846	106,156	02/22/2012	08/16/2042	6,637	
38373S-7F-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,554,924	1,614,981	1,611,890	1,597,864		5,538			5.500	5.826	MON	7,402	88,824	03/21/2003	04/16/2033	6	
38373V-T8-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	25,610	26,118	26,053	25,896		1,458			6.800	7.007	MON	148	1,762	12/16/2009	10/16/2042	261	
383742-D7-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,125,951	1,140,142	1,184,780	1,134,596		1,415			5.500	5.592	MON	5,226	62,708	04/30/2010	04/16/2038	11	
383742-D7-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	2,520,848	2,553,480	2,653,452	2,540,995		3,189			5.500	5.593	MON	11,703	140,441	04/30/2010	04/16/2038	11	
383742-G5-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,025,646	1,034,354	1,060,622	1,030,534		1,201			5.500	5.557	MON	4,741	56,889	04/30/2010	04/16/2038	339	
383742-G5-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	3,512,900	3,543,398	3,633,384	3,530,265		4,133			5.500	5.558	MON	16,241	194,887	04/30/2010	04/16/2038	339	
38374B-NP-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	2,265,538	2,224,348	2,220,420	2,280,305		(11,602)			5.500	4.748	MON	10,195	122,339	12/29/2009	05/17/2033	33	
38374F-2U-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	134,782	135,653	135,359	134,860		18			5.217	5.303	MON	590	7,077	04/30/2010	03/16/2046	5	
38374F-P6-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	292,629	293,363	292,992	292,455		229			4.500	4.537	MON	1,100	13,201	04/30/2010	03/16/2034	19	
38374G-4B-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	397,712	396,226	401,810	396,226					6.000	5.928	MON	1,981	23,774	05/30/2007	05/20/2034	1,044	
38374G-4B-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	3,320,084	3,307,680	3,354,288	3,307,680					6.000	5.928	MON	16,538	198,461	05/30/2007	05/20/2034	1,044	
38374G-5K-4	GNMA_04-43		1.A	444,041	400,763	395,635	458,498		(5,469)			4.500	2.059	MON	1,503	18,034	11/28/2012	06/16/2044	1,085	
38374G-5T-5	GM_04-45		1.A	228,517	197,709	196,420	228,350		(1,367)			5.145	3.411	MON	848	10,167	11/28/2012	06/16/2045	198,556	
38374G-QZ-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,268,172	1,366,841	1,364,442	1,336,655		10,734			5.500	6.198	MON	6,265	75,176	06/10/2004	05/16/2034	88	
38374L-Q5-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	177,035	161,339	160,936	178,860		(726)			4.723	3.209	MON	635	7,620	12/18/2012	08/16/2045	628	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38374N-2V-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	38,777	36,135	36,036	37,208		(299)			5.500	4.606	MON	166	1,987	05/27/2010	11/20/2036	120	
38374N-P3-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	557,444	601,506	583,115	560,185		70			4.739	5.755	MON	2,375	28,505	05/17/2010	08/16/2046	628	
38374T-DM-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	454,055	444,678	449,093	450,830		(1,381)			5.250	4.856	MON	1,945	23,346	11/29/2022	02/16/2039	7	
38374T-DM-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	3,848,477	3,736,187	3,773,279	3,774,190		(9,775)			5.250	4.946	MON	16,346	196,150	11/29/2022	02/16/2039	7	
38374U-P9-6	GNMA_09-46	CF	1.A	585,262	557,164	574,374	594,598		(4,787)			5.000	3.529	MON	2,322	27,858	08/12/2010	06/20/2039	1,078	
38374U-T7-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	600,303	625,079	631,598	592,368		2,135			4.500	5.781	MON	2,344	28,129	07/07/2009	06/16/2039	6,034	
38374U-T7-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,758,030	1,830,590	1,849,680	1,734,793		6,252			4.500	5.781	MON	6,865	82,377	07/07/2009	06/16/2039	6,034	
38374U-TQ-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,667,454	1,768,888	1,785,961	1,724,805		7,578			4.500	5.057	MON	6,633	79,600	07/23/2009	05/16/2039	6	
38374U-WJ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	101,520	102,675	105,298	101,945		131			5.000	5.109	MON	428	5,134	04/23/2010	06/20/2039	209	
38374V-LB-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	344,694	345,287	355,963	344,756		74			5.000	4.991	MON	1,439	17,264	07/23/2009	06/20/2039	505	
38374V-Q4-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,999,752	1,958,190	1,991,208	1,972,140		(3,802)			5.500	5.257	MON	8,975	107,700	11/29/2022	07/20/2039	11,659	
38374V-Q4-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	3,140,043	3,048,662	3,100,068	3,075,845		(7,060)			5.500	5.214	MON	13,973	167,676	11/29/2022	07/20/2039	11,659	
38374V-ST-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	115,147	115,436	115,295	115,147		37			5.000	4.999	MON	481	5,772	04/23/2010	07/20/2039	171	
38374X-VJ-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	79,084	89,677	89,273	82,772		1,219			4.000	5.857	MON	299	3,587	07/07/2009	04/16/2039	24	
38375A-4P-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	591,754	591,199	609,635	590,505		18			5.000	4.966	MON	2,463	29,560	02/18/2010	01/20/2040	982	
38375A-6R-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	4,611,220	4,604,745	4,748,336	4,604,745					5.000	4.960	MON	19,186	230,237	01/12/2010	01/20/2040	7,650	
38375C-5H-9	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	4,813,430	4,664,208	4,467,172	4,848,544		(16,104)			3.500	2.696	MON	13,604	163,247	12/31/2012	05/20/2042	1,215	
38375D-FZ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	5,568	5,575	5,587	5,575					5.980	5.899	MON	28	335	08/04/2008	03/20/2038	16	
38375K-Q9-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	11,576	11,520	11,638	11,523		(4)			5.500	5.417	MON	53	634	04/30/2010	07/16/2037		
38375L-WN-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	461,704	478,803	479,431	454,264		2,825			5.500	6.872	MON	2,195	26,334	01/14/2008	11/20/2037	946	
38375L-WN-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	265,947	275,312	275,673	263,607		1,461			5.500	6.617	MON	1,262	15,142	12/01/2008	11/20/2037	946	
38375Q-3X-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	247,124	236,545	241,349	240,808		(977)			5.500	4.969	MON	1,084	13,010	04/30/2010	06/20/2038	207	
38375Q-3X-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	412,599	394,242	402,248	401,400		(1,640)			5.500	4.965	MON	1,807	21,683	04/13/2009	06/20/2038	207	
38375Q-JL-4	GNMA 2008-42		1.A	376,556	360,768	371,999	370,693		(2,351)			5.500	4.727	MON	1,654	19,842	09/26/2024	05/20/2038	7	
38375X-PA-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	563,822	553,624	574,247	565,469		(1,240)			6.000	5.317	MON	2,768	33,217	04/30/2010	08/16/2038	4	
38375X-PA-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	330,021	329,182	341,444	329,182					6.000	5.928	MON	1,646	19,751	12/10/2008	08/16/2038	4	
38375X-TJ-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	162,460	161,820	161,592	162,608		(75)			6.000	5.799	MON	809	9,709	12/12/2008	08/20/2038	134	
38375Y-LE-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	62,180	62,180	62,036	62,180					5.943	5.863	MON	308	3,711	08/27/2008	04/20/2038	179	
38375Y-LN-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	120,415	120,415	120,106	120,415					4.870	4.786	MON	489	5,822	04/30/2010	07/20/2035	502	
38375Y-VY-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	74,462	73,034	72,758	74,951		(240)			5.500	4.799	MON	335	4,017	04/01/2009	10/20/2038	47	
38376C-4U-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	3,021,536	2,977,799	3,070,298	2,991,788		(3,526)			5.000	4.828	MON	12,408	148,890	11/03/2009	08/20/2039	2,660	
38376C-AW-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	113,833	112,839	116,330	113,090		(72)			5.000	4.886	MON	470	5,642	04/30/2010	09/20/2039	1,811	
38376C-AW-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,000,563	991,739	1,022,419	993,856		(614)			5.000	4.888	MON	4,132	49,587	04/30/2010	09/20/2039	1,811	
38376C-NE-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,323,517	1,277,000	1,288,024	1,305,609		(3,005)			5.500	5.138	MON	5,853	70,235	11/29/2022	09/20/2039	2,206	
38376C-XV-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	219,046	226,585	226,754	225,637		1,109			4.500	4.839	MON	850	10,196	04/30/2010	02/16/2039	11,529	
38376C-YX-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	77,885	83,216	83,767	81,847		554			4.500	5.150	MON	312	3,745	04/07/2010	09/16/2039	17	
38376C-Z6-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,139,954	1,100,000	1,103,801	1,124,324		(3,597)			5.500	5.051	MON	5,042	60,500	11/29/2022	10/20/2039	8,412	
38376C-Z6-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,977,706	1,903,000	1,909,575	1,933,079		(4,805)			5.500	5.163	MON	8,722	104,665	11/29/2022	10/20/2039	8,412	
38376C-ZJ-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	195,029	181,475	185,460	183,745		(1,049)			5.500	4.792	MON	832	9,981	10/15/2009	09/16/2039	273	
38376E-AP-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	277,807	273,398	282,035	274,683		(314)			5.000	4.827	MON	1,139	13,670	04/30/2010	10/20/2039	3,610	
38376E-AP-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	2,308,851	2,269,745	2,341,449	2,281,025		(2,726)			5.000	4.820	MON	9,457	113,487	04/30/2010	10/20/2039	3,610	
38376E-J8-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	3,641,825	3,594,726	3,712,736	3,608,539		(3,527)			5.000	4.848	MON	14,978	179,736	04/30/2010	11/20/2039	5,762	
38376E-S8-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	419,438	416,703	429,658	417,200		(182)			5.000	4.911	MON	1,736	20,835	11/04/2009	11/20/2039	623	
38376F-CU-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	560,075	596,985	607,495	550,990		5,962			4.500	6.373	MON	2,239	26,864	12/02/2009	08/20/2039	977	
38376F-GV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	431,828	437,848	449,594	434,765		539			5.000	5.107	MON	1,824	21,892	08/11/2009	08/20/2039	590	
38376F-LG-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	308,521	300,000	306,478	305,596		(1,028)			5.500	5.052	MON	1,375	16,500	11/29/2022	08/16/2039		
38376F-LG-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	3,045,626	2,904,000	2,966,711	2,953,700		(9,569)			5.500	5.085	MON	13,310	159,720	11/29/2022	08/16/2039		
38376G-2C-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,347,684	1,419,012	1,356,363	1,397,055		237			4.954	5.189	MON	5,859	70,280	07/08/2011	08/16/2053	213	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38376G-2S-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	304,609	347,828	297,408	325,748		3,133			3.738	4.455	MON	1,084	12,748	07/06/2011	12/16/2051	2,588	
38376G-2S-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	2,893,785	3,304,363	2,825,375	3,167,632		19,356			3.738	4.193	MON	10,294	121,109	07/06/2011	12/16/2051	2,588	
38376G-2W-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	878,682	845,819	829,389	846,677		(445)			3.738	3.609	MON	2,635	31,632	11/02/2011	07/16/2051	1,586	
38376G-3A-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	645,067	623,903	615,017	624,557		(1,203)			3.817	3.646	MON	1,985	23,750	01/23/2012	09/16/2051	1,143	
38376G-3B-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,277,155	2,619,097	2,279,816	2,485,191		18,815			3.817	4.347	MON	8,332	97,675	11/29/2022	04/16/2053	56	
38376G-3K-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,544,272	3,850,132	3,595,039	3,771,560		1,738			4.031	4.367	MON	12,934	155,204	09/26/2024	06/16/2053	253	
38376G-3Q-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	196,332	199,931	198,159	199,494		150			3.507	3.637	MON	584	7,012	09/27/2011	04/16/2045	11,905	
38376G-3R-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	7,093,532	7,757,582	7,104,758	7,583,713		33,724			4.050	4.359	MON	26,182	307,397	11/29/2022	08/16/2051	1,851	
38376G-3R-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	1,933,816	2,114,811	1,936,843	2,073,326		7,955			4.050	4.317	MON	7,137	83,800	11/29/2022	08/16/2051	1,851	
38376G-4N-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	747,329	745,082	732,401	746,356		(48)			5.598	5.537	MON	3,476	41,600	09/07/2011	04/16/2053	229	
38376G-4U-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	1,947,970	2,123,963	1,909,642	2,084,777		7,181			3.450	3.699	MON	6,106	71,926	11/29/2011	08/16/2051	316	
38376G-5E-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,314	2,145	2,137	2,145					3.850	3.294	MON	7	83	05/22/2012	03/16/2052	169	
38376G-5F-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,467,589	2,655,564	2,434,563	2,613,165		8,333			3.850	4.070	MON	8,521	100,190	09/20/2011	10/16/2053	50	
38376G-5F-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	2,004,215	2,155,552	1,976,162	2,126,303		5,602			3.850	4.033	MON	6,916	81,273	09/20/2011	10/16/2053	50	
38376G-5N-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	1,758,845	1,826,198	1,649,129	1,788,979		481			3.683	3.941	MON	5,605	67,246	11/30/2011	04/16/2053	2,486	
38376G-5T-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,664,553	1,648,150	1,573,701	1,641,797		495			3.325	3.397	MON	4,566	54,875	07/17/2012	09/16/2046	36,018	
38376G-5T-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	4,883,472	4,626,496	4,417,513	4,651,017		(4,045)			3.325	3.115	MON	12,818	154,039	07/17/2012	09/16/2046	36,018	
38376G-6J-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	178,832	176,733	175,140	176,733		(30)			3.700	2.908	MON	545	6,539	11/10/2011	04/16/2045	4,000	
38376G-AK-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,193,327	1,190,569	1,181,421	1,193,424		(3)			5.300	5.218	MON	5,258	63,100	06/07/2010	07/16/2049	2,824	
38376G-AR-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	969,018	1,043,148	1,007,421	1,001,310		392			5.000	5.699	MON	4,346	52,157	10/26/2009	10/16/2049	1,254	
38376G-AR-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	3,003,508	3,233,278	3,122,538	3,103,597		1,214			5.000	5.699	MON	13,472	161,664	10/26/2009	10/16/2049	1,254	
38376G-AZ-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	810,666	837,072	830,225	820,053		130			5.600	5.823	MON	3,906	46,876	03/11/2010	04/16/2051	5,438	
38376G-BF-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	346,205	400,998	399,979	366,126		619			4.550	5.942	MON	1,520	18,245	11/02/2009	04/16/2051	906	
38376G-BP-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,627,996	1,627,996	1,593,125	1,627,996					5.709	5.668	MON	7,745	93,358	11/04/2009	09/16/2051	254	
38376G-BP-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	4,124,256	4,124,256	4,035,916	4,124,256					5.709	5.668	MON	19,620	236,507	11/04/2009	09/16/2051	254	
38376G-C5-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	86,849	96,710	96,386	96,415		431			3.761	4.917	MON	303	3,637	03/08/2011	02/16/2045	1,379	
38376G-CW-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	48,196	50,872	50,726	49,583		19			5.500	6.036	MON	233	2,798	12/29/2009	11/16/2051	103	
38376G-E7-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	613,515	657,982	652,277	652,070		2,846			3.955	4.714	MON	2,169	26,021	02/15/2011	12/16/2051	5,699	
38376G-E8-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,621,885	3,059,904	2,779,176	2,933,999		23,331			3.955	4.576	MON	10,086	118,456	11/29/2022	12/16/2052	1,226	
38376G-EV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	783,092	880,096	824,176	835,990		396			4.500	5.347	MON	3,300	39,604	11/29/2022	01/16/2050	802	
38376G-FH-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	167,758	183,103	173,222	173,930		137			4.675	5.395	MON	713	8,561	05/06/2010	11/16/2051	81	
38376G-GM-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,530,355	1,528,338	1,511,591	1,533,194		(1,460)			5.200	5.100	MON	6,623	79,266	09/26/2024	03/16/2050	5,431	
38376G-GZ-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	136,025	152,330	144,616	141,907		147			4.522	5.574	MON	574	6,888	05/06/2010	11/16/2051	163	
38376G-H8-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,482,541	2,298,384	2,123,789	2,398,435		(829)			4.313	3.795	MON	8,260	99,101	06/29/2012	04/16/2053	17,392	
38376G-H8-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	3,208,023	2,970,097	2,744,475	3,102,715		(1,091)			4.313	3.783	MON	10,674	128,064	06/29/2012	04/16/2053	17,392	
38376G-J6-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	269,802	296,995	293,190	294,054		1,188			3.800	4.536	MON	940	11,286	03/11/2011	10/16/2045	7,983	
38376G-J7-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,019,843	3,542,310	3,150,893	3,337,346		34,476			3.900	4.674	MON	11,513	135,275	11/29/2022	01/16/2051	635	
38376G-L2-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	894,922	1,087,812	971,705	953,719		2,438			3.070	5.088	MON	2,783	33,394	03/03/2011	04/16/2053	244	
38376G-Q9-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	480,695	544,070	453,943	509,154		3,939			3.938	4.481	MON	1,785	20,993	05/02/2011	02/16/2053	8	
38376G-Q9-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	3,350,568	3,808,488	3,177,601	3,608,635		22,416			3.938	4.378	MON	12,498	146,953	11/29/2022	02/16/2053	8	
38376G-QB-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	322,445	352,644	337,811	334,026		610			4.700	5.750	MON	1,381	16,574	05/28/2010	04/16/2050	1,490	
38376G-QK-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,291,077	1,394,343	1,325,930	1,350,688		689			4.800	5.314	MON	5,577	66,928	05/18/2010	06/16/2052	1,502	
38376G-QT-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	533,654	641,884	598,774	575,362		1,231			4.300	5.850	MON	2,300	27,601	05/28/2010	05/16/2050	1,985	
38376G-RL-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	120,903	124,231	123,920	124,231					6.750	6.705	MON	699	8,386	05/27/2010	03/16/2052	663	
38376G-RL-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	0	1.A	163,219	167,712	167,292	167,712					6.750	6.705	MON	943	11,321	05/27/2010	03/16/2052	663	
38376G-RT-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	22,736	24,442	23,852	23,427		38			6.500	7.689	MON	132	1,589	06/10/2010	03/16/2050	79	
38376G-S4-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	497,372	538,720	507,029	516,008					4.361	4.958	MON	1,958	23,466	05/04/2011	04/16/2053	66	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38376G-SY-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,780,182	1,895,410	1,761,099	1,814,698		1,136			4.266	4.849	MON	6,738	80,861	02/24/2014	04/16/2052	1,030	
38376G-T4-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,252,466	1,149,260	1,099,216	1,202,478		(530)			4.128	3.291	MON	3,953	47,423	07/11/2012	07/16/2053	778	
38376G-T4-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	2,068,423	1,897,981	1,815,335	1,987,444		(890)			4.128	3.278	MON	6,529	78,318	07/11/2012	07/16/2053	778	
38376G-TS-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,895,710	2,899,152	2,876,561	2,895,710		72			5.144	5.133	MON	12,428	149,119	09/26/2024	06/16/2052	21,351	
38376G-U3-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,070,016	2,316,829	2,144,346	2,217,485		1,619			4.278	4.873	MON	8,260	99,115	05/26/2011	05/16/2051	2,025	
38376G-UT-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,171,085	3,226,394	3,136,622	3,207,706		247			4.542	4.600	MON	12,211	146,530	09/27/2010	04/16/2053	4,346	
38376G-VS-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,846,137	1,902,320	1,760,850	1,843,944		1,003			3.900	4.312	MON	6,183	74,191	09/26/2024	10/16/2052	1,778	
38376G-W4-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	347,107	333,478	326,816	334,636		(2,916)			3.723	3.216	MON	1,035	12,165	01/23/2012	09/16/2051	8,505	
38376G-WC-0	GOVERNMENT NATIONAL MORTGAGE AS		1.A	5,454,964	5,327,356	5,133,173	5,405,016		(12,234)			3.833	3.603	MON	17,018	205,563	09/19/2014	08/16/2050	3,605	
38376G-WN-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,249,113	1,272,167	1,184,878	1,255,674		723			6.287	6.417	MON	6,665	79,983	11/29/2022	11/16/2052	115,978	
38376G-WV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,530,553	1,518,309	1,461,059	1,515,245		388			3.483	3.506	MON	4,407	52,888	08/16/2012	09/16/2044	8,894	
38376G-XM-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	4,514,017	4,695,999	4,313,161	4,553,256		4,462			3.809	4.205	MON	14,906	178,747	09/26/2024	03/16/2052	19,953	
38376G-XM-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	2,413,139	2,519,556	2,314,151	2,454,926		858			3.809	4.138	MON	7,998	95,904	09/28/2011	03/16/2052	19,953	
38376G-XW-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,890,191	3,125,277	2,939,577	2,906,133		7,298			3.980	5.780	MON	10,366	124,386	12/15/2010	10/16/2052	3,237	
38376G-Y6-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,041,578	1,056,663	1,038,982	1,051,667		775			3.897	4.021	MON	3,431	41,244	09/26/2024	02/16/2045	6,448	
38376G-YF-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,780,249	4,044,395	3,728,961	3,877,303		3,193			3.840	4.481	MON	12,942	155,287	09/26/2024	11/16/2050	534	
38376G-YM-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	406,756	417,936	416,723	416,674		398			4.558	4.803	MON	1,587	19,049	01/06/2011	09/16/2044	11,433	
38376G-YW-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,598,270	1,881,809	1,738,956	1,747,462		1,694			4.208	5.027	MON	6,600	79,193	01/11/2011	04/16/2053	6,316	
38376G-ZP-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,670,175	2,800,528	2,641,892	2,755,803		437			4.726	4.868	MON	11,030	132,325	01/30/2014	11/16/2052	7,881	
38376G-ZW-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	4,301,976	4,633,901	4,262,533	4,322,947		630			3.455	4.312	MON	13,343	159,985	10/04/2018	01/16/2051	2,156	
38376G-ZW-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	7,228,854	7,786,606	7,162,575	7,248,441		1,089			3.455	4.340	MON	22,421	268,832	10/04/2018	01/16/2051	2,156	
38376G-ZW-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	0	1.A	154,124	166,015	152,711	153,614		25			3.455	4.418	MON	478	5,732	10/04/2018	01/16/2051	2,156	
38376J-2L-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	302,391	334,299	337,526	290,109		5,418			4.500	7.870	MON	1,254	15,043	01/19/2010	12/20/2039	3,298	
38376J-2L-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,835,946	2,029,674	2,049,264	1,761,376		32,897			4.500	7.870	MON	7,611	91,335	01/19/2010	12/20/2039	3,298	
38376J-B9-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	378,364	353,714	361,030	362,100		(2,234)			5.500	4.871	MON	1,621	19,454	11/17/2009	11/16/2039	9	
38376J-B9-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	5,628,115	5,261,458	5,370,281	5,386,194		(33,237)			5.500	4.871	MON	24,115	289,380	11/17/2009	11/16/2039	9	
38376J-BZ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	518,669	571,162	571,008	500,124		8,326			4.500	7.659	MON	2,142	25,702	03/10/2010	11/20/2039	265	
38376J-LF-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	3,296,843	3,253,129	3,357,139	3,266,526		(3,290)			5.000	4.843	MON	13,555	162,656	10/21/2009	11/20/2039	5,404	
38376J-NL-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	946,145	907,400	929,324	922,430		(2,323)			5.500	5.156	MON	4,159	49,907	04/30/2010	11/20/2039	3,969	
38376J-NL-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	2,665,579	2,557,900	2,619,703	2,605,581		(7,165)			5.500	5.120	MON	11,724	140,685	11/29/2022	11/20/2039	3,969	
38376J-Q3-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	829,034	808,567	833,754	814,872		(1,423)			5.000	4.757	MON	3,369	40,428	11/18/2009	11/20/2039	401	
38376K-7R-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	84,229	82,958	85,539	83,314		(89)			5.000	4.838	MON	346	4,148	04/30/2010	10/20/2039	1,320	
38376K-7R-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	751,930	740,371	763,407	743,530		(788)			5.000	4.839	MON	3,085	37,018	04/30/2010	10/20/2039	1,320	
38376K-DL-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	634,500	600,000	606,070	612,304		(2,128)			5.500	5.048	MON	2,750	33,000	12/15/2009	10/16/2039	25	
38376K-DL-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	3,740,784	3,553,000	3,588,946	3,621,054		(11,824)			5.500	5.074	MON	16,285	195,415	11/29/2022	10/16/2039	25	
38376L-HQ-5	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	554,844	500,000	479,277	522,251		(2,428)			4.000	3.350	MON	1,667	20,000	07/10/2012	06/16/2041	8	
38376M-BL-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	963,000	900,000	835,201	935,022		(3,464)			4.000	3.489	MON	3,000	36,000	01/07/2016	01/16/2044	21	
38376M-BL-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	2,119,259	1,980,616	1,838,014	2,057,688		(7,624)			4.000	3.489	MON	6,602	79,225	01/07/2016	01/16/2044	21	
38376M-BL-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	0	1.A	321,000	300,000	278,400	311,674		(1,155)			4.000	3.489	MON	1,000	12,000	01/07/2016	01/16/2044	21	
38376P-4G-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	569,698	566,864	584,585	567,225		(127)			5.000	4.927	MON	2,362	28,343	02/03/2010	12/20/2039	546	
38376P-AC-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	206,782	200,532	208,836	206,725		(425)			5.500	4.669	MON	919	11,029	11/23/2009	09/20/2039	220	
38376P-AC-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	6,830,004	6,623,575	6,897,860	6,828,123		(14,043)			5.500	4.669	MON	30,358	364,297	11/23/2009	09/20/2039	220	
38376P-ET-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	7,625,819	7,722,777	7,964,083	7,585,872		6,698			5.000	5.357	MON	32,178	386,139	01/27/2010	12/20/2039	8,202	
38376P-KK-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	153,300	148,474	153,113	148,982		(129)			5.000	4.859	MON	619	7,424	12/02/2009	12/20/2039	2,010	
38376P-KK-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,764,096	1,727,427	1,781,402	1,739,029		(2,490)			5.000	4.785	MON	7,198	86,371	01/12/2010	12/20/2039	2,010	
38376P-LJ-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	5,052,809	5,236,257	5,399,066	5,046,950		9,924			5.000	5.805	MON	21,818	261,813	12/24/2009	12/20/2039	6,351	
38376P-TF-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	358,276	383,033	386,804	348,875		4,241			4.500	6.710	MON	1,436	17,237	12/02/2009	12/20/2039	674	
38376P-TF-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,870,997	2,000,286	2,019,979	1,821,901		22,146			4.500	6.710	MON	7,501	90,013	12/02/2009	12/20/2039	674	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38376P-Z2-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,215,262	1,195,000	1,226,197	1,205,815		(1,806)			5.000	4.795	MON	4,979	59,750	11/29/2022	12/20/2039	3,900	
38376P-ZK-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	5,293,100	5,274,967	5,441,545	5,275,011		(940)			5.000	4.951	MON	21,979	263,748	01/12/2010	12/16/2039	70	
38376T-LW-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,153,839	1,152,039	1,187,901	1,152,039					5.000	4.959	MON	4,800	57,602	02/16/2010	01/20/2040	1,153	
38376T-UD-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,361,506	1,369,959	1,370,392	1,360,968		250			5.000	5.084	MON	5,708	68,498	11/29/2022	01/16/2040	4	
38376T-UD-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,333,115	1,335,710	1,336,132	1,332,243		663			5.000	5.024	MON	5,565	66,785	11/29/2022	01/16/2040	4	
38376T-X2-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	498,906	500,000	514,255	498,942		3			5.000	5.001	MON	2,083	25,000	02/19/2010	01/16/2040	77	
38376T-X2-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	5,568,556	5,535,494	5,693,311	5,554,975		(5,028)			5.000	4.885	MON	23,065	276,775	11/29/2022	01/16/2040	77	
38376U-A8-2	GNMA_2017-78		1.A	685,754	700,000	639,374	692,250		955			3.000	3.156	MON	1,750	21,000	08/04/2017	07/20/2040	15,123	
38376U-A8-2	GNMA_2017-78	CF	1.A	1,371,508	1,400,000	1,278,748	1,384,501		1,911			3.000	3.156	MON	3,500	42,000	08/04/2017	07/20/2040	15,123	
38376U-LP-2	GOVERNMENT NATL MTGE ASSOCIATION		1.A	653,477	700,000	649,468	662,677		5,844			3.000	4.051	MON	1,750	21,000	09/26/2024	07/20/2037	114,783	
38376U-LP-2	GOVERNMENT NATL MTGE ASSOCIATION	CF	1.A	3,224,719	3,300,000	3,061,779	3,263,905		5,694			3.000	3.187	MON	8,250	99,000	07/14/2017	07/20/2037	114,783	
38376U-LP-2	GOVERNMENT NATL MTGE ASSOCIATION	0	1.A	97,719	100,000	92,781	98,895		175			3.000	3.189	MON	250	3,000	07/14/2017	07/20/2037	114,783	
38376Y-LW-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	346,212	346,212	356,881	346,212					5.000	4.976	MON	1,443	17,311	04/23/2010	04/20/2040	498	
38377E-RP-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,010,294	1,010,479	1,042,084	1,010,163		39			5.000	4.947	MON	4,210	50,524	05/12/2010	04/20/2040	1,441	
38377F-3A-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	134,220	134,393	138,241	134,393					5.000	4.847	MON	560	6,720	06/18/2010	06/20/2040	180	
38377F-BD-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	315,134	302,608	311,966	318,684		(1,970)			5.000	3.850	MON	1,261	15,130	07/21/2011	05/20/2040	905	
38377F-BD-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	354,526	340,434	350,962	358,519		(2,217)			5.000	3.850	MON	1,418	17,022	07/21/2011	05/20/2040	905	
38377J-3A-9	GNMA_10-113		1.A	1,032,180	1,000,000	989,119	1,008,515		(2,012)			4.500	4.259	MON	3,750	45,000	11/29/2022	09/16/2040		
38377J-3A-9	GNMA_10-113	CF	1.A	1,507,952	1,437,000	1,421,364	1,458,074		(4,579)			4.500	4.125	MON	5,389	64,665	09/01/2010	09/16/2040		
38377J-3V-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	969,859	959,860	968,269	969,100		(1,831)			4.500	4.233	MON	3,599	43,194	09/26/2024	09/20/2040	6,641	
38377J-3V-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	4,385,879	4,152,312	4,188,688	4,234,328		(17,178)			4.500	4.011	MON	15,571	186,854	09/30/2010	09/20/2040	6,641	
38377Q-QF-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	24,030	24,462	24,986	24,093		19			5.000	5.295	MON	102	1,223	02/16/2011	04/20/2040	31	
38378B-2V-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	2,279,875	2,300,000	2,020,914	2,287,817		2,997			2.270	2.358	MON	4,351	52,180	01/02/2013	11/16/2052	9,546	
38378B-2W-8	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	5,712,750	6,063,285	4,061,908	5,818,038		18,760			2.270	2.533	MON	11,471	135,881	09/06/2019	10/16/2054	52	
38378B-2W-8	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	4,674,068	4,960,869	3,323,380	4,760,213		15,349			2.270	2.533	MON	9,385	111,176	09/06/2019	10/16/2054	52	
38378B-3F-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,397,506	1,509,670	1,021,482	1,437,670		6,136			2.632	2.961	MON	3,312	38,026	10/08/2019	04/16/2054	294	
38378B-3F-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	6,271,289	7,383,659	4,995,977	6,774,557		51,353			2.632	3.214	MON	16,198	185,980	10/08/2019	04/16/2054	294	
38378B-3Z-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,753,588	1,881,100	1,513,221	1,822,390		7,465			2.784	3.099	MON	4,364	50,750	01/02/2013	05/16/2054	3	
38378B-5F-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,473,281	1,500,000	1,319,729	1,491,993		1,938			2.373	2.457	MON	2,967	35,736	01/22/2013	02/16/2054	1,108	
38378B-5G-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	962,806	1,101,806	716,019	1,035,638		5,787			2.373	2.776	MON	2,179	25,914	01/18/2013	01/16/2055	70	
38378B-5N-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	222,269	274,144	148,761	241,775		1,981			2.476	3.169	MON	566	6,653	01/16/2013	01/16/2054	22	
38378B-6D-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,108,922	1,200,000	863,072	1,170,629		3,809			2.062	2.327	MON	2,062	24,805	02/01/2013	01/16/2055	352	
38378B-6D-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	277,641	300,000	215,768	291,354		1,125			2.062	2.376	MON	516	6,201	02/01/2013	01/16/2055	352	
38378B-6E-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	654,458	793,771	404,337	710,889		5,455			2.062	2.695	MON	1,364	16,226	01/10/2013	01/16/2055	41	
38378B-6Q-7	GNMA_13-13		1.A	1,010,281	1,100,000	848,881	1,062,148		5,090			2.249	2.646	MON	2,061	24,940	01/16/2013	07/16/2047	6,546	
38378B-7G-8	GNMA_13-33		1.A	2,225,969	2,500,000	2,281,818	2,457,333		14,514			2.483	2.855	MON	5,173	62,227	07/17/2013	05/16/2046	8,681	
38378B-7H-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	273,109	300,000	237,166	290,521		1,293			2.483	2.836	MON	621	7,467	02/21/2013	11/16/2050	15,228	
38378B-7H-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	2,184,875	2,400,000	1,897,326	2,336,150		8,676			2.483	2.778	MON	4,966	59,738	02/21/2013	11/16/2050	15,228	
38378B-7X-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	406,075	439,403	309,682	424,426		1,437			2.923	3.178	MON	1,070	12,437	01/29/2013	06/16/2054	39	
38378B-8Q-5	GNMA_13-92		1.A	84,332	79,676	72,419	81,650		(180)			2.760	2.275	MON	183	2,199	06/17/2013	12/16/2053	25	
38378B-AD-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,393,420	1,392,115	1,368,012	1,392,115					3.418	3.312	MON	3,966	47,585	12/14/2011	08/16/2043	31,347	
38378B-AN-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	91,349	86,663	83,335	86,947		(97)			3.470	3.306	MON	251	3,009	12/16/2011	09/16/2052	85	
38378B-AX-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,600,979	1,569,363	1,437,445	1,584,509		(170)			3.764	3.593	MON	4,922	59,073	01/23/2013	04/16/2053	287	
38378B-AZ-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	11,079	10,913	10,818	10,944		(69)			3.450	3.130	MON	31	376	11/29/2011	01/16/2046	89	
38378B-B2-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	10,862,930	11,000,000	9,210,364	10,906,004		10,652			2.664	2.753	MON	24,424	289,740	12/10/2012	08/16/2052	101,045	
38378B-BG-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,142,464	1,162,479	887,638	1,144,667		1,546			3.523	3.623	MON	3,413	40,186	01/18/2012	01/16/2055	36	
38378B-C2-3	GNMA_12-100A-BA		1.A	462,811	471,467	411,497	467,382		175			2.598	2.721	MON	1,021	12,249	10/10/2012	08/16/2052	2,449	
38378B-C7-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	191,297	200,000	139,155	194,382		419			2.671	2.913	MON	445	5,340	09/26/2012	04/16/2052	493	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38378B-CC-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	4,132,776	4,096,940	3,718,087	4,096,940					3.421	3.397	MON	11,678	140,138	01/03/2012	09/16/2053	85	
38378B-CP-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	795,861	818,436	752,058	801,194		7,158			3.489	3.835	MON	2,380	28,222	01/06/2012	12/16/2051	246	
38378B-CZ-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	468,116	460,248	448,484	460,548		(182)			3.488	3.404	MON	1,338	16,054	08/30/2012	07/16/2049	1,280	
38378B-DA-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,626,686	2,814,483	2,360,676	2,731,800		10,108			3.650	3.896	MON	8,561	100,726	01/27/2012	06/16/2053		
38378B-DK-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,916,977	2,059,384	1,886,184	1,924,055		5,398			3.500	4.572	MON	6,007	72,081	09/26/2024	08/16/2052	3,129	
38378B-DK-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	6,546,919	6,860,838	6,283,823	6,610,401		5,657			3.500	4.069	MON	20,012	240,139	01/31/2012	08/16/2052	3,129	
38378B-DX-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	612,490	611,642	565,569	611,642					3.940	3.915	MON	2,008	24,070	01/31/2012	10/16/2053	47,676	
38378B-DX-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	5,455,595	5,448,047	5,037,658	5,448,047					3.940	3.915	MON	17,886	214,400	01/31/2012	10/16/2053	47,676	
38378B-E3-9	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,874,570	4,135,270	2,822,110	3,964,844		13,319			2.567	2.848	MON	8,848	104,565	10/05/2016	08/16/2054	393	
38378B-E3-9	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	7,462,876	7,965,015	5,435,714	7,636,755		25,653			2.567	2.848	MON	17,042	201,404	10/05/2016	08/16/2054	393	
38378B-E3-9	GOVERNMENT NATIONAL MORTGAGE ASS	0	1.A	1,202,453	1,283,360	875,827	1,230,469		4,133			2.567	2.848	MON	2,746	32,451	10/05/2016	08/16/2054	393	
38378B-F4-6	GNMA_12-112-C		1.A	2,328,550	2,320,000	1,778,864	2,310,299		1,263			2.370	2.406	MON	4,581	54,966	12/19/2012	02/16/2053	12,183	
38378B-F5-3	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	5,764,686	5,833,887	3,647,599	5,770,592		4,545			2.370	2.431	MON	11,520	136,460	01/29/2015	05/16/2053	620	
38378B-F5-3	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	3,711,803	3,756,360	2,348,639	3,715,606		2,927			2.370	2.431	MON	7,417	87,865	01/29/2015	05/16/2053	620	
38378B-G9-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	2,907,918	2,947,591	2,373,496	2,921,995		2,576			2.842	2.911	MON	6,981	81,442	07/06/2016	10/16/2053	177	
38378B-G9-4	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	2,762,522	2,800,212	2,254,821	2,775,883		2,434			2.842	2.911	MON	6,632	77,345	07/06/2016	10/16/2053	177	
38378B-H9-3	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	4,866	4,746	4,732	4,746					3.000	1.999	MON	12	142	10/10/2012	11/16/2052	28	
38378B-J2-6	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,430,594	1,400,000	1,318,846	1,400,555		(869)			3.117	3.072	MON	3,637	43,689	11/13/2012	02/16/2053	8,024	
38378B-K8-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	375,375	400,000	325,499	392,940		1,153			2.500	2.740	MON	833	10,000	10/01/2012	01/16/2049	204	
38378B-K9-9	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	115,268	139,208	80,684	124,168		1,041			2.500	3.178	MON	290	3,434	10/23/2012	12/16/2053	309	
38378B-L6-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	753,625	800,000	592,778	780,976		1,893			2.592	2.805	MON	1,728	20,733	09/10/2012	05/16/2046	10,868	
38378B-L7-2	GNMA_12-115		1.A	1,090,292	1,269,870	773,397	1,163,727		7,741			2.592	3.092	MON	2,743	32,453	09/10/2012	04/16/2054	75	
38378B-N3-9	GNMA_12-125A		1.A	199,438	200,000	131,102	199,501		26			2.273	2.285	MON	379	4,544	09/26/2012	02/16/2053	1,499	
38378B-Q4-4	GNMA_12-123		1.A	186,563	200,000	156,659	195,404		659			2.402	2.674	MON	400	4,802	10/23/2012	12/16/2051	629	
38378B-QX-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,439,974	1,504,968	1,367,180	1,460,342		647			3.275	3.714	MON	4,107	49,262	02/24/2012	06/16/2052	1,576	
38378B-QX-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	2,365,671	2,472,447	2,246,081	2,399,134		1,064			3.275	3.714	MON	6,747	80,930	02/24/2012	06/16/2052	1,576	
38378B-R6-8	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	817,219	853,520	805,095	847,644		1,265			2.462	2.680	MON	1,751	21,014	05/28/2013	03/16/2049	3,850	
38378B-R7-6	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	795,000	800,000	685,428	796,412		538			2.622	2.671	MON	1,748	21,079	11/19/2012	01/16/2053	10,964	
38378B-R7-6	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	2,285,625	2,300,000	1,970,605	2,289,685		1,546			2.622	2.671	MON	5,026	60,602	11/19/2012	01/16/2053	10,964	
38378B-RN-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	55,944	53,535	53,072	53,572		(107)			3.353	3.018	MON	150	1,794	08/14/2012	12/16/2045	223	
38378B-RP-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,384,338	1,437,672	1,276,219	1,415,109		3,809			3.353	3.516	MON	4,017	47,327	06/29/2012	04/16/2052	2,466	
38378B-RP-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	3,845,383	3,993,533	3,545,052	3,937,913		9,278			3.353	3.496	MON	11,157	131,464	06/29/2012	04/16/2052	2,466	
38378B-RZ-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	138,397	132,444	131,526	132,455		(702)			3.260	2.133	MON	360	4,305	10/10/2012	03/16/2049	926	
38378B-SU-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	8,276	8,301	8,213	8,287		4			3.176	3.361	MON	22	264	03/28/2012	05/16/2050	104	
38378B-TG-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	303,030	286,510	284,254	286,510		(131)			3.303	3.121	MON	789	9,462	07/26/2012	02/16/2044	8,879	
38378B-TH-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,174,678	2,335,576	2,177,703	2,302,349		9,201			3.303	3.536	MON	6,429	75,769	04/24/2012	03/16/2047	10,619	
38378B-TH-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	3,189,528	3,425,512	3,193,964	3,376,779		13,494			3.303	3.536	MON	9,429	111,127	04/24/2012	03/16/2047	10,619	
38378B-TS-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,176,718	1,194,191	1,122,643	1,191,930		35			3.303	3.312	MON	3,287	39,437	07/02/2012	03/16/2047	1,664	
38378B-UF-4	GNMA_12-67		1.A	2,932,603	2,916,893	2,659,923	2,916,893					3.746	3.724	MON	9,105	109,224	05/08/2012	10/16/2053	427	
38378B-UY-3	GOVERNMENT NATIONAL MORTGAGEASSOCIATION	OF	1.A	8,918,734	8,944,590	8,323,877	8,927,031		493			3.130	3.145	MON	23,330	279,966	05/25/2012	02/16/2053	37,015	
38378B-VV-8	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	275,614	278,003	269,285	276,463		535			2.783	3.029	MON	645	7,737	05/16/2012	11/16/2052	483	
38378B-W5-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	925,625	1,000,000	843,647	985,552		3,740			2.000	2.260	MON	1,667	20,000	11/16/2012	02/16/2053	2,343	
38378B-W5-4	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	2,684,313	2,900,000	2,446,576	2,858,102		10,846			2.000	2.260	MON	4,833	58,000	11/16/2012	02/16/2053	2,343	
38378B-W6-2	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	738,579	825,204	550,757	777,927		4,262			2.367	2.781	MON	1,628	19,305	11/16/2012	01/16/2055	58	
38378B-W6-2	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	2,338,834	2,613,147	1,744,063	2,463,437		13,497			2.367	2.781	MON	5,155	61,132	11/16/2012	01/16/2055	58	
38378B-WB-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	300,412	297,632	293,923	297,632		(18)			2.823	2.655	MON	700	8,402	08/23/2012	04/16/2050	12,928	
38378B-WB-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	482,527	480,052	474,070	480,052					2.823	2.655	MON	1,129	13,552	06/04/2012	04/16/2050	12,928	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38378B-WC-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,336,305	1,300,000	1,211,006	1,300,000		(248)			2.892	2.858	MON	3,133	37,265	06/04/2012	06/16/2052	13,788	
38378B-WC-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	16,232,867	15,600,000	14,532,074	15,631,520		(14,090)			2.892	2.799	MON	37,600	447,185	12/10/2012	06/16/2052	13,788	
38378B-X3-8	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	5,015	4,960	4,684	4,971		(3)			1.620	1.421	MON	7	80	11/15/2012	06/16/2053	6	
38378B-XP-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,302,497	2,467,798	2,136,791	2,385,053		9,899			2.230	2.673	MON	4,586	54,198	07/05/2012	06/16/2047	16,526	
38378B-XP-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	2,922,339	3,132,205	2,712,081	3,026,779		12,613			2.230	2.675	MON	5,821	68,790	07/05/2012	06/16/2047	16,526	
38378B-XT-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	700,216	705,507	664,601	702,960		352			3.130	3.203	MON	1,840	21,985	02/21/2013	01/16/2049	52,836	
38378B-XT-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	9,467,456	9,275,425	8,737,627	9,296,898		(6,300)			3.130	3.015	MON	24,191	289,037	02/21/2013	01/16/2049	52,836	
38378B-XU-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,294,039	1,384,039	1,061,178	1,332,718		4,899			3.130	3.422	MON	3,610	42,410	06/29/2012	12/16/2053	230	
38378B-XU-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	3,325,578	3,556,871	2,727,145	3,438,593		11,261			3.130	3.390	MON	9,277	108,989	06/29/2012	12/16/2053	230	
38378B-YH-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,229,968	1,231,332	1,095,123	1,229,408		86			3.062	3.067	MON	3,141	37,709	06/27/2012	12/16/2053	220	
38378B-YQ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,924,315	1,918,200	1,759,314	1,918,200					2.939	2.906	MON	4,698	56,301	06/26/2012	08/16/2052	30,112	
38378B-YQ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	18,014,565	17,581,800	16,125,484	17,607,651		(13,191)			2.939	2.864	MON	43,057	516,046	12/10/2012	08/16/2052	30,112	
38378B-YW-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATIO		1.A	1,051,815	1,053,296	981,158	1,051,860		1,538			2.800	2.820	MON	2,458	28,698	07/05/2012	09/16/2052	5,141	
38378B-YX-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	2,782,440	2,948,065	2,092,282	2,863,009		7,355			2.814	3.027	MON	6,913	79,182	07/19/2012	01/16/2055	7	
38378B-ZE-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,012,450	1,020,234	870,215	1,015,949		363			2.773	2.813	MON	2,357	28,287	09/26/2012	09/16/2049	24,133	
38378B-ZE-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	3,799,575	3,825,878	3,263,308	3,805,706		1,838			2.773	2.828	MON	8,840	106,077	07/25/2012	09/16/2049	24,133	
38378B-ZF-9	GNMA_12-88		1.A	133,518	146,454	91,865	139,120		551			2.773	3.081	MON	338	4,000	11/15/2012	11/16/2053	217	
38378B-ZZ-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,247,481	1,223,319	1,127,449	1,224,923		(380)			2.510	2.440	MON	2,558	30,677	09/23/2016	02/16/2053	5,818	
38378G-EM-6	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	25,169,265	26,006,599	24,046,484	25,397,262		28,321			3.000	3.429	MON	65,017	779,281	09/26/2024	07/20/2042	167	
38378K-3U-1	GOVERNMENT NATIONAL MORTGAGE AS		1.A	6,971,209	8,155,384	5,700,182	7,362,808		59,928			3.067	3.672	MON	20,841	244,843	06/12/2014	08/16/2053	2,454	
38378K-3U-1	GOVERNMENT NATIONAL MORTGAGE AS	OF	1.A	6,436,494	7,529,839	5,262,959	6,798,055		55,331			3.067	3.672	MON	19,242	226,063	06/12/2014	08/16/2053	2,454	
38378K-6K-0	GNMA_13-154		1.A	6,442,726	7,354,580	5,182,360	6,758,288		47,178			3.172	3.733	MON	19,440	229,808	09/29/2014	04/16/2054	178	
38378K-6K-0	GNMA_13-154	OF	1.A	6,006,660	6,856,797	4,831,600	6,300,864		43,984			3.172	3.733	MON	18,124	214,254	09/29/2014	04/16/2054	178	
38378K-AG-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	107,788	133,569	68,178	119,553		838			2.135	2.703	MON	238	2,824	01/31/2013	06/16/2053	12	
38378K-AZ-2	GNMA_13-32		1.A	474,144	462,298	399,729	465,744		(171)			2.575	2.404	MON	992	11,903	03/08/2013	03/16/2054	525	
38378K-BA-6	GNMA_13-32		1.A	2,061,988	2,073,417	1,855,566	2,064,818		600			2.575	2.660	MON	4,449	53,385	03/11/2013	07/16/2052	6,330	
38378K-BB-4	GNMA_13-32		1.A	1,360,313	1,500,000	1,073,271	1,436,683		5,834			2.575	3.005	MON	3,219	38,621	03/08/2013	03/16/2054	5,810	
38378K-BN-8	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	2,065,295	2,092,823	1,847,107	2,076,131		1,062			2.421	2.554	MON	4,223	50,666	03/01/2013	09/16/2053	14,415	
38378K-BN-8	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	3,564,401	3,611,913	3,187,843	3,583,105		1,832			2.421	2.554	MON	7,288	87,443	03/01/2013	09/16/2053	14,415	
38378K-CW-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,432,536	1,612,968	991,398	1,489,989		9,646			2.149	2.625	MON	2,889	34,108	09/12/2019	06/16/2054	101	
38378K-DA-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	94,905	92,864	88,572	93,060		(109)			2.331	2.198	MON	180	2,165	03/05/2013	07/16/2047	1,003	
38378K-EG-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,037,625	1,200,000	895,673	1,150,384		5,931			2.335	2.805	MON	2,335	27,804	05/30/2013	01/16/2053	12,045	
38378K-F2-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	2,871,860	3,678,267	2,522,708	3,146,106		41,655			2.909	3.893	MON	8,917	105,169	08/12/2013	07/16/2053	6,159	
38378K-F2-0	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	6,849,247	9,122,615	6,256,669	7,393,542		131,416			2.909	4.238	MON	22,116	260,833	11/29/2022	07/16/2053	6,159	
38378K-FY-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,305,175	1,476,860	1,331,030	1,425,768		3,314			2.759	3.518	MON	3,396	40,679	06/20/2013	11/16/2047	2,617	
38378K-GN-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,944,061	2,181,435	1,399,745	2,022,768		12,846			2.450	2.933	MON	4,454	52,743	09/12/2019	01/19/2055	27	
38378K-GX-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	368,625	400,000	376,584	397,535		1,367			2.350	2.554	MON	783	9,400	06/17/2013	11/16/2043	6,555	
38378K-GY-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,422,500	1,600,000	1,343,500	1,556,441		8,701			2.350	2.766	MON	3,133	37,600	05/29/2013	06/16/2046	8,250	
38378K-HM-4	GNMA_13-55		1.A	2,286,600	2,573,493	1,716,805	2,389,612		16,060			2.364	2.844	MON	5,070	59,977	09/12/2019	10/16/2054	105	
38378K-JN-0	GNMA_13-50	OF	1.A	1,301,239	1,697,425	952,199	1,434,741		18,104			2.171	3.123	MON	3,071	36,423	06/20/2013	03/16/2053	258	
38378K-MR-7	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	10,521,628	13,670,000	12,013,139	13,004,713		169,313			2.400	3.377	MON	27,340	328,080	10/21/2013	11/16/2045	179,205	
38378K-NC-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,273,916	1,540,438	1,017,121	1,439,442		8,179			2.757	3.181	MON	3,540	41,840	06/03/2013	04/16/2054	138	
38378K-PC-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	622,536	752,506	451,557	665,114		5,976			2.698	3.391	MON	1,692	20,109	05/28/2013	01/16/2055	1	
38378K-QB-8	GNMA_13-73		1.A	2,636,363	3,012,329	1,727,009	2,766,855		16,623			2.500	2.969	MON	6,276	74,298	09/12/2019	01/16/2055	55	
38378K-QL-6	GNMA_13-72		1.A	1,798,313	2,300,000	1,852,188	2,145,846		21,581			2.602	3.416	MON	4,988	59,875	07/16/2013	11/16/2047	14,194	
38378K-QQ-5	GNMA_13-72		1.A	1,698,408	2,202,855	1,365,768	1,880,945		23,553			2.602	3.563	MON	4,777	56,546	06/20/2013	04/16/2053	618	
38378K-RW-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,792,934	1,971,234	1,376,369	1,862,959		10,838			2.328	2.739	MON	3,824	45,281	09/12/2019	10/16/2054	72	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38378K-S4-2	GNMA_13-121-B		1.A	404,340	453,916	432,835	444,299		6,976			3.021	3.830	MON	1,143	13,685	08/21/2013	08/16/2044	2,217	
38378K-SC-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,815,612	2,065,937	1,569,731	1,943,145		14,654			2.689	3.214	MON	4,630	55,261	05/24/2013	03/16/2055	20	
38378K-T2-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,114,274	3,736,814	2,918,211	3,445,213		36,743			3.021	3.815	MON	9,407	110,845	08/26/2013	07/16/2053	23	
38378K-TA-7	GNMA_13-94		1.A	1,588,045	1,781,818	1,610,102	1,718,812		7,512			2.684	3.443	MON	3,986	47,870	07/17/2013	08/16/2054	2,468	
38378K-TB-5	GNMA_13-94		1.A	1,355,761	1,559,948	999,950	1,435,625		10,400			2.684	3.222	MON	3,489	41,306	06/17/2013	01/16/2055	3	
38378K-TK-5	GNMA_13-95	OF	1.A	1,582,813	2,000,000	1,540,032	1,864,870		17,121			2.400	3.159	MON	4,000	48,000	07/15/2013	04/16/2047	5,526	
38378K-TL-3	GNMA_13-95		1.A	1,615,942	1,945,161	1,188,106	1,788,907		11,592			2.432	2.927	MON	3,942	47,448	06/12/2013	04/16/2053	2,002	
38378K-TV-1	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	2,654,442	2,871,942	2,356,815	2,814,309		7,980			2.837	3.029	MON	6,789	80,224	05/22/2013	06/16/2053	66	
38378K-TW-9	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,544,665	1,723,165	1,389,932	1,673,329		6,535			2.837	3.104	MON	4,073	48,135	06/07/2013	06/16/2053	37	
38378K-U5-6	GNMA_13-128		1.A	3,191,773	3,755,648	2,929,026	3,475,030		19,908			3.321	3.954	MON	10,394	124,710	08/19/2013	01/16/2055		
38378K-UU-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,130,979	1,386,761	922,349	1,223,016		13,276			2.782	3.613	MON	3,215	38,061	06/20/2013	05/16/2053	344	
38378K-VG-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	23,804	22,563	20,581	23,084		(51)			2.782	2.244	MON	52	629	06/18/2013	02/16/2049	24	
38378K-W7-0	GNMA_13-138	OF	1.A	2,024,656	2,300,000	2,163,831	2,270,731		14,731			2.810	3.169	MON	5,387	64,669	09/19/2013	12/16/2044	1,749	
38378K-W8-8	GNMA_13-138-Z		1.A	490,261	576,886	451,802	537,212		4,915			2.810	3.411	MON	1,351	15,976	08/29/2013	11/16/2054	69	
38378K-W8-8	GNMA_13-138-Z	OF	1.A	3,889,022	4,615,084	3,614,420	4,324,161		36,041			2.810	3.358	MON	10,808	127,807	09/26/2013	11/16/2054	69	
38378K-WW-5	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	570,590	663,098	615,236	646,969		2,497			2.620	3.270	MON	1,448	17,373	09/26/2013	10/16/2047	11,649	
38378K-WW-5	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	1,855,866	2,156,416	2,000,768	2,103,850		7,948			2.620	3.271	MON	4,708	56,498	09/26/2013	10/16/2047	11,649	
38378K-WX-3	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	680,906	900,000	719,869	819,431		10,446			2.650	3.652	MON	1,988	23,850	01/03/2014	07/16/2052	74,105	
38378K-WX-3	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	3,631,500	4,800,000	3,839,302	4,370,300		55,713			2.650	3.652	MON	10,600	127,200	01/03/2014	07/16/2052	74,105	
38378K-WY-1	GNMA_13-96	OF	1.A	5,756,621	7,926,168	4,962,066	6,265,998		115,150			2.675	4.052	MON	17,669	208,964	11/29/2022	10/16/2054	120	
38378K-WY-1	GNMA_13-96		1.A	3,584,455	4,770,859	2,986,729	4,003,677		55,080			2.675	3.697	MON	10,635	125,778	09/12/2013	10/16/2054	120	
38378K-XH-7	GNMA_13-97		1.A	1,471,257	1,718,007	1,343,870	1,610,639		12,500			2.783	3.396	MON	3,984	47,128	07/23/2013	07/16/2053	15	
38378K-XM-6	GNMA_13-97		1.A	90,714	88,347	77,448	89,246		(28)			2.783	2.585	MON	205	2,460	08/08/2013	07/16/2053		
38378K-XZ-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	859,094	1,000,000	865,648	963,741		7,187			2.621	3.171	MON	2,185	26,230	09/27/2013	08/16/2045	58,187	
38378K-XZ-7	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	2,133,750	2,400,000	2,077,556	2,332,294		13,379			2.621	3.044	MON	5,243	62,952	06/26/2013	08/16/2045	58,187	
38378K-Y2-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATIO		1.A	684,115	935,377	656,010	793,887		13,671			2.338	3.596	MON	1,822	21,593	09/16/2013	10/16/2054	38	
38378K-Y2-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATIO	OF	1.A	8,527,521	11,180,735	7,841,409	9,210,087		187,864			2.338	3.830	MON	21,781	258,104	11/29/2022	10/16/2054	38	
38378K-YA-1	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	4,403,182	5,408,041	3,793,341	4,892,028		47,425			2.621	3.327	MON	11,814	139,858	06/25/2013	06/16/2054	541	
38378K-YG-8	GNMA_13-107		1.A	476,813	600,000	492,878	563,215		5,497			2.650	3.372	MON	1,325	15,900	07/29/2013	11/16/2047	3,980	
38378K-YW-3	GNMA_13-112		1.A	554,986	640,445	604,122	620,831		3,285			2.883	3.911	MON	1,539	18,488	11/14/2013	03/16/2054	21	
38378K-Z5-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	320,507	376,913	337,969	356,411		6,397			3.176	4.054	MON	997	12,086	09/18/2013	09/16/2053	1,009	
38378K-Z5-1	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	8,862,156	10,194,162	9,140,870	9,589,136		188,855			3.176	4.144	MON	26,977	326,889	11/29/2022	09/16/2053	1,009	
38378K-ZP-7	GNMA_13-101	OF	1.A	1,077,754	1,436,199	911,520	1,239,874		16,904			2.082	3.063	MON	2,492	29,550	06/27/2013	10/16/2054	140	
38378N-2K-8	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	5,128,636	5,605,589	4,753,642	5,377,382		32,056			3.433	3.863	MON	16,035	190,469	03/28/2014	09/16/2055	12	
38378N-2K-8	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	2,772,236	3,030,048	2,569,536	2,906,755		17,394			3.433	3.863	MON	8,668	102,983	03/28/2014	09/16/2055	12	
38378N-4K-6	GNMA_14-70		1.A	4,563,295	4,973,379	3,889,503	4,731,381		22,666			3.701	4.047	MON	15,340	180,199	06/03/2014	12/16/2054	674	
38378N-5V-1	GNMA_14-77		1.A	5,830,925	6,199,463	5,198,627	6,029,274		22,023			3.490	3.737	MON	18,030	212,914	06/16/2014	05/16/2055	9	
38378N-5V-1	GNMA_14-77	OF	1.A	2,269,519	2,412,963	2,023,416	2,346,707		8,556			3.490	3.737	MON	7,018	82,860	06/16/2014	05/16/2055	9	
38378N-7T-4	GNMA_14-88-ZB		1.A	6,184,303	6,689,022	5,473,063	6,456,647		17,791			3.167	3.539	MON	17,651	212,992	08/21/2014	03/16/2055	490	
38378N-7T-4	GNMA_14-88-ZB	OF	1.A	11,914,192	12,886,544	10,543,973	12,438,870		34,275			3.167	3.539	MON	34,006	410,333	08/21/2014	03/16/2055	490	
38378N-A8-6	GNMA_14-29		1.A	5,673,855	6,049,702	5,050,314	5,868,590		19,325			3.496	3.772	MON	17,625	209,139	06/13/2014	01/16/2055	22	
38378N-A8-6	GNMA_14-29	OF	1.A	5,255,974	5,604,140	4,678,357	5,436,367		17,901			3.496	3.772	MON	16,327	193,736	06/13/2014	01/16/2055	22	
38378N-B5-1	GNMA_14-29		1.A	1,883,087	2,070,120	1,897,681	1,930,828		27,028			2.722	4.944	MON	4,695	57,084	09/26/2024	02/16/2055	6,547	
38378N-B5-1	GNMA_14-29	OF	1.A	1,618,889	1,785,986	1,637,215	1,680,741		20,482			2.722	4.645	MON	4,051	49,249	01/31/2014	02/16/2055	6,547	
38378N-CX-9	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	37,963	42,670	42,549	42,502		166			3.155	5.275	MON	112	1,346	10/11/2013	08/16/2046	5,489	
38378N-CY-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,133,822	1,330,415	1,175,725	1,261,888		14,225			3.155	3.853	MON	3,498	41,260	10/16/2013	09/16/2053	3,356	
38378N-CY-7	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	8,070,185	9,341,863	8,255,661	8,820,492		108,331			3.155	3.919	MON	24,560	289,717	11/29/2022	09/16/2053	3,356	
38378N-E5-8	GNMA_14-33		1.A	3,530,078	3,500,000	3,195,507	3,500,000					2.826	2.798	MON	8,242	99,018	05/15/2015	05/16/2049	29,824	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38378N-E6-6	GNMA_14-33		1.A	5,203,346	5,793,699	4,235,006	5,423,382		37,881			2.826	3.364	MON	13,643	161,424	06/16/2014	11/16/2055	199	
38378N-E6-6	GNMA_14-33	OF	1.A	5,584,071	6,217,619	4,544,878	5,820,207		40,652			2.826	3.364	MON	14,642	173,235	06/16/2014	11/16/2055	199	
38378N-EQ-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,323,480	2,705,699	2,105,361	2,486,496		22,635			3.237	3.897	MON	7,298	86,072	10/03/2013	06/16/2055	146	
38378N-EQ-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	4,108,189	4,837,038	3,763,801	4,410,868		43,706			3.237	3.958	MON	13,046	153,872	11/29/2022	06/16/2055	146	
38378N-FA-6	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	755,187	903,402	857,395	875,848		4,908			3.000	3.955	MON	2,259	27,102	10/11/2013	09/16/2046	16,545	
38378N-FA-6	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	1,564,876	1,872,001	1,776,667	1,814,778		10,044			3.000	3.958	MON	4,680	56,160	10/11/2013	09/16/2046	16,545	
38378N-FB-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	4,816,836	5,619,384	4,337,685	5,191,302		48,411			3.048	3.687	MON	14,275	168,621	10/22/2013	09/16/2053	527	
38378N-FM-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,373,190	3,613,238	2,827,924	3,482,084		12,927			3.024	3.295	MON	9,104	107,408	10/04/2017	12/16/2054	5	
38378N-FM-0	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	7,421,019	7,949,124	6,221,432	7,685,005		25,926			3.024	3.271	MON	20,030	236,276	10/04/2017	12/16/2054	5	
38378N-HA-4	GNMA_13-171		1.A	2,571,179	3,093,111	1,836,984	2,707,584		24,663			2.785	3.501	MON	7,179	85,413	06/12/2014	06/16/2055	82	
38378N-HM-8	GNMA_13-175		1.A	288,382	312,853	306,341	310,667		843			3.326	3.700	MON	867	10,410	11/01/2013	06/16/2050	4,218	
38378N-JD-6	GNMA_13-178	OF	1.A	1,313,458	1,460,074	1,444,015	1,449,468		7,183			3.272	4.100	MON	3,981	47,689	11/15/2013	09/16/2047	49,841	
38378N-K2-8	GNMA_14-47		1.A	161,441	167,568	166,208	167,071		340			3.656	4.119	MON	511	6,126	03/10/2014	06/16/2047	5,967	
38378N-K3-6	GNMA_14-47		1.A	2,048,404	2,300,000	2,209,689	2,253,540		20,290			3.500	4.244	MON	6,708	80,500	09/26/2024	02/16/2048	5,395	
38378N-K4-4	GNMA_14-47		1.A	3,034,980	3,279,105	2,687,726	3,145,978		15,537			3.656	4.048	MON	9,990	117,545	02/25/2014	02/16/2054	2,556	
38378N-KX-0	GNMA_13-176		1.A	12,157,160	13,601,361	11,204,536	12,848,918		87,355			3.170	3.662	MON	35,930	430,761	11/08/2018	01/16/2055	17	
38378N-KX-0	GNMA_13-176	OF	1.A	8,825,315	9,757,498	8,038,037	9,292,285		53,822			3.170	3.591	MON	25,776	308,951	11/08/2018	01/16/2055	17	
38378N-KX-0	GNMA_13-176	0	1.A	127,642	147,841	121,788	136,663		1,291			3.170	3.858	MON	391	4,681	11/08/2018	01/16/2055	17	
38378N-LB-7	GNMA_13-176	OF	1.A	22,216,236	26,872,918	23,927,826	25,367,909		426,778			2.445	4.479	MON	54,760	675,055	10/29/2013	08/16/2052	83,488	
38378N-M8-3	GNMA_14-47		1.A	632,307	670,271	664,816	668,002		1,807			3.656	4.254	MON	2,042	24,506	04/03/2014	06/16/2047	23,868	
38378N-MW-0	GNMA_13-193		1.A	5,791,934	7,161,199	4,362,621	6,172,066		67,000			2.722	3.578	MON	16,242	194,554	05/22/2014	07/16/2055	49	
38378N-N6-6	GNMA_14-49		1.A	5,053,782	5,721,314	4,205,223	5,254,829		36,283			3.247	3.858	MON	15,480	193,493	05/09/2014	12/16/2055	157	
38378N-NF-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,968,147	2,082,130	2,028,919	2,047,573		7,950			3.500	4.183	MON	6,073	72,875	01/07/2014	11/16/2044	24,275	
38378N-NT-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	5,046,652	5,374,912	4,480,904	5,210,083		20,087			3.511	3.781	MON	15,726	185,741	08/21/2014	02/16/2055	12	
38378N-NT-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	12,745,006	13,574,007	11,316,245	13,157,914		50,912			3.511	3.781	MON	39,715	469,190	08/21/2014	02/16/2055	12	
38378N-P7-2	GNMA_14-48-C		1.A	1,990,353	2,201,330	2,082,333	2,131,893		5,762			3.461	4.158	MON	6,350	76,179	04/09/2014	03/16/2049	18,766	
38378N-P7-2	GNMA_14-48-C	OF	1.A	2,127,604	2,353,146	2,225,942	2,278,916		6,159			3.461	4.158	MON	6,788	81,433	04/09/2014	03/16/2049	18,766	
38378N-P9-8	GNMA_14-48-Z		1.A	3,843,170	4,386,938	3,203,947	4,028,883		29,168			3.462	4.011	MON	12,656	149,006	03/21/2014	12/16/2054	222	
38378N-PQ-0	GNMA_14-16		1.A	220,916	238,506	233,676	236,538		777			3.350	3.753	MON	666	7,990	01/24/2014	03/16/2044	2,770	
38378N-QA-4	GNMA_14-15		1.A	2,970,199	3,560,304	2,244,079	3,167,042		26,624			3.000	3.623	MON	8,900	105,245	06/12/2014	10/16/2055	28	
38378N-QK-2	GNMA_14-9		1.A	3,470,634	4,150,623	3,820,996	4,012,653		32,492			3.150	3.880	MON	10,895	130,745	01/08/2014	02/16/2048	8,925	
38378N-QK-2	GNMA_14-9	OF	1.A	2,592,133	3,100,000	2,853,810	2,996,953		24,268			3.150	3.880	MON	8,138	97,650	01/08/2014	02/16/2048	8,925	
38378N-QL-0	GNMA_14-9		1.A	2,108,887	2,432,387	1,749,732	2,221,895		16,540			3.484	4.053	MON	7,062	83,096	01/21/2014	12/16/2053	650	
38378N-R9-6	GNMA_14-45		1.A	1,866,102	2,019,682	1,792,382	1,964,181		7,757			3.500	3.815	MON	5,891	70,689	05/14/2014	07/16/2054	25,860	
38378N-R9-6	GNMA_14-45	OF	1.A	2,593,705	2,807,166	2,491,241	2,730,026		10,782			3.500	3.815	MON	8,188	98,251	05/14/2014	07/16/2054	25,860	
38378N-RB-1	GNMA_14-13		1.A	3,118,365	3,283,932	2,864,938	3,199,828		8,333			4.003	4.259	MON	10,954	131,419	02/24/2014	12/16/2053	3,516	
38378N-SH-7	GNMA_14-1		1.A	3,261,986	3,540,551	2,769,505	3,361,366		18,338			3.382	3.758	MON	9,979	117,623	03/06/2014	09/16/2055	43	
38378N-SU-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	945,625	1,000,000	960,819	989,275		3,332			3.613	3.938	MON	3,011	36,233	03/31/2014	10/16/2046	14,721	
38378N-TE-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	4,500,988	4,837,627	4,030,410	4,672,619		20,182			3.613	3.951	MON	14,566	171,890	03/05/2014	11/16/2053	135	
38378N-WJ-8	GNMA_14-17A		1.A	5,641,602	5,963,718	4,926,584	5,789,484		16,785			3.525	3.784	MON	17,520	208,254	09/03/2014	05/16/2055	6	
38378N-WJ-8	GNMA_14-17A	OF	1.A	4,964,586	5,248,047	4,335,373	5,094,722		14,771			3.525	3.784	MON	15,418	183,263	09/03/2014	05/16/2055	6	
38378N-WK-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	797,203	819,472	791,972	813,703		807			3.500	3.670	MON	2,390	28,682	05/29/2014	06/16/2048	143	
38378N-WL-3	GNMA_14-17		1.A	1,169,508	1,197,122	1,159,436	1,185,087		1,831			3.500	3.763	MON	3,492	41,899	05/14/2014	06/16/2048	623	
38378N-WL-3	GNMA_14-17	OF	1.A	1,802,681	1,845,246	1,787,157	1,826,694		2,822			3.500	3.763	MON	5,382	64,584	05/14/2014	06/16/2048	623	
38378N-WP-4	GNMA_14-17		1.A	1,259,870	1,446,092	1,363,515	1,383,585		24,082			2.829	5.279	MON	3,409	41,296	01/13/2014	02/16/2054	1,889	
38378N-WP-4	GNMA_14-17	OF	1.A	1,889,805	2,169,137	2,045,272	2,075,378		36,124			2.829	5.279	MON	5,113	61,945	01/13/2014	02/16/2054	1,889	
38378N-X8-1	GNMA_14-61		1.A	5,625,498	6,020,887	4,618,996	5,766,553		24,876			3.346	3.657	MON	16,788	197,799	05/06/2014	10/16/2054	358	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38378N-X8-1	GNMA_14-61	OF	1.A	2,686,656	2,875,488	2,205,965	2,754,022		11,880			3.346	3.657	MON	8,018	94,466	05/06/2014	10/16/2054	358	
38378N-YD-9	GNMA_14-24		1.A	352,066	366,685	343,349	360,962		7,794			4.393	4.584	MON	1,343	15,677	02/24/2014	01/16/2054	28	
38378N-YD-9	GNMA_14-24	OF	1.A	1,662,756	1,781,039	1,667,697	1,669,222		152,946			4.393	5.272	MON	6,521	76,148	09/26/2024	01/16/2054	28	
38378N-Z7-1	GNMA_14-65		1.A	3,714,022	3,986,582	3,669,290	3,782,138		5,023			3.750	4.513	MON	12,458	149,497	09/26/2024	02/16/2054	20,545	
38378N-Z7-1	GNMA_14-65	OF	1.A	4,348,591	4,663,106	4,291,969	4,442,493		4,741			3.750	4.449	MON	14,572	174,866	04/09/2014	02/16/2054	20,545	
38378N-ZH-9	GNMA_14-28		1.A	855,098	930,410	852,763	876,230		2,114			2.703	3.981	MON	2,096	28,841	08/12/2015	02/16/2055	1,631	
38378N-ZH-9	GNMA_14-28	0	1.A	227,303	227,623	208,627	227,303		238			2.703	2.710	MON	513	7,056	08/12/2015	02/16/2055	1,631	
38378N-ZJ-5	GNMA_14-28		1.A	2,022,203	2,290,130	1,518,798	2,096,101		13,299			2.703	3.230	MON	5,159	69,811	06/12/2014	09/16/2055	146	
38378N-ZW-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,807,403	3,044,428	2,594,967	2,932,768		16,304			3.369	3.744	MON	8,547	100,786	02/26/2014	09/16/2055	13	
38378U-TP-2	GNMA_13-151-ZA		1.A	1,688,474	1,997,903	1,811,255	1,723,323		17,587			3.000	5.933	MON	4,995	59,937	11/29/2022	08/20/2043	23	
38378V-H5-7	GNMA_13-116		1.A	902,531	900,000	845,398	900,485		(279)			3.500	3.462	MON	2,625	31,500	03/22/2017	08/20/2043	1,634	
38378V-H5-7	GNMA_13-116	OF	1.A	1,002,813	1,000,000	939,331	1,000,539		(310)			3.500	3.462	MON	2,917	35,000	03/22/2017	08/20/2043	1,634	
38378X-3A-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	5,301,772	5,325,330	4,317,170	5,305,511		1,617			3.292	3.312	MON	14,609	172,297	01/06/2015	06/16/2056	50	
38378X-3A-7	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	3,153,120	3,167,131	2,567,548	3,155,338		956			3.292	3.312	MON	8,688	102,428	01/06/2015	06/16/2056	50	
38378X-4W-8	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,156,563	3,000,000	2,678,405	3,058,488		2,076			3.150	2.699	MON	7,875	94,500	08/04/2016	02/16/2051	12,299	
38378X-4W-8	GOVERNMENT NATIONAL MORTGAGE ASS	0	1.A	315,656	300,000	267,840	305,849		208			3.150	2.699	MON	788	9,450	08/04/2016	02/16/2051	12,299	
38378X-5U-1	GNMA_15-5-C		1.A	1,440,368	1,386,011	1,328,197	1,391,043		(1,202)			3.322	3.177	MON	3,837	46,059	01/26/2015	07/16/2047	6,425	
38378X-5U-1	GNMA_15-5-C	OF	1.A	3,168,810	3,049,224	2,922,034	3,060,279		(2,662)			3.322	3.177	MON	8,441	101,330	01/26/2015	07/16/2047	6,425	
38378X-6C-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,289,649	1,305,540	1,012,320	1,292,829		1,086			3.322	3.382	MON	3,614	42,615	04/21/2015	11/16/2054	2,751	
38378X-6C-0	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	2,718,436	2,751,934	2,133,857	2,725,140		2,290			3.322	3.382	MON	7,618	89,829	04/21/2015	11/16/2054	2,751	
38378X-6E-6	GNMA_15-5		1.A	1,767,903	1,885,760	1,458,572	1,816,124		6,938			3.322	3.591	MON	5,220	61,613	07/17/2015	11/16/2054	2,597	
38378X-6E-6	GNMA_15-5	OF	1.A	2,254,126	2,404,396	1,859,719	2,315,492		8,721			3.322	3.591	MON	6,656	78,482	07/17/2015	11/16/2054	2,597	
38378X-7G-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	887,625	900,000	764,535	893,906		435			3.310	3.358	MON	2,483	29,708	02/09/2016	03/16/2055	65	
38378X-7G-0	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	2,080,936	2,109,948	1,792,366	2,095,662		1,020			3.310	3.358	MON	5,820	69,648	02/09/2016	03/16/2055	65	
38378X-7G-0	GOVERNMENT NATIONAL MORTGAGE ASS	0	1.A	394,500	400,000	339,793	397,292		193			3.310	3.358	MON	1,103	13,204	02/09/2016	03/16/2055	65	
38378X-AK-7	GNMA_14-92		1.A	8,684,874	9,080,357	7,392,179	8,881,164		22,085			3.561	3.729	MON	26,948	317,296	09/03/2014	05/16/2054	2,376	
38378X-AK-7	GNMA_14-92	OF	1.A	8,163,783	8,535,537	6,948,649	8,348,214		20,671			3.561	3.729	MON	25,331	298,164	09/03/2014	05/16/2054	2,376	
38378X-AL-5	GNMA_14-92		1.A	3,313,052	3,464,355	3,302,182	3,432,275		2,810			3.500	3.672	MON	10,104	121,252	06/04/2014	07/16/2046	27,765	
38378X-AL-5	GNMA_14-92	OF	1.A	4,702,167	4,916,910	4,686,739	4,871,380		3,988			3.500	3.672	MON	14,341	172,092	06/04/2014	07/16/2046	27,765	
38378X-BN-0	GNMA_14-82		1.A	4,030,158	4,287,033	3,964,037	4,224,864		22,873			2.826	3.641	MON	10,095	119,445	05/15/2014	05/16/2049	74,703	
38378X-BN-0	GNMA_14-82	OF	1.A	5,358,766	5,700,325	5,270,847	5,617,661		30,413			2.826	3.641	MON	13,423	158,822	05/15/2014	05/16/2049	74,703	
38378X-BS-9	GNMA_14-82		1.A	3,901,631	4,349,194	3,897,740	4,282,626		47,086			2.885	4.022	MON	10,455	123,428	06/02/2014	12/16/2046	47,168	
38378X-BS-9	GNMA_14-82	OF	1.A	5,286,081	5,892,456	5,280,809	5,802,267		63,794			2.885	4.022	MON	14,164	167,226	06/02/2014	12/16/2046	47,168	
38378X-C4-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,033,718	1,038,260	1,022,676	1,036,829		280			3.000	3.016	MON	2,596	31,148	12/05/2014	08/16/2045	4,636	
38378X-C8-2	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,816,630	1,868,000	1,632,561	1,849,400		2,806			3.100	3.218	MON	4,826	57,908	03/16/2015	10/16/2054	67,496	
38378X-C8-2	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	3,700,363	3,805,000	3,325,425	3,767,114		5,716			3.100	3.218	MON	9,830	117,955	03/16/2015	10/16/2054	67,496	
38378X-CK-5	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	6,201,512	6,615,166	6,087,304	6,446,321		40,211			3.592	4.030	MON	19,799	232,847	09/26/2024	06/16/2054	4,672	
38378X-CK-5	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	4,631,780	4,912,044	4,520,084	4,838,120		16,975			3.592	3.836	MON	14,702	172,899	07/22/2014	06/16/2054	4,672	
38378X-D2-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,340,705	3,847,588	2,568,839	3,513,725		23,921			3.200	3.722	MON	10,260	121,015	11/05/2014	11/16/2055	2,427	
38378X-D2-4	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	4,533,194	5,221,013	3,485,805	4,767,975		32,460			3.200	3.722	MON	13,923	164,212	11/05/2014	11/16/2055	2,427	
38378X-EQ-0	GOVERNMENT NATIONAL MORTGAGE GNM		1.A	1,303,576	1,297,091	1,239,307	1,297,091					3.505	3.469	MON	3,788	45,979	09/12/2014	08/16/2048	11,304	
38378X-EQ-0	GOVERNMENT NATIONAL MORTGAGE GNM	OF	1.A	2,920,977	2,906,445	2,776,967	2,906,445					3.505	3.469	MON	8,489	103,026	09/12/2014	08/16/2048	11,304	
38378X-ER-8	GOVERNMENT NATIONAL MORTGAGE GNM		1.A	4,544,290	4,800,206	3,529,495	4,630,340		14,103			3.505	3.747	MON	14,020	166,933	08/21/2014	06/16/2054	2,289	
38378X-FA-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,236,768	3,369,714	2,870,626	3,300,589		8,836			3.753	3.932	MON	10,539	123,965	06/27/2014	04/16/2056	20	
38378X-FA-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	0	1.A	1,177,007	1,225,350	1,043,864	1,200,209		3,208			3.753	3.932	MON	3,832	45,072	06/27/2014	04/16/2056	20	
38378X-FT-3	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	2,691,344	2,895,638	2,023,512	2,760,838		9,869			3.661	3.925	MON	8,835	103,943	07/30/2014	12/16/2054	439	
38378X-FT-3	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	2,691,024	2,895,293	2,023,271	2,760,509		9,868			3.661	3.925	MON	8,834	103,931	07/30/2014	12/16/2054	439	
38378X-G6-2	GNMA_14-168		1.A	2,092,349	2,178,362	2,125,614	2,168,657		2,264			3.465	3.625	MON	6,291	74,704	11/06/2014	06/16/2047	8,103	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38378X-GL-9	GNMA_14-109		1.A	6,451,766	7,118,761	5,442,281	6,741,008		37,491			3.042	3.425	MON	18,044	215,201	09/22/2014	11/16/2055	2,415	
38378X-GL-9	GNMA_14-109	OF	1.A	5,793,422	6,392,357	4,886,946	6,053,151		33,665			3.042	3.425	MON	16,203	193,242	09/22/2014	11/16/2055	2,415	
38378X-J7-7	GNMA_14-175		1.A	2,927,344	3,100,000	2,244,714	2,973,505		5,992			3.379	3.659	MON	8,728	104,741	02/23/2015	01/16/2057	300	
38378X-J7-7	GNMA_14-175	OF	1.A	2,659,363	2,839,493	2,056,081	2,707,820		6,263			3.379	3.701	MON	7,995	95,939	12/04/2014	01/16/2057	300	
38378X-K3-4	GNMA_14-179		1.A	192,048	186,737	182,439	187,357		(257)			3.576	3.380	MON	556	6,678	02/18/2015	02/16/2046	22,764	
38378X-K3-4	GNMA_14-179	OF	1.A	1,613,201	1,568,594	1,532,486	1,573,796		(2,163)			3.576	3.380	MON	4,674	56,093	02/18/2015	02/16/2046	22,764	
38378X-K4-2	GNMA_14-179		1.A	4,047,627	4,056,908	3,471,528	4,047,379		499			3.639	3.646	MON	12,301	144,849	11/19/2014	01/16/2054	8,477	
38378X-K4-2	GNMA_14-179	OF	1.A	5,662,575	5,675,559	4,856,620	5,662,224		695			3.639	3.646	MON	17,209	202,559	11/19/2014	01/16/2054	8,477	
38378X-LT-6	GNMA_14-125		1.A	4,657,302	5,076,989	3,957,819	4,839,434		21,595			3.603	3.954	MON	15,244	178,539	08/18/2014	01/16/2057	57	
38378X-LT-6	GNMA_14-125	OF	1.A	4,598,424	5,012,806	3,907,784	4,778,253		21,322			3.603	3.954	MON	15,051	176,282	08/18/2014	01/16/2057	57	
38378X-QM-6	GNMA_14-130		1.A	6,888,882	7,392,587	6,003,110	7,158,170		25,934			3.589	3.836	MON	22,109	260,251	09/25/2014	08/16/2054	3,332	
38378X-QM-6	GNMA_14-130	OF	1.A	5,972,752	6,409,471	5,204,776	6,206,229		22,485			3.589	3.836	MON	19,168	225,641	09/25/2014	08/16/2054	3,332	
38378X-R6-0	GNMA_14-187	OF	1.A	3,982,983	4,160,622	3,754,299	4,101,946		9,474			3.000	3.200	MON	10,402	124,819	10/04/2017	05/16/2056	221	
38378X-R6-0	GNMA_14-187		1.A	4,140,734	4,325,409	3,902,993	4,265,886		9,589			3.000	3.195	MON	10,814	129,762	10/04/2017	05/16/2056	221	
38378X-RP-8	GNMA_14-136		1.A	2,277,158	2,235,941	2,076,535	2,261,651		(341)			3.817	3.634	MON	7,112	85,329	12/10/2014	02/16/2055	1	
38378X-S5-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	908,550	893,748	867,023	893,748		(413)			3.295	3.224	MON	2,454	29,432	03/17/2015	03/16/2047	48,445	
38378X-S5-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	4,116,407	4,049,340	3,928,258	4,049,340		(1,871)			3.295	3.224	MON	11,118	133,349	03/17/2015	03/16/2047	48,445	
38378X-SF-9	GNMA_14-143		1.A	756,375	800,000	747,434	790,133		2,341			3.400	3.631	MON	2,267	27,200	10/30/2014	02/16/2048	4,863	
38378X-SG-7	GNMA_14-143		1.A	2,300,581	2,540,175	1,945,791	2,395,421		13,546			3.503	3.938	MON	7,415	87,302	09/18/2014	12/16/2054	127	
38378X-SG-7	GNMA_14-143	OF	1.A	2,135,314	2,357,696	1,806,011	2,223,341		12,573			3.503	3.938	MON	6,882	81,030	09/18/2014	12/16/2054	127	
38378X-TK-7	GNMA_14-153		1.A	2,528,719	2,700,000	2,100,602	2,578,856		6,912			3.271	3.599	MON	7,360	88,381	10/17/2014	01/16/2057	578	
38378X-TK-7	GNMA_14-153	OF	1.A	3,480,818	3,716,589	2,891,509	3,549,833		9,514			3.271	3.599	MON	10,131	121,658	10/17/2014	01/16/2057	578	
38378Y-W3-1	GNMA_14-186		1.A	2,916,124	2,943,859	2,231,906	2,922,175		1,717			3.470	3.516	MON	8,513	100,273	12/16/2014	02/16/2056	45	
38378Y-W3-1	GNMA_14-186	OF	1.A	8,746,199	8,829,381	6,694,055	8,764,347		5,149			3.470	3.516	MON	25,533	300,743	12/16/2014	02/16/2056	45	
38378Y-NF-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	992,904	970,759	980,818	981,006		(2,073)			4.500	4.209	MON	3,640	43,684	11/12/2013	05/16/2039	13	
38379A-TW-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	231,084	221,133	212,345	225,871		(1,509)			3.500	3.028	MON	645	7,740	03/04/2016	02/20/2044	39	
38379A-TW-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	0	1.A	231,084	221,133	212,345	225,871		(1,509)			3.500	3.028	MON	645	7,740	03/04/2016	02/20/2044	39	
38379B-DD-7	GNMA_14-56-AZ	OF	1.A	2,834,661	3,105,649	2,978,412	2,919,925		11,099			3.500	4.733	MON	9,058	108,698	11/29/2022	04/20/2044	3	
38379E-E3-2	GNMA_14-127		1.A	1,808,800	1,883,191	1,792,990	1,828,794		11,208			3.500	4.253	MON	5,493	64,679	09/26/2024	08/20/2044	22	
38379E-E3-2	GNMA_14-127	OF	1.A	2,494,049	2,526,203	2,405,203	2,513,101		1,907			3.500	3.592	MON	7,368	86,763	11/17/2014	08/20/2044	22	
38379F-HU-6	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,448,842	1,488,000	1,301,094	1,464,954		1,928			3.000	3.177	MON	3,720	43,923	04/22/2016	12/20/2043	110	
38379F-HU-6	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	2,634,258	2,705,454	2,365,625	2,663,553		3,506			3.000	3.177	MON	6,764	79,860	04/22/2016	12/20/2043	110	
38379F-HU-6	GOVERNMENT NATIONAL MORTGAGE ASS	0	1.A	395,139	405,818	354,844	399,533		526			3.000	3.177	MON	1,015	11,979	04/22/2016	12/20/2043	110	
38379J-XE-6	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	541,265	553,388	481,501	546,680		592			3.000	3.145	MON	1,383	16,335	04/09/2015	08/20/2044	11	
38379J-XE-6	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	19,125,595	19,553,957	17,013,831	19,316,951		20,915			3.000	3.145	MON	48,885	577,196	04/09/2015	08/20/2044	11	
38379K-6P-8	GNMA_15-171		1.A	2,652,326	2,941,883	2,207,927	2,769,067		15,069			3.366	3.723	MON	8,252	97,257	12/04/2015	11/16/2055	4,670	
38379K-7G-7	GNMA_15-172		1.A	2,123,382	2,113,475	1,763,466	2,118,386		(818)			3.271	3.238	MON	5,762	69,054	06/23/2016	03/16/2057	406	
38379K-AG-3	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,498,125	3,477,412	2,491,754	3,490,353		(1,269)			3.050	3.022	MON	8,838	104,329	10/15/2019	07/16/2056	88	
38379K-BE-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	5,453,456	5,625,440	4,553,260	5,536,492		10,145			3.144	3.265	MON	14,740	174,010	02/27/2015	07/16/2056	145	
38379K-BE-7	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	3,139,508	3,238,518	2,621,273	3,187,288		5,815			3.144	3.265	MON	8,486	100,146	02/27/2015	07/16/2056	145	
38379K-BQ-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	2,062,505	2,165,581	1,722,922	2,109,763		6,103			3.342	3.551	MON	6,031	71,126	05/13/2015	01/16/2055	2,851	
38379K-BQ-0	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	4,675,012	4,908,651	3,905,289	4,782,036		13,733			3.342	3.551	MON	13,671	161,136	05/13/2015	01/16/2055	2,851	
38379K-FE-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	4,465,980	4,733,589	3,479,575	4,568,957		14,151			3.278	3.502	MON	12,929	152,437	03/09/2015	02/16/2056	540	
38379K-FE-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	2,722,027	2,885,136	2,120,810	2,784,792		8,625			3.278	3.502	MON	7,880	92,910	03/09/2015	02/16/2056	540	
38379K-FU-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	4,748,539	4,972,273	3,825,151	4,845,641		14,039			2.908	3.095	MON	12,050	142,387	03/11/2015	10/16/2056	6,628	
38379K-FU-7	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	3,159,930	3,308,814	2,545,459	3,224,514		9,308			2.908	3.095	MON	8,019	94,729	03/11/2015	10/16/2056	6,628	
38379K-GD-4	GNMA 15-32		1.A	3,201,000	3,300,000	2,942,616	3,272,275		4,998			3.000	3.105	MON	8,250	99,000	04/28/2015	09/16/2049	1,794	
38379K-GG-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,007,689	3,275,923	2,153,707	3,081,693		13,223			3.242	3.563	MON	8,849	104,336	06/16/2015	03/16/2055	3,487	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38379K-JB-5	GNMA_15-51-Z		1.A	2,027,008	2,095,504	1,721,430	2,060,168		4,784			3.054	3.200	MON	5,332	62,931	04/23/2015	12/16/2056	357	
38379K-JB-5	GNMA_15-51-Z	OF	1.A	4,318,450	4,464,378	3,667,432	4,389,034		10,124			3.054	3.201	MON	11,360	134,009	04/23/2015	12/16/2056	357	
38379K-JQ-2	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	2,042,644	2,068,500	1,909,697	2,062,463		1,179			3.000	3.037	MON	5,171	62,055	04/20/2015	10/16/2055	5,992	
38379K-JR-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,188,363	3,270,116	2,933,793	3,238,441		1,056			3.000	3.145	MON	8,175	98,104	04/21/2015	10/16/2056	4,527	
38379K-LD-8	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,898,678	2,001,286	1,764,135	1,955,581		13,402			2.983	3.352	MON	4,974	60,176	09/02/2015	02/16/2055	626	
38379K-LD-8	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	2,918,938	3,068,638	2,705,007	3,012,016		16,576			2.983	3.276	MON	7,628	92,270	09/02/2015	02/16/2055	626	
38379K-LD-8	GOVERNMENT NATIONAL MORTGAGE ASS	0	1.A	3,724,309	3,935,862	3,469,466	3,841,101		27,765			2.983	3.374	MON	9,783	118,346	09/02/2015	02/16/2055	626	
38379K-LM-8	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	193,613	188,217	187,282	188,217					3.463	3.079	MON	543	6,519	04/04/2016	07/16/2049	1,837	
38379K-LM-8	GOVERNMENT NATIONAL MORTGAGE ASS	0	1.A	52,127	50,674	50,422	50,674					3.463	3.079	MON	146	1,755	04/04/2016	07/16/2049	1,837	
38379K-ME-5	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	2,313,666	2,276,896	1,740,176	2,297,040		(2,102)			3.202	3.129	MON	6,075	71,236	10/07/2016	12/16/2056	1,511	
38379K-ME-5	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	4,771,936	4,696,097	3,589,113	4,737,646		(4,336)			3.202	3.129	MON	12,530	146,925	10/07/2016	12/16/2056	1,511	
38379K-ME-5	GOVERNMENT NATIONAL MORTGAGE ASS	0	1.A	723,021	711,530	543,805	717,825		(657)			3.202	3.129	MON	1,899	22,261	10/07/2016	12/16/2056	1,511	
38379K-PP-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,268,313	1,400,000	1,176,758	1,351,555		6,399			3.000	3.368	MON	3,500	42,000	06/11/2015	10/16/2056	8,276	
38379K-PP-7	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	3,080,188	3,400,000	2,857,841	3,305,728		12,350			3.000	3.291	MON	8,500	102,000	06/11/2015	10/16/2056	8,276	
38379K-QE-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,197,737	3,465,754	2,326,702	3,279,580		13,539			3.255	3.565	MON	9,402	110,843	06/16/2015	04/16/2055	810	
38379K-TK-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,937,752	2,183,252	1,544,256	2,026,841		13,485			2.893	3.350	MON	5,264	62,191	06/03/2015	07/16/2057	100	
38379K-TK-4	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	4,723,271	5,321,677	3,764,123	4,940,425		32,870			2.893	3.350	MON	12,831	151,590	06/03/2015	07/16/2057	100	
38379K-VE-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,790,594	3,017,877	2,671,067	2,947,381		6,246			3.000	3.338	MON	7,545	90,536	09/09/2015	01/16/2052	517	
38379K-VE-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	0	1.A	8,911,896	9,637,738	8,530,180	9,403,408		20,805			3.000	3.353	MON	24,094	289,132	09/09/2015	01/16/2052	517	
38379K-ZV-3	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,077,813	3,500,000	2,747,691	3,283,899		19,114			3.000	3.560	MON	8,750	105,000	09/21/2015	04/16/2055	466	
38379K-ZV-3	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	5,348,703	6,082,391	4,775,009	5,706,528		32,900			3.000	3.561	MON	15,206	182,472	09/21/2015	04/16/2055	466	
38379M-M2-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	2,012,219	1,900,000	1,684,363	1,965,664		(6,107)			3.500	3.093	MON	5,542	66,500	05/10/2016	08/20/2045	3,970	
38379M-M2-7	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	1,164,969	1,100,000	975,157	1,138,016		(3,536)			3.500	3.093	MON	3,208	38,500	05/10/2016	08/20/2045	3,970	
38379P-AC-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	514,883	549,258	498,957	532,220		2,138			3.000	3.518	MON	1,373	16,213	05/07/2015	05/16/2045	2	
38379P-AC-1	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	6,291,932	6,711,999	6,097,311	6,503,794		26,127			3.000	3.518	MON	16,780	198,126	05/07/2015	05/16/2045	2	
38379Q-QQ-1	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	5,389,719	5,410,829	5,111,269	5,392,893		333			3.500	3.527	MON	15,782	189,379	12/10/2015	09/20/2045	16	
38379Q-VE-2	GNMA_15-156		1.A	424,000	400,000	357,254	414,538		(1,236)			3.500	3.087	MON	1,167	14,000	10/07/2016	10/20/2045	1,730	
38379Q-VE-2	GNMA_15-156	OF	1.A	747,300	705,000	629,660	730,624		(2,178)			3.500	3.087	MON	2,056	24,675	10/07/2016	10/20/2045	1,730	
38379Q-VE-2	GNMA_15-156	0	1.A	106,000	100,000	89,313	103,635		(309)			3.500	3.087	MON	292	3,500	10/07/2016	10/20/2045	1,730	
38379R-5M-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,064,482	2,159,200	1,849,585	2,123,383		5,104			3.000	3.167	MON	5,398	64,776	10/04/2017	12/16/2057	53,371	
38379R-5M-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	OF	1.A	8,070,526	8,440,800	7,230,446	8,300,187		20,097			3.000	3.167	MON	21,102	253,224	10/04/2017	12/16/2057	53,371	
38379R-DA-8	GOVERMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,154,000	2,400,000	1,697,875	2,205,963		(25,838)			3.000	3.544	MON	6,000	72,000	03/09/2016	01/16/2056	7	
38379R-DA-8	GOVERMENT NATIONAL MORTGAGE ASSOCIATION	0	1.A	269,250	300,000	212,234	275,745		(3,230)			3.000	3.544	MON	750	9,000	03/09/2016	01/16/2056	7	
38379R-HA-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	373,987	415,937	270,021	384,706		2,106			3.244	3.646	MON	1,125	13,261	12/15/2016	08/16/2057	538	
38379R-HA-4	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	2,598,068	2,889,490	1,875,820	2,672,534		14,630			3.244	3.646	MON	7,812	92,122	12/15/2016	08/16/2057	538	
38379R-X4-0	GNMA REMIC TRUST GNMA_17-126		1.A	1,081,313	1,200,000	865,097	1,120,682		4,394			3.000	3.441	MON	3,000	36,000	01/18/2018	08/16/2059	3	
38379R-X4-0	GNMA REMIC TRUST GNMA_17-126	OF	1.A	6,172,492	6,850,000	4,938,262	6,397,226		25,081			3.000	3.441	MON	17,125	205,500	01/18/2018	08/16/2059	3	
38379T-CV-9	GNMA_15-184D		1.A	3,119,690	2,978,524	2,714,461	3,048,619		(7,573)			3.500	3.152	MON	8,687	102,299	05/10/2016	09/20/2045	207	
38379T-CV-9	GNMA_15-184D	OF	1.A	3,416,803	3,262,193	2,972,981	3,338,963		(8,294)			3.500	3.152	MON	9,515	112,041	05/10/2016	09/20/2045	207	
38379U-3S-3	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	913,656	1,178,911	714,292	954,862		(15,678)			2.700	3.897	MON	2,653	31,831	12/20/2016	12/16/2057	2,557	
38379U-6G-6	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,890,000	4,000,000	3,513,128	3,950,237		6,761			3.270	3.396	MON	10,901	130,837	01/27/2017	12/16/2056	931	
38379U-6G-6	GOVERNMENT NATIONAL MORTGAGE ASS	OF	1.A	6,486,655	6,670,082	5,858,212	6,587,449		11,187			3.270	3.396	MON	18,178	218,173	01/27/2017	12/16/2056	931	
38379U-6G-6	GOVERNMENT NATIONAL MORTGAGE ASS	0	1.A	583,500	600,000	526,969	592,533		1,011			3.270	3.396	MON	1,635	19,626	01/27/2017	12/16/2056	931	
38379U-E7-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	2,628,421	2,745,890	1,889,192	2,675,811		5,687			2.838	2.992	MON	6,493	78,182	08/02/2016	05/16/2058		
38379U-E7-7	GOVERNMENT NATIONAL MORTGAGE ASS	0	1.A	375,489	392,270	269,885	382,259		812			2.838	2.992	MON	928	11,169	08/02/2016	05/16/2058		
38379U-FJ-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,412,309	3,404,552	3,292,731	3,380,599		3,477			3.715	3.837	MON	10,540	127,057	09/26/2024	05/16/2047	24,445	
38379U-G4-2	GOVERMENT NATIONAL MORTGAGE ASSO		1.A	3,222,838	3,254,107	2,319,100	3,228,036		1,747			2.992	3.032	MON	8,113	95,799	08/03/2016	10/16/2057	36	
38379U-G4-2	GOVERMENT NATIONAL MORTGAGE ASSO	0	1.A	396,171	400,015	285,078	396,810		215			2.992	3.032	MON	997	11,776	08/03/2016	10/16/2057	36	
38379U-GE-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,903,500	1,800,000	1,520,099	1,843,941		(5,499)			3.250	3.008	MON	4,875	58,500	07/08/2016	03/16/2055	22,845	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38379U-GE-0	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	5,332,985	5,043,012	4,258,822	5,160,178		(14,692)			3.250	3.019	MON	13,658	163,898	07/08/2016	03/16/2055	22,845	
38379U-GE-0	GOVERNMENT NATIONAL MORTGAGE ASS	0	1.A	634,500	600,000	506,700	614,647		(1,833)			3.250	3.008	MON	1,625	19,500	07/08/2016	03/16/2055	22,845	
38379U-P9-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,975,067	4,256,082	2,486,173	4,055,371		13,283			2.731	2.981	MON	9,686	114,518	10/06/2016	05/16/2058		
38379U-P9-1	GOVERNMENT NATIONAL MORTGAGE ASS	0	1.A	481,826	515,889	301,354	491,560		1,610			2.731	2.981	MON	1,174	13,881	10/06/2016	05/16/2058		
38379U-RW-8	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	3,105,963	3,026,338	2,503,709	3,063,905		(4,039)			3.494	3.366	MON	8,813	105,780	09/21/2016	10/16/2055	2	
38379U-RW-8	GOVERNMENT NATIONAL MORTGAGE ASS	0	1.A	405,126	394,740	326,571	399,641		(525)			3.494	3.366	MON	1,150	13,797	09/21/2016	10/16/2055	2	
38379U-TH-9	GOVERMENT NATIONAL MORTGAGE ASSO		1.A	3,338,042	3,312,177	2,326,017	3,325,418		(1,466)			3.406	3.373	MON	9,402	109,907	10/07/2016	12/16/2055	92	
38379U-TH-9	GOVERMENT NATIONAL MORTGAGE ASSO	0	1.A	417,255	414,022	290,752	415,677		(183)			3.406	3.373	MON	1,175	13,738	10/07/2016	12/16/2055	92	
38379U-VU-7	GNMA_16-85B		1.A	1,446,254	1,441,300	1,309,020	1,441,592		(414)			2.533	2.499	MON	3,042	36,501	09/28/2016	02/16/2039	75,327	
38379U-VU-7	GNMA_16-85B	CF	1.A	5,641,519	5,622,193	5,106,199	5,624,689		(1,943)			2.533	2.492	MON	11,866	142,384	09/28/2016	02/16/2039	75,327	
38379U-WX-0	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,892,794	1,812,370	1,573,543	1,881,939		(526)			3.200	2.704	MON	4,833	57,996	08/02/2016	04/16/2058	53	
38379U-WX-0	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	2,614,698	2,503,601	2,173,686	2,599,726		(705)			3.200	2.704	MON	6,676	80,115	08/02/2016	04/16/2058	53	
38379U-WX-0	GOVERNMENT NATIONAL MORTGAGE ASS	0	1.A	540,798	517,820	449,584	537,701		(146)			3.200	2.704	MON	1,381	16,570	08/02/2016	04/16/2058	53	
38379U-XN-1	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	4,096,154	4,300,341	2,812,913	4,176,153		9,254			2.856	3.016	MON	10,237	120,313	07/14/2016	05/16/2058	1	
38379V-4Y-7	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,437,373	1,473,212	1,209,947	1,449,954		1,385			3.000	3.147	MON	3,683	43,486	04/13/2016	03/20/2046	2	
38379V-4Y-7	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	2,613,405	2,678,568	2,199,904	2,636,280		2,518			3.000	3.147	MON	6,696	79,066	04/13/2016	03/20/2046	2	
38379V-4Y-7	GOVERNMENT NATIONAL MORTGAGE ASS	0	1.A	392,011	401,785	329,986	395,442		378			3.000	3.147	MON	1,004	11,860	04/13/2016	03/20/2046	2	
38379W-GX-4	GNMA 2016-49		1.A	2,225,836	2,271,105	1,771,283	2,240,075		1,650			3.000	3.114	MON	5,678	67,039	05/04/2016	04/20/2046	14	
38379W-GX-4	GNMA 2016-49	CF	1.A	2,487,699	2,538,293	1,979,669	2,503,613		1,845			3.000	3.114	MON	6,346	74,926	05/04/2016	04/20/2046	14	
38379W-ZR-6	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	2,651,240	2,665,225	2,078,819	2,654,571		384			3.000	3.022	MON	6,663	78,672	05/13/2016	04/20/2046	1	
38379W-ZR-6	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	2,916,364	2,931,747	2,286,701	2,920,028		423			3.000	3.022	MON	7,329	86,540	05/13/2016	04/20/2046	1	
38379X-3H-1	GOVERMENT NATIONAL MORTGAGE ASSO		1.A	2,112,268	2,116,268	1,837,326	2,112,568		44			3.000	3.002	MON	5,291	62,468	08/05/2016	08/20/2046	5,193	
38379X-3H-1	GOVERMENT NATIONAL MORTGAGE ASSO	CF	1.A	6,926,301	7,323,610	6,358,295	7,017,783		31,782			3.000	3.603	MON	18,309	216,179	11/29/2022	08/20/2046	5,193	
38379X-3H-1	GOVERMENT NATIONAL MORTGAGE ASSO	0	1.A	528,067	529,067	459,331	528,142		11			3.000	3.002	MON	1,323	15,617	08/05/2016	08/20/2046	5,193	
38379X-U2-4	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	4,453,977	4,425,625	3,951,850	4,436,906		(2,312)			3.000	2.937	MON	11,064	132,769	08/02/2016	07/20/2046	845	
38379X-U2-4	GOVERNMENT NATIONAL MORTGAGE ASS	0	1.A	923,104	917,228	819,036	919,566		(479)			3.000	2.937	MON	2,293	27,517	08/02/2016	07/20/2046	845	
38379Y-DQ-8	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,002,833	1,020,370	909,980	1,008,713		1,046			3.000	3.148	MON	2,551	30,583	06/09/2016	05/20/2046	15	
38379Y-DQ-8	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	2,807,933	2,857,037	2,547,945	2,824,396		2,928			3.000	3.148	MON	7,143	85,631	06/09/2016	05/20/2046	15	
38379Y-RV-2	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	174,887	192,051	173,865	183,226		1,185			3.000	3.769	MON	480	5,762	03/14/2017	08/20/2046	3,944	
38379Y-RV-2	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	5,833,243	6,337,696	5,737,543	5,991,126		45,046			3.000	3.928	MON	15,844	190,131	11/29/2022	08/20/2046	3,944	
38380A-ML-8	GOVERNMENT NATIONAL MORTGAGE ASSO	CF	1.A	2,401,446	2,368,268	1,840,447	2,387,974		(1,488)			3.000	2.905	MON	5,921	69,907	10/06/2016	09/20/2046	7	
38380A-ML-8	GOVERNMENT NATIONAL MORTGAGE ASSO	0	1.A	401,356	395,811	307,596	399,104		(249)			3.000	2.905	MON	990	11,684	10/06/2016	09/20/2046	7	
38380A-ML-8	GOVERNMENT NATIONAL MORTGAGE ASSO		1.A	1,204,067	1,187,432	922,787	1,197,313		(746)			3.000	2.905	MON	2,969	35,051	10/06/2016	09/20/2046	7	
38380A-UN-5	GOVERNMENT NATIONAL MORTGAGE ASSO		1.A	1,350,071	1,319,369	1,089,266	1,335,713		(1,483)			3.000	2.840	MON	3,298	38,945	10/04/2016	09/20/2046	5	
38380A-UN-5	GOVERNMENT NATIONAL MORTGAGE ASSO	CF	1.A	9,855,746	9,631,619	7,951,830	9,750,930		(10,827)			3.000	2.840	MON	24,079	284,307	10/04/2016	09/20/2046	5	
38380A-UN-5	GOVERNMENT NATIONAL MORTGAGE ASSO	0	1.A	1,215,064	1,187,432	980,340	1,202,141		(1,335)			3.000	2.840	MON	2,969	35,051	10/04/2016	09/20/2046	5	
38380B-3S-2	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	566,813	600,000	495,911	577,439		1,583			3.000	3.373	MON	1,500	18,000	12/04/2017	11/20/2046	1,959	
38380B-3S-2	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	2,076,423	2,198,000	1,816,688	2,115,351		5,799			3.000	3.373	MON	5,495	65,940	12/04/2017	11/20/2046	1,959	
38380B-5A-9	GNMA_16-160-CZ		1.A	406,258	412,088	386,633	408,839		345			3.500	3.609	MON	1,202	14,153	12/09/2016	07/20/2044		
38380B-5A-9	GNMA_16-160-CZ	CF	1.A	10,562,234	10,713,793	10,051,997	10,629,341		8,958			3.500	3.609	MON	31,249	367,969	12/09/2016	07/20/2044		
38380B-C9-4	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	2,079,712	2,059,267	1,884,411	2,079,892		(896)			3.500	3.322	MON	6,006	72,074	07/31/2019	11/20/2046	336	
38380B-C9-4	GOVERNMENT NATIONAL MORTGAGE ASS	0	1.A	505,876	500,903	458,370	505,920		(218)			3.500	3.322	MON	1,461	17,532	07/31/2019	11/20/2046	336	
38380B-D4-4	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	1,735,248	1,837,916	1,438,188	1,775,690		4,937			3.000	3.391	MON	4,595	54,252	01/11/2017	11/20/2046	32	
38380B-D4-4	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	2,354,980	2,494,314	1,951,827	2,409,865		6,700			3.000	3.391	MON	6,236	73,628	01/11/2017	11/20/2046	32	
38380B-UR-4	GNMA_16-150-KY		1.A	1,602,070	1,800,000	1,613,020	1,643,058		18,519			3.000	4.401	MON	4,500	54,000	09/26/2024	11/20/2046	3,374	
38380B-UR-4	GNMA_16-150-KY	CF	1.A	3,369,693	3,717,000	3,330,886	3,533,593		24,456			3.000	3.756	MON	9,293	111,510	12/20/2016	11/20/2046	3,374	
38380G-RR-7	GNMA_17-120-EK		1.A	488,320	500,000	397,537	491,382		524			3.000	3.133	MON	1,250	15,000	09/11/2017	08/20/2047	6	
38380G-RR-7	GNMA_17-120-EK	CF	1.A	976,641	1,000,000	795,075	982,763		1,049			3.000	3.133	MON	2,500	30,000	09/11/2017	08/20/2047	6	
38380J-5M-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,798,178	3,081,800	2,777,730	2,910,824		(56,989)			3.000	3.731	MON	7,705	92,454	09/11/2018	07/16/2049	91,538	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
38380J-5M-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	2,281,974	2,513,274	2,265,299	2,373,004		(46,757)			3.000	3.736	MON	6,283	75,398	09/11/2018	07/16/2049	91,538	
38380J-5M-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	0	1.A	90,797	100,000	90,133	94,273		(1,909)			3.000	3.756	MON	250	3,000	09/11/2018	07/16/2049	91,538	
38380J-C6-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,389,375	3,400,000	2,696,745	3,390,810		(800)			3.000	3.012	MON	8,500	102,000	10/21/2019	09/16/2057	8,965	
38380J-C6-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	7,975,000	8,000,000	6,345,282	7,978,377		(1,882)			3.000	3.012	MON	20,000	240,000	10/21/2019	09/16/2057	8,965	
38380J-TQ-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	6,103,749	6,662,800	6,126,010	6,506,737		35,550			3.000	3.380	MON	16,657	199,884	03/20/2018	02/16/2059	46,160	
38380J-TQ-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	15,241,235	16,637,200	15,296,821	16,247,505		88,771			3.000	3.380	MON	41,593	499,116	03/20/2018	02/16/2059	46,160	
38380J-TQ-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	0	1.A	366,438	400,000	367,774	390,631		2,134			3.000	3.380	MON	1,000	12,000	03/20/2018	02/16/2059	46,160	
38380J-TY-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,555,031	1,800,000	1,440,761	1,668,120		13,567			3.000	3.776	MON	4,500	54,000	02/27/2019	05/16/2060		
38380J-TY-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	1,899,580	2,198,827	1,759,992	2,047,742		15,551			3.000	3.724	MON	5,497	65,965	02/27/2019	05/16/2060		
38380J-TY-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	0	1.A	259,172	300,000	240,127	278,020		2,261			3.000	3.776	MON	750	9,000	02/27/2019	05/16/2060		
38380J-ZG-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,521,037	2,807,000	2,427,324	2,695,071		17,008			3.000	3.400	MON	7,018	84,210	07/26/2018	07/16/2058	2,030	
38380J-ZG-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	3,491,910	3,888,000	3,362,108	3,730,477		23,782			3.000	3.407	MON	9,720	116,640	07/26/2018	07/16/2058	2,030	
38380J-ZG-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	0	1.A	89,813	100,000	86,474	95,899		619			3.000	3.412	MON	250	3,000	07/26/2018	07/16/2058	2,030	
38380M-7T-2	GNMA_19-68-CZ		1.A	1,465,442	1,461,663	1,107,823	1,463,194		(350)			3.000	2.986	MON	3,654	43,146	08/08/2019	06/16/2058	5,980	
38380M-7T-2	GNMA_19-68-CZ	CF	1.A	6,960,847	6,942,901	5,262,158	6,950,172		(1,662)			3.000	2.986	MON	17,357	204,942	08/08/2019	06/16/2058	5,980	
38380M-KP-5	GNMA_2018-118-Z		1.A	1,693,180	2,127,800	1,662,878	1,859,849		26,919			3.100	3.983	MON	5,497	64,867	10/05/2018	08/16/2060	316	
38380M-KP-5	GNMA_2018-118-Z	CF	1.A	3,908,525	4,882,606	3,815,762	4,252,510		63,205			3.100	4.007	MON	12,613	148,850	11/29/2022	08/16/2060	316	
38380M-MH-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	3,504,604	3,864,817	3,649,146	3,650,019		(86,552)			3.150	4.444	MON	10,145	121,742	09/13/2018	05/16/2059	3,328	
38380M-MH-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	0	1.A	51,193	56,454	53,304	53,118		(1,346)			3.150	4.532	MON	148	1,778	09/13/2018	05/16/2059	3,328	
38380M-QV-6	GNMA_18-143		1.A	8,336,979	9,207,362	8,610,939	9,025,902		55,041			3.250	3.631	MON	24,937	299,239	10/19/2018	03/16/2060	76,390	
38380M-QV-6	GNMA_18-143	CF	1.A	15,310,886	16,909,348	15,814,015	16,570,157		102,999			3.250	3.638	MON	45,796	549,554	10/19/2018	03/16/2060	76,390	
38380M-QV-6	GNMA_18-143	0	1.A	452,734	500,000	467,612	489,351		3,245			3.250	3.664	MON	1,354	16,250	10/19/2018	03/16/2060	76,390	
38380M-TW-1	GNMA_18-149-Z		1.A	3,128,558	3,348,792	2,433,773	3,232,237		14,309			2.500	2.753	MON	6,977	82,597	09/09/2019	11/16/2053	66	
38380M-TW-1	GNMA_18-149-Z	CF	1.A	2,569,887	2,750,793	1,999,171	2,655,052		11,754			2.500	2.753	MON	5,731	67,848	09/09/2019	11/16/2053	66	
38380M-UX-7	GNMA 2018-158		1.A	2,634,625	2,800,000	2,455,862	2,686,960		(25,237)			3.250	3.702	MON	7,583	91,000	02/05/2019	04/16/2059	22,438	
38380M-UX-7	GNMA 2018-158	0	1.A	282,281	300,000	263,128	287,889		(2,704)			3.250	3.702	MON	813	9,750	02/05/2019	04/16/2059	22,438	
38380T-AJ-5	GOVERNMENT NATIONAL MORTGAGE ASS		1.A	529,119	525,119	440,359	527,044		(233)			3.000	2.938	MON	1,313	15,501	11/07/2016	11/20/2046	136	
38380T-AJ-5	GOVERNMENT NATIONAL MORTGAGE ASS	CF	1.A	11,143,242	11,059,002	9,273,965	11,099,543		(4,900)			3.000	2.938	MON	27,648	326,441	11/07/2016	11/20/2046	136	
38380T-AJ-5	GOVERNMENT NATIONAL MORTGAGE ASS	0	1.A	661,398	656,398	550,449	658,805		(291)			3.000	2.938	MON	1,641	19,376	11/07/2016	11/20/2046	136	
38380T-ZR-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	486,328	500,000	436,241	491,440		843			3.000	3.188	MON	1,250	15,000	08/03/2017	07/20/2047	9	
38380T-ZR-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	3,173,766	3,456,565	3,015,791	3,234,866		20,272			3.000	3.776	MON	8,641	103,697	11/29/2022	07/20/2047	9	
38380V-5K-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	1,573,500	1,600,000	1,442,573	1,582,322		1,462			3.500	3.615	MON	4,667	56,000	03/07/2018	03/20/2048	19	
38380V-5K-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	2,065,219	2,100,000	1,893,377	2,076,797		1,919			3.500	3.615	MON	6,125	73,500	03/07/2018	03/20/2048	19	
38380Y-SB-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	918,000	900,000	817,034	912,543		(972)			4.000	3.843	MON	3,000	36,000	09/14/2018	08/20/2048	117	
38380Y-SB-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	5,474,991	5,464,000	4,960,305	5,459,274		(948)			4.000	3.983	MON	18,213	218,560	11/29/2022	08/20/2048	117	
38381A-2A-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	4,550,110	4,402,555	4,275,835	4,482,937		(11,593)			4.000	3.664	MON	14,675	176,102	02/27/2019	11/20/2048	72	
38381A-2A-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	18,109,032	17,521,779	17,017,444	17,841,692		(46,138)			4.000	3.664	MON	58,406	700,871	02/27/2019	11/20/2048	72	
38381A-MU-7	GNMA_18-139		1.A	3,124,446	3,200,637	2,975,829	3,142,281		3,635			4.000	4.213	MON	10,669	128,025	11/29/2022	10/20/2048	112	
38381A-MU-7	GNMA_18-139	CF	1.A	3,914,261	3,983,637	3,703,833	3,932,607		2,849			4.000	4.141	MON	13,279	159,345	11/29/2022	10/20/2048	112	
38381A-NN-2	GNMA_18-139		1.A	792,000	800,000	720,503	793,665		269			4.000	4.057	MON	2,667	32,000	10/31/2018	10/20/2048	250	
38381A-NN-2	GNMA_18-139	CF	1.A	5,746,109	5,876,000	5,292,093	5,766,791		5,432			4.000	4.161	MON	19,587	235,040	11/29/2022	10/20/2048	250	
38381B-XT-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	519,688	500,000	442,441	514,667		(849)			4.000	3.717	MON	1,667	20,000	02/12/2019	01/20/2049	171	
38381B-XT-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	CF	1.A	5,532,593	5,323,000	4,710,232	5,479,149		(9,035)			4.000	3.717	MON	17,743	212,920	02/12/2019	01/20/2049	171	
38382B-AS-2	GNMA_19-151C		1.A	1,653,875	1,600,000	1,296,479	1,638,878		(3,931)			3.000	2.757	MON	4,000	48,000	01/22/2020	12/20/2049	5	
38382B-AS-2	GNMA_19-151C	CF	1.A	3,235,764	3,130,359	2,536,528	3,206,422		(7,692)			3.000	2.757	MON	7,826	93,911	01/22/2020	12/20/2049	5	
38383P-6Z-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		1.A	2,672,578	2,700,000	2,579,685	2,677,171		1,466			4.500	4.584	MON	10,125	121,500	09/14/2022	12/20/2051	19,599	
38383P-6Z-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	0	1.A	989,844	1,000,000	955,439	991,545		543			4.500	4.584	MON	3,750	45,000	09/14/2022	12/20/2051	19,599	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)				1,660,584,555	1,761,271,488	1,505,502,205	1,708,464,611		5,590,050			XXX	XXX	XXX	4,939,384	58,906,111	XXX	XXX	5,151,129	XXX
3128JN-XL-4	FREDDIE MAC		1.A	11,487	11,545	11,929	11,545					6.709	6.635	MON	129	861	07/12/2007	07/01/2037	87	
3128K4-BY-0	FHLMC POOL-A43655		1.A	1,617	1,730	1,781	1,634		18			5.000	6.648	MON	7	87	08/10/2006	03/01/2036	3	
3128L0-7A-4	FHLMC POOL-A68989		1.A	34,348	34,806	36,149	34,471		64			5.500	5.741	MON	160	1,914	12/10/2007	11/01/2037	7	
3128M4-N8-2	FHLMC POOL-G02815		1.A	5,000	5,023	5,261	5,000		5			5.500	5.583	MON	23	276	12/10/2007	04/01/2037	9	
3128M4-VK-6	FHLMC POOL-G03018		1.A	14,738	15,307	15,775	14,746		82			5.000	5.960	MON	64	765	06/08/2007	06/01/2037	21	
3128M6-VH-8	FGOLD 30YR GIANT		1.A	6,258	6,303	6,496	6,258		6			5.000	5.229	MON	26	315	11/10/2009	09/01/2038	10	
3128MJ-TV-2	FREDDIE MAC GOLD		1.A	60,123	57,385	56,119	60,123		(268)			4.000	2.814	MON	191	2,295	12/09/2013	01/01/2044	60	
3128MJ-W4-8	FREDDIE MAC GOLD	0	1.A	2,656,571	2,594,742	2,379,763	2,656,570		(5,978)			3.000	2.524	MON	6,487	77,843	02/09/2016	09/01/2045	133	
3128MJ-WU-0	FREDDIE MAC GOLD	0	1.A	516,327	504,310	461,825	516,327		(1,159)			3.000	2.534	MON	1,261	15,129	02/09/2016	08/01/2045	141	
3128MJ-WV-8	FREDDIE MAC GOLD	0	1.A	3,850,243	3,672,910	3,495,431	3,850,243		(17,091)			3.500	2.318	MON	10,713	128,551	02/09/2016	08/01/2045	80	
3128MJ-XQ-8	FREDDIE MAC GOLD	0	1.A	1,836,898	1,794,147	1,640,890	1,836,898		(3,822)			3.000	2.532	MON	4,485	53,824	02/09/2016	01/01/2046	120	
3128MM-S2-0	FHLMC POOL-G18536	0	1.A	260,978	252,067	246,256	255,553		(2,143)			2.500	1.546	MON	525	6,302	09/15/2016	01/01/2030	503	
3128MM-TK-9	FREDDIE MAC GOLD	0	1.A	206,283	199,239	194,304	202,077		(1,540)			2.500	1.601	MON	415	4,981	09/15/2016	05/01/2030	548	
3128MM-UV-3	FREDDIE MAC GOLD	0	1.A	211,154	203,945	197,965	207,391		(1,555)			2.500	1.615	MON	425	5,099	09/15/2016	04/01/2031	467	
3128NC-LR-3	FREDDIE MAC		1.A	119,315	119,971	122,355	119,971					6.260	6.191	MON	1,256	8,510	09/19/2005	09/01/2035	636	
3128Q3-L7-4	FREDDIE MAC		1.A	19,661	19,874	20,490	19,661		110			6.500	6.749	MON	216	1,292	04/30/2010	02/01/2036	202	
3128QJ-BG-0	FREDDIE MAC		1.A	11,720	11,848	12,240	11,724		8			6.910	7.147	MON	137	841	06/12/2006	05/01/2036	77	
3128QL-RC-7	FREDDIE MAC		1.A	22,213	22,641	23,327	22,240		159			6.126	6.593	MON	238	1,452	04/30/2010	01/01/2036	229	
3128QS-CF-1	FREDDIE MAC		1.A	69,114	69,790	71,840	69,136		45			6.700	6.895	MON	781	4,603	04/30/2010	03/01/2036	865	
3128QS-VW-3	FREDDIE MAC		1.A	31,555	31,744	32,785	31,744					6.660	6.583	MON	353	2,379	08/16/2006	07/01/2036	189	
3128S4-3M-7	FREDDIE MAC		1.A	8,016	7,407	7,639	7,991		(55)			6.535	4.469	MON	81	486	04/18/2011	02/01/2037	55	
3128S4-BK-2	FREDDIE MAC		1.A	104,062	105,596	109,678	104,062		405			6.659	7.006	MON	1,182	7,033	04/30/2010	04/01/2036	457	
312936-CD-7	FHLMC POOL-A89068		1.A	14,274	14,056	14,211	14,274		(47)			4.500	4.089	MON	53	633	10/12/2009	09/01/2039	17	
312938-GG-2	FHLMC POOL-A90199		1.A	18,956	18,827	19,023	18,956		(27)			4.500	4.255	MON	71	847	12/10/2009	12/01/2039	28	
312940-A5-8	FHLMC POOL-A91828		1.A	59,100	59,100	60,547	59,100					5.000	4.946	MON	246	2,955	04/09/2010	04/01/2040	66	
312946-VE-3	FREDDIE MAC GOLD		1.A	290,075	290,770	292,317	290,119		41			4.500	4.510	MON	1,090	13,085	11/29/2022	03/01/2041	178	
31307D-EW-2	FREDDIE MAC GOLD	0	1.A	146,720	141,711	139,627	143,014		(1,353)			2.500	1.508	MON	295	3,543	09/15/2016	07/01/2028	1,043	
31307R-6E-0	FREDDIE MAC GOLD	0	1.A	252,177	243,567	236,231	247,806		(1,920)			2.500	1.663	MON	507	6,089	09/15/2016	10/01/2031	493	
3132AD-7K-8	FREDDIE MAC		1.A	188,840	184,628	179,906	188,840		(1,108)			3.000	1.794	MON	462	5,539	09/13/2019	03/01/2034	222	
3132AE-CG-9	FREDDIE MAC		1.A	98,933	96,726	94,254	98,933		(494)			3.000	1.792	MON	242	2,902	09/13/2019	04/01/2034	259	
3132AE-G4-2	FREDDIE MAC		1.A	97,935	95,751	93,278	97,935		(452)			3.000	1.797	MON	239	2,873	09/13/2019	05/01/2034	255	
3132DV-3J-2	FREDDIE MAC	CF	1.A	4,184,438	4,074,149	3,815,633	4,184,438		(11,804)			3.500	2.192	MON	11,883	142,595	09/12/2019	07/01/2049	1,712	
3132DV-3N-3	FREDDIE MAC	CF	1.A	4,602,909	4,476,646	4,192,126	4,602,909		(13,120)			3.500	2.199	MON	13,057	156,683	03/10/2020	08/01/2049	1,845	
3132GR-A8-4	FREDDIE MAC GOLD		1.A	35,911	35,727	35,404	35,770		(1,166)			4.000	3.833	MON	119	1,429	09/11/2012	12/01/2041	124	
3133G6-UC-7	FREDDIE MAC		1.A	235,680	230,423	224,626	235,046		(1,236)			3.000	2.299	MON	576	6,913	09/13/2019	09/01/2034	379	
3133TE-V4-3	FREDDIE MAC		1.B FE	2,377	2,263	2,301	2,302		(17)			7.001	4.368	MON	13	158	06/19/1998	07/15/2028		
3133TH-PQ-4	FREDDIE MAC		1.B FE	26,612	30,567	30,630	30,339		589			6.000	7.428	MON	153	1,834	08/08/2000	01/15/2029	3,407	
3133TL-HA-9	FREDDIE MAC		1.B FE	99,512	108,749	111,987	107,183		1,112			6.000	6.996	MON	544	6,525	06/02/1999	06/15/2029	4	
3133TM-EA-0	FREDDIE MAC	0	1.B FE	11,170	12,691	12,796	11,312		1,218			7.000	26.602	MON	74	888	01/21/2000	10/15/2029		
3133TM-Y9-1	FREDDIE MAC	0	1.B FE	74,633	89,982	92,352	73,435		8,535			6.500	21.609	MON	487	5,849	01/31/2000	12/20/2029	62	
31349S-5P-4	FREDDIE MAC		1.A	18,643	18,823	19,359	18,823					6.250	6.168	MON	197	1,299	07/13/2004	07/01/2034	81	
31349S-B4-4	FEDERAL HOME LOAN MORTGAGE CORPORATION		1.A	23,223	23,267	23,990	23,267					6.357	6.269	MON	248	1,670	04/30/2010	10/01/2033	119	
31349U-R6-7	FREDDIE MAC		1.A	18,388	17,140	17,707	18,263		(109)			6.335	4.594	MON	181	1,170	01/25/2011	06/01/2037	110	
31358S-6S-5	FANNIEMAE-ACES		1.B FE	43,661	41,769	41,952	42,937		(233)			6.460	5.153	MON	225	2,698	04/30/2010	02/25/2031	861	

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1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31359P-X8-4	FANNIE MAE	0	1.B FE	2,085	2,457	2,457	2,214		667			6.500	49.952	MON	13	160	01/19/2000	07/18/2027	3	
31359V-YH-0	FANNIE MAE GRANTOR TRUST		1.B FE	123,759	118,892	122,989	118,892		(252)			7.500	7.246	MON	743	8,774	04/16/1999	01/19/2039	3,552	
31359V-YU-1	FANNIE MAE		1.B FE	23,616	24,176	24,587	23,921		278			6.000	6.698	MON	121	1,451	04/30/2010	05/25/2029		
31359X-EC-9	FANNIE MAE	0	1.B FE	27,952	31,627	31,962	29,001		3,259			7.000	19.643	MON	184	2,214	01/21/2000	12/18/2029	1	
31359X-RW-1	FANNIE MAE	0	1.B FE	61,847	73,918	74,840	60,713		3,035			6.500	25.980	MON	400	4,805	01/31/2000	02/25/2030		
31359X-ZH-5	FANNIE MAE	0	1.B FE	99,219	118,382	120,126	102,266		6,726			6.500	20.019	MON	641	7,695	01/31/2000	03/25/2030	3	
313637-FB-1	FNMA POOL-109162		1.A	9,531	9,531	9,501	9,531					6.640	5.834	MON	53	633	03/19/1998	03/01/2028	384	
313637-P6-1	FANNIE MAE	OF	1.A	11,162,438	11,100,000	10,650,660	11,124,228		(5,472)			3.735	3.719	MON	35,700	420,343	07/25/2018	09/01/2033	11,134,549	
3136A0-PL-5	FANNIE MAE FNMA_11-71		1.B FE	1,080,410	983,028	980,668	1,004,704		(7,616)			4.000	3.067	MON	3,277	39,321	05/31/2012	08/25/2041	5	
3136A1-NA-9	FANNIE MAE FNMA_11-105		1.B FE	293,566	261,674	255,177	278,265		(915)			4.000	2.692	MON	872	10,467	11/14/2012	10/25/2041	4	
3136A1-QX-6	FANNIE MAE FNMA_11-96		1.B FE	2,822,962	2,626,689	2,586,499	2,733,595		(15,330)			4.000	3.127	MON	8,756	105,068	09/26/2024	10/25/2041		
3136A2-GL-1	FANNIE MAE FNMA_11-113		1.B FE	160,479	158,278	153,760	160,097		(242)			4.000	3.733	MON	528	6,331	09/14/2018	11/25/2041		
3136A2-GL-1	FANNIE MAE FNMA_11-113	0	1.B FE	40,120	39,570	38,440	40,024		(61)			4.000	3.733	MON	132	1,583	09/14/2018	11/25/2041		
3136A3-C5-8	FANNIE MAE FNMA_12-5		1.B FE	97,052	93,142	88,081	97,278		(443)			3.500	2.805	MON	272	3,260	03/01/2016	02/25/2042		
3136A3-V8-1	FANNIE MAE FNMA_12-3		1.B FE	170,290	159,279	155,368	170,137		(992)			4.000	2.958	MON	531	6,371	04/26/2016	02/25/2042		
3136A3-WA-5	FANNIE MAE_12-7		1.B FE	1,535,689	1,626,409	1,534,862	1,572,015		6,603			3.500	4.039	MON	4,744	55,860	09/26/2024	02/25/2042	2	
3136A4-5R-6	FANNIE MAE FNMA_12-37		1.B FE	511,563	500,000	490,025	502,097		(794)			3.500	3.298	MON	1,458	17,500	01/29/2013	04/25/2032	1,579	
3136A4-P6-0	FNMA_12-39		1.B FE	1,289,350	1,159,618	1,164,251	1,188,319		(7,589)			4.250	3.316	MON	4,107	49,284	06/07/2012	04/25/2042	171	
3136A4-PV-5	FANNIE MAE FNMA_12-19		1.B FE	2,415,127	2,402,193	2,246,482	2,385,277		1,388			3.500	3.567	MON	7,006	82,504	09/26/2024	03/25/2042		
3136A4-PV-5	FANNIE MAE FNMA_12-19	OF	1.B FE	5,927,345	5,713,986	5,343,604	5,805,748		(14,484)			3.500	3.187	MON	16,666	196,249	03/03/2016	03/25/2042		
3136A4-PV-5	FANNIE MAE FNMA_12-19	0	1.B FE	1,514,009	1,459,511	1,364,905	1,482,956		(3,701)			3.500	3.187	MON	4,257	50,127	03/03/2016	03/25/2042		
3136A4-VM-8	FANNIE MAE FNMA_12-14		1.B FE	2,071,877	1,918,002	1,871,560	1,990,822		(11,580)			4.000	3.192	MON	6,393	76,720	09/26/2024	03/25/2042	12	
3136A5-CA-2	FANNIE MAE FNMA_12-40		1.B FE	746,703	700,000	672,772	707,787		(2,499)			3.500	3.031	MON	2,042	24,500	08/03/2012	04/25/2032	30	
3136A5-HP-4	FANNIE MAE FNMA_12-31		1.B FE	2,094,294	1,969,941	1,881,870	2,025,554		(5,996)			3.500	2.919	MON	5,746	68,948	05/03/2016	04/25/2042	8	
3136A5-HP-4	FANNIE MAE FNMA_12-31	0	1.B FE	387,832	364,804	348,494	375,537		(1,157)			3.500	2.897	MON	1,064	12,768	05/03/2016	04/25/2042	8	
3136A5-M4-5	FANNIE MAE FNMA_12-53		1.B FE	1,988,160	2,000,000	1,943,364	1,977,811		2,805			4.000	4.154	MON	6,667	80,000	09/26/2024	05/25/2042	7,299	
3136A5-M4-5	FANNIE MAE FNMA_12-53	OF	1.B FE	3,872,859	3,700,000	3,595,223	3,774,444		(9,735)			4.000	3.573	MON	12,333	148,000	12/15/2016	05/25/2042	7,299	
3136A6-HD-9	FANNIE MAE FNMA_12-57		1.B FE	684,330	652,361	656,168	658,977		(1,647)			4.500	3.999	MON	2,446	29,177	05/22/2012	10/25/2041	6,947	
3136A6-TT-1	FANNIE MAE FNMA_12-63	OF	1.B FE	3,962,837	3,739,344	3,568,112	3,825,067		(13,555)			4.000	3.549	MON	12,464	149,574	06/04/2012	06/25/2042	154	
3136A7-BT-8	FANNIE MAE FNMA_12-68	OF	1.B FE	7,591,460	7,220,292	7,032,656	7,279,416		(23,322)			3.000	2.568	MON	18,051	216,609	12/06/2012	07/25/2032	379	
3136A8-AJ-9	FANNIE MAE FNMA_12-98		1.B FE	197,661	207,209	202,720	197,002		409			4.000	4.852	MON	691	8,288	06/25/2013	09/25/2042	2	
3136A8-CG-3	FANNIE MAE FNMA_12-98		1.B FE	102,781	100,000	97,287	100,454		(180)			3.000	2.771	MON	250	3,000	10/17/2012	09/25/2032	134	
3136A8-S7-6	FANNIE MAE FNMA_12-113	OF	1.B FE	3,893,540	3,973,000	3,850,942	3,931,985		2,146			4.000	4.133	MON	13,243	158,920	11/19/2013	10/25/2042	33	
3136A8-VY-3	FANNIE MAE FNMA_12-99		1.B FE	1,591,795	1,778,637	1,646,950	1,643,177		5,247			3.000	4.226	MON	4,447	53,359	11/05/2014	09/25/2042	556	
3136A8-VY-3	FANNIE MAE FNMA_12-99	OF	1.B FE	2,294,351	2,563,658	2,373,849	2,368,410		7,562			3.000	4.226	MON	6,409	76,910	11/05/2014	09/25/2042	556	
3136AA-K3-8	FANNIE MAE FNMA_12-137		1.B FE	897,363	834,707	804,632	859,997		(3,927)			4.000	3.455	MON	2,782	32,976	11/26/2012	12/25/2042	1	
3136AA-K3-8	FANNIE MAE FNMA_12-137	OF	1.B FE	2,692,089	2,504,120	2,413,895	2,579,991		(11,782)			4.000	3.455	MON	8,347	98,928	11/26/2012	12/25/2042	1	
3136AB-VJ-9	FANNIE MAE FNMA_13-12		1.B FE	2,492,509	2,829,316	2,682,416	2,681,089		27,311			3.000	4.274	MON	7,073	83,516	11/29/2022	02/25/2043	385	
3136AC-6W-6	FNMA_13-37		1.B FE	1,328,253	1,421,517	1,331,987	1,369,350		5,899			3.500	4.124	MON	4,146	49,753	11/29/2022	04/25/2043	1,461	
3136AC-P9-6	FNMA_13-15		1.B FE	2,283,101	2,200,248	2,070,276	2,240,010		(5,293)			3.500	3.170	MON	6,417	77,009	07/28/2017	03/25/2043	3	
3136AC-QW-4	FANNIE MAE FNMA_13-21		1.B FE	378,883	393,595	363,321	385,621		359			3.000	3.285	MON	984	11,805	02/12/2015	03/25/2043	12,120	
3136AC-QW-4	FANNIE MAE FNMA_13-21	OF	1.B FE	7,842,874	8,147,421	7,520,752	7,982,362		7,434			3.000	3.285	MON	20,369	244,372	02/12/2015	03/25/2043	12,120	
3136AD-7D-5	FANNIE MAE FNMA_13-49		1.B FE	1,572,652	1,504,930	1,398,327	1,534,430		(4,715)			3.500	3.175	MON	4,389	52,673	02/13/2015	05/25/2043	49	
3136AD-H2-8	FANNIE MAE FNMA_13-40		1.B FE	974,188	1,100,000	1,060,813	1,069,443		7,521			3.000	3.987	MON	2,750	33,000	07/17/2013	05/25/2033	70	
3136AD-H2-8	FANNIE MAE FNMA_13-40	OF	1.B FE	1,735,584	1,900,000	1,832,314	1,815,014		24,198			3.000	4.654	MON	4,750	57,000	11/29/2022	05/25/2033	70	
3136AD-P4-5	FANNIE MAE FNMA_13-41		1.B FE	1,169,438	1,200,000	1,051,985	1,182,347		1,950			3.000	3.182	MON	3,000	36,000	04/06/2017	05/25/2043	6,489	
3136AD-P4-5	FANNIE MAE FNMA_13-41	OF	1.B FE	2,046,516	2,100,000	1,840,974	2,069,714		3,335			3.000	3.178	MON	5,250	63,000	04/06/2017	05/25/2043	6,489	
3136AD-P4-5	FANNIE MAE FNMA_13-41	0	1.B FE	97,453	100,000	87,665	98,529		162			3.000	3.182	MON	250	3,000	04/06/2017	05/25/2043	6,489	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3136AD-Q6-9	FANNIE MAE FNMA_13-41	OF	1.B FE	2,732,829	3,112,476	2,868,553	2,907,049		8,598			3.000	4.082	MON	7,781	93,374	05/15/2014	05/25/2043	142	
3136AD-SR-1	FNMA_13-35		1.B FE	3,437,060	3,809,638	3,477,051	3,633,492		22,695			3.000	3.775	MON	9,524	112,453	08/12/2014	02/25/2043	2,600	
3136AD-SR-1	FNMA_13-35	OF	1.B FE	3,266,529	3,620,621	3,304,535	3,453,215		21,569			3.000	3.775	MON	9,052	106,874	08/12/2014	02/25/2043	2,600	
3136AD-TU-3	FNMA_13-35		1.B FE	5,610,305	6,154,030	5,752,785	5,870,257		41,214			3.000	3.877	MON	15,385	181,655	09/26/2024	04/25/2043	11,270	
3136AD-TU-3	FNMA_13-35	OF	1.B FE	3,862,869	4,250,677	3,973,531	4,082,257		24,410			3.000	3.742	MON	10,627	125,472	08/12/2014	04/25/2043	11,270	
3136AE-JE-8	FANNIE MAE FNMA_13-58		1.B FE	246,647	243,268	231,194	244,793		(88)			3.500	3.360	MON	710	8,514	03/05/2015	06/25/2043	397	
3136AE-LM-7	FNMA_13-62A-VZ		1.B FE	31,392	29,413	28,819	30,485		(52)			4.000	3.332	MON	98	1,177	04/23/2013	06/25/2043	40	
3136AE-PW-1	FANNIE MAE FNMA_13-55		1.B FE	2,129,304	2,100,000	1,977,907	2,100,304		(1,990)			3.000	2.941	MON	5,250	63,000	09/26/2024	06/25/2043	662	
3136AF-3H-5	FANNIE MAE FNMA_13-86		1.B FE	22,928	24,362	23,573	23,399		37			4.000	4.673	MON	81	974	07/10/2013	08/25/2043	38	
3136AF-4E-1	FANNIE MAE FNMA_13-85		1.B FE	2,214,738	2,230,796	2,202,792	2,216,190		265			4.000	4.091	MON	7,436	89,232	06/26/2013	02/25/2042	18	
3136AF-4E-1	FANNIE MAE FNMA_13-85	OF	1.B FE	4,809,640	5,092,941	5,029,006	4,805,334		52,778			4.000	5.333	MON	16,976	203,718	11/29/2022	02/25/2042	18	
3136AF-5E-0	FNMA_13-84		1.B FE	322,500	300,000	284,745	312,750		(1,048)			4.000	3.428	MON	1,000	12,000	11/29/2016	08/25/2043		
3136AF-5E-0	FNMA_13-84	OF	1.B FE	7,202,500	6,700,000	6,359,300	6,984,758		(23,394)			4.000	3.428	MON	22,333	268,000	11/29/2016	08/25/2043		
3136AF-5E-0	FNMA_13-84	0	1.B FE	430,000	400,000	379,660	417,000		(1,397)			4.000	3.428	MON	1,333	16,000	11/29/2016	08/25/2043		
3136AF-FW-9	FNMA_13-67		1.B FE	16,239	18,647	18,220	17,921		140			3.000	4.489	MON	47	559	07/12/2013	11/25/2032	2	
3136AF-HG-2	FNMA_13-76		1.B FE	1,590,000	1,600,000	1,537,642	1,593,114		237			4.000	4.026	MON	5,333	64,000	07/24/2013	07/25/2043	11	
3136AF-HG-2	FNMA_13-76	OF	1.B FE	2,580,265	2,700,000	2,594,772	2,609,583		8,786			4.000	4.503	MON	9,000	108,000	11/29/2022	07/25/2043	11	
3136AF-J5-4	FNMA_13-81		1.B FE	4,007,941	4,352,052	3,723,711	4,189,657		13,579			3.000	3.447	MON	10,880	128,464	05/16/2014	08/25/2043	13,219	
3136AF-J5-4	FNMA_13-81	OF	1.B FE	4,904,384	5,325,461	4,556,580	5,126,744		16,616			3.000	3.447	MON	13,314	157,198	05/16/2014	08/25/2043	13,219	
3136AF-S3-9	FNMA_13-81		1.B FE	3,654,946	3,545,320	3,370,131	3,575,953		(6,282)			3.500	3.255	MON	10,341	124,086	09/26/2024	08/25/2043	57	
3136AF-VP-6	FANNIE MAE FNMA_13-66		1.B FE	45,505	44,626	43,769	45,083		(26)			4.000	3.775	MON	149	1,785	06/04/2013	07/25/2043		
3136AF-X5-8	FANNIE MAE FNMA_13-89		1.B FE	417,750	400,000	354,827	409,465		(866)			3.500	3.191	MON	1,167	14,000	02/13/2015	08/25/2043	25	
3136AF-X5-8	FANNIE MAE FNMA_13-89	OF	1.B FE	2,193,188	2,100,000	1,862,844	2,149,690		(4,546)			3.500	3.191	MON	6,125	73,500	02/13/2015	08/25/2043	25	
3136AF-ZL-1	FNMA_13-80		1.B FE	249,835	285,127	277,660	276,276		2,764			3.000	4.121	MON	713	8,554	07/11/2013	08/25/2033	269	
3136AF-ZL-1	FNMA_13-80	OF	1.B FE	4,687,682	5,138,732	5,004,148	4,928,736		66,315			3.000	4.514	MON	12,847	154,162	11/29/2022	08/25/2033	269	
3136AG-3A-8	FANNIE MAE FNMA_13-116	OF	1.B FE	15,489,165	17,516,754	16,912,915	16,963,945		162,418			3.000	4.046	MON	43,792	517,062	11/04/2013	04/25/2033	111	
3136AG-4W-9	FNMA_13-111-DB		1.B FE	13,326	13,690	13,427	13,499		26			4.000	4.239	MON	46	548	10/11/2013	04/25/2041		
3136AG-7K-2	FANNIE MAE FNMA_2013-115		1.B FE	739,865	720,940	686,970	732,698		(1,584)			4.000	3.716	MON	2,403	28,838	08/14/2018	11/25/2043	34	
3136AG-DB-5	FNMA_13-97		1.B FE	557,708	590,032	581,461	577,884		1,215			3.500	4.233	MON	1,721	20,651	08/08/2013	09/25/2033	6	
3136AG-EQ-1	FANNIE MAE FNMA_13-98		1.B FE	3,715,309	4,051,786	3,573,121	3,900,340		15,512			3.000	3.527	MON	10,129	119,601	05/16/2014	09/25/2043	3,893	
3136AG-EQ-1	FANNIE MAE FNMA_13-98	OF	1.B FE	10,263,576	11,398,541	10,051,956	10,731,742		68,256			3.000	3.853	MON	28,496	336,464	11/29/2022	09/25/2043	3,893	
3136AG-JG-8	FANNIE MAE FNMA_13-94		1.B FE	2,156,669	2,460,013	2,183,789	2,332,256		13,716			3.000	3.780	MON	6,150	72,615	07/25/2013	06/25/2043	1,143	
3136AG-JG-8	FANNIE MAE FNMA_13-94	OF	1.B FE	1,877,568	2,170,599	1,926,873	1,946,516		23,784			3.000	4.639	MON	5,427	64,072	11/29/2022	06/25/2043	1,143	
3136AG-LC-4	FNMA_13-93	OF	1.B FE	6,358,039	7,035,604	6,600,508	6,504,901		43,994			3.000	4.628	MON	17,589	210,937	11/29/2022	09/25/2043	39	
3136AG-U5-9	FNMA_13-114C-ZT	OF	1.B FE	9,318,324	10,378,529	9,973,469	10,085,168		78,680			3.000	3.868	MON	25,946	311,259	10/28/2013	11/25/2033	1,421	
3136AG-UJ-9	FANNIE MAE FNMA_13-100		1.B FE	1,480,000	1,611,443	1,585,774	1,550,524		8,588			3.500	4.830	MON	4,700	56,273	11/29/2022	10/25/2033	7	
3136AG-YQ-9	FANNIE MAE FNMA_13-101		1.B FE	2,902,439	3,395,272	3,265,722	3,238,067		31,445			3.000	4.379	MON	8,488	101,416	08/20/2013	09/25/2033	26	
3136AG-YQ-9	FANNIE MAE FNMA_13-101	OF	1.B FE	7,877,099	9,066,868	8,720,913	8,556,964		102,008			3.000	4.709	MON	22,667	270,824	11/29/2022	09/25/2033	26	
3136AH-4Z-0	FANNIE MAE FNMA_14-5		1.B FE	2,113,024	2,323,760	2,264,649	2,232,744		19,539			3.000	4.458	MON	5,809	69,532	11/29/2022	02/25/2034	3,285	
3136AH-FJ-4	FNMA_13-119-NT		1.B FE	1,907,724	1,900,000	1,847,119	1,900,765		(546)			4.000	3.950	MON	6,333	76,000	11/29/2022	12/25/2043	4	
3136AH-FJ-4	FNMA_13-119-NT	OF	1.B FE	1,878,294	1,860,273	1,808,498	1,867,378		(1,210)			4.000	3.898	MON	6,201	74,411	09/10/2018	12/25/2043	4	
3136AH-FJ-4	FNMA_13-119-NT	0	1.B FE	100,969	100,000	97,217	100,438		(71)			4.000	3.889	MON	333	4,000	09/10/2018	12/25/2043	4	
3136AH-G9-5	FANNIE MAE FNMA_13-130		1.B FE	7,674,866	8,596,114	7,360,440	8,114,752		41,368			3.000	3.703	MON	21,490	253,741	06/06/2014	10/25/2043	118	
3136AH-G9-5	FANNIE MAE FNMA_13-130	OF	1.B FE	10,975,091	12,292,443	10,525,429	11,604,114		59,154			3.000	3.703	MON	30,731	362,850	06/06/2014	10/25/2043	118	
3136AH-HK-9	FNMA_13-120	OF	1.B FE	9,403,218	10,815,093	10,335,945	10,335,513		102,910			3.000	4.130	MON	27,038	319,241	11/05/2013	08/25/2033	4,906	
3136AH-RT-9	FNMA_13-131		1.B FE	1,398,815	1,612,384	1,565,339	1,543,448		7,454			3.000	4.610	MON	4,031	48,372	12/10/2013	01/25/2034	161	
3136AH-RT-9	FNMA_13-131	OF	1.B FE	7,460,347	8,599,381	8,348,473	8,231,721		39,753			3.000	4.610	MON	21,498	257,982	12/10/2013	01/25/2034	161	
3136AH-TB-6	FANNIE MAE FNMA_13-139		1.B FE	1,574,277	1,829,459	1,771,557	1,758,719		15,570			3.000	4.402	MON	4,574	54,794	12/19/2013	01/25/2034	49,535	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3136AH-TB-6	FANNIE MAE FNMA_13-139	CF	1.B FE	8,566,788	9,955,417	9,640,335	9,570,472		84,725			3.000	4.402	MON	24,889	298,175	12/19/2013	01/25/2034	49,535	
3136AH-VK-3	FANNIE MAE FNMA_13-136		1.B FE	1,618,392	1,876,013	1,816,602	1,801,606		14,311			3.000	4.482	MON	4,690	56,224	12/19/2013	01/25/2034	44,439	
3136AH-VK-3	FANNIE MAE FNMA_13-136	CF	1.B FE	8,649,767	10,026,666	9,709,131	9,628,983		76,489			3.000	4.482	MON	25,067	300,497	12/19/2013	01/25/2034	44,439	
3136AH-VZ-0	FANNIE MAE FNMA_13-136		1.B FE	83,246	89,078	82,314	85,886		126			3.000	3.661	MON	223	2,672	05/06/2015	01/25/2044	2	
3136AH-WY-2	FNMA_13-129-CZ	CF	1.B FE	6,599,044	7,990,794	7,641,832	7,535,967		52,093			2.500	4.576	MON	16,647	199,770	11/14/2013	01/25/2034	162	
3136AH-Y3-8	FNMA_13-132		1.B FE	752,266	855,715	789,854	804,714		2,088			3.000	4.104	MON	2,139	25,671	09/12/2014	01/25/2044	270	
3136AH-Y3-8	FNMA_13-132	CF	1.B FE	4,728,531	5,378,779	4,964,797	5,058,199		13,125			3.000	4.104	MON	13,447	161,363	09/12/2014	01/25/2044	270	
3136AH-Z9-4	FNMA_13-132-YA		1.B FE	870,148	891,793	853,118	871,625		516			4.000	4.293	MON	2,973	35,672	11/29/2022	01/25/2044	2,075	
3136AJ-AU-0	FNMA_14-1		1.B FE	4,950,224	5,707,683	5,253,415	5,186,666		31,549			3.000	4.548	MON	14,269	171,231	11/29/2022	02/25/2044	92	
3136AJ-AU-0	FNMA_14-1	CF	1.B FE	6,135,148	7,122,368	6,555,507	6,474,981		33,705			3.000	4.540	MON	17,806	213,671	11/29/2022	02/25/2044	92	
3136AJ-JY-3	FNMA_14-12-ZT		1.B FE	3,252,327	3,650,936	3,558,811	3,522,946		34,127			3.000	4.269	MON	9,127	109,120	11/29/2022	03/25/2034	519	
3136AJ-LP-9	FANNIE MAE FNMA_14-21	CF	1.B FE	5,361,870	5,581,035	5,417,060	5,438,401		12,192			4.000	4.520	MON	18,603	222,625	11/29/2022	04/25/2041	6,058	
3136AJ-QG-4	FANNIE MAE FNMA_14-14		1.B FE	237,398	251,375	231,695	240,440		419			3.000	3.692	MON	628	7,541	12/12/2014	04/25/2044	246	
3136AJ-RB-4	FANNIE MAE FNMA_14-14		1.B FE	1,637,370	1,859,620	1,813,782	1,805,125		18,258			3.000	4.086	MON	4,649	55,789	03/07/2014	04/25/2034	6,024	
3136AJ-RB-4	FANNIE MAE FNMA_14-14	CF	1.B FE	4,038,666	4,516,220	4,404,899	4,363,233		51,609			3.000	4.277	MON	11,291	135,487	11/29/2022	04/25/2034	6,024	
3136AK-5M-1	FNMA_14-67		1.B FE	5,238,231	6,023,653	5,523,412	5,661,488		49,206			3.000	4.046	MON	15,059	177,807	09/12/2014	10/25/2044	42	
3136AK-5M-1	FNMA_14-67	CF	1.B FE	6,497,260	7,446,619	6,828,206	6,955,054		66,756			3.000	4.160	MON	18,617	219,810	11/29/2022	10/25/2044	42	
3136AK-6J-7	FREDDIE MAC FNMA_14-65		1.B FE	2,064,322	1,926,185	1,813,635	1,992,082		(8,452)			3.500	2.987	MON	5,618	66,156	08/04/2016	10/25/2044	3	
3136AK-6J-7	FREDDIE MAC FNMA_14-65	0	1.B FE	317,588	296,336	279,021	306,474		(1,300)			3.500	2.987	MON	864	10,178	08/04/2016	10/25/2044	3	
3136AK-JC-8	FNMA_14-41		1.B FE	2,523,075	2,573,901	2,354,961	2,518,844		4,560			3.000	3.319	MON	6,435	77,217	09/26/2024	07/25/2044	90	
3136AK-JC-8	FNMA_14-41	0	1.B FE	617,651	625,087	571,916	616,492		712			3.000	3.193	MON	1,563	18,753	05/16/2016	07/25/2044	90	
3136AL-6E-6	FNMA_14-94		1.B FE	1,412,250	1,400,000	1,251,352	1,405,264		(900)			3.000	2.921	MON	3,500	42,000	10/13/2016	01/25/2045	12	
3136AL-6E-6	FNMA_14-94	0	1.B FE	201,750	200,000	178,765	200,752		(129)			3.000	2.921	MON	500	6,000	10/13/2016	01/25/2045	12	
3136AL-F6-3	FANNIE MAE FNMA_14-79		1.B FE	1,406,002	1,392,297	1,245,217	1,399,587		(672)			3.500	3.414	MON	4,061	48,731	01/18/2017	12/25/2044	7	
3136AL-FG-1	FNMA_14-66		1.B FE	157,221	156,992	151,734	157,174		(21)			4.000	3.943	MON	523	6,280	09/26/2018	10/25/2044	2	
3136AL-FG-1	FNMA_14-66	0	1.B FE	31,444	31,398	30,347	31,435		(4)			4.000	3.943	MON	105	1,256	09/26/2018	10/25/2044	2	
3136AL-LF-6	FANNIE MAE FNMA_14-72		1.B FE	1,187,828	1,100,000	1,021,511	1,143,923		(4,255)			3.500	2.899	MON	3,208	38,500	06/03/2016	11/25/2044		
3136AL-LF-6	FANNIE MAE FNMA_14-72	CF	1.B FE	2,159,688	2,000,000	1,857,292	2,074,962		(7,280)			3.500	2.933	MON	5,833	70,000	06/03/2016	11/25/2044		
3136AL-LF-6	FANNIE MAE FNMA_14-72	0	1.B FE	539,922	500,000	464,323	519,965		(1,934)			3.500	2.899	MON	1,458	17,500	06/03/2016	11/25/2044		
3136AL-UR-0	FNMA_14-70E-EZ		1.B FE	648,431	667,359	633,027	657,875		601			3.500	3.701	MON	1,946	23,301	10/28/2014	11/25/2044	17	
3136AL-UR-0	FNMA_14-70E-EZ	CF	1.B FE	8,688,970	8,942,608	8,482,561	8,815,525		8,049			3.500	3.701	MON	26,083	312,235	10/28/2014	11/25/2044	17	
3136AL-Y9-6	FNMA_14-83		1.B FE	4,108,389	4,460,389	3,728,331	4,260,616		15,897			3.000	3.504	MON	11,151	131,662	11/13/2014	12/25/2044	5	
3136AL-Y9-6	FNMA_14-83	CF	1.B FE	6,290,970	6,829,970	5,709,007	6,524,069		24,342			3.000	3.504	MON	17,075	201,608	11/13/2014	12/25/2044	5	
3136AL-ZA-2	FNMA_14-81	CF	1.B FE	13,148,329	13,613,036	12,597,678	13,399,685		27,760			3.000	3.256	MON	34,033	402,836	04/23/2015	12/25/2044	4,211	
3136AM-6X-2	FANNIE MAE FNMA_15-20		1.B FE	5,635,603	5,525,130	5,271,476	5,560,025		(650)			3.500	3.353	MON	16,115	193,380	09/26/2024	04/25/2045	13	
3136AM-6X-2	FANNIE MAE FNMA_15-20	CF	1.B FE	10,974,047	10,706,805	10,215,265	10,817,830		(5,555)			3.500	3.287	MON	31,228	374,738	03/19/2015	04/25/2045	13	
3136AM-CP-2	FANNIE MAE FNMA_14-88		1.B FE	747,688	700,000	681,298	721,543		(2,389)			4.000	3.464	MON	2,333	28,000	05/07/2015	01/25/2045	354	
3136AM-CP-2	FANNIE MAE FNMA_14-88	CF	1.B FE	3,204,375	3,000,000	2,919,851	3,092,329		(10,239)			4.000	3.464	MON	10,000	120,000	05/07/2015	01/25/2045	354	
3136AM-DE-6	FNMA_14-90C-BZ		1.B FE	2,209,379	2,187,239	2,061,931	2,194,962		(1,533)			3.500	3.406	MON	6,379	75,455	10/06/2015	11/25/2044	10	
3136AM-DE-6	FNMA_14-90C-BZ	CF	1.B FE	10,592,413	10,486,267	9,885,505	10,523,295		(7,349)			3.500	3.406	MON	30,585	361,753	10/06/2015	11/25/2044	10	
3136AM-G7-8	FANNIE MAE FNMA_15-12		1.B FE	227,916	240,871	222,019	234,180		319			3.000	3.475	MON	602	7,226	02/19/2015	03/25/2045	3	
3136AM-G7-8	FANNIE MAE FNMA_15-12	CF	1.B FE	3,532,700	3,733,501	3,441,293	3,629,796		4,949			3.000	3.475	MON	9,334	112,005	02/19/2015	03/25/2045	3	
3136AM-HZ-5	FANNIE MAE FNMA_14-86		1.B FE	5,204,740	4,951,001	4,679,022	5,065,814		(15,348)			3.750	3.354	MON	15,472	185,663	03/06/2015	01/25/2045		
3136AM-HZ-5	FANNIE MAE FNMA_14-86	CF	1.B FE	3,364,000	3,200,000	3,024,211	3,274,208		(9,920)			3.750	3.354	MON	10,000	120,000	03/06/2015	01/25/2045		
3136AM-KJ-7	FANNIE MAE FNMA_14-87		1.B FE	1,233,102	1,174,412	1,119,116	1,200,360		(3,070)			4.000	3.566	MON	3,915	46,615	05/07/2015	01/25/2045	38	
3136AM-KJ-7	FANNIE MAE FNMA_14-87	CF	1.B FE	5,163,697	4,917,930	4,686,375	5,026,589		(12,855)			4.000	3.566	MON	16,393	195,202	05/07/2015	01/25/2045	38	
3136AM-KK-4	FANNIE MAE FNMA_14-87		1.B FE	58,480	54,718	54,700	55,411		(449)			4.000	3.118	MON	182	2,189	11/12/2015	01/25/2035	18,945	
3136AM-KK-4	FANNIE MAE FNMA_14-87	0	1.B FE	643,283	601,902	601,703	609,518		(4,940)			4.000	3.118	MON	2,006	24,076	11/12/2015	01/25/2035	18,945	
3136AN-2E-6	FANNIE MAE FNMA_15-34		1.B FE	2,321,688	2,471,661	2,040,943	2,385,198		7,144			3.000	3.403	MON	6,179	72,959	12/21/2015	06/25/2045	16	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3136AN-2E-6	FANNIE MAE FNMA_15-34	CF	1.B FE	3,081,786	3,280,860	2,709,128	3,166,089		9,483			3.000	3.403	MON	8,202	96,845	12/21/2015	06/25/2045	16	
3136AN-SK-4	FNMA_15-29-Z		1.B FE	2,169,758	2,340,183	2,129,156	2,258,822		10,137			3.000	3.546	MON	5,850	69,078	05/06/2015	05/25/2045	1,118	
3136AN-SK-4	FNMA_15-29-Z	CF	1.B FE	4,569,613	4,928,536	4,484,105	4,757,188		21,349			3.000	3.546	MON	12,321	145,481	05/06/2015	05/25/2045	1,118	
3136AP-3S-9	FNMA_15-65		1.B FE	8,054,632	7,605,313	6,813,448	7,846,833		(24,928)			3.500	3.071	MON	22,182	261,207	06/13/2016	09/25/2045	38	
3136AP-3S-9	FNMA_15-65	CF	1.B FE	19,604,671	18,511,045	16,583,675	19,098,894		(60,675)			3.500	3.071	MON	53,991	635,769	06/13/2016	09/25/2045	38	
3136AP-B4-3	FANNIE MAE FNMA_15-55		1.B FE	164,500	157,000	146,217	164,086		(279)			3.500	2.859	MON	458	5,495	08/06/2019	08/25/2045	16	
3136AP-B4-3	FANNIE MAE FNMA_15-55	0	1.B FE	738,184	704,530	656,141	737,527		(1,297)			3.500	2.836	MON	2,055	24,659	08/06/2019	08/25/2045	16	
3136AP-Q8-8	FANNIE MAE FNMA_15-61		1.B FE	1,717,087	1,726,980	1,585,366	1,719,752		333			3.500	3.526	MON	5,037	59,314	12/17/2015	08/25/2045	1	
3136AP-Q8-8	FANNIE MAE FNMA_15-61	CF	1.B FE	9,922,795	10,074,050	9,247,971	9,958,454		9,077			3.500	3.622	MON	29,383	345,997	11/29/2022	08/25/2045	1	
3136AP-TQ-5	FANNIE MAE FNMA_15-56		1.B FE	1,065,625	1,100,000	964,890	1,080,229		957			3.000	3.202	MON	2,750	33,000	08/07/2015	08/25/2045	4	
3136AP-TQ-5	FANNIE MAE FNMA_15-56	CF	1.B FE	1,740,654	1,796,804	1,576,108	1,764,510		1,564			3.000	3.202	MON	4,492	53,904	08/07/2015	08/25/2045	4	
3136AP-WE-8	FNMA_15-60A		1.B FE	1,544,531	1,500,000	1,385,843	1,521,829		(1,871)			3.500	3.273	MON	4,375	52,500	08/07/2015	08/25/2045	1	
3136AP-WE-8	FNMA_15-60A	CF	1.B FE	7,181,041	6,974,000	6,443,244	7,075,492		(8,700)			3.500	3.273	MON	20,341	244,090	08/07/2015	08/25/2045	1	
3136AQ-2D-1	FNMA_16-5B-LP		1.B FE	2,677,377	2,564,000	2,361,136	2,617,277		(6,981)			3.000	2.658	MON	6,410	76,920	08/02/2016	02/25/2046	7	
3136AQ-2D-1	FNMA_16-5B-LP	0	1.B FE	313,266	300,000	276,264	306,234		(817)			3.000	2.658	MON	750	9,000	08/02/2016	02/25/2046	7	
3136AQ-4D-9	FANNIE MAE FNMA_16-6		1.B FE	2,442,375	2,400,000	2,084,284	2,422,313		(1,630)			3.000	2.868	MON	6,000	72,000	06/03/2016	02/25/2046	317	
3136AQ-4D-9	FANNIE MAE FNMA_16-6	CF	1.B FE	2,035,313	2,000,000	1,736,903	2,018,594		(1,358)			3.000	2.868	MON	5,000	60,000	06/03/2016	02/25/2046	317	
3136AQ-PK-0	FANNIE MAE FNMA_15-81	CF	1.B FE	2,402,959	2,457,981	2,364,060	2,435,568		3,327			3.000	3.206	MON	6,145	73,739	10/15/2015	10/25/2035	345	
3136AQ-PK-0	FANNIE MAE FNMA_15-81	0	1.B FE	13,387,912	13,694,464	13,171,193	13,569,595		18,537			3.000	3.206	MON	34,236	410,834	10/15/2015	10/25/2035	345	
3136AR-AS-7	FANNIE MAE FNMA_16-2		1.B FE	6,745,007	6,999,141	6,309,438	6,868,471		14,587			3.000	3.260	MON	17,498	206,602	02/17/2016	02/25/2046	8	
3136AR-AS-7	FANNIE MAE FNMA_16-2	CF	1.B FE	14,150,246	14,683,389	13,236,472	14,409,261		30,602			3.000	3.260	MON	36,708	433,426	02/17/2016	02/25/2046	8	
3136AR-AS-7	FANNIE MAE FNMA_16-2	0	1.B FE	2,464,522	2,557,378	2,305,371	2,509,634		5,330			3.000	3.260	MON	6,393	75,489	02/17/2016	02/25/2046	8	
3136AR-JG-4	FNMA_16-12		1.B FE	1,291,875	1,300,000	1,152,013	1,293,995		338			3.500	3.528	MON	3,792	45,500	03/09/2016	03/25/2046	23	
3136AR-JG-4	FNMA_16-12	CF	1.B FE	2,042,193	2,055,037	1,821,099	2,045,545		534			3.500	3.528	MON	5,994	71,926	03/09/2016	03/25/2046	23	
3136AR-JG-4	FNMA_16-12	0	1.B FE	397,500	400,000	354,466	398,152		104			3.500	3.528	MON	1,167	14,000	03/09/2016	03/25/2046	23	
3136AR-S6-6	FANNIE MAE FNMA_16-25	0	1.B FE	325,500	300,000	261,227	315,782		(861)			3.500	2.938	MON	875	10,500	10/04/2016	05/25/2046	7,602	
3136AR-S6-6	FANNIE MAE FNMA_16-25		1.B FE	2,495,500	2,300,000	2,002,742	2,420,995		(6,600)			3.500	2.938	MON	6,708	80,500	10/04/2016	05/25/2046	7,602	
3136AS-5B-8	FANNIE MAE FNMA_16-53		1.B FE	2,818,343	2,784,546	2,429,801	2,799,464		(2,160)			3.000	2.898	MON	6,961	82,195	06/22/2016	08/25/2046	2,636	
3136AS-5B-8	FANNIE MAE FNMA_16-53	CF	1.B FE	2,684,136	2,651,948	2,314,097	2,666,156		(2,057)			3.000	2.898	MON	6,630	78,281	06/22/2016	08/25/2046	2,636	
3136AS-6A-9	FANNIE MAE FNMA_16-53		1.B FE	2,965,694	2,779,444	2,619,242	2,860,424		(12,069)			3.500	3.005	MON	8,107	95,461	07/20/2016	08/25/2046	9,831	
3136AS-6A-9	FANNIE MAE FNMA_16-53	CF	1.B FE	3,262,263	3,057,388	2,881,166	3,146,467		(13,276)			3.500	3.005	MON	8,917	105,007	07/20/2016	08/25/2046	9,831	
3136AS-F9-2	FANNIE MAE FNMA_16-40		1.B FE	1,576,875	1,500,000	1,208,787	1,548,474		(2,654)			3.000	2.679	MON	3,750	45,000	08/16/2016	07/25/2046	32	
3136AS-F9-2	FANNIE MAE FNMA_16-40	CF	1.B FE	2,236,576	2,127,540	1,714,495	2,196,293		(3,764)			3.000	2.679	MON	5,319	63,826	08/16/2016	07/25/2046	32	
3136AS-F9-2	FANNIE MAE FNMA_16-40	0	1.B FE	420,500	400,000	322,343	412,926		(708)			3.000	2.679	MON	1,000	12,000	08/16/2016	07/25/2046	32	
3136AS-GG-5	FANNIE MAE FNMA_16-24	0	1.B FE	1,184,628	1,150,867	1,032,757	1,184,628		(2,252)			3.000	2.427	MON	2,877	34,526	05/17/2016	05/25/2046	123	
3136AS-J5-6	FANNIE MAE FNMA_16-40		1.B FE	513,872	508,007	458,565	511,424		(327)			3.000	2.883	MON	1,270	15,127	10/11/2019	07/25/2046	615	
3136AS-J5-6	FANNIE MAE FNMA_16-40	CF	1.B FE	2,136,410	2,112,026	1,906,472	2,126,232		(1,359)			3.000	2.883	MON	5,280	62,889	10/11/2019	07/25/2046	615	
3136AS-J5-6	FANNIE MAE FNMA_16-40	0	1.B FE	256,936	254,003	229,282	255,712		(163)			3.000	2.883	MON	635	7,563	10/11/2019	07/25/2046	615	
3136AS-WJ-1	FANNIE MAE FNMA_16-46		1.B FE	3,325,469	3,323,223	2,650,162	3,323,223					3.000	2.979	MON	8,308	98,095	06/20/2016	07/25/2046		
3136AT-BK-9	FANNIE MAE FNMA_16-50	CF	1.B FE	6,093,732	6,099,482	5,471,874	6,093,080					3.000	2.986	MON	15,249	180,045	06/22/2016	08/25/2046	2	
3136AT-BK-9	FANNIE MAE FNMA_16-50		1.B FE	6,093,732	6,099,482	5,471,874	6,093,080					3.000	2.986	MON	15,249	180,045	06/22/2016	08/25/2046	2	
3136AT-J7-0	FANNIE MAE FNMA_16-72		1.B FE	4,280,981	4,221,981	3,404,500	4,254,157		(3,077)			3.000	2.901	MON	10,555	124,625	09/16/2016	10/25/2046		
3136AT-J7-0	FANNIE MAE FNMA_16-72	0	1.B FE	535,123	527,748	425,563	531,770		(385)			3.000	2.901	MON	1,319	15,578	09/16/2016	10/25/2046		
3136AT-LE-2	FANNIE MAE FNMA_16-48		1.B FE	2,019,652	1,951,834	1,531,600	2,000,816		(3,179)			3.000	2.758	MON	4,880	57,615	10/07/2019	08/25/2046	26	
3136AT-NV-2	FANNIE MAE FNMA_16-66		1.B FE	451,135	440,149	398,635	446,313		(626)			3.000	2.734	MON	1,100	13,204	09/13/2019	09/25/2046		
3136AT-NV-2	FANNIE MAE FNMA_16-66	CF	1.B FE	2,075,223	2,024,685	1,833,722	2,050,071		(2,574)			3.000	2.758	MON	5,062	60,741	09/13/2019	09/25/2046		
3136AT-NV-2	FANNIE MAE FNMA_16-66	0	1.B FE	270,681	264,089	239,181	267,788		(375)			3.000	2.734	MON	660	7,923	09/13/2019	09/25/2046		
3136AU-2B-6	FANNIE MAE FNMA_16-103		1.B FE	3,602,875	3,800,000	3,411,159	3,688,636		8,611			3.000	3.385	MON	9,500	114,000	01/18/2017	01/25/2047		
3136AU-2B-6	FANNIE MAE FNMA_16-103	CF	1.B FE	3,982,125	4,200,000	3,770,228	4,076,913		9,518			3.000	3.385	MON	10,500	126,000	01/18/2017	01/25/2047		

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3136AU-H2-0	FANNIE MAE FNMA_16-100		1.B FE	821,779	821,779	708,845	821,779					3.500	3.474	MON	2,397	28,224	11/30/2016	01/25/2047	5,708	
3136AU-H2-0	FANNIE MAE FNMA_16-100	CF	1.B FE	5,975,450	5,975,450	5,154,268	5,975,450					3.500	3.474	MON	17,428	205,229	11/30/2016	01/25/2047	5,708	
3136AU-N9-8	FANNIE MAE FNMA_16-102		1.B FE	1,084,703	1,100,000	1,000,472	1,089,510		855			3.500	3.583	MON	3,208	38,500	12/19/2016	01/25/2047	24	
3136AU-N9-8	FANNIE MAE FNMA_16-102	CF	1.B FE	13,889,304	14,803,000	13,463,622	14,063,542		60,712			3.500	4.047	MON	43,175	518,105	11/29/2022	01/25/2047	24	
3136AU-P7-0	FANNIE MAE FNMA_16-98		1.B FE	685,453	700,000	624,467	689,937		804			3.500	3.627	MON	2,042	24,500	12/15/2016	01/25/2047	2,152	
3136AU-P7-0	FANNIE MAE FNMA_16-98	CF	1.B FE	4,730,606	4,831,000	4,309,717	4,761,551		5,550			3.500	3.627	MON	14,090	169,085	12/15/2016	01/25/2047	2,152	
3136AU-R7-8	FANNIE MAE FNMA_16-104		1.B FE	361,685	392,857	353,970	376,404		1,935			3.000	3.634	MON	982	11,596	12/05/2016	01/25/2047	32	
3136AU-R7-8	FANNIE MAE FNMA_16-104	CF	1.B FE	2,714,221	2,948,146	2,656,323	2,824,680		14,524			3.000	3.634	MON	7,370	87,024	12/05/2016	01/25/2047	32	
3136AU-TN-1	FANNIE MAE FNMA_16-88		1.B FE	649,469	700,000	539,109	662,584		1,773			3.000	3.421	MON	1,750	21,000	02/10/2017	12/25/2046	294	
3136AU-TN-1	FANNIE MAE FNMA_16-88	0	1.B FE	695,859	750,000	577,617	709,912		1,899			3.000	3.421	MON	1,875	22,500	02/10/2017	12/25/2046	294	
3136AU-ZJ-3	FNMA_16-106		1.B FE	2,550,234	2,700,000	2,343,336	2,609,325		6,224			3.000	3.391	MON	6,750	81,000	01/13/2017	01/25/2047	1,026	
3136AU-ZS-3	FANNIE MAE FNMA_16-106		1.B FE	2,995,740	3,300,000	2,755,828	3,060,499		17,417			3.000	3.841	MON	8,250	99,000	09/26/2024	01/25/2047	936	
3136AV-AC-3	FANNIE MAE FNMA_17-1A		1.B FE	2,503,325	2,594,731	2,295,662	2,538,087		3,902			3.500	3.740	MON	7,568	89,117	01/27/2017	02/25/2047	673	
3136AV-AC-3	FANNIE MAE FNMA_17-1A	CF	1.B FE	3,293,849	3,414,120	3,020,608	3,339,588		5,134			3.500	3.740	MON	9,958	117,259	01/27/2017	02/25/2047	673	
3136AV-BQ-1	FANNIE MAE FNMA_17-1A	0	1.B FE	165,774	161,703	160,203	163,488		(1,852)			3.500	2.694	MON	472	5,660	02/09/2017	04/25/2045	2,591	
3136AV-C9-8	FANNIE MAE FNMA_17-16		1.B FE	2,411,047	2,300,000	2,040,878	2,366,597		(6,559)			3.000	2.589	MON	5,750	69,000	08/21/2019	03/25/2047	252	
3136AV-DA-4	FANNIE MAE FNMA_17-5		1.B FE	4,043,625	4,100,000	3,690,849	4,063,088		3,864			3.500	3.586	MON	11,958	143,500	01/23/2017	02/25/2047	1,933	
3136AV-DA-4	FANNIE MAE FNMA_17-5	CF	1.B FE	4,734,000	4,800,000	4,320,994	4,756,786		4,524			3.500	3.586	MON	14,000	168,000	01/23/2017	02/25/2047	1,933	
3136AV-DQ-9	FANNIE MAE FNMA_17-6		1.B FE	3,088,900	3,128,000	2,818,482	3,100,103		1,959			3.500	3.571	MON	9,123	109,480	02/28/2017	02/25/2047	85	
3136AV-EY-1	FANNIE MAE FNMA_17-6	0	1.B FE	113,695	111,108	109,142	113,047		(1,078)			3.500	2.747	MON	324	3,889	02/01/2017	06/25/2046	649	
3136AV-FA-2	FANNIE MAE FNMA_17-6		1.B FE	2,585,598	2,717,000	2,478,631	2,615,136		9,471			3.500	3.919	MON	7,925	95,095	11/29/2022	02/25/2047	1,169	
3136AV-U3-1	FANNIE MAE FNMA_17-22	0	1.B FE	70,310	68,826	67,513	69,769		(816)			3.500	2.808	MON	201	2,409	03/01/2017	04/25/2046	270	
3136AV-U4-9	FANNIE MAE FNMA_17-22		1.B FE	980,000	1,000,000	907,497	986,257		1,155			3.500	3.625	MON	2,917	35,000	03/30/2017	04/25/2047	99	
3136AV-U4-9	FANNIE MAE FNMA_17-22	CF	1.B FE	7,806,567	8,649,000	7,848,937	7,950,400		53,847			3.500	4.388	MON	25,226	302,715	11/29/2022	04/25/2047	99	
3136AV-V5-5	FNMA_17-22B		1.B FE	2,590,047	2,600,000	2,443,711	2,591,879		224			3.500	3.512	MON	7,583	91,000	03/20/2017	04/25/2047	1,815	
3136AV-V5-5	FNMA_17-22B	CF	1.B FE	5,080,477	5,100,000	4,793,433	5,084,108		435			3.500	3.512	MON	14,875	178,500	03/20/2017	04/25/2047	1,815	
3136AV-V5-5	FNMA_17-22B	0	1.B FE	498,086	500,000	469,944	498,438		43			3.500	3.512	MON	1,458	17,500	03/20/2017	04/25/2047	1,815	
3136AV-ZD-4	FANNIE MAE FNMA_17-16		1.B FE	1,623,832	1,700,000	1,419,809	1,645,885		2,300			3.000	3.271	MON	4,250	51,000	05/24/2017	03/25/2047	7	
3136AW-2R-7	FNMA 2017-51		1.B FE	11,356	11,048	10,197	11,356		(26)			3.500	2.643	MON	32	387	05/23/2017	07/25/2047	141	
3136AW-2R-7	FNMA 2017-51	0	1.B FE	160,432	156,078	144,057	160,431		(365)			3.500	2.643	MON	455	5,463	05/23/2017	07/25/2047	141	
3136AW-5V-5	FANNIE MAE FNMA_17-52	0	1.B FE	130,657	127,238	116,922	130,657		(374)			3.500	2.707	MON	371	4,453	05/23/2017	07/25/2047	7	
3136AW-FF-9	FANNIE MAE FNMA_17-33	0	1.B FE	81,344	79,263	78,862	80,025		(1,666)			3.500	2.618	MON	231	2,774	03/30/2017	05/25/2046	1,051	
3136AW-HD-2	FANNIE MAE FNR_17-39		1.B FE	1,111,457	1,166,858	1,028,198	1,137,402		3,093			3.000	3.320	MON	2,917	34,443	06/14/2017	05/25/2047	40	
3136AW-HD-2	FANNIE MAE FNR_17-39	CF	1.B FE	2,346,410	2,463,368	2,170,640	2,401,183		6,529			3.000	3.320	MON	6,158	72,714	06/14/2017	05/25/2047	40	
3136AW-Q2-6	FANNIE MAE FNMA_17-46F		1.B FE	23,469	22,890	21,135	23,469		(52)			3.500	2.812	MON	67	801	05/04/2017	06/25/2047	33	
3136AW-Q2-6	FANNIE MAE FNMA_17-46F	0	1.B FE	320,034	312,133	288,209	320,034		(711)			3.500	2.812	MON	910	10,925	05/04/2017	06/25/2047	33	
3136AW-YS-0	FANNIE MAE FNMA_17-44		1.B FE	25,762	25,087	23,226	25,762		(51)			3.500	2.724	MON	73	878	04/25/2017	06/25/2047	3	
3136AW-YS-0	FANNIE MAE FNMA_17-44	0	1.B FE	238,533	232,291	215,057	238,533		(469)			3.500	2.724	MON	678	8,130	04/25/2017	06/25/2047	3	
3136AW-ZP-5	FANNIE MAE FNMA_17-44	0	1.B FE	56,537	54,915	50,753	56,537		(82)			3.500	2.639	MON	160	1,922	07/18/2017	06/25/2047	4	
3136AX-3J-2	FANNIE MAE ACES FNA_17-M11		1.B FE	25,134	25,078	24,284	25,078					2.980	2.935	MON	62	747	09/14/2017	08/25/2029	2,927	
3136AX-4Q-5	FANNIEMAE-ACES FNMA_17-76		1.B FE	1,649,500	1,600,000	1,171,729	1,639,227		(785)			3.000	2.813	MON	4,000	48,000	09/25/2019	10/25/2057	2,310	
3136AX-6P-5	FANNIE MAE FNMA 2017-74		1.B FE	4,672,488	5,089,163	4,620,017	4,860,001		26,901			3.000	3.727	MON	12,723	152,675	04/20/2018	10/25/2047	67	
3136AX-6P-5	FANNIE MAE FNMA 2017-74	CF	1.B FE	24,905,153	27,348,369	24,827,251	25,560,448		210,593			3.000	4.094	MON	68,371	820,451	09/26/2024	10/25/2047	67	
3136AX-D5-1	FANNIE MAE FNMA_17-69		1.B FE	2,834,450	2,900,000	2,659,353	2,858,323		4,490			3.000	3.212	MON	7,250	87,000	09/26/2024	05/25/2046	22,521	
3136AX-D5-1	FANNIE MAE FNMA_17-69	0	1.B FE	98,277	100,000	91,702	99,050		90			3.000	3.130	MON	250	3,000	10/06/2017	05/25/2046	22,521	
3136AX-ES-0	FNMA 2017-54		1.B FE	1,968,750	2,000,000	1,706,954	1,979,391		939			3.000	3.097	MON	5,000	60,000	06/21/2017	07/25/2047		
3136AX-ES-0	FNMA 2017-54	CF	1.B FE	15,257,813	15,500,000	13,228,894	15,340,278		7,274			3.000	3.097	MON	38,750	465,000	06/21/2017	07/25/2047		
3136AX-FG-5	FNMA_17-54		1.B FE	3,243,487	3,202,279	3,032,758	3,236,685		(7,461)			3.000	2.738	MON	8,006	96,068	09/26/2024	05/25/2046	2,567	
3136AX-FG-5	FNMA_17-54	CF	1.B FE	4,373,489	4,291,679	4,064,488	4,362,234		(14,211)			3.000	2.626	MON	10,729	128,750	06/28/2017	05/25/2046	2,567	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3136AX-FG-5	FNMA_17-54	0	1.B FE	141,422	138,777	131,430	141,059		(460)			3.000	2.626	MON	347	4,163	06/28/2017	05/25/2046	2,567	
3136AX-FH-3	FNMA_17-54		1.B FE	1,651,391	1,700,000	1,343,741	1,663,968		1,518			3.000	3.160	MON	4,250	51,000	06/15/2017	07/25/2047	1	
3136AX-FH-3	FNMA_17-54	OF	1.B FE	4,177,047	4,300,000	3,398,873	4,208,861		3,839			3.000	3.160	MON	10,750	129,000	06/15/2017	07/25/2047	1	
3136AX-GD-1	FANNIE MAE FNMA_17-49		1.B FE	993,438	1,000,000	919,731	995,289		376			3.500	3.534	MON	2,917	35,000	07/07/2017	07/25/2047	110	
3136AX-GD-1	FANNIE MAE FNMA_17-49	OF	1.B FE	2,086,219	2,100,000	1,931,436	2,090,106		789			3.500	3.534	MON	6,125	73,500	07/07/2017	07/25/2047	110	
3136AX-HP-3	FANNIE MAE FNMA_2017-49		1.B FE	1,347,938	1,400,000	1,196,180	1,366,137		2,088			3.000	3.249	MON	3,500	42,000	07/26/2017	07/25/2047	3	
3136AX-J7-1	FANNIE MAE FNMA_17-67		1.B FE	1,960,000	2,000,000	1,740,703	1,975,124		1,563			3.000	3.136	MON	5,000	60,000	08/02/2017	09/25/2047		
3136AX-J7-1	FANNIE MAE FNMA_17-67	OF	1.B FE	4,214,000	4,300,000	3,742,511	4,246,516		3,361			3.000	3.136	MON	10,750	129,000	08/02/2017	09/25/2047		
3136AX-JG-1	FANNIE MAE FNMA_17-49	0	1.B FE	207,262	201,348	184,816	207,262		(624)			3.500	2.669	MON	587	7,047	06/15/2017	07/25/2047	7	
3136AX-KJ-3	FANNIE MAE FNMA_17-49		1.B FE	2,816,172	2,900,000	2,616,179	2,848,057		4,352			3.000	3.199	MON	7,250	87,000	07/11/2017	07/25/2047		
3136AX-KJ-3	FANNIE MAE FNMA_17-49	OF	1.B FE	5,049,688	5,200,000	4,691,079	5,108,212		7,677			3.000	3.196	MON	13,000	156,000	07/11/2017	07/25/2047		
3136AX-KJ-3	FANNIE MAE FNMA_17-49	0	1.B FE	388,438	400,000	360,852	392,835		600			3.000	3.199	MON	1,000	12,000	07/11/2017	07/25/2047		
3136AX-LG-8	FNMA_17-59A		1.B FE	878,625	900,000	803,585	887,272		919			3.000	3.169	MON	2,250	27,000	06/29/2017	08/25/2047	1,323	
3136AX-LG-8	FNMA_17-59A	OF	1.B FE	2,147,750	2,200,000	1,964,318	2,168,888		2,246			3.000	3.169	MON	5,500	66,000	06/29/2017	08/25/2047	1,323	
3136AX-M6-9	FANNIE MAE FNMA 2017-68		1.B FE	960,938	1,000,000	796,489	970,990		1,265			3.000	3.225	MON	2,500	30,000	08/08/2017	09/25/2047	3	
3136AX-M6-9	FANNIE MAE FNMA 2017-68	OF	1.B FE	2,498,438	2,600,000	2,070,872	2,524,574		3,289			3.000	3.225	MON	6,500	78,000	08/08/2017	09/25/2047	3	
3136AX-NN-1	FNMA_17-59B	0	1.B FE	63,233	61,737	56,982	63,233		(125)			3.500	2.733	MON	180	2,161	07/25/2017	08/25/2047	52	
3136AX-QF-5	FNMA_17-58		1.B FE	959,844	1,000,000	788,157	970,104		1,266			3.000	3.229	MON	2,500	30,000	07/24/2017	08/25/2047	118	
3136AX-QF-5	FNMA_17-58	OF	1.B FE	1,631,734	1,700,000	1,339,867	1,649,176		2,152			3.000	3.229	MON	4,250	51,000	07/24/2017	08/25/2047	118	
3136AX-RB-3	FANNIE MAE		1.B FE	2,028,961	2,100,000	1,811,279	2,052,138		3,114			3.000	3.217	MON	5,250	63,000	07/31/2017	08/25/2047	21	
3136AX-SQ-9	FANNIE MAE		1.B FE	1,547,000	1,600,000	1,387,975	1,566,610		2,614			3.000	3.228	MON	4,000	48,000	08/01/2017	08/25/2047	632	
3136AX-UM-5	FANNIE MAE FNMA_17-63		1.B FE	868,219	900,000	799,048	880,301		1,263			3.000	3.251	MON	2,250	27,000	10/16/2017	08/25/2047	250	
3136AY-3Q-4	FANNIE MAE FNMA_17-99		1.B FE	97,438	100,000	88,098	98,295		208			3.000	3.193	MON	250	3,000	06/06/2019	12/25/2047	1,561	
3136AY-3Q-4	FANNIE MAE FNMA_17-99	OF	1.B FE	2,651,171	2,720,894	2,397,048	2,674,506		5,657			3.000	3.193	MON	6,802	81,627	06/06/2019	12/25/2047	1,561	
3136AY-4S-9	FANNIE MAE FNMA 2017-99	0	1.B FE	225,821	220,012	202,602	225,821		(521)			3.500	2.665	MON	642	7,700	11/07/2017	12/25/2047	100	
3136AY-AC-7	FANNIE MAE FNMA_17-66		1.B FE	1,536,750	1,600,000	1,349,058	1,557,949		2,531			3.000	3.262	MON	4,000	48,000	09/14/2017	09/25/2047	1	
3136AY-AJ-2	FANNIE MAE FNMA_17-66		1.B FE	1,072,758	1,100,000	958,292	1,083,398		1,345			3.000	3.174	MON	2,750	33,000	08/08/2017	09/25/2047		
3136AY-AJ-2	FANNIE MAE FNMA_17-66	OF	1.B FE	2,633,133	2,700,000	2,352,172	2,659,249		3,301			3.000	3.174	MON	6,750	81,000	08/08/2017	09/25/2047		
3136AY-AR-4	FANNIE MAE FNMA_17-66		1.B FE	1,784,953	1,800,000	1,527,454	1,789,103		379			3.000	3.044	MON	4,500	54,000	09/11/2017	09/25/2047	1	
3136AY-BE-2	FANNIE MAE FNMA_17-66		1.B FE	3,645,625	3,800,000	3,341,580	3,707,175		7,722			3.000	3.301	MON	9,500	114,000	10/31/2017	09/25/2047	19	
3136AY-BE-2	FANNIE MAE FNMA_17-66	OF	1.B FE	9,221,513	9,612,000	8,452,438	9,377,201		19,534			3.000	3.301	MON	24,030	288,360	10/31/2017	09/25/2047	19	
3136AY-C3-5	FANNIE MAE FNMA 2017-88		1.B FE	965,000	1,000,000	838,525	977,309		1,155			3.000	3.240	MON	2,500	30,000	11/28/2017	11/25/2047	3,540	
3136AY-C3-5	FANNIE MAE FNMA 2017-88	OF	1.B FE	3,377,500	3,500,000	2,934,836	3,420,582		4,041			3.000	3.240	MON	8,750	105,000	11/28/2017	11/25/2047	3,540	
3136AY-KD-4	FANNIE MAE FNMA_17-80		1.B FE	1,740,375	1,800,000	1,531,837	1,760,535		2,076			3.000	3.221	MON	4,500	54,000	11/08/2017	10/25/2047	1,884	
3136AY-KD-4	FANNIE MAE FNMA_17-80	OF	1.B FE	2,362,104	2,443,029	2,079,068	2,389,465		2,818			3.000	3.221	MON	6,108	73,291	11/08/2017	10/25/2047	1,884	
3136AY-KV-4	FANNIE MAE FNMA_17-80		1.B FE	2,019,281	2,100,000	1,853,200	2,052,245		3,639			3.000	3.286	MON	5,250	63,000	10/02/2017	10/25/2047	650	
3136AY-LR-2	FANNIE MAE FNMA_17-80		1.B FE	2,499,656	2,600,000	2,303,161	2,538,225		3,861			3.000	3.277	MON	6,500	78,000	10/02/2017	10/25/2047	2,564	
3136AY-LR-2	FANNIE MAE FNMA_17-80	OF	1.B FE	3,941,766	4,100,000	3,631,908	4,002,585		6,089			3.000	3.277	MON	10,250	123,000	10/02/2017	10/25/2047	2,564	
3136AY-P9-8	FANNIE MAE FNMA_17-95	0	1.B FE	137,278	134,212	123,675	137,278		(239)			3.500	2.755	MON	391	4,697	11/07/2017	11/25/2047	19	
3136AY-U4-3	FNMA_1787-QL		1.B FE	575,719	600,000	536,942	586,163		1,750			3.000	3.316	MON	1,500	18,000	12/04/2017	10/25/2046	114	
3136AY-U4-3	FNMA_1787-QL	OF	1.B FE	3,813,177	3,974,000	3,556,349	3,882,355		11,593			3.000	3.316	MON	9,935	119,220	12/04/2017	10/25/2046	114	
3136AY-UF-8	FANNIE MAE FNMA_17-86		1.B FE	664,234	700,000	588,641	676,342		1,482			3.000	3.349	MON	1,750	21,000	10/24/2017	11/25/2047	329	
3136AY-VB-6	FANNIE MAE FNMA_17-92		1.B FE	1,348,314	1,400,000	1,298,069	1,358,420		4,945			3.500	3.931	MON	4,083	49,000	09/26/2024	11/25/2047	145	
3136AY-VB-6	FANNIE MAE FNMA_17-92	OF	1.B FE	3,637,053	3,695,957	3,426,863	3,659,756		4,859			3.500	3.616	MON	10,780	129,358	01/30/2018	11/25/2047	145	
3136B0-3D-6	FANNIE MAE FNMA_18-12		1.B FE	3,197,922	3,400,000	2,944,742	3,272,905		9,913			3.000	3.443	MON	8,500	102,000	01/23/2018	03/25/2048	1	
3136B0-3D-6	FANNIE MAE FNMA_18-12	OF	1.B FE	22,178,481	23,581,000	20,423,521	22,698,903		68,799			3.000	3.443	MON	58,953	707,430	01/23/2018	03/25/2048	1	
3136B0-E2-8	FANNIE MAE FNMA_18-4		1.B FE	4,004,068	4,300,000	3,898,796	4,086,254		26,155			3.000	3.819	MON	10,750	129,000	09/26/2024	02/25/2048	1	
3136B0-E2-8	FANNIE MAE FNMA_18-4	OF	1.B FE	5,805,470	6,106,000	5,536,291	5,944,408		18,570			3.000	3.412	MON	15,265	183,180	01/10/2018	02/25/2048	1	

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Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3136B0-EC-6	FANNIE MAE FNMA 2017-97		1.B FE	963,203	1,000,000	782,489	973,046		1,099			3.000	3.219	MON	2,500	30,000	11/21/2017	12/25/2047	475	
3136B0-EC-6	FANNIE MAE FNMA 2017-97	0F	1.B FE	3,446,445	3,578,108	2,799,828	3,481,663		3,933			3.000	3.219	MON	8,945	107,343	11/21/2017	12/25/2047	475	
3136B0-F2-7	FANNIE MAE FNMA_18-4		1.B FE	778,750	800,000	745,113	786,591		1,796			3.500	3.697	MON	2,333	28,000	02/07/2018	02/25/2048	1,335	
3136B0-F2-7	FANNIE MAE FNMA_18-4	0F	1.B FE	4,086,491	4,198,000	3,909,979	4,127,638		9,424			3.500	3.697	MON	12,244	146,930	02/07/2018	02/25/2048	1,335	
3136B0-N2-8	FNMA_18-9		1.B FE	1,538,272	1,549,653	1,522,195	1,544,987		2,333			3.000	3.082	MON	3,874	46,490	07/10/2019	03/25/2040	19,688	
3136B0-N2-8	FNMA_18-9	0	1.B FE	226,922	228,601	224,550	227,912		344			3.000	3.082	MON	572	6,858	07/10/2019	03/25/2040	19,688	
3136B0-NX-0	FNMA_17-110		1.B FE	1,493,438	1,500,000	1,138,104	1,494,387		85			3.000	3.016	MON	3,750	45,000	07/30/2019	02/25/2057	900	
3136B0-TK-2	FANNIE MAE FNMA_18-3	0F	1.B FE	21,339,905	22,720,910	19,692,294	21,846,859		65,870			3.000	3.448	MON	56,802	681,627	01/23/2018	02/25/2048	8,291	
3136B0-UF-1	FANNIE MAE ACES FNMA_18-3D		1.B FE	2,302,500	2,000,000	1,663,364	2,218,527		(16,269)			3.000	1.978	MON	5,000	60,000	09/23/2020	02/25/2048	1	
3136B0-X9-2	FANNIE MAE FNMA_18-11		1.B FE	2,840,555	3,007,618	2,774,694	2,898,982		16,513			3.250	3.829	MON	8,146	97,748	02/13/2018	12/25/2047	19,088	
3136B0-X9-2	FANNIE MAE FNMA_18-11	0F	1.B FE	32,296,492	34,301,570	31,645,096	32,894,597		209,930			3.250	3.915	MON	92,900	1,114,801	11/29/2022	12/25/2047	19,088	
3136B0-Y3-4	FANNIE MAE FNMA 2018-13		1.B FE	2,644,438	2,900,000	2,457,110	2,717,776		15,215			3.000	3.596	MON	7,250	87,000	04/23/2018	03/25/2048	5	
3136B0-ZH-2	FANNIE MAE FNMA_18-2		1.B FE	3,636,125	3,800,000	3,367,796	3,704,803		9,233			3.000	3.337	MON	9,500	114,000	01/11/2018	02/25/2048	10	
3136B0-ZH-2	FANNIE MAE FNMA_18-2	0F	1.B FE	8,632,051	9,021,085	7,995,045	8,795,091		21,918			3.000	3.337	MON	22,553	270,633	01/11/2018	02/25/2048	10	
3136B1-4L-5	FANNIE MAE FNMA 2018-44		1.B FE	1,604,430	1,576,229	1,525,682	1,594,420		(3,386)			4.000	3.741	MON	5,254	63,049	07/23/2018	06/25/2048	9,824	
3136B1-4L-5	FANNIE MAE FNMA 2018-44	0F	1.B FE	17,798,065	17,526,676	16,964,620	17,690,759		(31,484)			4.000	3.779	MON	58,422	701,067	11/29/2022	06/25/2048	9,824	
3136B1-4L-5	FANNIE MAE FNMA 2018-44	0	1.B FE	345,709	339,607	328,716	343,556		(734)			4.000	3.739	MON	1,132	13,584	07/23/2018	06/25/2048	9,824	
3136B1-4M-3	FANNIE MAE FNMA 2018-44		1.B FE	3,795,114	3,906,197	3,675,088	3,823,869		13,448			3.500	3.844	MON	11,393	136,717	04/27/2018	06/25/2048	11,446	
3136B1-4M-3	FANNIE MAE FNMA 2018-44	0F	1.B FE	19,063,680	19,707,275	18,541,302	19,201,371		81,135			3.500	3.930	MON	57,480	689,755	11/29/2022	06/25/2048	11,446	
3136B1-4M-3	FANNIE MAE FNMA 2018-44	0	1.B FE	404,198	416,029	391,414	407,260		1,432			3.500	3.844	MON	1,213	14,561	04/27/2018	06/25/2048	11,446	
3136B1-B9-4	FANNIE MAE FNMA_18-32		1.B FE	1,921,998	1,934,695	1,810,589	1,925,067		1,104			3.500	3.544	MON	5,643	67,714	03/13/2019	05/25/2048	6	
3136B1-B9-4	FANNIE MAE FNMA_18-32	0F	1.B FE	7,661,428	7,712,038	7,217,329	7,673,660		4,400			3.500	3.544	MON	22,493	269,921	03/13/2019	05/25/2048	6	
3136B1-BW-3	FANNIE MAE FNMA_18-16		1.B FE	101,453	100,000	91,034	100,856		(99)			3.500	3.362	MON	292	3,500	05/21/2019	03/25/2048	2,703	
3136B1-BW-3	FANNIE MAE FNMA_18-16	0F	1.B FE	3,855,219	3,800,000	3,459,278	3,832,525		(3,746)			3.500	3.362	MON	11,083	133,000	05/21/2019	03/25/2048	2,703	
3136B1-DQ-4	FANNIE MAE FNMA_18-11		1.B FE	3,161,219	3,200,000	2,914,482	3,173,097		1,359			3.500	3.574	MON	9,333	112,000	04/04/2019	03/25/2048	2	
3136B1-DQ-4	FANNIE MAE FNMA_18-11	0F	1.B FE	17,038,781	17,390,000	15,838,389	17,132,761		15,698			3.500	3.650	MON	50,721	608,650	11/29/2022	03/25/2048	2	
3136B1-R2-2	FANNIE MAE FNMA_2018-38B		1.B FE	2,829,650	2,875,935	2,771,050	2,856,666		4,337			3.500	3.651	MON	8,388	100,658	08/14/2018	10/25/2038	229,466	
3136B1-R2-2	FANNIE MAE FNMA_2018-38B	0F	1.B FE	7,026,273	7,141,201	6,880,763	7,092,190		11,153			3.500	3.657	MON	20,829	249,942	08/14/2018	10/25/2038	229,466	
3136B1-R2-2	FANNIE MAE FNMA_2018-38B	0	1.B FE	95,483	97,045	93,506	96,369		155			3.500	3.661	MON	283	3,397	08/14/2018	10/25/2038	229,466	
3136B1-UY-8	FANNIE MAE REMICS FNMA_18-26		1.B FE	1,291,063	1,300,000	1,141,371	1,293,325		365			3.500	3.536	MON	3,792	45,500	04/11/2018	04/25/2048	44	
3136B1-UY-8	FANNIE MAE REMICS FNMA_18-26	0F	1.B FE	3,416,192	3,627,000	3,184,426	3,458,590		14,576			3.500	4.067	MON	10,579	126,945	11/29/2022	04/25/2048	44	
3136B1-ZV-9	FNMA_18-29-BA		1.B FE	2,535,705	2,638,782	2,396,838	2,573,078		8,341			3.500	3.858	MON	7,696	92,357	04/26/2018	05/25/2048	24,444	
3136B1-ZV-9	FNMA_18-29-BA	0F	1.B FE	35,866,397	37,718,664	34,260,319	36,415,570		161,733			3.500	4.013	MON	110,013	1,320,153	11/29/2022	05/25/2048	24,444	
3136B2-4S-8	FANNIE MAE FNMA_18-64		1.B FE	3,810,064	3,800,000	3,572,267	3,791,012		(460)			4.000	3.992	MON	12,667	152,000	09/26/2024	09/25/2048	1	
3136B2-4S-8	FANNIE MAE FNMA_18-64	0F	1.B FE	8,144,800	8,026,905	7,545,855	8,084,359		(10,074)			4.000	3.843	MON	26,756	321,076	09/18/2018	09/25/2048	1	
3136B2-5P-3	FANNIE MAE FNMA_18-66		1.B FE	1,315,077	1,400,000	1,280,362	1,340,459		6,889			3.500	4.070	MON	4,083	49,000	09/26/2024	09/25/2048	124	
3136B2-5P-3	FANNIE MAE FNMA_18-66	0F	1.B FE	2,662,122	2,819,391	2,578,459	2,720,762		12,430			3.500	3.960	MON	8,223	98,679	10/02/2018	09/25/2048	124	
3136B2-5Z-1	FANNIE MAE FNMA_18-66		1.B FE	257,967	260,861	247,672	258,085		308			4.000	4.125	MON	870	10,434	10/03/2018	09/25/2048	27	
3136B2-DU-3	FANNIE MAE FNMA_18-36		1.B FE	755,895	741,756	717,334	748,468		(1,171)			4.000	3.789	MON	2,473	29,670	07/23/2018	06/25/2048	2,637	
3136B2-DU-3	FANNIE MAE FNMA_18-36	0F	1.B FE	30,745,110	30,447,621	29,445,142	30,532,487		(20,486)			4.000	3.899	MON	101,492	1,217,905	11/29/2022	06/25/2048	2,637	
3136B2-E5-7	FANNIE MAE FNMA_18-60		1.B FE	1,420,372	1,400,000	1,318,954	1,406,861		(995)			4.000	3.893	MON	4,667	56,000	09/26/2024	08/25/2048	15	
3136B2-E5-7	FANNIE MAE FNMA_18-60	0F	1.B FE	2,914,141	2,819,000	2,655,809	2,875,370		(5,841)			4.000	3.701	MON	9,397	112,760	09/06/2018	08/25/2048	15	
3136B2-G3-0	FNMA_18-69-CG		1.B FE	537,102	538,532	506,202	537,106		87			4.000	4.000	MON	1,795	21,541	09/18/2018	09/25/2048	41	
3136B2-GH-9	FANNIE MAE FNMA_18-45		1.B FE	2,790,070	2,700,000	2,529,006	2,747,218		(7,429)			4.000	3.685	MON	9,000	108,000	06/01/2018	06/25/2048	8,638	
3136B2-GH-9	FANNIE MAE FNMA_18-45	0F	1.B FE	11,655,260	11,279,000	10,564,689	11,476,247		(31,035)			4.000	3.685	MON	37,597	451,160	06/01/2018	06/25/2048	8,638	
3136B2-HR-6	FANNIE MAE FNMA_18-49		1.B FE	2,229,203	2,300,000	2,032,230	2,249,564		4,550			3.500	3.709	MON	6,708	80,500	07/24/2018	07/25/2048	285	
3136B2-HR-6	FANNIE MAE FNMA_18-49	0F	1.B FE	4,122,204	4,314,000	3,811,757	4,169,968		12,052			3.500	3.829	MON	12,583	150,990	11/29/2022	07/25/2048	285	
3136B2-HR-6	FANNIE MAE FNMA_18-49	0	1.B FE	96,922	100,000	88,358	97,807		198			3.500	3.709	MON	292	3,500	07/24/2018	07/25/2048	285	
3136B2-MN-9	FNMA_2018-50-NB		1.B FE	2,595,065	2,500,000	2,466,858	2,544,900		(12,239)			4.500	4.101	MON	9,375	112,500	11/29/2022	07/25/2048	1	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3136B2-MN-9	FNMA_2018-50-NB	CF	1.B FE	5,326,729	5,052,250	4,985,273	5,186,775		(34,652)			4.500	3.945	MON	18,946	227,351	11/29/2022	07/25/2048	1	
3136B2-V2-5	FANNIE MAE FNMA_18-67		1.B FE	1,087,470	1,081,724	1,020,053	1,087,470		(435)			4.000	3.662	MON	3,606	43,269	10/18/2018	09/25/2048	259	
3136B2-V2-5	FANNIE MAE FNMA_18-67	0	1.B FE	69,710	69,341	65,388	69,710		(28)			4.000	3.662	MON	231	2,774	10/18/2018	09/25/2048	259	
3136B2-VC-3	FNMA_2018-55		1.B FE	2,129,875	2,200,000	2,046,102	2,156,947		4,771			3.500	3.756	MON	6,417	77,000	08/14/2018	08/25/2048	19,182	
3136B2-VC-3	FNMA_2018-55	CF	1.B FE	26,308,313	27,174,500	25,273,549	26,642,710		58,932			3.500	3.756	MON	79,259	951,107	08/14/2018	08/25/2048	19,182	
3136B2-VQ-2	FNMA_18-59-KB	CF	1.B FE	16,899,402	16,342,728	15,784,135	16,627,896		(48,508)			4.000	3.648	MON	54,476	653,709	07/17/2018	08/25/2048	10	
3136B2-VQ-2	FNMA_18-59-KB		1.B FE	475,844	460,169	444,441	468,199		(1,366)			4.000	3.648	MON	1,534	18,407	07/17/2018	08/25/2048	10	
3136B2-W7-3	FANNIE MAE FNMA 2018-62		1.B FE	1,294,086	1,320,706	1,216,349	1,300,576		3,034			3.500	3.707	MON	3,852	46,225	08/17/2018	09/25/2048	504	
3136B2-W7-3	FANNIE MAE FNMA 2018-62	CF	1.B FE	2,891,357	2,950,835	2,717,671	2,908,011		6,419			3.500	3.695	MON	8,607	103,279	08/17/2018	09/25/2048	504	
3136B2-W7-3	FANNIE MAE FNMA 2018-62	0	1.B FE	61,623	62,891	57,921	61,932		144			3.500	3.707	MON	183	2,201	08/17/2018	09/25/2048	504	
3136B2-XT-4	FANNIE MAE FNMA_18-69		1.B FE	3,022,516	3,242,738	2,950,322	3,100,000		4,294			3.500	4.158	MON	9,458	113,496	09/19/2018	09/25/2048	377	
3136B2-XT-4	FANNIE MAE FNMA_18-69	CF	1.B FE	8,750,879	9,405,474	8,557,331	8,957,747		15,390			3.500	4.219	MON	27,433	329,192	11/29/2022	09/25/2048	377	
3136B3-4Y-3	FNMA_19-9-MY		1.B FE	1,346,719	1,300,000	1,148,022	1,333,722		(2,095)			4.000	3.727	MON	4,333	52,000	03/04/2019	03/25/2049	6	
3136B3-4Y-3	FNMA_19-9-MY	CF	1.B FE	5,410,702	5,223,000	4,612,398	5,358,484		(8,416)			4.000	3.727	MON	17,410	208,920	03/04/2019	03/25/2049	6	
3136B3-5A-4	FNMA_19-9		1.B FE	371,473	367,525	356,990	371,473		(528)			3.500	3.093	MON	1,072	12,863	03/12/2019	06/25/2048	818	
3136B3-6F-2	FANNIE MAE FNMA_19-15		1.B FE	713,169	695,563	677,263	713,169		(1,749)			4.000	3.172	MON	2,319	27,822	02/28/2019	02/25/2049	1,364	
3136B3-7C-8	FANNIE MAE FNMA_19-15		1.B FE	3,210,717	3,080,748	2,912,421	3,158,858		(13,981)			4.000	3.532	MON	10,269	123,230	04/08/2019	04/25/2049	3,840	
3136B3-7C-8	FANNIE MAE FNMA_19-15	CF	1.B FE	4,941,434	4,741,406	4,482,343	4,854,382		(20,254)			4.000	3.557	MON	15,805	189,656	04/08/2019	04/25/2049	3,840	
3136B3-7C-8	FANNIE MAE FNMA_19-15	0	1.B FE	417,760	400,849	378,947	411,012		(1,819)			4.000	3.532	MON	1,336	16,034	04/08/2019	04/25/2049	3,840	
3136B3-GF-1	FANNIE MAE FNMA_18-76		1.B FE	4,299,219	4,276,500	4,241,541	4,276,500		(2,755)			4.000	3.903	MON	14,255	171,060	10/16/2018	02/25/2039	39,824	
3136B3-GF-1	FANNIE MAE FNMA_18-76	CF	1.B FE	8,305,389	8,261,500	8,193,965	8,261,500		(1,690)			4.000	3.918	MON	27,538	330,460	10/16/2018	02/25/2039	39,824	
3136B3-GF-1	FANNIE MAE FNMA_18-76	0	1.B FE	100,531	100,000	99,183	100,000		(64)			4.000	3.903	MON	333	4,000	10/16/2018	02/25/2039	39,824	
3136B3-JE-1	FANNIE MAE FNMA_2018-74	CF	1.B FE	6,130,639	5,987,315	5,867,056	6,074,945		(17,860)			4.250	3.943	MON	21,205	254,461	11/29/2022	10/25/2048	3,600	
3136B3-JE-1	FANNIE MAE FNMA_2018-74		1.B FE	2,971,724	2,944,686	2,885,540	2,952,380		(2,821)			4.250	4.150	MON	10,429	125,149	11/29/2022	10/25/2048	3,600	
3136B3-MX-5	FANNIE MAE FNMA_18-84		1.B FE	2,821,219	2,835,396	2,700,579	2,823,547		1,388			4.000	4.028	MON	9,451	113,416	10/09/2018	11/25/2048	5,456	
3136B3-MX-5	FANNIE MAE FNMA_18-84	CF	1.B FE	11,020,836	11,076,217	10,549,568	11,032,081		5,110			4.000	4.024	MON	36,921	443,049	10/09/2018	11/25/2048	5,456	
3136B3-MX-5	FANNIE MAE FNMA_18-84	0	1.B FE	134,057	134,730	128,324	134,167		66			4.000	4.028	MON	449	5,389	10/09/2018	11/25/2048	5,456	
3136B3-SY-7	FANNIE MAE FNMA_2018-86		1.B FE	1,138,500	1,100,000	1,024,593	1,121,811		(2,866)			4.000	3.667	MON	3,667	44,000	02/20/2019	12/25/2048	3	
3136B3-SY-7	FANNIE MAE FNMA_2018-86	CF	1.B FE	5,071,500	4,900,000	4,564,096	4,997,159		(12,768)			4.000	3.667	MON	16,333	196,000	02/20/2019	12/25/2048	3	
3136B3-VD-9	FNMA_18-96-BM		1.B FE	930,516	900,000	823,720	918,640		(2,358)			4.000	3.695	MON	3,000	36,000	02/21/2019	01/25/2049	2,901	
3136B3-VD-9	FNMA_18-96-BM	CF	1.B FE	3,722,063	3,600,000	3,294,880	3,674,561		(9,433)			4.000	3.695	MON	12,000	144,000	02/21/2019	01/25/2049	2,901	
3136B4-6T-0	FANNIE MAE FNMA_19-33		1.B FE	805,375	800,000	674,535	803,174		(309)			3.000	2.935	MON	2,000	24,000	07/18/2019	12/25/2048	28,504	
3136B4-6T-0	FANNIE MAE FNMA_19-33	CF	1.B FE	3,926,203	3,900,000	3,288,358	3,915,475		(1,504)			3.000	2.935	MON	9,750	117,000	07/18/2019	12/25/2048	28,504	
3136B4-AD-0	FNMA_19-16A		1.B FE	106,313	100,000	88,906	104,376		(321)			4.000	3.508	MON	333	4,000	05/21/2019	04/25/2049	378	
3136B4-AD-0	FNMA_19-16A	CF	1.B FE	3,402,000	3,200,000	2,844,996	3,340,043		(10,262)			4.000	3.508	MON	10,667	128,000	05/21/2019	04/25/2049	378	
3136B4-CW-6	FANNIE MAE		1.B FE	106,156	100,000	91,527	104,021		(391)			4.000	3.488	MON	333	4,000	05/21/2019	04/25/2049	229	
3136B4-CW-6	FANNIE MAE	CF	1.B FE	3,871,153	3,646,656	3,337,663	3,793,277		(14,274)			4.000	3.488	MON	12,156	145,866	05/21/2019	04/25/2049	229	
3136B4-H2-7	FANNIE MAE ACES FNMA_19-36		1.B FE	205,750	200,000	188,662	202,848		(717)			3.500	3.200	MON	583	7,000	05/28/2019	07/25/2049	51	
3136B4-H2-7	FANNIE MAE ACES FNMA_19-36	CF	1.B FE	12,006,194	11,670,662	11,009,037	11,836,833		(41,830)			3.500	3.200	MON	34,039	408,473	05/28/2019	07/25/2049	51	
3136B4-HN-1	FANNIE MAE FNMA_19-13		1.B FE	106,844	100,000	89,991	104,817		(362)			4.000	3.479	MON	333	4,000	05/21/2019	04/25/2049		
3136B4-HN-1	FANNIE MAE FNMA_19-13	CF	1.B FE	3,525,844	3,300,000	2,969,694	3,458,962		(11,933)			4.000	3.479	MON	11,000	132,000	05/21/2019	04/25/2049		
3136B4-L7-1	FANNIE MAE ACES FNMA_19-36		1.B FE	1,145,203	1,100,000	1,011,402	1,128,323		(3,015)			3.500	3.150	MON	3,208	38,500	06/11/2019	07/25/2049	2	
3136B4-L7-1	FANNIE MAE ACES FNMA_19-36	CF	1.B FE	7,308,373	7,019,899	6,454,490	7,200,646		(19,243)			3.500	3.150	MON	20,475	245,697	06/11/2019	07/25/2049	2	
3136B4-MD-7	FNMA_19-22-KD		1.B FE	3,108,241	3,220,000	2,908,804	3,120,995		7,825			3.500	3.853	MON	9,392	112,700	09/26/2024	05/25/2049	1	
3136B4-MD-7	FNMA_19-22-KD	CF	1.B FE	9,884,067	9,958,758	8,996,296	9,901,915		3,206			3.500	3.542	MON	29,046	348,557	04/15/2019	05/25/2049	1	
3136B4-QV-3	FANNIE MAE FNMA_19-21		1.B FE	201,144	194,753	193,848	201,144		(982)			4.000	2.791	MON	649	7,790	04/17/2019	12/25/2047	1,108	
3136B4-T8-1	FANNIE MAE ACES FNMA_19-37		1.B FE	1,041,094	1,000,000	924,178	1,025,619		(2,163)			3.500	3.149	MON	2,917	35,000	06/13/2019	07/25/2049	136	
3136B4-T8-1	FANNIE MAE ACES FNMA_19-37	CF	1.B FE	6,350,672	6,100,000	5,637,486	6,256,273		(13,194)			3.500	3.149	MON	17,792	213,500	06/13/2019	07/25/2049	136	
3136B5-FD-2	FANNIE MAE ACES FNMA_19-38		1.B FE	2,632,031	2,500,000	2,023,442	2,595,248		(4,740)			3.000	2.642	MON	6,250	75,000	08/16/2019	07/25/2049		

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3136B5-FD-2	FANNIE MAE ACES FNMA_19-38	CF	1.B FE	2,210,906	2,100,000	1,699,691	2,180,009		(3,982)			3.000	2.642	MON	5,250	63,000	08/16/2019	07/25/2049		
3136B5-TN-5	FANNIE MAE FNMA_19-41		1.B FE	1,931,982	1,872,161	1,748,164	1,931,982		(6,223)			3.500	2.505	MON	5,460	65,526	07/12/2019	08/25/2049	377	
3136B5-UG-8	FANNIE MAE ACES FNMA_19-44		1.B FE	493,281	500,000	422,086	494,966		300			3.000	3.083	MON	1,250	15,000	07/17/2019	08/25/2049	948	
3136B5-UG-8	FANNIE MAE ACES FNMA_19-44	CF	1.B FE	2,071,781	2,100,000	1,772,762	2,078,858		1,258			3.000	3.083	MON	5,250	63,000	07/17/2019	08/25/2049	948	
3136B9-7B-7	FANNIE MAE FNMA_2020-37		1.B FE	1,980,403	2,012,465	1,392,111	1,986,747		1,496			2.000	2.097	MON	3,354	39,817	08/30/2021	06/25/2050	10,901	
3136B9-7B-7	FANNIE MAE FNMA_2020-37	CF	1.B FE	9,842,605	10,001,951	6,918,793	9,874,230		7,429			2.000	2.097	MON	16,670	197,889	08/30/2021	06/25/2050	10,901	
3136B9-7B-7	FANNIE MAE FNMA_2020-37	0	1.B FE	2,310,471	2,347,876	1,624,130	2,317,872		1,745			2.000	2.097	MON	3,913	46,453	08/30/2021	06/25/2050	10,901	
3136BA-2A-1	FANNIE MAE FNMA_2020-45		1.B FE	1,762,428	1,785,881	1,277,395	1,767,235		1,136			2.000	2.082	MON	2,976	35,334	08/30/2021	07/25/2050	6,968	
3136BA-2A-1	FANNIE MAE FNMA_2020-45	CF	1.B FE	8,481,684	8,594,554	6,147,465	8,504,891		5,464			2.000	2.082	MON	14,324	170,043	08/30/2021	07/25/2050	6,968	
3136BA-2A-1	FANNIE MAE FNMA_2020-45	0	1.B FE	1,982,731	2,009,117	1,437,070	1,988,140		1,278			2.000	2.082	MON	3,349	39,750	08/30/2021	07/25/2050	6,968	
3136BA-F7-4	FNMA_20-49G		1.B FE	4,938,236	5,098,133	3,420,950	4,969,986		7,495			2.000	2.198	MON	8,497	100,867	07/15/2021	07/25/2050	6,731	
3136BA-F7-4	FNMA_20-49G	CF	1.B FE	3,819,227	3,942,891	2,645,760	3,843,781		5,796			2.000	2.198	MON	6,571	78,010	07/15/2021	07/25/2050	6,731	
3136BA-F7-4	FNMA_20-49G	0	1.B FE	973,051	1,004,558	674,079	979,283		1,478			2.000	2.198	MON	1,674	19,875	07/15/2021	07/25/2050	6,731	
3136BA-TM-6	FANNIE MAE FNMA_2020-48		1.B FE	9,814,423	10,050,606	7,071,808	9,863,821		11,631			2.000	2.152	MON	16,751	198,851	08/10/2021	07/25/2050	18,179	
3136BA-TM-6	FANNIE MAE FNMA_2020-48	CF	1.B FE	15,690,324	16,067,910	11,305,704	15,769,164		18,603			2.000	2.152	MON	26,780	317,904	08/10/2021	07/25/2050	18,179	
3136BA-TM-6	FANNIE MAE FNMA_2020-48	0	1.B FE	4,795,764	4,911,174	3,455,601	4,819,823		5,688			2.000	2.152	MON	8,185	97,168	08/10/2021	07/25/2050	18,179	
3136BD-CX-4	FEDERAL NATIONAL MORTGAGE ASSOCIATION FN		1.B FE	792,000	800,000	523,536	793,363		275			2.000	2.050	MON	1,333	16,000	12/17/2020	12/25/2050	1,175	
3136BG-WW-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION FN		1.B FE	1,821,763	1,782,870	1,119,812	1,816,482		(1,319)			2.500	2.376	MON	3,714	43,974	09/16/2021	07/25/2051	158	
3136BG-WW-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION FN	CF	1.B FE	12,181,278	11,921,216	7,487,661	12,145,967		(8,819)			2.500	2.376	MON	24,836	294,033	09/16/2021	07/25/2051	158	
3136BN-CX-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION FN		1.B FE	9,281,602	9,461,483	8,220,471	9,304,894		7,488			4.000	4.147	MON	31,538	370,385	08/05/2022	10/25/2051	17,031	
3136BN-CX-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION FN	CF	1.B FE	13,933,324	14,203,357	12,340,379	13,968,288		11,241			4.000	4.147	MON	47,345	556,014	08/05/2022	10/25/2051	17,031	
31371R-UU-8	FANNIE MAE		1.A	164,572	162,149	165,436	163,826		(543)			5.500	4.933	MON	743	8,918	12/08/2003	12/01/2033	688	
31377U-3V-3	FANNIE MAE		1.A	2,812,250	2,800,000	2,685,624	2,803,883		(1,193)			3.910	3.905	MON	9,427	111,001	06/26/2018	08/01/2033	8,663,136	
31377U-3V-3	FANNIE MAE	CF	1.A	5,921,498	5,935,000	5,692,563	5,914,376		585			3.910	3.977	MON	19,983	235,282	11/29/2022	08/01/2033	8,663,136	
31377U-LV-3	FNMA POOL- 387440		1.A	1,117,592	1,049,999	1,047,139	1,073,674		(4,449)			5.780	5.188	MON	5,057	60,690	07/14/2005	06/01/2035	18,271	
31377U-LV-3	FNMA POOL- 387440	CF	1.A	558,796	524,999	523,569	536,837		(2,224)			5.780	5.188	MON	2,529	30,345	07/14/2005	06/01/2035	18,271	
31377U-PT-4	FNMA POOL-387534		1.A	533,054	528,430	527,006	529,143		(303)			5.580	5.468	MON	2,457	29,486	02/01/2006	09/01/2035	5,962	
3137A0-3C-7	FREDDIE MAC		1.B FE	1,814,688	1,833,132	1,853,242	1,823,171		687			4.500	4.573	MON	6,874	82,491	11/29/2022	06/15/2040	157	
3137A0-MY-8	FEDERAL HOME LOAN MORTGAGE CORP FHLMC_36		1.B FE	671,071	619,033	626,987	630,983		(2,958)			4.500	3.830	MON	2,321	27,857	08/23/2011	11/15/2036	4	
3137A1-LA-9	FHLMC_3708		1.B FE	785,273	768,634	776,301	784,438		(1,916)			4.500	3.738	MON	2,882	34,589	09/26/2024	02/15/2035	1	
3137A1-LA-9	FHLMC_3708	CF	1.B FE	1,151,544	1,122,210	1,133,404	1,151,005		(3,108)			4.500	3.569	MON	4,208	50,500	09/14/2010	02/15/2035	1	
3137A1-TX-1	FHLMC_3725		1.B FE	3,261,582	3,040,400	3,127,735	3,139,022		(11,005)			5.000	4.421	MON	12,668	152,020	11/29/2022	09/15/2040		
3137A1-TX-1	FHLMC_3725	CF	1.B FE	10,404,533	9,654,400	9,931,721	9,976,857		(35,614)			5.000	4.405	MON	40,227	482,720	11/29/2022	09/15/2040		
3137A3-BB-4	FHLMC_37-54	0	1.B FE	1,105,533	1,050,297	1,032,373	1,094,088		(1,602)			4.000	3.325	MON	3,501	42,012	11/17/2016	11/15/2040	8	
3137A3-LN-7	FHLMC_37-53-KZ		1.B FE	35,661	34,181	34,388	35,366		(52)			4.500	3.798	MON	128	1,538	06/21/2013	11/15/2040		
3137A8-M3-9	FREDDIE MAC FHLMC_3819		1.B FE	92,080	91,017	93,420	91,197		(29)			5.000	4.918	MON	379	4,551	03/09/2011	03/15/2041		
3137A9-QA-7	FREDDIE MAC FHLMC_38-42		1.B FE	2,465,764	2,206,500	2,250,613	2,282,608		(10,274)			5.000	4.332	MON	9,194	110,325	09/29/2011	04/15/2041	2,264	
3137A9-QA-7	FREDDIE MAC FHLMC_38-42	CF	1.B FE	3,636,679	3,293,500	3,359,344	3,412,307		(16,596)			5.000	4.300	MON	13,723	164,675	11/29/2022	04/15/2041	2,264	
3137AA-DT-7	FREDDIE_MAC FHLMC_3861		1.B FE	28,798	29,314	29,360	28,654		32			4.500	4.963	MON	110	1,319	04/26/2011	05/15/2041		
3137AB-EV-9	FREDDIE MAC FHLMC_3864		1.B FE	23,537	24,500	24,276	23,197		61			4.500	5.507	MON	92	1,103	04/27/2011	02/15/2041		
3137AC-AQ-2	FHLMC		1.B FE	67,034	67,146	67,495	66,998		41			4.500	4.516	MON	252	3,022	05/17/2011	01/15/2041	67,146	
3137AE-T5-4	FEDERAL HOME LOAN CORPORATION FHLMC_3913		1.B FE	53,471	50,504	49,649	52,302		(113)			4.000	3.299	MON	168	2,020	01/10/2017	08/15/2041	3	
3137AG-CX-6	FREDDIE MAC FHLMC_3947		1.B FE	440,488	435,521	397,149	440,488		(832)			2.500	2.176	MON	907	10,888	06/07/2016	10/15/2041	2	
3137AG-ZH-6	FREDDIE MAC FHLMC_3940		1.B FE	1,393,031	1,300,000	1,263,285	1,339,477		(5,042)			4.000	3.415	MON	4,333	52,000	09/17/2015	10/15/2041	303	
3137AG-ZH-6	FREDDIE MAC FHLMC_3940	CF	1.B FE	4,485,406	4,371,000	4,247,552	4,395,651		(2,972)			4.000	3.851	MON	14,570	174,840	09/26/2024	10/15/2041	303	
3137AJ-A3-8	FREDDIE MAC FHLMC_3955	CF	1.B FE	1,800,325	1,647,895	1,640,428	1,704,715		(7,146)			4.250	3.505	MON	5,836	70,036	06/07/2012	09/15/2041	2	
3137AK-WU-1	FREDDIE MAC FHLMC_3988		1.B FE	887,203	854,749	817,546	872,267		(2,241)			3.500	3.094	MON	2,493	29,916	01/29/2016	01/15/2042	1	
3137AK-WU-1	FREDDIE MAC FHLMC_3988	0	1.B FE	1,879,446	1,816,341	1,737,285	1,850,022		(4,309)			3.500	3.129	MON	5,298	63,572	01/29/2016	01/15/2042	1	

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Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3137AL-3S-6	FHLMC_39-90-GL		1.B FE	2,292,469	2,200,000	2,144,431	2,227,389		(7,279)			3.500	3.133	MON	6,417	77,000	03/13/2015	01/15/2042	5,102	
3137AN-D2-8	FREDDIE MAC FHLMC_4015		1.B FE	1,227,188	1,100,000	1,078,299	1,139,415		(5,416)			4.000	3.354	MON	3,667	44,000	07/25/2012	03/15/2042	9	
3137AN-ZJ-7	FHLMC_40-26		1.B FE	127,895	121,228	115,648	124,498		(433)			3.500	2.987	MON	354	4,243	02/09/2015	04/15/2042	42	
3137AN-ZJ-7	FHLMC_40-26	CF	1.B FE	3,069,490	2,909,469	2,775,543	2,987,941		(10,385)			3.500	2.987	MON	8,486	101,831	02/09/2015	04/15/2042	42	
3137AP-H4-5	FHLMC_40-32-AB		1.B FE	733,906	700,000	653,662	712,619		(1,757)			3.500	3.155	MON	2,042	24,500	11/15/2012	04/15/2042	1,093	
3137AQ-FC-7	FREDDIE MAC FHLMC_4056		1.B FE	1,510,304	1,500,796	1,421,868	1,503,326		(378)			3.500	3.447	MON	4,377	52,528	09/26/2024	05/15/2042	1	
3137AQ-FC-7	FREDDIE MAC FHLMC_4056	0	1.B FE	60,773	60,032	56,875	60,462		(49)			3.500	3.357	MON	175	2,101	01/18/2017	05/15/2042	1	
3137AQ-Y8-5	FHLMC_40		1.B FE	979,296	900,000	926,994	937,795		(4,944)			5.000	4.237	MON	3,750	45,000	11/29/2022	06/15/2042		
3137AR-5G-7	FREDDIE MAC FHLMC_4060		1.B FE	393,750	400,000	362,545	396,777		224			3.000	3.103	MON	1,000	12,000	02/13/2015	06/15/2042		
3137AR-5G-7	FREDDIE MAC FHLMC_4060	CF	1.B FE	2,067,188	2,100,000	1,903,361	2,083,077		1,174			3.000	3.103	MON	5,250	63,000	02/13/2015	06/15/2042		
3137AR-CF-1	FHLMC_40-61		1.B FE	349,952	328,883	323,941	332,576		(1,798)			3.500	2.946	MON	959	11,511	09/06/2012	06/15/2032	1,475	
3137AR-FC-5	FHLMC_40		1.B FE	2,157,500	2,000,000	1,973,152	2,025,632		(9,482)			3.500	2.917	MON	5,833	70,000	07/12/2012	06/15/2032	373	
3137AS-EL-4	FHLMC_40-76		1.B FE	8,030,765	8,465,109	8,006,925	8,258,950		11,457			3.000	3.453	MON	21,163	253,953	10/24/2014	07/15/2042	290	
3137AS-EL-4	FHLMC_40-76	CF	1.B FE	16,803,213	17,873,493	16,906,068	17,136,343		57,731			3.000	3.805	MON	44,684	536,205	09/26/2024	07/15/2042	290	
3137AS-UF-9	FREDDIE MAC REMICS FHLMC_4094		1.B FE	1,700,085	1,867,042	1,743,958	1,783,217		3,417			3.000	3.794	MON	4,668	56,011	05/05/2014	08/15/2042	18	
3137AS-UF-9	FREDDIE MAC REMICS FHLMC_4094	CF	1.B FE	7,008,526	7,717,106	7,208,358	7,208,006		20,489			3.000	4.202	MON	19,293	231,513	11/29/2022	08/15/2042	18	
3137AT-RN-4	FREDDIE MAC FHLMC_4097		1.B FE	2,672,694	2,700,000	2,636,358	2,672,610		8,211			3.000	3.335	MON	6,750	81,000	09/26/2024	08/15/2032	11,349	
3137AT-UJ-9	FEDERAL HOME LOAN CORPORATION FHLMC_3913	CF	1.B FE	3,939,688	3,500,000	3,389,156	3,679,927		(22,807)			4.000	3.188	MON	11,667	140,000	11/15/2012	09/15/2042	5	
3137AU-BD-0	FREDDIE MAC FHLMC_4103		1.B FE	253,577	246,589	232,061	249,816		(271)			3.500	3.274	MON	719	8,631	10/19/2012	07/15/2042	119	
3137AU-MM-8	FREDDIE MAC FHLMC_4102		1.B FE	1,297,007	1,272,745	1,198,641	1,281,173		(1,306)			3.000	2.832	MON	3,182	38,182	05/23/2016	09/15/2042	2,998	
3137AU-MM-8	FREDDIE MAC FHLMC_4102	CF	1.B FE	2,191,387	2,150,395	2,025,191	2,164,568		(2,196)			3.000	2.833	MON	5,376	64,512	05/23/2016	09/15/2042	2,998	
3137AU-MM-8	FREDDIE MAC FHLMC_4102	0	1.B FE	775,026	760,529	716,248	765,730		(803)			3.000	2.827	MON	1,901	22,816	05/23/2016	09/15/2042	2,998	
3137AV-L8-8	FHLMC_41-16		1.B FE	2,915,354	3,021,891	2,799,723	2,960,246		2,442			3.000	3.295	MON	7,555	90,657	04/22/2015	10/15/2042	276	
3137AV-L8-8	FHLMC_41-16	CF	1.B FE	3,132,459	3,246,930	3,008,217	3,180,669		2,625			3.000	3.295	MON	8,117	97,408	04/22/2015	10/15/2042	276	
3137AW-4Z-5	FREDDIE MAC FHLMC_4125		1.B FE	2,768,145	2,976,500	2,543,944	2,871,114		12,373			2.500	2.972	MON	6,201	74,412	02/03/2016	11/15/2042	17,372	
3137AW-4Z-5	FREDDIE MAC FHLMC_4125	CF	1.B FE	4,586,181	4,931,377	4,214,731	4,751,920		21,076			2.500	2.985	MON	10,274	123,284	02/03/2016	11/15/2042	17,372	
3137AW-4Z-5	FREDDIE MAC FHLMC_4125	0	1.B FE	1,209,000	1,300,000	1,111,079	1,251,914		5,648			2.500	2.994	MON	2,708	32,500	02/03/2016	11/15/2042	17,372	
3137AX-T4-5	FHLMC_41-53		1.B FE	875,358	875,815	793,059	875,268		32			3.000	2.992	MON	2,190	26,273	05/16/2016	01/15/2043	94	
3137AX-T4-5	FHLMC_41-53	0	1.B FE	517,089	517,359	468,474	517,036		19			3.000	2.992	MON	1,293	15,520	05/16/2016	01/15/2043	94	
3137AY-C2-5	FREDDIE MAC FHLMC_4150		1.B FE	2,409,145	2,356,129	2,106,576	2,383,281		(3,192)			3.000	2.828	MON	5,890	69,549	09/12/2016	01/15/2043	52	
3137AY-C2-5	FREDDIE MAC FHLMC_4150	0	1.B FE	301,143	294,516	263,322	297,910		(399)			3.000	2.828	MON	736	8,694	09/12/2016	01/15/2043	52	
3137AY-C3-3	FREDDIE MAC FHLMC_4150		1.B FE	1,977,363	2,208,871	1,823,036	2,077,364		9,290			3.000	3.626	MON	5,522	65,222	08/12/2014	01/15/2043	261	
3137AY-C3-3	FREDDIE MAC FHLMC_4150	CF	1.B FE	1,871,340	2,090,434	1,725,288	1,965,964		8,775			3.000	3.626	MON	5,226	61,706	08/12/2014	01/15/2043	261	
3137AY-D4-0	FHLMC_4166		1.B FE	3,504,736	3,640,017	3,467,162	3,570,983		11,214			3.250	3.585	MON	9,858	116,244	11/29/2022	02/15/2043	2	
3137AY-D4-0	FHLMC_4166	CF	1.B FE	3,422,511	3,867,518	3,683,860	3,572,236		51,239			3.250	4.983	MON	10,475	123,509	11/29/2022	02/15/2043	2	
3137AY-D4-0	FHLMC_4166	0	1.B FE	161,225	151,667	144,465	155,367		(714)			3.250	2.703	MON	411	4,844	08/04/2016	02/15/2043	2	
3137B0-GR-9	FREDDIE MAC FHLMC_4173		1.B FE	2,709,787	2,708,630	2,508,777	2,708,644					3.000	2.982	MON	6,772	81,259	06/21/2016	03/15/2043	20	
3137B0-GR-9	FREDDIE MAC FHLMC_4173	0	1.B FE	362,043	361,889	335,187	361,889					3.000	2.983	MON	905	10,857	06/21/2016	03/15/2043	20	
3137B1-2Y-7	FHLMC_4182	0	1.B FE	1,538,028	1,463,092	1,391,382	1,515,869		(2,134)			3.500	2.952	MON	4,267	51,208	04/11/2016	03/15/2043	2	
3137B1-3G-5	FREDDIE MAC FHLMC_4182		1.B FE	3,765,618	4,249,211	3,991,596	4,080,434		26,438			3.000	3.810	MON	10,623	125,429	08/08/2013	03/15/2043	175	
3137B1-3G-5	FREDDIE MAC FHLMC_4182	CF	1.B FE	3,580,139	3,855,060	3,621,341	3,625,323		35,908			3.000	4.244	MON	9,638	113,794	09/26/2024	03/15/2043	175	
3137B1-KM-3	FHLMC_41-94		1.B FE	5,210,494	6,071,450	5,592,234	5,680,596		50,750			3.000	4.010	MON	15,179	179,218	06/10/2014	04/15/2043	68	
3137B1-KM-3	FHLMC_41-94	CF	1.B FE	3,942,708	4,530,933	4,173,309	4,196,889		43,275			3.000	4.171	MON	11,327	133,745	11/29/2022	04/15/2043	68	
3137B1-NA-6	FHLMC_4198		1.B FE	4,005,338	3,736,528	3,543,678	3,868,859		(16,458)			3.500	2.976	MON	10,898	128,333	08/17/2016	04/15/2043	13	
3137B1-NA-6	FHLMC_4198	CF	1.B FE	5,421,050	5,057,227	4,796,213	5,236,332		(22,276)			3.500	2.976	MON	14,750	173,692	08/17/2016	04/15/2043	13	
3137B1-NA-6	FHLMC_4198	0	1.B FE	1,168,224	1,089,821	1,033,573	1,128,417		(4,800)			3.500	2.976	MON	3,179	37,430	08/17/2016	04/15/2043	13	
3137B2-A6-7	FREDDIE MAC FHLMC_41-99		1.B FE	517,459	506,544	481,616	515,621		(459)			3.500	3.171	MON	1,477	17,729	04/22/2013	05/15/2043	1	
3137B2-KH-2	FHLMC_4217		1.B FE	3,650,906	3,600,000	3,223,231	3,623,553		(692)			3.000	2.893	MON	9,000	108,000	05/03/2016	06/15/2043	4	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3137B2-KH-2	FHLMC_4217	0	1.B FE	608,484	600,000	537,205	604,062		(119)			3.000	2.889	MON	1,500	18,000	05/03/2016	06/15/2043	4	
3137B2-Y6-1	FHLMC_42-18-ZP		1.B FE	5,102,507	5,783,794	4,703,941	5,386,803		27,327			3.000	3.743	MON	14,459	170,746	06/18/2014	06/15/2043	559	
3137B2-Y6-1	FHLMC_42-18-ZP	CF	1.B FE	1,924,506	2,181,466	1,774,180	2,031,726		10,298			3.000	3.743	MON	5,454	64,393	06/18/2014	06/15/2043	559	
3137B3-H9-2	FHLMC_4229		1.B FE	2,271,353	2,469,349	2,249,584	2,366,176		9,908			3.500	4.063	MON	7,202	84,811	02/05/2014	06/15/2043	39	
3137B3-H9-2	FHLMC_4229	CF	1.B FE	27,528,520	30,481,023	27,768,306	28,312,493		206,784			3.500	4.491	MON	88,903	1,046,911	11/29/2022	06/15/2043	39	
3137B3-LX-4	FHLMC_4223		1.B FE	3,812,250	3,900,000	3,229,747	3,846,279		3,590			3.000	3.135	MON	9,750	117,000	03/02/2015	07/15/2043	114	
3137B3-LX-4	FHLMC_4223	CF	1.B FE	2,263,396	2,315,495	1,917,555	2,283,600		2,132			3.000	3.135	MON	5,789	69,465	03/02/2015	07/15/2043	114	
3137B3-SV-1	FHLMC_4237		1.B FE	2,023,306	2,315,306	2,053,113	2,184,367		14,393			3.000	3.869	MON	5,788	68,344	07/24/2013	05/15/2043	15,428	
3137B3-SV-1	FHLMC_4237	CF	1.B FE	4,462,720	5,165,302	4,580,366	4,629,153		57,685			3.000	4.660	MON	12,913	152,470	11/29/2022	05/15/2043	15,428	
3137B4-7G-5	FREDDIE MAC FHLMC_4239-CZ		1.B FE	17,873	20,226	19,649	19,579		180			3.000	3.984	MON	51	607	07/29/2013	08/15/2033	11	
3137B4-KM-7	FREDDIE MAC FHLMC_4253		1.B FE	1,704,515	1,876,495	1,676,545	1,807,970		7,973			3.000	3.572	MON	4,691	55,391	04/16/2014	09/15/2043	10,352	
3137B4-KM-7	FREDDIE MAC FHLMC_4253	CF	1.B FE	3,366,729	3,752,990	3,353,090	3,546,779		23,866			3.000	3.884	MON	9,382	110,781	11/29/2022	09/15/2043	10,352	
3137B4-Q5-8	FHLMC_4246		1.B FE	13,219	14,056	13,826	13,238		44			4.000	5.253	MON	47	562	08/30/2013	10/15/2040		
3137B4-UW-4	FREDDIE MAC FHLMC_4248		1.B FE	13,078	14,774	14,411	13,974		95			3.000	5.150	MON	37	443	10/04/2013	09/15/2033	7	
3137B4-VD-5	FREDDIE MAC FHLMC_4248		1.B FE	2,308,216	2,354,684	2,256,931	2,314,063		5,968			3.500	3.813	MON	6,868	82,414	09/26/2024	09/15/2043	2,162	
3137B5-UA-9	FREDDIE MAC FHLMC_4268		1.B FE	1,019,203	1,027,867	982,214	1,020,622		492			4.250	4.321	MON	3,640	42,695	11/12/2013	11/15/2043	302	
3137B6-C6-6	FREDDIE MAC FHLMC_4272	CF	1.B FE	14,771,987	15,822,152	14,446,568	15,349,256		47,813			3.500	3.885	MON	46,148	543,418	11/07/2013	07/15/2043	175	
3137B6-JD-4	FHLMC_4280		1.B FE	196,574	210,565	207,540	205,713		598			3.500	4.401	MON	614	7,370	11/20/2013	12/15/2033	8	
3137B6-QQ-7	FEDERAL HOME LOAN MORTGAGE CORPO		1.B FE	2,491,762	2,291,275	2,202,734	2,397,333		(12,328)			4.000	3.262	MON	7,638	91,651	05/15/2015	12/15/2043	31	
3137B6-QQ-7	FEDERAL HOME LOAN MORTGAGE CORPO	CF	1.B FE	5,489,941	5,048,222	4,853,144	5,281,893		(27,161)			4.000	3.262	MON	16,827	201,929	05/15/2015	12/15/2043	31	
3137B7-3D-9	FREDDIE MAC FHLMC_4289		1.B FE	373,895	441,621	410,862	406,402		1,657			3.000	4.693	MON	1,104	13,249	01/31/2014	01/15/2044	904	
3137B7-3D-9	FREDDIE MAC FHLMC_4289	CF	1.B FE	3,271,581	3,864,180	3,595,040	3,556,021		14,495			3.000	4.693	MON	9,660	115,925	01/31/2014	01/15/2044	904	
3137B7-3Q-0	FREDDIE MAC FHLMC_4289		1.B FE	1,978,865	2,267,421	2,209,250	2,168,427		13,906			3.000	4.575	MON	5,669	67,938	11/29/2022	01/15/2034	6,383	
3137B7-5K-1	FHLMC_4299		1.B FE	4,529,202	4,888,811	4,581,479	4,727,777		19,999			3.500	4.040	MON	14,259	170,703	02/25/2014	03/15/2042	3	
3137B7-5K-1	FHLMC_4299	CF	1.B FE	26,657,246	28,763,654	26,955,447	27,386,610		171,631			3.500	4.304	MON	83,894	1,004,345	11/29/2022	03/15/2042	3	
3137B7-7A-1	FHLMC_4291		1.B FE	2,989,777	3,477,943	2,890,195	3,126,258		18,674			3.500	4.402	MON	10,144	121,728	04/08/2014	01/15/2054	8,539	
3137B7-7A-1	FHLMC_4291	CF	1.B FE	7,068,375	8,028,994	6,672,151	7,302,047		38,773			3.500	4.298	MON	23,418	281,015	11/29/2022	01/15/2054	8,539	
3137B7-RQ-4	FHLMC_14-4310 CLASS Z	CF	1.B FE	3,668,327	4,432,478	4,094,592	4,049,721		19,209			3.000	4.655	MON	11,081	132,974	02/20/2014	02/15/2044	8	
3137B8-3X-3	FREDDIE MAC FHLMC_4303	CF	1.B FE	3,543,176	3,434,478	3,160,040	3,491,852		(6,213)			3.500	3.261	MON	10,017	119,780	03/17/2016	08/15/2042	1,353	
3137B8-3X-3	FREDDIE MAC FHLMC_4303	0	1.B FE	764,162	740,719	681,530	753,092		(1,340)			3.500	3.261	MON	2,160	25,833	03/17/2016	08/15/2042	1,353	
3137B8-3X-3	FREDDIE MAC FHLMC_4303		1.B FE	2,598,150	2,518,443	2,317,203	2,560,514		(4,556)			3.500	3.261	MON	7,345	87,832	03/17/2016	08/15/2042	1,353	
3137B8-B5-5	FHLMC_43-7-MZ		1.B FE	3,273,829	3,673,348	3,581,421	3,534,374		30,563			3.000	4.383	MON	9,183	109,972	11/29/2022	02/15/2034	282	
3137B8-GM-3	FREDDIE MAC FHLMC_4321		1.B FE	2,612,074	3,128,387	2,850,897	2,872,001		31,176			3.000	4.349	MON	7,821	92,344	03/17/2014	03/15/2044	3,889	
3137B8-GM-3	FREDDIE MAC FHLMC_4321	CF	1.B FE	9,238,319	10,522,756	9,589,380	9,606,677		111,194			3.000	4.441	MON	26,307	310,612	11/29/2022	03/15/2044	3,889	
3137B8-PY-7	FHLMC_4322-ZA		1.B FE	3,198,126	3,197,488	3,115,089	3,197,488					4.000	3.974	MON	10,658	125,171	09/15/2014	03/15/2044	1	
3137B8-PY-7	FHLMC_4322-ZA	CF	1.B FE	10,107,388	10,184,480	9,922,026	10,115,226		7,280			4.000	4.087	MON	33,948	398,688	09/26/2024	03/15/2044	1	
3137B8-VY-0	FEDERAL HOME LOAN MORTGAGE CORPO	0	1.B FE	7,766,634	7,770,580	7,484,448	7,766,635					3.000	2.994	MON	19,426	233,117	09/30/2015	03/15/2033	1,045	
3137B8-XG-7	FEDERAL HOME LOAN MORTGAGE CORPO		1.B FE	518,750	500,000	461,796	507,189		(1,454)			3.500	3.196	MON	1,458	17,500	03/10/2015	03/15/2044		
3137B8-XG-7	FEDERAL HOME LOAN MORTGAGE CORPO	CF	1.B FE	2,958,948	2,851,998	2,634,080	2,893,003		(8,295)			3.500	3.196	MON	8,318	99,820	03/10/2015	03/15/2044		
3137B8-YJ-0	FHLMC_4316		1.B FE	1,932,222	2,314,343	2,157,951	2,136,583		22,443			3.000	4.588	MON	5,786	68,901	11/29/2022	03/15/2044	15	
3137BA-MB-5	FHLMC_4341		1.B FE	4,939,506	5,246,649	4,769,160	5,081,068		14,441			3.500	3.870	MON	15,303	180,198	06/02/2014	04/15/2054	532	
3137BA-MB-5	FHLMC_4341	CF	1.B FE	10,295,772	11,092,915	10,083,367	10,575,218		45,039			3.500	4.058	MON	32,354	380,991	11/29/2022	04/15/2054	532	
3137BA-P4-8	FHLMC_4341		1.B FE	100,783	100,876	93,187	100,766		13			3.000	2.999	MON	252	3,026	05/12/2016	05/15/2044		
3137BA-RH-7	FEDERAL HOME LOAN MORTGAGE CORPO		1.B FE	1,425,802	1,516,424	1,401,859	1,465,351		2,449			3.000	3.548	MON	3,791	45,479	12/05/2016	05/15/2044	26	
3137BA-RH-7	FEDERAL HOME LOAN MORTGAGE CORPO	CF	1.B FE	13,545,120	14,406,031	13,317,659	13,920,840		23,262			3.000	3.548	MON	36,015	432,055	12/05/2016	05/15/2044	26	
3137BA-T4-4	FHLMC_4339		1.B FE	6,075,523	6,193,742	5,509,434	6,114,872		3,741			4.000	4.102	MON	20,646	242,464	05/13/2014	05/15/2054	600	
3137BA-T4-4	FHLMC_4339	CF	1.B FE	8,541,554	8,707,758	7,745,692	8,596,876		5,259			4.000	4.102	MON	29,026	340,880	05/13/2014	05/15/2054	600	
3137BB-AA-8	FREDDIE_MAC FHLMC_4337		1.B FE	774,425	781,261	769,666	779,236		470			3.000	3.073	MON	1,953	23,438	02/26/2015	02/15/2048	60,914	

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Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3137BB-AA-8	FREDDIE_MAC FHLMC_4337	CF	1.B FE	6,453,538	6,510,505	6,413,886	6,493,635		3,917			3.000	3.073	MON	16,276	195,315	02/26/2015	02/15/2048	60,914	
3137BB-AC-4	FREDDIE_MAC FHLMC_4337		1.B FE	5,440,594	5,942,625	5,011,019	5,645,644		22,577			3.000	3.511	MON	14,857	175,463	02/20/2015	05/15/2054	794	
3137BB-AC-4	FREDDIE_MAC FHLMC_4337	CF	1.B FE	3,367,987	3,678,768	3,102,060	3,494,905		13,955			3.000	3.511	MON	9,197	108,590	02/20/2015	05/15/2054	794	
3137BB-AR-1	FREDDIE_MAC FHLMC_4337		1.B FE	7,350,308	7,795,021	7,096,493	7,553,178		21,440			3.500	3.870	MON	22,735	267,723	09/17/2014	05/15/2054	1,163	
3137BB-AR-1	FREDDIE_MAC FHLMC_4337	CF	1.B FE	9,159,901	9,830,442	8,949,515	9,405,079		37,639			3.500	4.024	MON	28,672	337,630	11/29/2022	05/15/2054	1,163	
3137BB-Q2-9	FHLMC_4351-EZ		1.B FE	6,933,708	7,639,226	6,790,521	7,302,447		37,446			3.000	3.639	MON	19,098	225,496	09/05/2014	06/15/2044	3,451	
3137BB-Q2-9	FHLMC_4351-EZ	CF	1.B FE	8,722,916	9,738,537	8,656,602	9,159,867		63,680			3.000	3.873	MON	24,346	287,463	11/29/2022	06/15/2044	3,451	
3137BB-R3-6	FREDDIE MAC REMICS FHLMC_4347		1.B FE	350,618	409,439	378,380	382,614		3,111			3.000	4.221	MON	1,024	12,169	06/10/2014	06/15/2044	12	
3137BB-R3-6	FREDDIE MAC REMICS FHLMC_4347	CF	1.B FE	11,108,826	12,829,078	11,855,917	11,980,207		98,411			3.000	4.237	MON	32,073	381,297	11/29/2022	06/15/2044	12	
3137BB-S8-4	FREDDIE MAC REMICS FHLMC_4347		1.B FE	3,783,039	4,209,286	3,905,782	3,995,753		31,527			3.000	3.942	MON	10,523	124,250	09/26/2024	12/15/2053	2,573	
3137BB-S8-4	FREDDIE MAC REMICS FHLMC_4347	CF	1.B FE	4,039,423	4,516,423	4,190,773	4,310,151		30,463			3.000	3.839	MON	11,291	133,316	06/04/2014	12/15/2053	2,573	
3137BB-X7-0	FREDDIE MAC FHLMC_4348	CF	1.B FE	11,072,979	10,556,337	10,337,589	10,810,481		(16,707)			4.000	3.503	MON	35,188	421,903	11/29/2016	09/15/2041	2	
3137BB-X7-0	FREDDIE MAC FHLMC_4348	0	1.B FE	725,722	691,861	677,524	708,518		(1,095)			4.000	3.503	MON	2,306	27,652	11/29/2016	09/15/2041	2	
3137BC-AK-4	FEDERAL HOME LOAN CORPORATION FH		1.B FE	5,508,506	6,335,381	5,814,069	5,967,189		52,160			3.000	4.046	MON	15,838	187,009	07/15/2014	07/15/2044	3,042	
3137BC-AK-4	FEDERAL HOME LOAN CORPORATION FH	CF	1.B FE	6,922,371	7,938,227	7,285,024	7,424,560		72,628			3.000	4.177	MON	19,846	234,322	11/29/2022	07/15/2044	3,042	
3137BC-ZP-6	FREDDIE MAC FHLMC_4379		1.B FE	1,482,006	1,376,209	1,353,489	1,401,367		(8,060)			3.500	2.747	MON	4,014	48,167	02/24/2016	08/15/2034	6,779	
3137BC-ZP-6	FREDDIE MAC FHLMC_4379	CF	1.B FE	3,952,015	3,669,892	3,609,305	3,731,884		(19,936)			3.500	2.800	MON	10,704	128,446	02/24/2016	08/15/2034	6,779	
3137BC-ZP-6	FREDDIE MAC FHLMC_4379	0	1.B FE	889,203	825,726	812,094	840,820		(4,836)			3.500	2.747	MON	2,408	28,900	02/24/2016	08/15/2034	6,779	
3137BD-LM-6	FHLMC_4384-YA		1.B FE	983,125	1,000,000	857,208	989,857		486			3.000	3.101	MON	2,500	30,000	03/16/2015	09/15/2044		
3137BD-LM-6	FHLMC_4384-YA	CF	1.B FE	8,080,796	8,219,500	7,045,824	8,136,127		3,996			3.000	3.101	MON	20,549	246,585	03/16/2015	09/15/2044		
3137BD-XY-7	FHLMC_43-90		1.B FE	1,188,412	1,260,765	1,160,670	1,223,164		4,600			3.000	3.462	MON	3,152	37,215	05/03/2017	09/15/2044		
3137BD-XY-7	FHLMC_43-90	CF	1.B FE	2,772,960	2,941,784	2,708,230	2,854,049		10,734			3.000	3.462	MON	7,354	86,836	05/03/2017	09/15/2044		
3137BE-6D-1	FEDERAL HOME LOAN MORTGAGE CORPO		1.B FE	1,803,063	1,700,000	1,558,577	1,756,007		(4,281)			3.500	3.066	MON	4,958	59,500	03/29/2016	09/15/2044	2,541	
3137BE-6D-1	FEDERAL HOME LOAN MORTGAGE CORPO	CF	1.B FE	1,697,000	1,600,000	1,466,896	1,652,713		(4,029)			3.500	3.066	MON	4,667	56,000	03/29/2016	09/15/2044	2,541	
3137BE-6D-1	FEDERAL HOME LOAN MORTGAGE CORPO	0	1.B FE	318,188	300,000	275,043	309,884		(755)			3.500	3.066	MON	875	10,500	03/29/2016	09/15/2044	2,541	
3137BE-AA-2	FREDDIE MAC FHLMC-4383		1.B FE	801,755	767,689	753,944	776,457		(2,354)			3.500	3.051	MON	2,239	26,869	10/20/2015	09/15/2034	13,088	
3137BE-AA-2	FREDDIE MAC FHLMC-4383	0	1.B FE	3,287,197	3,147,526	3,091,170	3,183,474		(9,650)			3.500	3.051	MON	9,180	110,163	10/20/2015	09/15/2034	13,088	
3137BF-D6-5	FHLMC_44-8-PY		1.B FE	3,327,844	3,300,000	2,817,800	3,315,762		(1,327)			3.500	3.438	MON	9,625	115,500	02/17/2015	11/15/2044	153	
3137BF-D6-5	FHLMC_44-8-PY	CF	1.B FE	1,925,248	1,909,140	1,630,174	1,918,259		(767)			3.500	3.438	MON	5,568	66,820	02/17/2015	11/15/2044	153	
3137BF-FR-7	FHLMC-4420		1.B FE	3,247,864	3,475,989	3,143,314	3,369,212		13,258			3.000	3.478	MON	8,690	102,605	12/12/2014	12/15/2044	5	
3137BF-FR-7	FHLMC-4420	CF	1.B FE	9,813,487	10,502,772	9,497,588	10,180,146		40,060			3.000	3.478	MON	26,257	310,022	12/12/2014	12/15/2044	5	
3137BG-KM-0	FHLMC_4439		1.B FE	1,430,312	1,460,260	1,368,050	1,445,155		1,722			3.500	3.647	MON	4,259	50,153	05/12/2015	02/15/2045	178	
3137BG-KM-0	FHLMC_4439	CF	1.B FE	2,984,427	3,046,915	2,854,512	3,015,396		3,592			3.500	3.647	MON	8,887	104,648	05/12/2015	02/15/2045	178	
3137BG-S8-3	FEDERAL HOME LOAN MORTGAGE CORPO		1.B FE	3,618,975	3,864,054	3,403,078	3,734,957		12,656			3.000	3.414	MON	9,660	114,060	05/28/2015	03/15/2045	15	
3137BG-S8-3	FEDERAL HOME LOAN MORTGAGE CORPO	CF	1.B FE	9,083,837	9,699,000	8,541,924	9,374,957		31,766			3.000	3.414	MON	24,248	286,296	05/28/2015	03/15/2045	15	
3137BH-DP-9	FHLMC_4466-NB		1.B FE	3,794,554	3,791,000	3,399,454	3,791,000		(167)			3.000	2.985	MON	9,478	113,730	04/14/2016	04/15/2045	4	
3137BH-DP-9	FHLMC_4466-NB	0	1.B FE	400,375	400,000	358,687	400,000		(18)			3.000	2.985	MON	1,000	12,000	04/14/2016	04/15/2045	4	
3137BH-HM-2	FHLMC_44-63-ZA	0	1.B FE	385,828	365,821	353,182	381,032		(582)			4.000	3.295	MON	1,219	14,633	11/15/2016	04/15/2045	122	
3137BH-JP-3	FEDERAL HOME LOAN MORTGAGE CORPO		1.B FE	3,974,742	3,800,000	3,654,145	3,851,470		(10,006)			3.500	3.135	MON	11,083	133,000	09/26/2024	01/15/2045	13,620	
3137BH-JP-3	FEDERAL HOME LOAN MORTGAGE CORPO	0	1.B FE	632,438	600,000	576,970	611,245		(2,176)			3.500	3.018	MON	1,750	21,000	04/26/2016	01/15/2045	13,620	
3137BJ-FY-4	FREDDIE MAC FHLMC_4474		1.B FE	1,732,406	1,700,000	1,627,343	1,712,192		(1,981)			3.500	3.335	MON	4,958	59,500	09/16/2015	05/15/2045	10,305	
3137BJ-FY-4	FREDDIE MAC FHLMC_4474	0	1.B FE	5,920,753	5,810,000	5,561,685	5,851,667		(6,770)			3.500	3.335	MON	16,946	203,350	09/16/2015	05/15/2045	10,305	
3137BJ-SA-2	FHLMC_4484		1.B FE	1,970,524	2,020,687	1,853,733	1,993,061		2,667			3.500	3.684	MON	5,894	69,481	11/05/2015	06/15/2045	29	
3137BJ-SA-2	FHLMC_4484	CF	1.B FE	4,504,055	4,618,712	4,237,104	4,555,512		6,035			3.500	3.684	MON	13,471	158,631	11/05/2015	06/15/2045	29	
3137BJ-TH-6	FREDDIE MAC FHLMC_4482		1.B FE	1,569,778	1,543,253	1,428,517	1,554,347		(1,308)			3.000	2.849	MON	3,858	46,298	05/03/2016	06/15/2045	2,370	
3137BJ-TH-6	FREDDIE MAC FHLMC_4482	CF	1.B FE	2,354,666	2,314,879	2,142,775	2,330,533		(1,849)			3.000	2.857	MON	5,787	69,446	05/03/2016	06/15/2045	2,370	
3137BJ-TH-6	FREDDIE MAC FHLMC_4482	0	1.B FE	646,379	635,457	588,213	640,025		(539)			3.000	2.849	MON	1,589	19,064	05/03/2016	06/15/2045	2,370	
3137BK-D8-0	FREDDIE MAC FHLMC_4480		1.B FE	4,114,413	4,065,500	3,915,406	4,084,293		(4,125)			3.500	3.357	MON	11,858	142,293	04/02/2019	03/15/2045	26,458	
3137BK-D8-0	FREDDIE MAC FHLMC_4480	CF	1.B FE	6,309,509	6,234,500	6,004,328	6,261,276		(5,979)			3.500	3.365	MON	18,184	218,208	04/02/2019	03/15/2045	26,458	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3137BK-D8-0	FREDDIE MAC FHLMC_4480	0	1.B FE	607,219	600,000	577,849	602,774		(609)			3.500	3.357	MON	1,750	21,000	04/02/2019	03/15/2045	26,458	
3137BK-PB-0	FREDDIE MAC FHLMC_4492		1.B FE	483,675	454,754	440,978	467,728		(2,027)			4.000	3.448	MON	1,516	17,802	11/10/2016	07/15/2045	14,034	
3137BK-PB-0	FREDDIE MAC FHLMC_4492	CF	1.B FE	10,026,994	9,427,427	9,141,842	9,696,384		(42,018)			4.000	3.448	MON	31,425	369,052	11/10/2016	07/15/2045	14,034	
3137BK-PB-0	FREDDIE MAC FHLMC_4492	0	1.B FE	644,900	606,338	587,971	623,637		(2,702)			4.000	3.448	MON	2,021	23,736	11/10/2016	07/15/2045	14,034	
3137BK-UF-5	FREDDIE MAC FHLMC_4494		1.B FE	3,527,628	3,431,128	3,293,651	3,480,288		(6,122)			3.750	3.464	MON	10,722	128,667	03/19/2019	07/15/2045	1	
3137BK-UF-5	FREDDIE MAC FHLMC_4494	CF	1.B FE	5,915,718	5,753,890	5,523,346	5,832,651		(9,846)			3.750	3.475	MON	17,981	215,771	03/19/2019	07/15/2045	1	
3137BK-UF-5	FREDDIE MAC FHLMC_4494	0	1.B FE	509,405	495,470	475,618	502,569		(884)			3.750	3.464	MON	1,548	18,580	03/19/2019	07/15/2045	1	
3137BL-C7-1	FEDERAL HOME LOAN MORTGAGE CORPO		1.B FE	1,350,371	1,381,013	1,313,238	1,366,607		1,674			3.500	3.672	MON	4,028	47,697	09/17/2015	09/15/2045	7,473	
3137BL-C7-1	FEDERAL HOME LOAN MORTGAGE CORPO	CF	1.B FE	4,489,105	4,590,971	4,365,662	4,543,079		5,564			3.500	3.672	MON	13,390	158,561	09/17/2015	09/15/2045	7,473	
3137BL-K6-4	FHLMC_4507-MB		1.B FE	2,437,671	2,500,000	2,288,149	2,453,727		4,749			3.500	3.744	MON	7,292	87,500	09/26/2024	09/15/2045	73	
3137BL-K6-4	FHLMC_4507-MB	CF	1.B FE	2,919,300	2,960,000	2,709,169	2,936,677		2,462			3.500	3.593	MON	8,633	103,600	12/16/2015	09/15/2045	73	
3137BL-PX-0	FREDDIE MAC FHLMC_16-4523	CF	1.B FE	14,616,402	13,827,523	13,193,752	14,205,084		(26,869)			3.500	2.989	MON	40,330	483,261	10/18/2016	10/15/2045	145	
3137BL-PX-0	FREDDIE MAC FHLMC_16-4523	0	1.B FE	1,092,815	1,033,833	986,449	1,062,062		(2,009)			3.500	2.989	MON	3,015	36,132	10/18/2016	10/15/2045	145	
3137BL-RK-6	FREDDIE MAC FHLMC_4519	0	1.B FE	6,688,856	6,605,118	6,295,331	6,646,471		(2,689)			3.500	3.355	MON	19,265	231,179	10/14/2015	10/15/2045	878	
3137BL-ZK-7	FREDDIE MAC FHLMC_4526		1.B FE	4,066,654	3,894,755	3,667,595	3,970,873		(10,942)			3.500	3.157	MON	11,360	133,767	04/07/2016	11/15/2045	11,000	
3137BL-ZK-7	FREDDIE MAC FHLMC_4526	CF	1.B FE	3,582,457	3,431,026	3,230,913	3,498,188		(9,654)			3.500	3.157	MON	10,007	117,840	04/07/2016	11/15/2045	11,000	
3137BL-ZK-7	FREDDIE MAC FHLMC_4526	0	1.B FE	1,336,738	1,280,233	1,205,565	1,305,384		(3,614)			3.500	3.156	MON	3,734	43,970	04/07/2016	11/15/2045	11,000	
3137BM-3D-6	FREDDIE MAC FHLMC_4526	0	1.B FE	782,937	731,290	730,572	735,310		(8,295)			4.000	2.962	MON	2,438	29,252	11/12/2015	03/15/2033	8,343	
3137BM-4T-0	FREDDIE MAC FHLMC_4525		1.B FE	1,291,164	1,238,527	1,194,831	1,266,397		(2,533)			4.000	3.652	MON	4,128	49,541	12/15/2016	11/15/2045	2,664	
3137BM-GZ-3	FREDDIE MAC FHLMC_4535		1.B FE	2,191,390	2,293,901	2,105,646	2,245,686		6,402			3.000	3.342	MON	5,735	67,712	02/01/2016	12/15/2045		
3137BM-GZ-3	FREDDIE MAC FHLMC_4535	CF	1.B FE	4,512,844	4,723,949	4,336,265	4,624,658		13,185			3.000	3.342	MON	11,810	139,442	02/01/2016	12/15/2045		
3137BM-GZ-3	FREDDIE MAC FHLMC_4535	0	1.B FE	773,432	809,612	743,169	792,595		2,260			3.000	3.342	MON	2,024	23,898	02/01/2016	12/15/2045		
3137BM-SP-2	FREDDIE MAC FHLMC_4547		1.B FE	2,190,431	2,288,181	2,083,112	2,240,827		5,965			3.000	3.321	MON	5,720	67,543	01/21/2016	01/15/2046	4,760	
3137BM-SP-2	FREDDIE MAC FHLMC_4547	CF	1.B FE	4,638,559	4,845,559	4,411,297	4,745,280		12,632			3.000	3.321	MON	12,114	143,032	01/21/2016	01/15/2046	4,760	
3137BM-SP-2	FREDDIE MAC FHLMC_4547	0	1.B FE	773,093	807,593	735,216	790,880		2,105			3.000	3.321	MON	2,019	23,839	01/21/2016	01/15/2046	4,760	
3137BM-ZB-5	FREDDIE MAC FHLMC_4550		1.B FE	2,113,967	2,147,540	1,841,700	2,128,010		1,664			3.000	3.100	MON	5,369	63,424	03/23/2016	02/15/2046	1	
3137BM-ZB-5	FREDDIE MAC FHLMC_4550	CF	1.B FE	3,569,095	3,625,778	3,109,415	3,592,693		2,806			3.000	3.100	MON	9,064	107,026	03/23/2016	02/15/2046	1	
3137BM-ZB-5	FREDDIE MAC FHLMC_4550	0	1.B FE	925,150	939,842	805,996	931,252		729			3.000	3.100	MON	2,350	27,742	03/23/2016	02/15/2046	1	
3137BN-BR-4	FREDDIE MAC FHLMC_4557		1.B FE	165,930	159,987	159,336	160,407		(413)			3.500	2.940	MON	467	5,600	03/17/2016	01/15/2036	612	
3137BN-BR-4	FREDDIE MAC FHLMC_4557	0	1.B FE	663,721	639,947	637,344	641,629		(1,653)			3.500	2.940	MON	1,867	22,398	03/17/2016	01/15/2036	612	
3137BN-ED-2	FREDDIE MAC FHLMC_4565		1.B FE	2,073,477	2,008,926	1,796,903	2,039,964		(3,922)			3.000	2.763	MON	5,022	59,300	08/23/2016	03/15/2046	6,531	
3137BN-ED-2	FREDDIE MAC FHLMC_4565	CF	1.B FE	3,013,639	2,919,819	2,611,661	2,964,931		(5,700)			3.000	2.763	MON	7,300	86,188	08/23/2016	03/15/2046	6,531	
3137BN-ED-2	FREDDIE MAC FHLMC_4565	0	1.B FE	552,927	535,714	479,174	543,990		(1,046)			3.000	2.763	MON	1,339	15,813	08/23/2016	03/15/2046	6,531	
3137BN-QM-9	FREDDIE MAC FHLMC_4574	0	1.B FE	520,565	534,378	448,332	526,487		673			3.000	3.168	MON	1,336	15,774	04/26/2016	04/15/2046	1	
3137BN-QM-9	FREDDIE MAC FHLMC_4574		1.B FE	2,732,967	2,805,482	2,353,742	2,764,068		3,549			3.000	3.168	MON	7,014	82,849	04/26/2016	04/15/2046	1	
3137BN-QM-9	FREDDIE MAC FHLMC_4574	CF	1.B FE	2,342,543	2,404,699	2,017,493	2,369,190		3,030			3.000	3.168	MON	6,012	70,982	04/26/2016	04/15/2046	1	
3137BN-T5-3	FEDERAL HOME LOAN MORTGAGE CORPO		1.B FE	2,595,451	2,523,451	2,354,166	2,556,249		(4,599)			3.500	3.274	MON	7,360	86,669	04/22/2016	04/15/2046	2	
3137BN-T5-3	FEDERAL HOME LOAN MORTGAGE CORPO	CF	1.B FE	2,307,068	2,243,068	2,092,592	2,272,222		(4,088)			3.500	3.274	MON	6,542	77,039	04/22/2016	04/15/2046	2	
3137BN-T5-3	FEDERAL HOME LOAN MORTGAGE CORPO	0	1.B FE	432,575	420,575	392,361	426,042		(767)			3.500	3.274	MON	1,227	14,445	04/22/2016	04/15/2046	2	
3137BN-U4-4	FREDDIE MAC FHLMC_4575		1.B FE	2,600,354	2,535,095	2,234,227	2,600,354		(1,216)			3.000	2.502	MON	6,338	76,053	04/21/2016	11/15/2045	1,059	
3137BN-U4-4	FREDDIE MAC FHLMC_4575	CF	1.B FE	2,600,354	2,535,095	2,234,227	2,600,354		(1,216)			3.000	2.502	MON	6,338	76,053	04/21/2016	11/15/2045	1,059	
3137BN-XR-0	FREDDIE MAC FHLM_16-4572		1.B FE	1,550,625	1,500,000	1,202,294	1,532,844		(1,451)			3.000	2.792	MON	3,750	45,000	07/20/2016	04/15/2046	1,516	
3137BN-XR-0	FREDDIE MAC FHLM_16-4572	CF	1.B FE	1,645,128	1,591,418	1,275,568	1,626,264		(1,540)			3.000	2.792	MON	3,979	47,743	07/20/2016	04/15/2046	1,516	
3137BN-ZV-9	FEDERAL HOME LOAN MORTGAGE CORPO		1.B FE	2,872,050	2,939,077	2,460,576	2,899,008		3,170			3.000	3.145	MON	7,348	86,774	04/27/2016	04/15/2046	2,525	
3137BP-Y9-4	FREDDIE MAC FHLMC_4589		1.B FE	2,745,460	2,625,664	2,238,551	2,701,196		(5,074)			3.000	2.716	MON	6,564	78,770	07/12/2016	06/15/2046	71	
3137BP-Z5-1	FREDDIE MAC FHLMC_4589		1.B FE	623,125	602,781	545,619	623,125		(1,960)			3.000	2.262	MON	1,507	18,083	06/06/2016	06/15/2046	2,963	
3137BP-Z5-1	FREDDIE MAC FHLMC_4589	CF	1.B FE	3,738,751	3,616,688	3,273,716	3,738,751		(11,760)			3.000	2.262	MON	9,042	108,500	06/06/2016	06/15/2046	2,963	
3137BQ-G6-8	FREDDIE MAC FHLMC_4593		1.B FE	2,842,068	2,748,870	2,425,243	2,794,411		(5,639)			3.000	2.746	MON	6,872	81,142	08/01/2016	06/15/2046		
3137BQ-G6-8	FREDDIE MAC FHLMC_4593	0	1.B FE	274,871	265,858	234,558	270,262		(545)			3.000	2.746	MON	665	7,848	08/01/2016	06/15/2046		

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3137BQ-NQ-6	FHLMC_4596C-DH	CF	1.B FE	4,552,847	4,401,544	3,984,144	4,552,847		(14,577)			3.000	2.268	MON	11,004	132,046	06/07/2016	06/15/2046	3,091	
3137BQ-PK-7	FREDDIE MAC FHLMC_4591		1.B FE	1,540,313	1,500,000	1,257,789	1,526,351		(2,852)			3.000	2.778	MON	3,750	45,000	01/09/2020	06/15/2046	2	
3137BQ-UV-7	FREDDIE MAC FHLMC_4601		1.B FE	4,614,562	4,508,312	3,453,641	4,576,440		(4,545)			3.000	2.852	MON	11,271	133,131	07/19/2016	07/15/2046	19,958	
3137BQ-UV-7	FREDDIE MAC FHLMC_4601	CF	1.B FE	4,943,011	4,829,198	3,699,459	4,902,185		(4,856)			3.000	2.852	MON	12,073	142,549	07/19/2016	07/15/2046	19,958	
3137BR-NS-0	FREDDIE MAC FHLMC_4604		1.B FE	2,408,531	2,400,000	1,858,218	2,405,040		(454)			3.000	2.972	MON	6,000	72,000	09/09/2016	08/15/2046	303	
3137BR-NS-0	FREDDIE MAC FHLMC_4604	0	1.B FE	301,066	300,000	232,277	300,630		(57)			3.000	2.972	MON	750	9,000	09/09/2016	08/15/2046	303	
3137BR-VC-6	FREDDIE MAC FHLMC_16-4614		1.B FE	992,500	1,000,000	777,375	994,459		279			3.000	3.038	MON	2,500	30,000	10/26/2016	09/15/2046	522	
3137BR-VC-6	FREDDIE MAC FHLMC_16-4614	CF	1.B FE	2,580,500	2,600,000	2,021,176	2,585,593		726			3.000	3.038	MON	6,500	78,000	10/26/2016	09/15/2046	522	
3137BR-VC-6	FREDDIE MAC FHLMC_16-4614	0	1.B FE	198,500	200,000	155,475	198,892		56			3.000	3.038	MON	500	6,000	10/26/2016	09/15/2046	522	
3137BS-4Q-3	FHLMC_4616-ZH		1.B FE	2,437,864	2,374,864	2,099,023	2,403,932		(3,803)			3.000	2.817	MON	5,937	70,137	08/23/2016	09/15/2046	10,660	
3137BS-4Q-3	FHLMC_4616-ZH	CF	1.B FE	3,385,923	3,298,423	2,915,310	3,338,824		(5,250)			3.000	2.817	MON	8,246	97,363	08/23/2016	09/15/2046	10,660	
3137BS-4Q-3	FHLMC_4616-ZH	0	1.B FE	677,185	659,685	583,062	667,765		(1,050)			3.000	2.817	MON	1,649	19,473	08/23/2016	09/15/2046	10,660	
3137BS-BL-6	FREDDIE MAC FHLMC_4627		1.B FE	2,573,438	2,700,000	2,435,879	2,631,726		6,158			3.000	3.361	MON	6,750	81,000	01/18/2017	10/15/2046	1,962	
3137BS-BL-6	FREDDIE MAC FHLMC_4627	CF	1.B FE	3,145,313	3,300,000	2,977,185	3,216,554		7,527			3.000	3.361	MON	8,250	99,000	01/18/2017	10/15/2046	1,962	
3137BS-E6-6	FREDDIE MAC FHLMC_4622		1.B FE	2,027,556	1,974,118	1,674,644	2,001,775		(3,157)			3.000	2.802	MON	4,935	58,299	09/30/2016	10/15/2046	6,554	
3137BS-E6-6	FREDDIE MAC FHLMC_4622	CF	1.B FE	4,055,112	3,948,237	3,349,289	4,003,582		(6,280)			3.000	2.802	MON	9,871	116,545	09/30/2016	10/15/2046	6,554	
3137BS-E6-6	FREDDIE MAC FHLMC_4622	0	1.B FE	675,852	658,039	558,215	667,264		(1,047)			3.000	2.802	MON	1,645	19,424	09/30/2016	10/15/2046	6,554	
3137BS-FB-4	FREDDIE MAC FHLMC_4622		1.B FE	2,044,375	2,000,000	1,708,731	2,028,779		(3,398)			3.000	2.819	MON	5,000	60,000	10/16/2019	10/15/2046	1,892	
3137BS-SW-4	FREDDIE MAC		1.B FE	687,641	700,000	600,918	691,641		784			3.500	3.612	MON	2,042	24,500	12/15/2016	11/15/2046	66	
3137BS-SW-4	FREDDIE MAC	CF	1.B FE	5,280,098	5,375,000	4,614,191	5,310,811		6,023			3.500	3.612	MON	15,677	188,125	12/15/2016	11/15/2046	66	
3137BS-TF-0	FREDDIE MAC FHLMC_4629		1.B FE	2,957,902	2,962,370	2,503,767	2,958,939		217			3.000	3.003	MON	7,406	88,871	06/06/2019	11/15/2046	9,832	
3137BS-TF-0	FREDDIE MAC FHLMC_4629	CF	1.B FE	5,574,050	5,582,630	4,718,386	5,576,151		407			3.000	3.003	MON	13,957	167,479	06/06/2019	11/15/2046	9,832	
3137BS-TF-0	FREDDIE MAC FHLMC_4629	0	1.B FE	399,297	400,000	338,076	399,466		35			3.000	3.005	MON	1,000	12,000	06/06/2019	11/15/2046	9,832	
3137BT-2K-6	FREDDIE MAC FHLMC_4631		1.B FE	1,814,511	1,784,000	1,725,611	1,785,364		524			3.500	3.425	MON	5,203	62,440	09/26/2024	03/15/2037	87,989	
3137BT-2K-6	FREDDIE MAC FHLMC_4631	CF	1.B FE	2,171,859	2,100,000	2,031,269	2,121,309		(3,711)			3.500	3.159	MON	6,125	73,500	02/08/2017	03/15/2037	87,989	
3137BT-2K-6	FREDDIE MAC FHLMC_4631	0	1.B FE	206,844	200,000	193,454	202,064		(359)			3.500	3.154	MON	583	7,000	02/08/2017	03/15/2037	87,989	
3137BU-BK-3	FREDDIE MAC FHLMC_4643		1.B FE	2,955,000	3,000,000	2,736,908	2,970,673		2,766			3.500	3.599	MON	8,750	105,000	01/25/2017	01/15/2047	6,858	
3137BU-BK-3	FREDDIE MAC FHLMC_4643	CF	1.B FE	5,997,137	6,400,000	5,838,737	6,078,031		27,855			3.500	4.079	MON	18,667	224,000	11/29/2022	01/15/2047	6,858	
3137BV-QQ-2	FREDDIE MAC FHLMC_4657		1.B FE	1,315,494	1,400,000	1,302,661	1,347,579		6,541			3.000	3.637	MON	3,500	42,000	09/26/2024	04/15/2046	10,361	
3137BV-QQ-2	FREDDIE MAC FHLMC_4657	CF	1.B FE	1,994,016	2,100,000	1,953,992	2,048,023		6,220			3.000	3.412	MON	5,250	63,000	03/15/2017	04/15/2046	10,361	
3137BV-QQ-2	FREDDIE MAC FHLMC_4657	0	1.B FE	189,906	200,000	186,094	194,994		599			3.000	3.417	MON	500	6,000	03/15/2017	04/15/2046	10,361	
3137BW-D8-4	FEDERAL HOME LOAN MORTGAGE CORPO	0	1.B FE	84,408	82,488	76,444	84,408		(147)			3.500	2.859	MON	241	2,887	07/05/2017	03/15/2047		
3137BW-N4-2	FREDDIE MAC FHLMC_4666	0	1.B FE	470,664	501,123	465,618	484,895		1,905			3.000	3.608	MON	1,253	15,034	03/09/2017	03/15/2047		
3137BX-CJ-9	FREDDIC MAC FHLMC_4673		1.B FE	630,750	615,553	613,025	616,411		(1,575)			3.500	3.169	MON	1,795	21,544	05/09/2017	02/15/2037	38,853	
3137BX-CJ-9	FREDDIC MAC FHLMC_4673	CF	1.B FE	1,261,500	1,231,107	1,226,051	1,232,821		(3,150)			3.500	3.169	MON	3,591	43,089	05/09/2017	02/15/2037	38,853	
3137BX-CJ-9	FREDDIC MAC FHLMC_4673	0	1.B FE	70,083	68,395	68,114	68,490		(175)			3.500	3.169	MON	199	2,394	05/09/2017	02/15/2037	38,853	
3137BX-DP-4	FREDDIC MAC	CF	1.B FE	2,217,019	2,080,487	2,020,729	2,146,098		(8,216)			4.000	3.411	MON	6,935	83,219	04/04/2017	08/15/2046	214	
3137BX-ER-9	FREDDIC MAC FHLMC_4673		1.B FE	935,438	900,000	818,727	919,630		(1,677)			3.500	3.194	MON	2,625	31,500	04/18/2017	04/15/2047	1,944	
3137BX-ER-9	FREDDIC MAC FHLMC_4673	CF	1.B FE	2,390,563	2,300,000	2,092,301	2,350,166		(4,285)			3.500	3.194	MON	6,708	80,500	04/18/2017	04/15/2047	1,944	
3137BX-P4-8	FHLMC_4675C		1.B FE	1,721,250	1,800,000	1,520,509	1,747,588		2,793			3.000	3.291	MON	4,500	54,000	07/27/2017	04/15/2047		
3137BX-SE-3	FREDDIE MAC FHLMC_4685		1.B FE	1,364,781	1,400,000	1,219,936	1,377,800		1,364			3.000	3.174	MON	3,500	42,000	09/18/2017	05/15/2047		
3137BX-Y8-9	FREDDIE MAC FHLMC_4682		1.B FE	1,733,203	1,700,000	1,614,942	1,714,726		(1,940)			3.500	3.321	MON	4,958	59,500	05/03/2017	05/15/2047	36	
3137BX-Y8-9	FREDDIE MAC FHLMC_4682	CF	1.B FE	4,383,984	4,300,000	4,084,854	4,337,248		(4,907)			3.500	3.321	MON	12,542	150,500	05/03/2017	05/15/2047	36	
3137BX-YQ-9	FREDDIE MAC FHLMC_4682		1.B FE	1,706,625	1,800,000	1,500,778	1,735,986		3,862			3.000	3.336	MON	4,500	54,000	07/03/2017	05/15/2047	194	
3137BY-3U-2	FHLMC_4687-GY		1.B FE	2,002,875	2,100,000	1,746,943	2,036,732		3,410			3.000	3.316	MON	5,250	63,000	07/27/2017	01/15/2047	1,639	
3137F1-BZ-0	FREDDIE MAC		1.B FE	2,131,250	2,200,000	1,948,370	2,159,796		3,065			3.000	3.232	MON	5,500	66,000	08/01/2017	06/15/2047	3	
3137F1-BZ-0	FREDDIE MAC	CF	1.B FE	5,425,000	5,600,000	4,959,487	5,497,663		7,802			3.000	3.232	MON	14,000	168,000	08/01/2017	06/15/2047	3	
3137F1-FE-3	FREDDIE MAC FHLMC_46-95		1.B FE	687,531	700,000	604,472	692,050		511			3.000	3.118	MON	1,750	21,000	06/22/2017	10/15/2041		
3137F1-FE-3	FREDDIE MAC FHLMC_46-95	CF	1.B FE	1,866,156	1,900,000	1,640,710	1,878,423		1,386			3.000	3.118	MON	4,750	57,000	06/22/2017	10/15/2041		

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Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3137F1-H4-3	FREDDIE MAC FHLMC_4704	CF	1.B FE	3,014,266	3,100,000	2,732,082	3,049,996		4,213			3.000	3.204	MON	7,750	93,000	07/18/2017	07/15/2047		
3137F1-H4-3	FREDDIE MAC FHLMC_4704		1.B FE	1,847,453	1,900,000	1,674,502	1,869,352		2,582			3.000	3.204	MON	4,750	57,000	07/18/2017	07/15/2047		
3137F1-HT-8	FREDDIE MAC FHLMC_4704	0	1.B FE	170,764	166,955	154,337	170,764		(294)			3.500	2.879	MON	487	5,843	07/03/2017	07/15/2047	4	
3137F1-XR-4	FHLMC_46-98		1.B FE	1,151,016	1,200,000	943,357	1,163,548		1,606			3.000	3.236	MON	3,000	36,000	07/24/2017	06/15/2047	2	
3137F1-XR-4	FHLMC_46-98	CF	1.B FE	2,685,703	2,800,000	2,201,167	2,714,946		3,746			3.000	3.236	MON	7,000	84,000	07/24/2017	06/15/2047	2	
3137F2-P7-5	FHLMC_4707-CY		1.B FE	1,851,188	1,800,000	1,712,524	1,823,072		(3,123)			3.500	3.240	MON	5,250	63,000	08/02/2017	08/15/2047	5,826	
3137F2-P7-5	FHLMC_4707-CY	CF	1.B FE	2,447,900	2,600,000	2,473,645	2,470,800		17,980			3.500	4.432	MON	7,583	91,000	09/26/2024	08/15/2047	5,826	
3137F2-ZG-4	FHLMC_4712-PL		1.B FE	1,354,938	1,400,000	1,162,775	1,367,463		1,759			3.000	3.194	MON	3,500	42,000	09/18/2017	08/15/2047	11	
3137F2-ZG-4	FHLMC_4712-PL	CF	1.B FE	2,129,188	2,200,000	1,827,219	2,148,870		2,763			3.000	3.194	MON	5,500	66,000	09/18/2017	08/15/2047	11	
3137F3-AS-3	FEDERAL HOME LOAN MORTGAGE CORPORATION F	0	1.B FE	42,584	42,209	42,166	42,209		(27)			4.000	3.828	MON	141	1,688	10/01/2018	02/15/2038	867	
3137F3-UQ-5	FREDDIE MAC FHLMC_4764		1.B FE	9,946	9,918	9,892	9,918					3.500	3.422	MON	29	347	04/23/2019	06/15/2040	309	
3137F3-UQ-5	FREDDIE MAC FHLMC_4764	0	1.B FE	74,979	74,769	74,574	74,769					3.500	3.415	MON	218	2,617	04/23/2019	06/15/2040	309	
3137F3-VT-8	FREDDIE MAC FHLMC_4764		1.B FE	2,187,218	2,140,397	2,134,616	2,144,967		(9,510)			3.500	3.073	MON	6,243	74,914	05/28/2019	03/15/2045	29,131	
3137F3-VT-8	FREDDIE MAC FHLMC_4764	0	1.B FE	154,162	150,861	150,454	151,184		(670)			3.500	3.073	MON	440	5,280	05/28/2019	03/15/2045	29,131	
3137F3-WG-5	FREDDIE MAC FHLMC_4764		1.B FE	1,231,000	1,331,711	1,207,437	1,269,607		8,747			3.000	3.735	MON	3,329	39,951	03/01/2018	02/15/2048	3,135	
3137F3-WG-5	FREDDIE MAC FHLMC_4764	CF	1.B FE	6,822,116	7,423,780	6,731,004	6,957,505		60,936			3.000	4.014	MON	18,559	222,713	09/26/2024	02/15/2048	3,135	
3137F4-AY-8	FHLMC_4782	0	1.B FE	43,093	42,112	42,032	42,152		(153)			4.000	3.616	MON	140	1,684	05/08/2018	07/15/2038	484	
3137F4-CS-9	FREDDIE MAC FHLMC_4773		1.B FE	269,555	265,327	265,056	265,399		(650)			4.000	3.723	MON	884	10,613	07/31/2018	07/15/2038	9,513	
3137F4-CS-9	FREDDIE MAC FHLMC_4773	0	1.B FE	44,926	44,221	44,176	44,233		(108)			4.000	3.723	MON	147	1,769	07/31/2018	07/15/2038	9,513	
3137F4-J9-4	FREDDIE MAC FHLMC_4775		1.B FE	5,786,871	5,678,622	5,350,822	5,734,171		(8,284)			3.500	3.299	MON	16,563	198,752	05/13/2019	04/15/2048	26	
3137F4-J9-4	FREDDIE MAC FHLMC_4775	0	1.B FE	188,774	185,243	174,550	187,085		(274)			3.500	3.296	MON	540	6,483	05/13/2019	04/15/2048	26	
3137F4-QY-1	FHLMC_4776		1.B FE	4,237,230	4,314,589	4,045,960	4,263,812		7,092			3.500	3.675	MON	12,584	151,011	03/05/2018	03/15/2048	1	
3137F4-QY-1	FHLMC_4776	CF	1.B FE	5,723,804	5,867,103	5,501,815	5,759,620		14,799			3.500	3.787	MON	17,112	205,349	11/29/2022	03/15/2048	1	
3137F4-QY-1	FHLMC_4776	0	1.B FE	139,291	141,834	133,003	140,165		233			3.500	3.675	MON	414	4,964	03/05/2018	03/15/2048	1	
3137F4-R9-5	FHLMC_4776		1.B FE	2,055,855	2,234,245	2,019,000	2,132,119		11,484			3.000	3.716	MON	5,586	67,027	04/03/2018	03/15/2048	136	
3137F4-R9-5	FHLMC_4776	CF	1.B FE	4,611,457	5,032,462	4,547,640	4,717,005		36,727			3.000	4.007	MON	12,581	150,974	09/26/2024	03/15/2048	136	
3137F4-VM-1	FHLMC_4774		1.B FE	2,439,063	2,500,000	2,266,022	2,460,537		3,412			3.500	3.681	MON	7,292	87,500	03/12/2018	02/15/2048	8	
3137F4-VM-1	FHLMC_4774	CF	1.B FE	10,116,099	10,900,000	9,879,856	10,288,325		52,100			3.500	4.193	MON	31,792	381,500	11/29/2022	02/15/2048	8	
3137F5-BE-8	FREDDIE MAC FHLMC_4792		1.B FE	78,632	74,406	71,918	78,999		(532)			4.000	3.068	MON	248	2,976	07/18/2019	05/15/2048	296	
3137F5-BE-8	FREDDIE MAC FHLMC_4792	0	1.B FE	533,851	505,162	488,271	536,340		(3,608)			4.000	3.068	MON	1,684	20,206	07/18/2019	05/15/2048	296	
3137F5-GP-8	FREDDIE MAC FHLMC_4784		1.B FE	2,692,705	2,768,848	2,596,239	2,715,362		6,994			3.500	3.808	MON	8,076	96,910	04/26/2018	03/15/2048	628	
3137F5-GP-8	FREDDIE MAC FHLMC_4784	CF	1.B FE	8,275,904	8,548,232	8,015,336	8,342,631		26,904			3.500	3.890	MON	24,932	299,188	11/29/2022	03/15/2048	628	
3137F5-GP-8	FREDDIE MAC FHLMC_4784	0	1.B FE	179,036	184,099	172,622	180,543		465			3.500	3.808	MON	537	6,443	04/26/2018	03/15/2048	628	
3137F5-QL-6	FREDDIE MAC FHLMC_4795		1.B FE	2,203,531	2,207,843	2,136,449	2,200,389		729			4.000	4.032	MON	7,359	88,314	11/29/2022	05/15/2048	826	
3137F5-S7-5	FREDDIE MAC FHLMC_4795		1.B FE	3,149,266	3,126,307	3,022,519	3,138,952		(2,583)			4.000	3.898	MON	10,421	125,052	05/15/2018	03/15/2048	3,650	
3137F5-S7-5	FREDDIE MAC FHLMC_4795	CF	1.B FE	6,313,576	6,286,656	6,077,951	6,296,620		(2,893)			4.000	3.942	MON	20,956	251,466	11/29/2022	03/15/2048	3,650	
3137F5-ZW-2	FREDDIE MAC FHLMC_4800		1.B FE	1,776,805	1,832,200	1,723,654	1,793,097		7,645			3.500	3.878	MON	5,344	64,127	07/31/2018	04/15/2048	284	
3137F5-ZW-2	FREDDIE MAC FHLMC_4800	CF	1.B FE	7,333,564	7,562,202	7,114,189	7,400,809		31,552			3.500	3.878	MON	22,056	264,677	07/31/2018	04/15/2048	284	
3137F5-ZW-2	FREDDIE MAC FHLMC_4800	0	1.B FE	160,193	165,187	155,401	161,662		689			3.500	3.878	MON	482	5,782	07/31/2018	04/15/2048	284	
3137FA-MU-9	FREDDIE MAC FHLMC_4709		1.B FE	1,386,000	1,400,000	1,165,669	1,390,365		401			3.000	3.060	MON	3,500	42,000	09/11/2017	08/15/2047		
3137FA-MU-9	FREDDIE MAC FHLMC_4709	CF	1.B FE	3,663,000	3,700,000	3,080,698	3,674,535		1,060			3.000	3.060	MON	9,250	111,000	09/11/2017	08/15/2047		
3137FA-PB-8	FREDDIE MAC FHLMC_4706		1.B FE	1,160,625	1,200,000	1,038,154	1,175,392		1,850			3.000	3.231	MON	3,000	36,000	08/08/2017	07/15/2047	215	
3137FA-PB-8	FREDDIE MAC FHLMC_4706	CF	1.B FE	8,414,531	8,700,000	7,526,616	8,521,590		13,415			3.000	3.231	MON	21,750	261,000	08/08/2017	07/15/2047	215	
3137FA-PE-2	FREDDIE MAC FHLMC_4706		1.B FE	869,625	900,000	764,079	880,490		1,242			3.000	3.232	MON	2,250	27,000	08/15/2017	08/15/2047	2	
3137FA-PE-2	FREDDIE MAC FHLMC_4706	CF	1.B FE	2,029,125	2,100,000	1,782,852	2,054,477		2,898			3.000	3.232	MON	5,250	63,000	08/15/2017	08/15/2047	2	
3137FA-PG-7	FREDDIE MAC FHLMC_4706		1.B FE	876,270	900,000	777,583	885,042		1,078			3.000	3.182	MON	2,250	27,000	08/10/2017	08/15/2047	1,584	
3137FA-PG-7	FREDDIE MAC FHLMC_4706	CF	1.B FE	2,434,082	2,500,000	2,159,954	2,458,450		2,995			3.000	3.182	MON	6,250	75,000	08/10/2017	08/15/2047	1,584	
3137FA-YE-2	FREDDIE MAC FHLMC_4716		1.B FE	389,500	400,000	361,501	394,045		637			3.000	3.202	MON	1,000	12,000	10/16/2017	10/15/2047		
3137FA-YE-2	FREDDIE MAC FHLMC_4716	0	1.B FE	486,875	500,000	451,877	492,556		796			3.000	3.202	MON	1,250	15,000	10/16/2017	10/15/2047		

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3137FB-G7-5	FREDDIE MAC FHLMC_4725		1.B FE	2,023,219	2,100,000	1,842,550	2,052,673		3,261			3.000	3.266	MON	5,250	63,000	09/29/2017	08/15/2047		
3137FB-JH-0	FREDDIE MAC FHLMC_4725	0	1.B FE	157,505	154,039	142,219	157,505		(364)			3.500	2.824	MON	449	5,391	10/24/2017	08/15/2047	82	
3137FB-NW-2	FREDDIE MAC FHLMC_4731		1.B FE	1,546,375	1,600,000	1,390,390	1,566,278		2,485			3.000	3.240	MON	4,000	48,000	11/29/2017	11/15/2047	1	
3137FB-QL-3	FREDDIE MAC FHLMC_4731		1.B FE	1,734,750	1,800,000	1,612,806	1,765,224		5,270			3.000	3.298	MON	4,500	54,000	11/15/2017	11/15/2047		
3137FB-QL-3	FREDDIE MAC FHLMC_4731	CF	1.B FE	2,533,699	2,629,000	2,355,593	2,578,208		7,697			3.000	3.298	MON	6,573	78,870	11/15/2017	11/15/2047		
3137FB-XT-8	FREDDIE MAC FHLMC_4734		1.B FE	1,150,500	1,200,000	937,280	1,164,110		1,376			3.000	3.253	MON	3,000	36,000	11/21/2017	12/15/2047	9,741	
3137FB-XT-8	FREDDIE MAC FHLMC_4734	CF	1.B FE	4,218,500	4,400,000	3,436,692	4,268,402		5,046			3.000	3.253	MON	11,000	132,000	11/21/2017	12/15/2047	9,741	
3137FC-AU-8	FREDDIE MAC FHLMC_4742		1.B FE	1,911,563	2,000,000	1,747,163	1,945,565		4,696			3.000	3.327	MON	5,000	60,000	11/10/2017	12/15/2047	2	
3137FC-AU-8	FREDDIE MAC FHLMC_4742	CF	1.B FE	2,580,609	2,700,000	2,358,670	2,626,513		6,340			3.000	3.327	MON	6,750	81,000	11/10/2017	12/15/2047	2	
3137FC-C5-1	FREDDIE MAC FHLMC_4740		1.B FE	1,732,688	1,800,000	1,627,505	1,762,645		4,669			3.000	3.299	MON	4,500	54,000	11/08/2017	11/15/2047		
3137FC-C5-1	FREDDIE MAC FHLMC_4740	CF	1.B FE	2,249,168	2,337,000	2,113,045	2,288,262		6,093			3.000	3.301	MON	5,843	70,110	11/08/2017	11/15/2047		
3137FC-MS-0	FHLMC_4747-HY		1.B FE	3,122,766	3,100,000	2,892,057	3,111,608		(1,422)			3.500	3.431	MON	9,042	108,500	01/23/2018	01/15/2048	73	
3137FC-MS-0	FHLMC_4747-HY	CF	1.B FE	22,433,545	22,270,000	20,776,164	22,353,388		(10,214)			3.500	3.431	MON	64,954	779,450	01/23/2018	01/15/2048	73	
3137FC-WR-1	FHLMC_4749	CF	1.B FE	7,937,985	7,343,398	6,876,307	7,748,719		(37,433)			3.500	2.757	MON	21,418	252,947	03/23/2021	11/15/2047	3,224	
3137FC-Z2-3	FREDDIE MAC FHLMC_4748		1.B FE	770,625	800,000	723,763	783,130		1,485			3.000	3.288	MON	2,000	24,000	01/03/2018	11/15/2047	1	
3137FC-Z2-3	FREDDIE MAC FHLMC_4748	CF	1.B FE	2,697,188	2,800,000	2,533,170	2,740,954		5,197			3.000	3.288	MON	7,000	84,000	01/03/2018	11/15/2047	1	
3137FC-ZU-1	FREDDIE MAC FHLMC_4748		1.B FE	962,188	1,000,000	907,166	979,348		2,309			3.000	3.310	MON	2,500	30,000	01/05/2018	01/15/2048	1	
3137FC-ZU-1	FREDDIE MAC FHLMC_4748	CF	1.B FE	2,982,781	3,100,000	2,812,215	3,035,978		7,156			3.000	3.310	MON	7,750	93,000	01/05/2018	01/15/2048	1	
3137FD-YD-8	FREDDIE MAC FHLMC_4753		1.B FE	2,375,000	2,500,000	2,196,049	2,425,373		6,942			3.000	3.388	MON	6,250	75,000	01/17/2018	12/15/2047		
3137FD-YD-8	FREDDIE MAC FHLMC_4753	CF	1.B FE	16,494,299	17,362,420	15,251,487	16,844,137		48,215			3.000	3.388	MON	43,406	520,873	01/17/2018	12/15/2047		
3137FD-YW-6	FHLMC MULTIFAMILY STRUCTURED PASS THROUG		1.B FE	10,595	11,184	11,153	11,140		112			3.500	4.217	MON	33	391	10/12/2018	12/15/2040	813	
3137FD-YW-6	FHLMC MULTIFAMILY STRUCTURED PASS THROUG	0	1.B FE	14,164	14,952	14,911	14,879		201			3.500	4.503	MON	44	523	10/12/2018	12/15/2040	813	
3137FE-BD-1	FEDERAL HOME LOAN MORTGAGE CORPORATION_F		1.B FE	1,457,804	1,449,199	1,442,458	1,449,199					4.000	3.879	MON	4,831	57,968	09/24/2018	05/15/2038	89,532	
3137FE-BD-1	FEDERAL HOME LOAN MORTGAGE CORPORATION_F	0	1.B FE	41,123	40,880	40,690	40,880					4.000	3.879	MON	136	1,635	09/24/2018	05/15/2038	89,532	
3137FE-G2-0	FREDDIE MAC FHLMC_4769		1.B FE	8,149	7,803	7,788	7,824		(68)			4.000	3.167	MON	26	312	04/26/2019	06/15/2038	756	
3137FE-G2-0	FREDDIE MAC FHLMC_4769	0	1.B FE	97,900	93,754	93,568	94,001		(812)			4.000	3.167	MON	313	3,750	04/26/2019	06/15/2038	756	
3137FE-GP-9	FHLMC 4769		1.B FE	3,370,023	3,483,228	3,268,971	3,406,479		11,694			3.500	3.854	MON	10,159	121,913	04/20/2018	09/15/2047	2,464	
3137FE-GP-9	FHLMC 4769	CF	1.B FE	5,249,415	5,676,371	5,327,212	5,275,954		56,384			3.500	4.737	MON	16,556	198,673	11/29/2022	09/15/2047	2,464	
3137FE-HN-3	FREDDIE MAC FHLMC_4769		1.B FE	1,643,120	1,623,668	1,623,377	1,623,354		(2,337)			4.000	3.798	MON	5,412	64,947	10/19/2018	08/15/2036	107,289	
3137FE-HN-3	FREDDIE MAC FHLMC_4769	0	1.B FE	112,022	110,733	110,714	110,708		(153)			4.000	3.803	MON	369	4,429	10/19/2018	08/15/2036	107,289	
3137FE-SB-7	FEDERAL HOME LOAN MORTGAGE CORPORATION F		1.B FE	1,765,406	1,800,000	1,596,359	1,777,252		1,884			3.500	3.638	MON	5,250	63,000	02/09/2018	03/15/2048	6,105	
3137FE-SB-7	FEDERAL HOME LOAN MORTGAGE CORPORATION F	CF	1.B FE	16,816,631	17,261,000	15,308,199	16,948,121		25,865			3.500	3.702	MON	50,345	604,135	11/29/2022	03/15/2048	6,105	
3137FE-T5-9	FREDDIE MAC FHLMC_4767	0	1.B FE	44,420	43,710	43,681	43,724		(106)			4.000	3.718	MON	146	1,748	07/31/2018	06/15/2038	1,643	
3137FE-Z9-4	FREDDIE MAC FHLMC_4793B		1.B FE	1,635,009	1,577,813	1,569,126	1,583,003		(7,839)			4.500	4.007	MON	5,917	71,002	10/05/2018	12/15/2036	141,697	
3137FE-Z9-4	FREDDIE MAC FHLMC_4793B	CF	1.B FE	2,600,152	2,509,194	2,495,378	2,517,164		(12,182)			4.500	4.018	MON	9,409	112,914	10/05/2018	12/15/2036	141,697	
3137FE-Z9-4	FREDDIE MAC FHLMC_4793B	0	1.B FE	99,891	96,396	95,865	96,763		(529)			4.500	3.956	MON	361	4,338	10/05/2018	12/15/2036	141,697	
3137FG-G9-0	FHLMC_4808-DY		1.B FE	2,861,250	2,800,000	2,697,321	2,831,716		(5,666)			4.000	3.786	MON	9,333	112,000	09/05/2018	07/15/2048	2	
3137FG-G9-0	FHLMC_4808-DY	CF	1.B FE	13,996,622	13,697,000	13,194,716	13,852,146		(27,718)			4.000	3.786	MON	45,657	547,880	09/05/2018	07/15/2048	2	
3137FG-KA-2	FEDERAL HOME LOAN MORTGAGE CORPORATION F	CF	1.B FE	5,547,888	5,360,278	5,178,136	5,459,850		(15,744)			4.000	3.662	MON	17,868	214,411	07/12/2018	06/15/2048	52	
3137FG-TA-3	FHLMC_4815-DE		1.B FE	3,129,063	3,100,000	2,892,622	3,115,962		(2,393)			4.000	3.907	MON	10,333	124,000	09/25/2018	08/15/2048	1	
3137FG-TA-3	FHLMC_4815-DE	CF	1.B FE	7,976,087	7,902,006	7,373,393	7,942,693		(6,100)			4.000	3.907	MON	26,340	316,080	09/25/2018	08/15/2048	1	
3137FG-YD-1	FREDDIE MAC FHLMC_4819		1.B FE	2,328,698	2,289,525	2,182,962	2,310,472		(3,417)			4.000	3.810	MON	7,632	91,581	07/25/2018	08/15/2048	96	
3137FG-YD-1	FREDDIE MAC FHLMC_4819	CF	1.B FE	4,829,891	4,748,645	4,527,625	4,792,090		(7,086)			4.000	3.810	MON	15,829	189,946	07/25/2018	08/15/2048	96	
3137FH-AP-8	FREDDIE MAC FHLMC_4824		1.B FE	3,606,914	3,500,000	3,369,629	3,556,016		(9,255)			4.000	3.707	MON	11,667	140,000	09/05/2018	09/15/2048		
3137FH-AP-8	FREDDIE MAC FHLMC_4824	CF	1.B FE	7,474,843	7,253,278	6,983,101	7,369,364		(19,180)			4.000	3.707	MON	24,178	290,131	09/05/2018	09/15/2048		
3137FH-CW-1	FREDDIE MAC FHLMC_4821		1.B FE	1,035,065	1,033,773	1,027,901	1,033,773					4.000	3.955	MON	3,446	41,351	10/11/2018	07/15/2042	17,498	
3137FH-CW-1	FREDDIE MAC FHLMC_4821	0	1.B FE	47,636	47,577	47,307	47,577					4.000	3.955	MON	159	1,903	10/11/2018	07/15/2042	17,498	
3137FH-06-3	FHLMC MULTIFAMILY STRUCTURED PASS THROUG		1.B FE	314,516	308,800	307,854	310,557		(506)			3.990	3.791	MON	1,027	12,321	09/20/2018	05/25/2033	142	
3137FH-VN-0	FREDDIE MAC FHLMC_4830		1.B FE	2,248,125	2,200,000	2,027,938	2,228,519		(3,784)			4.000	3.804	MON	7,333	88,000	09/12/2018	04/15/2048	4	

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Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3137FH-VN-0	FREDDIE MAC FHLMC_4830	CF	1.B FE	6,131,250	6,000,000	5,530,741	6,077,779		(10,319)			4.000	3.804	MON	20,000	240,000	09/12/2018	04/15/2048	4	
3137FJ-G8-6	FREDDIE MAC REFERENCE REMIC FHLMC_4842		1.B FE	3,741,171	3,812,885	3,616,912	3,759,485		7,426			4.000	4.229	MON	12,710	152,515	11/29/2022	11/15/2048	1	
3137FJ-G8-6	FREDDIE MAC REFERENCE REMIC FHLMC_4842	CF	1.B FE	8,133,716	8,194,843	7,773,649	8,149,647		5,630			4.000	4.072	MON	27,316	327,794	11/29/2022	11/15/2048	1	
3137FJ-M5-5	FEDERAL HOME LOAN MORTGAGE CORPORATION F		1.B FE	2,086,853	2,091,428	2,023,209	2,087,353		555			4.000	4.007	MON	6,971	83,657	10/31/2018	11/15/2048	893	
3137FJ-M5-5	FEDERAL HOME LOAN MORTGAGE CORPORATION F	CF	1.B FE	18,123,988	18,323,152	17,725,481	18,143,324		26,718			4.000	4.145	MON	61,077	732,926	11/29/2022	11/15/2048	893	
3137FJ-Y6-0	FHLMC MULTIFAMILY STRUCTURED PASS THROUG		1.B FE	543,160	548,000	543,820	545,014		293			3.900	3.966	MON	1,781	21,372	11/07/2018	12/25/2030	36,701	
3137FJ-Y7-8	FHLMC MULTIFAMILY STRUCTURED PASS THROUG		1.B FE	245,197	250,000	242,200	246,897		270			3.900	4.050	MON	813	9,750	11/07/2018	10/25/2033	7,596	
3137FK-A2-2	FREDDIE MAC FHLMC_4850		1.B FE	57,632	54,715	52,883	57,885		(335)			4.000	3.086	MON	182	2,189	07/11/2019	07/15/2048	237	
3137FK-A2-2	FREDDIE MAC FHLMC_4850	0	1.B FE	444,844	422,332	408,186	446,798		(2,587)			4.000	3.086	MON	1,408	16,893	07/11/2019	07/15/2048	237	
3137FK-BA-3	FHLMC_4852-BC		1.B FE	2,386,969	2,300,000	2,151,960	2,349,784		(6,414)			4.000	3.648	MON	7,667	92,000	02/21/2019	12/15/2048	4	
3137FK-BA-3	FHLMC_4852-BC	CF	1.B FE	9,963,000	9,600,000	8,982,095	9,807,795		(26,773)			4.000	3.648	MON	32,000	384,000	02/21/2019	12/15/2048	4	
3137FK-FB-7	FREDDIE MAC FHLMC_4848		1.B FE	2,604,449	2,639,087	2,554,869	2,617,775		2,710			4.000	4.118	MON	8,797	105,563	11/02/2018	10/15/2047	11,152	
3137FK-FB-7	FREDDIE MAC FHLMC_4848	CF	1.B FE	21,890,112	22,327,588	21,615,070	22,023,674		39,906			4.000	4.218	MON	74,425	893,104	11/29/2022	10/15/2047	11,152	
3137FK-HW-9	FREDDIE MAC FHLMC_4846		1.B FE	3,930,051	4,029,871	3,888,084	3,963,403		9,405			4.000	4.266	MON	13,433	161,195	11/29/2022	12/15/2048	2,258	
3137FK-HW-9	FREDDIE MAC FHLMC_4846	CF	1.B FE	1,868,828	1,900,000	1,833,151	1,881,678		2,584			4.000	4.144	MON	6,333	76,000	11/08/2018	12/15/2048	2,258	
3137FK-MB-9	FEDERAL HOME LOAN MORTGAGE CORPORATION F		1.B FE	3,552,671	3,326,081	3,280,303	3,369,924		(34,903)			4.000	2.960	MON	11,087	133,043	06/19/2019	07/15/2047	45,548	
3137FK-MB-9	FEDERAL HOME LOAN MORTGAGE CORPORATION F	0	1.B FE	165,164	154,630	152,501	156,668		(1,623)			4.000	2.960	MON	515	6,185	06/19/2019	07/15/2047	45,548	
3137FK-RB-4	FHLMC_4857-HL		1.B FE	2,269,349	2,186,584	2,113,933	2,231,216		(7,200)			4.000	3.628	MON	7,289	87,463	02/21/2019	01/15/2049	2	
3137FK-RB-4	FHLMC_4857-HL	CF	1.B FE	8,927,357	8,601,766	8,315,968	8,777,346		(28,325)			4.000	3.628	MON	28,673	344,071	02/21/2019	01/15/2049	2	
3137FL-3B-8	FREDDIE MAC FHLMC_4863		1.B FE	99,906	100,000	87,534	99,906					3.500	3.497	MON	292	3,500	05/07/2019	03/15/2049	1,863	
3137FL-3B-8	FREDDIE MAC FHLMC_4863	CF	1.B FE	3,197,000	3,200,000	2,801,077	3,197,000					3.500	3.497	MON	9,333	112,000	05/07/2019	03/15/2049	1,863	
3137FL-AT-1	FHLMC_4870		1.B FE	2,389,484	2,300,000	2,212,015	2,346,393		(10,281)			4.000	3.609	MON	7,667	92,000	02/25/2019	04/15/2049	22	
3137FL-AT-1	FHLMC_4870	CF	1.B FE	9,661,828	9,300,000	8,944,234	9,487,588		(41,572)			4.000	3.609	MON	31,000	372,000	02/25/2019	04/15/2049	22	
3137FL-RV-8	FHLMC_4884-EB		1.B FE	100,906	100,000	88,312	100,585		(55)			3.500	3.421	MON	292	3,500	05/17/2019	05/15/2049	11	
3137FL-RV-8	FHLMC_4884-EB	CF	1.B FE	2,661,570	2,637,666	2,329,384	2,653,088		(1,456)			3.500	3.421	MON	7,693	92,318	05/17/2019	05/15/2049	11	
3137FL-VB-7	FREDDIE MAC FHLMC_4882		1.B FE	51,141	50,471	46,647	51,141		(96)			3.500	3.172	MON	147	1,766	04/23/2019	05/15/2049		
3137FL-WJ-9	FHLMC_4881-KZ		1.B FE	1,719,841	1,641,086	1,391,742	1,694,312		(3,879)			3.500	3.148	MON	4,786	56,375	10/15/2019	05/15/2049	1,344	
3137FL-Z4-9	FREDDIE		1.B FE	1,405,010	1,500,000	1,415,155	1,416,947		9,703			3.500	4.390	MON	4,375	52,500	09/26/2024	08/15/2048	2,947	
3137FL-Z4-9	FREDDIE	CF	1.B FE	5,063,918	5,056,018	4,770,032	5,057,744		(1,216)			3.500	3.473	MON	14,747	176,961	05/07/2019	08/15/2048	2,947	
3137FM-2G-6	FHLMC_4891-PJ		1.B FE	101,313	100,000	91,386	100,822		(92)			3.500	3.384	MON	292	3,500	05/17/2019	06/15/2049	1,716	
3137FM-2G-6	FHLMC_4891-PJ	CF	1.B FE	2,667,558	2,633,000	2,406,205	2,654,644		(2,434)			3.500	3.384	MON	7,680	92,155	05/17/2019	06/15/2049	1,716	
3137FM-Z5-4	FEDERAL HOME LOAN MORTGAGE CORPORATION F		1.B FE	1,480,313	1,500,000	1,243,934	1,485,011		851			3.000	3.078	MON	3,750	45,000	07/24/2019	07/25/2049	626	
3137FN-6D-7	FHLMC_4904		1.B FE	495,781	500,000	426,791	496,926		291			3.000	3.052	MON	1,250	15,000	07/11/2019	08/25/2049	106	
3137FN-6D-7	FHLMC_4904	CF	1.B FE	2,256,427	2,275,628	1,942,433	2,261,640		1,323			3.000	3.052	MON	5,689	68,269	07/11/2019	08/25/2049	106	
3137FN-H3-7	FREDDIE MAC FHLMC_4910		1.B FE	1,641,611	1,586,576	1,473,254	1,638,269		(6,298)			3.500	2.376	MON	4,627	55,530	07/31/2019	08/25/2049	541	
3137FN-KM-1	FREDDIE MAC FHLMC_4914		1.B FE	1,568,262	1,500,000	1,254,554	1,547,312		(3,833)			3.000	2.671	MON	3,750	45,000	08/22/2019	09/25/2049	6	
3137FN-KM-1	FREDDIE MAC FHLMC_4914	CF	1.B FE	8,884,300	8,497,593	7,107,127	8,765,617		(21,711)			3.000	2.671	MON	21,244	254,928	08/22/2019	09/25/2049	6	
3137FN-M6-4	FHLMC_4914		1.B FE	2,251,563	2,200,000	1,853,454	2,232,564		(4,696)			3.000	2.803	MON	5,500	66,000	09/12/2019	09/25/2049	43	
3137FN-M6-4	FHLMC_4914	CF	1.B FE	1,842,188	1,800,000	1,516,463	1,826,644		(3,842)			3.000	2.803	MON	4,500	54,000	09/12/2019	09/25/2049	43	
3137FP-DC-6	FREDDIE MAC FHLMC_4924		1.B FE	2,372,953	2,300,000	1,925,356	2,349,241		(4,949)			3.000	2.755	MON	5,750	69,000	10/11/2019	10/25/2049	38	
3137FP-DC-6	FREDDIE MAC FHLMC_4924	CF	1.B FE	1,808,449	1,752,851	1,467,332	1,790,378		(3,772)			3.000	2.755	MON	4,382	52,586	10/11/2019	10/25/2049	38	
3137FP-E9-2	FNMA_4924-DL		1.B FE	2,589,844	2,500,000	2,095,224	2,560,428		(5,834)			3.000	2.724	MON	6,250	75,000	09/23/2019	10/25/2049	2	
3137FP-E9-2	FNMA_4924-DL	CF	1.B FE	6,019,024	5,810,219	4,869,485	5,950,659		(13,560)			3.000	2.724	MON	14,526	174,307	09/23/2019	10/25/2049	2	
3137FQ-PB-3	FREDDIE MAC FHLMC_4943		1.B FE	1,472,907	1,447,130	1,119,635	1,466,414		(934)			3.000	2.874	MON	3,618	43,414	01/09/2020	01/25/2050	2	
3137FR-SP-7	FREDDIE MAC FHLMC_4957		1.B FE	1,742,261	1,603,000	1,304,967	1,705,644		(7,374)			3.000	2.397	MON	4,008	48,090	06/30/2020	02/25/2050	1,251	
3137FU-BH-6	FEDERAL HOME LOAN MORTGAGE CORPORATION F		1.B FE	8,259,683	8,444,429	6,018,552	8,299,371		9,250			2.000	2.143	MON	14,074	167,073	07/29/2021	07/25/2050	14,999	
3137FU-BH-6	FEDERAL HOME LOAN MORTGAGE CORPORATION F	CF	1.B FE	14,556,243	14,883,647	10,607,941	14,626,428		16,410			2.000	2.144	MON	24,806	294,473	07/29/2021	07/25/2050	14,999	
3137FU-BH-6	FEDERAL HOME LOAN MORTGAGE CORPORATION F	0	1.B FE	3,385,147	3,460,145	2,466,131	3,401,178		3,758			2.000	2.141	MON	5,767	68,459	07/29/2021	07/25/2050	14,999	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3137FU-VB-7	FREDDIE MAC FHLMC_4991		1.B FE	3,680,804	3,794,998	2,429,003	3,701,806		4,985			2.000	2.180	MON	6,325	75,084	08/20/2021	07/25/2050	2,386	
3137FU-VB-7	FREDDIE MAC FHLMC_4991	CF	1.B FE	5,308,303	5,472,989	3,503,007	5,337,580		7,246			2.000	2.182	MON	9,122	108,283	08/20/2021	07/25/2050	2,386	
3137FU-VB-7	FREDDIE MAC FHLMC_4991	0	1.B FE	1,732,143	1,785,881	1,143,060	1,742,026		2,346			2.000	2.180	MON	2,976	35,334	08/20/2021	07/25/2050	2,386	
3137FW-MQ-0	FREDDIE MAC FHLMC_5021		1.B FE	597,938	600,000	346,319	598,142		39			2.000	2.010	MON	1,000	12,000	10/23/2020	10/25/2050	1,869	
3137G1-AA-5	FREDDIE MAC FHLMC_15-SC01		1.B FE	316,739	311,578	284,133	316,739		(666)			3.500	2.885	MON	909	10,905	07/23/2015	05/25/2045	589	
3137G1-AA-5	FREDDIE MAC FHLMC_15-SC01	0	1.B FE	416,761	409,971	373,859	416,761		(877)			3.500	2.885	MON	1,196	14,349	07/23/2015	05/25/2045	589	
3137G1-AC-1	FREDDIE MAC FHLMC_15-SC01		1.B FE	78,799	76,181	69,532	78,045		(92)			4.000	3.606	MON	254	3,047	07/23/2015	05/25/2045	4,320	
3137G1-AC-1	FREDDIE MAC FHLMC_15-SC01	0	1.B FE	105,066	101,574	92,710	104,087		(124)			4.000	3.602	MON	339	4,063	07/23/2015	05/25/2045	4,320	
3137GA-A3-1	FREDDIE MAC FHLMC_3726		1.B FE	569,192	595,112	537,618	576,621		1,524			4.500	4.903	MON	2,232	26,139	11/29/2022	09/15/2040	3	
3137GA-BA-4	FREDDIE MAC FHLMC_3726		1.B FE	508,365	519,552	512,052	515,228		1,170			4.500	4.762	MON	1,948	22,820	11/29/2022	09/15/2040	48	
3137GA-C9-6	FHLMC_3726		1.B FE	509,235	512,440	514,458	509,235		371			4.500	4.599	MON	1,922	23,060	09/26/2024	09/15/2040		
3137H0-PB-8	FEDERAL HOME LOAN MORTGAGE CORPORATION F		1.B FE	4,400,934	4,260,835	2,886,200	4,377,269		(5,863)			2.500	2.292	MON	8,877	105,092	09/15/2021	11/25/2050	6,780	
3137H0-PB-8	FEDERAL HOME LOAN MORTGAGE CORPORATION F	0	1.B FE	1,273,955	1,233,400	835,479	1,267,104		(1,697)			2.500	2.292	MON	2,570	30,421	09/15/2021	11/25/2050	6,780	
3137H7-PQ-0	FEDERAL HOME LOAN MORTGAGE CORPORATION F		1.B FE	1,876,547	1,900,000	1,812,364	1,880,513		1,432			4.500	4.602	MON	7,125	85,500	09/15/2022	06/25/2052	4	
3137H7-PQ-0	FEDERAL HOME LOAN MORTGAGE CORPORATION F	0	1.B FE	691,359	700,000	667,713	692,820		527			4.500	4.602	MON	2,625	31,500	09/15/2022	06/25/2052	4	
3137H8-AN-1	FREDDIE MAC FHLMC_5236		1.B FE	13,693,451	13,824,819	13,952,671	13,711,506		8,913			4.500	4.601	MON	51,843	607,214	06/10/2022	10/25/2044	192,230	
3137H8-AN-1	FREDDIE MAC FHLMC_5236	CF	1.B FE	4,564,484	4,608,273	4,650,890	4,570,502		2,971			4.500	4.601	MON	17,281	202,405	06/10/2022	10/25/2044	192,230	
3137H8-Q9-5	FREDDIE MAC FHLMC_5250		1.B FE	1,326,614	1,432,000	1,285,493	1,346,787		5,466			4.000	4.731	MON	4,773	57,280	09/08/2022	08/25/2052	13,346	
3137H8-Q9-5	FREDDIE MAC FHLMC_5250	0	1.B FE	463,203	500,000	448,845	470,247		1,909			4.000	4.731	MON	1,667	20,000	09/08/2022	08/25/2052	13,346	
31381L-3G-0	FANNIE MAE		1.A	2,639,452	2,584,741	2,577,696	2,606,132		(2,826)			5.970	5.768	MON	12,859	154,309	11/29/2022	01/01/2040	63,856	
31381L-3G-0	FANNIE MAE	CF	1.A	4,274,553	4,145,378	4,134,079	4,204,163		(6,995)			5.970	5.676	MON	20,623	247,479	11/29/2022	01/01/2040	63,856	
31381L-CA-3	FANNIE MAE		1.A	2,583,394	2,562,931	2,556,495	2,559,428		(1,859)			5.000	4.889	MON	10,679	128,147	09/26/2024	10/01/2027	6,060,129	
31381L-CA-3	FANNIE MAE	CF	1.A	4,308,099	4,239,212	4,228,565	4,239,212		(5,733)			5.000	4.813	MON	17,663	211,961	10/16/2009	10/01/2027	6,060,129	
31381L-CB-1	FANNIE MAE		1.A	5,963,938	5,913,262	5,898,410	5,905,738		(4,547)			5.000	4.884	MON	24,639	295,663	09/26/2024	10/01/2027	15,957,610	
31381L-CB-1	FANNIE MAE	CF	1.A	12,236,976	12,041,526	12,011,284	12,041,526		(16,278)			5.000	4.813	MON	50,173	602,076	04/30/2010	10/01/2027	15,957,610	
31381L-CH-8	FANNIE MAE		1.A	2,815,379	2,715,481	2,826,342	2,773,591		(6,603)			5.300	4.987	MON	12,393	145,919	09/26/2024	11/01/2039	63,477	
31381U-7H-4	FANNIE MAE		1.A	1,930,305	1,862,218	1,714,608	1,900,662		(3,843)			3.480	3.237	MON	5,580	65,705	05/30/2012	07/01/2042	31,118	
31381U-A5-6	FANNIE MAE		1.A	2,541,017	2,529,555	2,452,891	2,529,555		(1,775)			3.525	3.514	MON	7,678	90,405	02/27/2012	03/01/2032	46,117	
3138A5-Z7-0	FANNIE MAE		1.A	5,116	4,915	5,100	5,115		(11)			6.810	5.712	MON	28	332	08/17/2011	02/01/2041	7	
3138AK-UT-4	FANNIE MAE		1.A	1,908	1,830	1,892	1,908		(7)			6.423	5.465	MON	10	127	10/04/2011	07/01/2041	5	
3138AV-FL-4	FANNIE MAE		1.A	22,207	21,485	22,281	22,169		(393)			6.300	5.550	MON	113	1,466	12/01/2011	11/01/2041	49	
3138AX-HV-6	FANNIE MAE		1.A	15,131	14,336	14,039	15,131		(76)			4.000	2.112	MON	48	573	02/28/2012	11/01/2041	9	
3138E0-3L-1	FANNIE MAE		1.A	7,773	7,583	7,831	7,762		(8)			5.930	5.340	MON	37	467	11/30/2011	12/01/2041	14	
3138E2-GH-2	FANNIE MAE		1.A	27,296	26,922	26,376	27,296		(42)			4.000	3.584	MON	90	1,077	02/09/2012	01/01/2042	27	
3138L0-6U-0	FANNIE MAE		1.A	3,528,375	3,404,945	3,252,024	3,433,940		(22,928)			3.380	3.114	MON	9,910	116,686	12/07/2012	11/01/2032	57,529	
3138L0-FJ-5	FANNIE MAE		1.A	1,870,511	1,829,351	1,750,703	1,847,348		(2,899)			3.580	3.413	MON	5,639	66,400	06/06/2012	07/01/2037	30,182	
3138L1-3Q-0	FANNIE MAE		1.A	175,492	168,743	154,873	174,778		(564)			3.600	3.182	MON	523	6,159	12/06/2012	12/01/2042	3,207	
3138L8-NS-9	FANNIE MAE		1.A	179,504	177,947	176,577	177,947		(21)			3.300	3.225	MON	506	5,954	01/07/2016	01/01/2027	172,220	
3138L9-B4-3	FANNIE MAE		1.A	2,635,770	2,559,000	2,216,399	2,599,371		(4,254)			2.920	2.743	MON	6,434	75,761	07/19/2016	03/01/2035	2,464,984	
3138L9-U2-6	FANNIE MAE		1.A	1,699,600	1,778,231	1,705,729	1,757,114		4,824			2.930	3.409	MON	4,487	52,826	12/09/2015	06/01/2030	37,975	
3138L9-YK-2	FANNIE MAE		1.A	3,519,361	3,448,241	3,039,810	3,493,992		(3,805)			3.390	3.268	MON	10,066	118,519	04/10/2015	05/01/2045	45,339	
3138LA-F9-5	FANNIE MAE		1.A	599,435	610,500	589,035	605,895		651			3.190	3.361	MON	1,677	19,745	11/16/2015	07/01/2030	2,137,166	
3138LA-F9-5	FANNIE MAE	CF	1.A	1,493,432	1,521,000	1,467,523	1,508,736		1,780			3.190	3.373	MON	4,178	49,194	11/16/2015	07/01/2030	2,137,166	
3138LA-ZE-2	FANNIE MAE		1.A	6,633,657	6,575,607	6,390,440	6,576,348		(11,282)			3.410	3.365	MON	19,309	227,343	11/17/2015	09/01/2030	337,346	
3138LA-ZE-2	FANNIE MAE	CF	1.A	9,121,279	9,041,459	8,786,855	9,042,478		(15,512)			3.410	3.365	MON	26,549	312,596	11/17/2015	09/01/2030	337,346	
3138LC-HK-4	FANNIE MAE		1.A	810,220	794,821	773,649	797,307		(3,494)			3.480	3.310	MON	2,382	28,044	10/20/2015	12/01/2030	101,737	
3138LC-HK-4	FANNIE MAE	0	1.A	4,136,625	4,058,001	3,949,908	4,070,695		(17,839)			3.480	3.310	MON	12,160	143,180	10/20/2015	12/01/2030	101,737	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3138LC-K3-8	FANNIE MAE		1.A	334,472	327,713	318,936	328,954		(1,623)			3.460	3.265	MON	976	11,496	10/30/2015	12/01/2030	46,374	
3138LC-K3-8	FANNIE MAE	0	1.A	2,090,452	2,048,208	1,993,353	2,055,965		(10,144)			3.460	3.265	MON	6,103	71,852	10/30/2015	12/01/2030	46,374	
3138LC-LB-9	FANNIE MAE		1.A	2,396,294	2,297,226	2,180,614	2,343,346		(8,552)			3.700	3.382	MON	7,319	86,178	11/14/2016	11/01/2033	6,360,602	
3138LC-LB-9	FANNIE MAE	CF	1.A	6,211,611	5,954,810	5,652,531	6,074,360		(22,168)			3.700	3.382	MON	18,973	223,388	11/14/2016	11/01/2033	6,360,602	
3138LC-LB-9	FANNIE MAE	0	1.A	520,934	499,397	474,047	509,423		(1,859)			3.700	3.382	MON	1,591	18,734	11/14/2016	11/01/2033	6,360,602	
3138LD-4R-1	FANNIE MAE		1.A	352,649	352,428	328,687	352,428					2.690	2.704	MON	816	9,612	06/07/2016	07/01/2031	158,378	
3138LD-4R-1	FANNIE MAE	CF	1.A	8,093,289	8,088,234	7,543,357	8,088,234					2.690	2.705	MON	18,736	220,595	06/07/2016	07/01/2031	158,378	
3138LD-4R-1	FANNIE MAE	0	1.A	1,322,433	1,321,607	1,232,575	1,321,607					2.690	2.704	MON	3,061	36,045	06/07/2016	07/01/2031	158,378	
3138LD-ER-0	FANNIE MAE		1.A	802,500	800,000	796,691	800,000					2.780	2.762	MON	1,915	22,549	02/02/2016	03/01/2026	801,853	
3138LD-FJ-7	FANNIE MAE		1.A	81,875	81,152	77,377	81,234		(189)			3.060	2.987	MON	214	2,518	02/09/2016	04/01/2031	66,530	
3138LD-FJ-7	FANNIE MAE	0	1.A	3,356,857	3,327,224	3,172,473	3,330,202		(7,450)			3.060	2.992	MON	8,767	103,227	02/09/2016	04/01/2031	66,530	
3138LD-LK-7	FANNIE MAE		1.A	3,763,659	3,696,657	3,532,351	3,708,271		(14,655)			3.140	2.987	MON	9,995	117,687	02/29/2016	04/01/2031	90,404	
3138LD-LK-7	FANNIE MAE	0	1.A	917,966	901,624	861,549	904,560		(3,653)			3.140	2.983	MON	2,438	28,704	02/29/2016	04/01/2031	90,404	
3138LD-VH-3	FANNIE MAE		1.A	2,728,545	2,726,841	2,554,995	2,726,841					2.760	2.776	MON	6,481	76,306	05/16/2016	06/01/2031	70,097	
3138LD-VH-3	FANNIE MAE	CF	1.A	792,158	791,663	741,773	791,663					2.760	2.775	MON	1,882	22,153	05/16/2016	06/01/2031	70,097	
3138LD-VH-3	FANNIE MAE	0	1.A	704,141	703,701	659,354	703,701					2.760	2.775	MON	1,672	19,692	05/16/2016	06/01/2031	70,097	
3138LE-6B-2	FANNIE MAE		1.A	1,915,389	1,891,742	1,750,643	1,899,171		(2,159)			2.630	2.550	MON	4,284	50,444	08/05/2016	09/01/2031	5,934,569	
3138LE-6B-2	FANNIE MAE	CF	1.A	4,637,257	4,580,007	4,238,399	4,597,993		(5,227)			2.630	2.550	MON	10,372	122,127	08/05/2016	09/01/2031	5,934,569	
3138LE-6B-2	FANNIE MAE	0	1.A	907,289	896,088	829,252	899,607		(1,023)			2.630	2.550	MON	2,029	23,894	08/05/2016	09/01/2031	5,934,569	
3138LE-AQ-4	FANNIE MAE		1.A	695,932	688,057	641,775	688,694		(1,353)			2.710	2.649	MON	1,606	18,905	09/15/2016	07/01/2031	12,890	
3138LE-BB-6	FANNIE MAE		1.A	28,036	27,993	27,131	27,993					2.580	2.584	MON	62	732	06/03/2016	07/01/2028	25,808	
3138LE-ES-6	FANNIE MAE		1.A	3,318,047	3,300,000	3,131,886	3,303,279		(1,656)			3.000	2.981	MON	8,525	100,375	05/25/2016	06/01/2031	17,372,032	
3138LE-ES-6	FANNIE MAE	CF	1.A	14,277,656	14,200,000	13,476,600	14,211,303		(6,658)			3.000	2.985	MON	36,683	431,917	05/25/2016	06/01/2031	17,372,032	
3138LE-ES-6	FANNIE MAE	0	1.A	2,915,859	2,900,000	2,752,263	2,902,882		(1,455)			3.000	2.981	MON	7,492	88,208	05/25/2016	06/01/2031	17,372,032	
3138LE-KX-8	FANNIE MAE		1.A	33,663	33,600	33,276	33,600					2.470	2.465	MON	71	841	06/10/2016	07/01/2026	33,669	
3138LE-LX-7	FANNIE MAE		1.A	3,820,369	3,799,000	3,569,672	3,802,694		(1,913)			2.900	2.881	MON	9,487	111,701	05/26/2016	07/01/2031	6,082,630	
3138LE-LX-7	FANNIE MAE	CF	1.A	1,632,331	1,623,200	1,525,215	1,624,852		(830)			2.900	2.880	MON	4,054	47,727	05/26/2016	07/01/2031	6,082,630	
3138LE-LX-7	FANNIE MAE	0	1.A	1,206,750	1,200,000	1,127,562	1,201,281		(624)			2.900	2.879	MON	2,997	35,283	05/26/2016	07/01/2031	6,082,630	
3138LE-NE-7	FANNIE MAE		1.A	18,320	18,309	18,137	18,309					2.510	2.519	MON	40	466	06/20/2016	07/01/2026	18,043	
3138LE-PS-4	FANNIE MAE		1.A	17,617	17,600	17,428	17,600					2.460	2.466	MON	37	439	06/27/2016	07/01/2026	17,636	
3138LE-R2-9	FANNIE MAE		1.A	4,139,547	3,896,044	3,479,808	4,032,294		(14,279)			3.050	2.610	MON	10,233	120,480	08/02/2016	07/01/2036	2,699,167	
3138LE-R2-9	FANNIE MAE	0	1.A	564,484	531,279	474,519	549,858		(1,947)			3.050	2.610	MON	1,395	16,429	08/02/2016	07/01/2036	2,699,167	
3138LE-UL-3	FANNIE MAE		1.A	2,661,181	2,633,203	2,547,615	2,636,557		(2,802)			2.520	2.434	MON	5,714	67,278	07/18/2016	08/01/2028	8,759,347	
3138LE-UL-3	FANNIE MAE	CF	1.A	6,120,716	6,056,367	5,859,513	6,063,069		(6,071)			2.520	2.441	MON	13,142	154,740	07/18/2016	08/01/2028	8,759,347	
3138LE-UL-3	FANNIE MAE	0	1.A	855,380	846,387	818,876	847,465		(901)			2.520	2.434	MON	1,837	21,625	07/18/2016	08/01/2028	8,759,347	
3138LE-VA-6	FANNIE MAE		1.A	2,338,111	2,290,862	2,014,189	2,318,111		(3,063)			2.950	2.811	MON	5,819	68,519	07/12/2016	08/01/2036	1,363,988	
3138LE-W5-6	FANNIE MAE	CF	1.A	12,737,451	12,487,697	11,652,756	12,544,318		(58,005)			2.700	2.516	MON	29,034	341,851	07/14/2016	08/01/2031	259,881	
3138LE-W5-6	FANNIE MAE	0	1.A	1,498,524	1,469,141	1,370,913	1,476,118		(7,057)			2.700	2.508	MON	3,416	40,218	07/14/2016	08/01/2031	259,881	
3138LE-W6-4	FANNIE MAE		1.A	1,529,695	1,498,783	1,397,272	1,510,480		(2,504)			2.820	2.659	MON	3,640	42,853	07/15/2016	09/01/2031	6,068,075	
3138LE-W6-4	FANNIE MAE	CF	1.A	5,536,647	5,424,761	5,057,351	5,469,353		(9,467)			2.820	2.650	MON	13,173	155,103	07/15/2016	09/01/2031	6,068,075	
3138LE-W6-4	FANNIE MAE	0	1.A	659,174	645,853	602,110	651,262		(1,145)			2.820	2.647	MON	1,568	18,466	07/15/2016	09/01/2031	6,068,075	
3138LE-XK-2	FANNIE MAE		1.A	2,248,928	2,246,121	2,079,026	2,246,121					2.590	2.599	MON	5,009	58,983	07/19/2016	09/01/2031	54,488	
3138LE-XK-2	FANNIE MAE	CF	1.A	443,139	442,585	409,660	442,585					2.590	2.597	MON	987	11,622	07/19/2016	09/01/2031	54,488	
3138LE-XK-2	FANNIE MAE	0	1.A	265,883	265,551	245,796	265,551					2.590	2.597	MON	592	6,973	07/19/2016	09/01/2031	54,488	
3138LE-XW-6	FANNIE MAE	CF	1.A	25,304,750	25,400,000	23,463,333	25,331,344		3,690			2.670	2.724	MON	58,399	687,599	11/02/2016	10/01/2031	27,360,743	
3138LE-XW-6	FANNIE MAE	0	1.A	1,892,875	1,900,000	1,755,131	1,894,864		276			2.670	2.724	MON	4,368	51,435	11/02/2016	10/01/2031	27,360,743	
3138LF-B3-1	FANNIE MAE		1.A	3,163,938	3,100,000	2,852,997	3,123,291		(4,807)			2.730	2.586	MON	7,288	85,805	08/22/2016	09/01/2031	7,933,778	
3138LF-B3-1	FANNIE MAE	CF	1.A	5,189,878	5,085,000	4,679,835	5,123,204		(7,886)			2.730	2.586	MON	11,954	140,749	08/22/2016	09/01/2031	7,933,778	
3138LF-B3-1	FANNIE MAE	0	1.A	918,563	900,000	828,289	906,762		(1,396)			2.730	2.586	MON	2,116	24,911	08/22/2016	09/01/2031	7,933,778	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3138LF-BE-7	FANNIE MAE		1.A	2,333,345	2,304,894	2,133,170	2,309,789		(6,327)			2.610	2.512	MON	5,180	60,993	08/19/2016	09/01/2031	165,907	
3138LF-BE-7	FANNIE MAE	OF	1.A	5,736,140	5,666,197	5,244,042	5,678,232		(15,553)			2.610	2.512	MON	12,735	149,942	08/19/2016	09/01/2031	165,907	
3138LF-BE-7	FANNIE MAE	0	1.A	1,166,672	1,152,447	1,066,585	1,154,895		(3,163)			2.610	2.512	MON	2,590	30,497	08/19/2016	09/01/2031	165,907	
3138LF-C6-3	FANNIE MAE	OF	1.A	5,399,175	5,395,802	4,971,547	5,395,802					2.460	2.473	MON	11,430	134,580	08/18/2016	09/01/2031	99,397	
3138LF-EC-8	FANNIE MAE		1.A	1,931,937	1,883,668	1,759,496	1,894,847		(10,631)			2.730	2.500	MON	4,428	52,138	08/19/2016	09/01/2031	40,207	
3138LF-EC-8	FANNIE MAE	OF	1.A	333,093	324,770	303,361	326,907		(1,986)			2.730	2.478	MON	763	8,989	08/19/2016	09/01/2031	40,207	
3138LF-EF-1	FANNIE MAE		1.A	3,368,063	3,300,000	3,037,633	3,324,757		(5,122)			2.730	2.586	MON	7,758	91,341	08/22/2016	09/01/2031	8,658,892	
3138LF-EF-1	FANNIE MAE	OF	1.A	5,735,913	5,620,000	5,173,181	5,662,161		(8,723)			2.730	2.586	MON	13,212	155,557	08/22/2016	09/01/2031	8,658,892	
3138LF-EF-1	FANNIE MAE	0	1.A	1,020,625	1,000,000	920,495	1,007,502		(1,552)			2.730	2.586	MON	2,351	27,679	08/22/2016	09/01/2031	8,658,892	
3138LF-FD-5	FANNIE MAE		1.A	100,577	99,612	95,804	99,643		(67)			2.520	2.477	MON	216	2,545	08/24/2016	09/01/2028	91,265	
3138LF-FV-5	FANNIE MAE		1.A	2,508,788	2,510,357	2,328,125	2,508,788		31			2.690	2.717	MON	5,815	68,466	10/18/2016	11/01/2031	192,404	
3138LF-FV-5	FANNIE MAE	OF	1.A	7,294,069	7,298,630	6,768,809	7,294,068		89			2.690	2.717	MON	16,906	199,060	10/18/2016	11/01/2031	192,404	
3138LF-FV-5	FANNIE MAE	0	1.A	743,345	743,809	689,815	743,345		9			2.690	2.717	MON	1,723	20,286	10/18/2016	11/01/2031	192,404	
3138LF-H9-2	FANNIE MAE		1.A	621,032	620,644	596,595	620,644					2.380	2.392	MON	1,272	14,976	08/30/2016	10/01/2028	563,390	
3138LF-HF-8	FANNIE MAE		1.A	11,832,937	11,593,814	10,724,564	11,684,504		(19,046)			2.740	2.579	MON	27,355	322,083	08/29/2016	09/01/2031	8,559,077	
3138LF-HF-8	FANNIE MAE	OF	1.A	1,703,226	1,668,807	1,543,687	1,681,860		(2,741)			2.740	2.579	MON	3,937	46,360	08/29/2016	09/01/2031	8,559,077	
3138LF-HF-8	FANNIE MAE	0	1.A	1,703,226	1,668,807	1,543,687	1,681,860		(2,741)			2.740	2.579	MON	3,937	46,360	08/29/2016	09/01/2031	8,559,077	
3138LF-HJ-0	FANNIE MAE		1.A	4,451,765	4,361,803	3,541,383	4,420,070		(3,500)			3.080	2.967	MON	11,568	136,209	08/16/2016	09/01/2046	252,696	
3138LF-HJ-0	FANNIE MAE	OF	1.A	7,388,035	7,238,737	5,877,189	7,335,436		(5,808)			3.080	2.967	MON	19,199	226,050	08/16/2016	09/01/2046	252,696	
3138LF-HJ-0	FANNIE MAE	0	1.A	1,420,776	1,392,065	1,130,229	1,410,661		(1,117)			3.080	2.967	MON	3,692	43,471	08/16/2016	09/01/2046	252,696	
3138LF-J4-1	FANNIE MAE		1.A	6,327,875	6,200,000	5,736,434	6,247,365		(9,599)			2.640	2.496	MON	14,095	165,953	09/07/2016	10/01/2031	4,553,347	
3138LF-J4-1	FANNIE MAE	0	1.A	1,122,688	1,100,000	1,017,754	1,108,403		(1,703)			2.640	2.496	MON	2,501	29,443	09/07/2016	10/01/2031	4,553,347	
3138LF-JR-0	FANNIE MAE		1.A	3,314,541	3,333,553	3,097,680	3,323,506		2,814			2.710	2.788	MON	7,779	91,594	11/08/2016	10/01/2031	254,544	
3138LF-JR-0	FANNIE MAE	OF	1.A	9,851,554	9,908,060	9,206,993	9,878,197		8,365			2.710	2.788	MON	23,122	272,238	11/08/2016	10/01/2031	254,544	
3138LF-JR-0	FANNIE MAE	0	1.A	736,565	740,790	688,373	738,557		625			2.710	2.788	MON	1,729	20,354	11/08/2016	10/01/2031	254,544	
3138LF-JU-3	FANNIE MAE		1.A	6,345,103	6,241,724	5,406,102	6,298,668		(6,440)			2.840	2.738	MON	15,264	179,727	09/08/2016	10/01/2036	3,339,049	
3138LF-JU-3	FANNIE MAE	OF	1.A	705,011	693,525	600,678	699,852		(716)			2.840	2.738	MON	1,696	19,970	09/08/2016	10/01/2036	3,339,049	
3138LF-JU-3	FANNIE MAE	0	1.A	881,264	866,906	750,847	874,815		(894)			2.840	2.738	MON	2,120	24,962	09/08/2016	10/01/2036	3,339,049	
3138LF-KH-0	FANNIE MAE		1.A	10,278,735	10,123,716	8,930,052	10,195,445		(10,030)			2.760	2.666	MON	24,061	283,295	09/06/2016	10/01/2034	8,723,558	
3138LF-KH-0	FANNIE MAE	OF	1.A	6,073,798	5,982,196	5,276,849	6,024,581		(5,927)			2.760	2.666	MON	14,218	167,402	09/06/2016	10/01/2034	8,723,558	
3138LF-KH-0	FANNIE MAE	0	1.A	2,055,747	2,024,743	1,786,010	2,039,089		(2,006)			2.760	2.666	MON	4,812	56,659	09/06/2016	10/01/2034	8,723,558	
3138LF-KJ-6	FANNIE MAE		1.A	186,429	182,661	176,330	183,404		(361)			2.540	2.354	MON	400	4,704	09/07/2016	10/01/2028	166,821	
3138LF-LC-0	FANNIE MAE		1.A	230,680	228,750	220,505	228,958		(197)			2.480	2.416	MON	489	5,752	09/02/2016	10/01/2028	208,654	
3138LF-M4-7	FANNIE MAE		1.A	9,382,255	9,264,995	8,582,282	9,286,424		(26,604)			2.650	2.547	MON	21,142	248,932	09/08/2016	10/01/2031	138,620	
3138LF-M4-7	FANNIE MAE	0	1.A	1,782,628	1,760,349	1,630,634	1,764,421		(5,055)			2.650	2.547	MON	4,017	47,297	09/08/2016	10/01/2031	138,620	
3138LF-MS-4	FANNIE MAE		1.A	4,725,930	4,607,854	4,292,401	4,634,857		(24,672)			2.770	2.546	MON	10,991	129,410	08/16/2016	10/01/2031	332,995	
3138LF-MS-4	FANNIE MAE	OF	1.A	11,764,549	11,470,615	10,685,338	11,537,837		(61,417)			2.770	2.546	MON	27,361	322,149	08/16/2016	10/01/2031	332,995	
3138LF-MS-4	FANNIE MAE	0	1.A	2,312,689	2,254,907	2,100,536	2,268,122		(12,073)			2.770	2.546	MON	5,379	63,328	08/16/2016	10/01/2031	332,995	
3138LF-NK-0	FANNIE MAE		1.A	2,895,378	2,849,957	2,658,235	2,861,299		(11,909)			2.630	2.471	MON	6,454	75,995	09/08/2016	10/01/2031	54,475	
3138LF-NK-0	FANNIE MAE	OF	1.A	615,682	606,023	565,255	608,435		(2,532)			2.630	2.471	MON	1,372	16,160	09/08/2016	10/01/2031	54,475	
3138LF-Q3-5	FANNIE MAE		1.A	2,944,014	2,895,381	2,696,051	2,905,452		(10,680)			2.790	2.649	MON	6,956	81,903	09/16/2016	11/01/2031	41,986	
3138LF-Q3-5	FANNIE MAE	0	1.A	490,669	482,564	449,342	484,242		(1,780)			2.790	2.649	MON	1,159	13,651	09/16/2016	11/01/2031	41,986	
3138LF-QY-7	FANNIE MAE	0	1.A	490,669	482,564	449,342	484,242		(1,780)			2.790	2.649	MON	1,159	13,651	09/16/2016	11/01/2031	38,487	
3138LF-QY-7	FANNIE MAE		1.A	2,649,613	2,605,843	2,426,446	2,614,907		(9,612)			2.790	2.649	MON	6,261	73,713	09/16/2016	11/01/2031	38,487	
3138LF-QZ-4	FANNIE MAE		1.A	3,140,282	3,088,407	2,875,788	3,099,149		(11,393)			2.790	2.649	MON	7,420	87,363	09/16/2016	11/01/2031	45,485	
3138LF-QZ-4	FANNIE MAE	0	1.A	588,803	579,076	539,210	581,090		(2,136)			2.790	2.649	MON	1,391	16,381	09/16/2016	11/01/2031	45,485	
3138LF-UJ-5	FANNIE MAE		1.A	123,711	121,920	120,401	121,920		(187)			2.470	2.322	MON	259	3,053	08/30/2016	10/01/2026	122,171	
3138LF-W3-8	FANNIE MAE		1.A	668,454	658,170	609,923	659,524		(1,773)			2.640	2.546	MON	1,496	17,617	09/26/2016	10/01/2031	11,706	
3138LG-4K-9	FANNIE MAE		1.A	1,201,500	1,200,000	1,146,677	1,200,000					3.340	3.358	MON	3,451	40,637	12/08/2016	01/01/2032	13,236,740	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3138LG-4K-9	FANNIE MAE	OF	1.A	12,015,000	12,000,000	11,466,765	12,000,000					3.340	3.358	MON	34,513	406,367	12/08/2016	01/01/2032	13,236,740	
3138LG-AB-2	FANNIE MAE		1.A	34,988	34,450	33,472	34,519		(43)			2.800	2.695	MON	83	978	10/20/2016	11/01/2028	31,646	
3138LG-AC-0	FANNIE MAE		1.A	37,802	37,220	36,164	37,294		(46)			2.800	2.696	MON	90	1,057	10/20/2016	11/01/2028	34,082	
3138LG-E4-4	FANNIE MAE		1.A	670,770	700,000	676,312	690,649		2,549			2.700	3.144	MON	1,628	19,163	02/10/2017	12/01/2028	701,575	
3138LG-GD-2	FANNIE MAE	0	1.A	2,225,438	2,200,000	2,046,082	2,208,743		(2,027)			2.790	2.719	MON	5,286	62,233	11/04/2016	12/01/2031	35,774,237	
3138LG-GD-2	FANNIE MAE	OF	1.A	37,427,813	37,000,000	34,411,386	37,147,038		(34,083)			2.790	2.719	MON	88,893	1,046,638	11/04/2016	12/01/2031	35,774,237	
3138LG-QF-6	FANNIE MAE		1.A	8,138,744	8,015,999	7,674,275	8,054,133		(8,616)			3.295	3.204	MON	22,744	267,796	11/28/2016	01/01/2032	6,379,796	
3138LG-TL-0	FANNIE MAE		1.A	10,092,304	10,086,000	9,836,366	10,086,293					3.170	3.191	MON	27,532	324,167	12/06/2016	01/01/2029	22,021,019	
3138LG-TL-0	FANNIE MAE	OF	1.A	11,921,446	11,914,000	11,619,122	11,914,036					3.170	3.188	MON	32,522	382,919	12/06/2016	01/01/2029	22,021,019	
3138LG-XH-4	FANNIE MAE		1.A	1,805,625	1,800,000	1,731,505	1,800,182		(626)			3.470	3.474	MON	5,379	63,328	12/22/2016	02/01/2032	17,603,732	
3138LG-XH-4	FANNIE MAE	OF	1.A	17,761,331	17,706,000	17,032,240	17,707,794		(6,160)			3.470	3.474	MON	52,907	622,932	12/22/2016	02/01/2032	17,603,732	
3138LG-Y3-4	FANNIE MAE		1.A	2,340,248	2,327,158	2,183,211	2,329,098		(3,761)			3.330	3.299	MON	6,673	78,571	12/14/2016	01/01/2034	37,534	
3138LG-Y8-3	FANNIE MAE		1.A	491,317	486,151	467,934	486,940		(1,274)			3.470	3.389	MON	1,453	17,104	12/14/2016	02/01/2032	156,449	
3138LG-Y8-3	FANNIE MAE	OF	1.A	8,155,856	8,070,111	7,767,708	8,080,454		(19,347)			3.470	3.400	MON	24,114	283,922	12/14/2016	02/01/2032	156,449	
3138LG-Z4-1	FANNIE MAE		1.A	3,072,597	3,063,979	2,927,092	3,065,583		(853)			3.590	3.586	MON	9,472	111,525	12/15/2016	01/01/2037	49,463	
3138LH-2G-8	FANNIE MAE		1.A	5,835,806	5,837,010	5,713,066	5,814,739		3,008			3.220	3.316	MON	16,185	190,562	09/26/2024	04/01/2029	13,309,223	
3138LH-2G-8	FANNIE MAE	OF	1.A	9,501,020	9,442,007	9,241,515	9,444,871		(6,353)			3.220	3.182	MON	26,181	308,255	03/21/2017	04/01/2029	13,309,223	
3138LH-2G-8	FANNIE MAE	0	1.A	881,538	876,063	857,460	876,337		(603)			3.220	3.181	MON	2,429	28,601	03/21/2017	04/01/2029	13,309,223	
3138LH-4P-6	FANNIE MAE		1.A	402,250	400,000	380,242	400,540		(207)			3.290	3.271	MON	1,133	13,343	02/24/2017	04/01/2032	17,212,783	
3138LH-4P-6	FANNIE MAE	OF	1.A	18,000,688	17,900,000	17,015,833	17,923,669		(9,198)			3.290	3.272	MON	50,712	597,089	02/24/2017	04/01/2032	17,212,783	
3138LH-4P-6	FANNIE MAE	0	1.A	1,206,750	1,200,000	1,140,726	1,201,620		(622)			3.290	3.271	MON	3,400	40,028	02/24/2017	04/01/2032	17,212,783	
3138LH-4U-5	FANNIE MAE		1.A	7,631,789	7,610,200	7,439,733	7,587,073		1,692			3.210	3.278	MON	21,036	247,680	09/26/2024	04/01/2029	28,802,140	
3138LH-4U-5	FANNIE MAE	OF	1.A	22,204,648	21,978,000	21,485,696	22,013,492		(23,516)			3.210	3.134	MON	60,751	715,292	03/27/2017	04/01/2029	28,802,140	
3138LH-4U-5	FANNIE MAE	0	1.A	1,111,344	1,100,000	1,075,360	1,101,828		(1,191)			3.210	3.132	MON	3,041	35,800	03/27/2017	04/01/2029	28,802,140	
3138LH-6V-1	FANNIE MAE		1.A	1,059,768	1,038,352	993,664	1,043,749		(4,922)			3.410	3.223	MON	3,049	35,900	03/29/2017	05/01/2032	96,369	
3138LH-6V-1	FANNIE MAE	OF	1.A	4,142,731	4,059,014	3,884,324	4,079,442		(18,812)			3.410	3.228	MON	11,919	140,335	03/29/2017	05/01/2032	96,369	
3138LH-6V-1	FANNIE MAE	0	1.A	289,028	283,187	270,999	284,659		(1,342)			3.410	3.223	MON	832	9,791	03/29/2017	05/01/2032	96,369	
3138LH-EL-4	FANNIE MAE		1.A	1,293,349	1,273,060	1,221,198	1,277,886		(5,203)			3.370	3.221	MON	3,694	43,498	01/10/2017	02/01/2032	23,734	
3138LH-EL-4	FANNIE MAE	0	1.A	86,223	84,871	81,413	85,192		(347)			3.370	3.221	MON	246	2,900	01/10/2017	02/01/2032	23,734	
3138LH-FT-6	FANNIE MAE		1.A	84,744	83,853	82,178	84,014		(99)			3.200	3.106	MON	231	2,721	01/13/2017	02/01/2029	76,505	
3138LH-GA-6	FANNIE MAE		1.A	85,603	84,390	82,846	84,649		(131)			3.310	3.175	MON	241	2,832	01/13/2017	02/01/2029	77,194	
3138LH-H9-8	FANNIE MAE		1.A	3,101,594	3,038,917	2,776,267	3,083,434		(3,217)			3.890	3.766	MON	10,180	119,856	01/25/2017	02/01/2047	44,198	
3138LH-JA-3	FANNIE MAE		1.A	3,101,595	3,038,917	2,776,267	3,083,435		(3,217)			3.890	3.766	MON	10,180	119,856	01/25/2017	02/01/2047	44,198	
3138LH-JB-1	FANNIE MAE		1.A	2,670,817	2,616,845	2,390,674	2,655,180		(2,771)			3.890	3.766	MON	8,766	103,209	01/25/2017	02/01/2047	24,108	
3138LH-K2-9	FANNIE MAE		1.A	4,415,125	4,400,000	4,172,824	4,401,727		(1,576)			3.340	3.341	MON	12,655	149,001	01/31/2017	04/01/2032	3,008,350	
3138LH-K3-7	FANNIE MAE		1.A	3,712,719	3,700,000	3,508,966	3,701,452		(1,325)			3.340	3.341	MON	10,642	125,296	01/31/2017	04/01/2032	2,506,958	
3138LH-K5-2	FANNIE MAE		1.A	1,505,156	1,500,000	1,422,554	1,500,589		(537)			3.340	3.341	MON	4,314	50,796	01/31/2017	04/01/2032	501,392	
3138LH-MN-1	FANNIE MAE		1.A	2,763,412	2,742,841	2,584,366	2,745,479		(5,340)			3.170	3.117	MON	7,487	88,156	04/17/2017	05/01/2032	53,137	
3138LH-MN-1	FANNIE MAE	0	1.A	190,580	189,161	178,232	189,343		(368)			3.170	3.117	MON	516	6,080	04/17/2017	05/01/2032	53,137	
3138LH-NA-8	FANNIE MAE		1.A	2,406,197	2,393,289	2,346,037	2,387,959		79			3.250	3.290	MON	6,698	78,862	09/26/2024	03/01/2029	7,411,840	
3138LH-NA-8	FANNIE MAE	OF	1.A	6,210,106	6,126,820	6,005,854	6,141,578		(8,285)			3.250	3.136	MON	17,147	201,887	02/09/2017	03/01/2029	7,411,840	
3138LH-NA-8	FANNIE MAE	0	1.A	485,165	478,658	469,207	479,830		(653)			3.250	3.135	MON	1,340	15,772	02/09/2017	03/01/2029	7,411,840	
3138LH-T8-7	FANNIE MAE		1.A	6,137,035	6,300,000	6,254,472	6,178,091		17,070			3.400	3.785	MON	18,445	217,175	11/29/2022	06/01/2031	23,824,312	
3138LH-T8-7	FANNIE MAE	OF	1.A	18,306,763	18,257,000	18,125,064	18,238,948		(4,042)			3.400	3.419	MON	53,452	629,359	11/29/2022	06/01/2031	23,824,312	
3138LH-T8-7	FANNIE MAE	0	1.A	1,207,875	1,200,000	1,191,328	1,201,811		(744)			3.400	3.371	MON	3,513	41,367	02/27/2017	06/01/2031	23,824,312	
3138LH-UK-8	FANNIE MAE		1.A	90,171	90,129	87,998	90,129					3.150	3.169	MON	244	2,879	02/27/2017	04/01/2029	81,655	
3138LH-Y8-1	FANNIE MAE		1.A	8,541,450	8,436,000	7,716,200	8,493,223		(5,989)			3.640	3.585	MON	26,442	311,335	03/09/2017	04/01/2037	6,823,237	
3138LH-Z7-2	FANNIE MAE		1.A	2,507,813	2,500,000	2,379,053	2,500,547		(878)			3.390	3.393	MON	7,298	85,927	03/17/2017	05/01/2032	9,947,397	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3138LH-Z7-2	FANNIE MAE	CF	1.A	7,824,375	7,800,000	7,422,645	7,801,620		(2,645)			3.390	3.393	MON	22,769	268,093	03/17/2017	05/01/2032	9,947,397	
3138LH-Z7-2	FANNIE MAE	0	1.A	702,188	700,000	666,135	700,153		(246)			3.390	3.393	MON	2,043	24,060	03/17/2017	05/01/2032	9,947,397	
3138LJ-4Z-0	FANNIE MAE		1.A	2,177,814	2,091,538	1,898,649	2,141,319		(6,989)			3.460	3.185	MON	6,232	73,372	09/22/2017	09/01/2037	5,436,869	
3138LJ-4Z-0	FANNIE MAE	CF	1.A	7,466,791	7,170,987	6,509,653	7,341,666		(23,962)			3.460	3.185	MON	21,366	251,562	09/22/2017	09/01/2037	5,436,869	
3138LJ-5A-4	FANNIE MAE		1.A	1,866,698	1,792,747	1,628,758	1,835,417		(5,991)			3.460	3.185	MON	5,341	62,891	09/22/2017	09/01/2037	4,501,494	
3138LJ-5A-4	FANNIE MAE	CF	1.A	6,118,620	5,876,226	5,338,706	6,016,088		(19,636)			3.460	3.185	MON	17,508	206,141	09/22/2017	09/01/2037	4,501,494	
3138LJ-B3-3	FANNIE MAE		1.A	1,303,880	1,277,531	1,157,774	1,293,831		(1,668)			3.450	3.310	MON	3,795	44,687	04/13/2017	06/01/2037	673,215	
3138LJ-C8-1	FANNIE MAE		1.A	1,238,335	1,213,311	1,101,436	1,228,754		(1,607)			3.450	3.308	MON	3,605	42,441	04/13/2017	05/01/2037	627,521	
3138LJ-CB-4	FANNIE MAE		1.A	404,250	400,000	377,975	401,608		(334)			3.240	3.180	MON	1,116	13,140	04/20/2017	06/01/2032	4,913,230	
3138LJ-CB-4	FANNIE MAE	CF	1.A	4,547,813	4,500,000	4,252,219	4,518,088		(3,758)			3.240	3.180	MON	12,555	147,825	04/20/2017	06/01/2032	4,913,230	
3138LJ-DD-9	FANNIE MAE		1.A	10,847	10,707	10,583	10,708		(13)			3.090	2.975	MON	28	335	04/13/2017	05/01/2027	10,734	
3138LJ-EH-9	FANNIE MAE		1.A	2,273,381	2,278,620	2,218,374	2,274,549		1,027			3.090	3.162	MON	6,063	71,387	09/26/2024	05/01/2029	5,555,701	
3138LJ-EH-9	FANNIE MAE	CF	1.A	4,495,655	4,495,655	4,376,792	4,495,655					3.090	3.109	MON	11,962	140,845	05/02/2017	05/01/2029	5,555,701	
3138LJ-EH-9	FANNIE MAE	0	1.A	246,337	246,337	239,824	246,337					3.090	3.109	MON	655	7,718	05/02/2017	05/01/2029	5,555,701	
3138LJ-GP-9	FANNIE MAE		1.A	19,149	19,054	18,841	19,054					3.110	3.084	MON	51	601	04/26/2017	06/01/2027	9,173	
3138LJ-HP-8	FANNIE MAE	0	1.A	858,045	852,583	829,578	853,101		(643)			3.190	3.149	MON	2,342	27,575	05/02/2017	06/01/2029	20,215,523	
3138LJ-HP-8	FANNIE MAE		1.A	5,536,212	5,544,441	5,394,840	5,518,469		3,746			3.190	3.309	MON	15,230	179,324	09/26/2024	06/01/2029	20,215,523	
3138LJ-HP-8	FANNIE MAE	CF	1.A	16,286,643	16,182,970	15,746,320	16,192,319		(12,034)			3.190	3.150	MON	44,454	523,407	05/02/2017	06/01/2029	20,215,523	
3138LJ-J2-7	FANNIE MAE		1.A	7,075,275	7,089,337	6,880,195	7,063,334		6,620			3.000	3.101	MON	18,314	215,634	09/26/2024	07/01/2029	15,953,198	
3138LJ-J2-7	FANNIE MAE	CF	1.A	10,866,810	10,832,957	10,513,374	10,832,957		(1)			3.000	2.992	MON	27,985	329,502	06/13/2017	07/01/2029	15,953,198	
3138LJ-J2-7	FANNIE MAE	0	1.A	384,904	383,705	372,386	383,705					3.000	2.991	MON	991	11,671	06/13/2017	07/01/2029	15,953,198	
3138LJ-KN-9	FANNIE MAE		1.A	5,166,990	5,105,564	4,532,507	5,138,453		(3,612)			3.330	3.269	MON	14,640	172,377	05/30/2017	07/01/2037	3,063,318	
3138LJ-LK-4	FANNIE MAE		1.A	5,372,047	5,300,000	4,981,318	5,328,952		(5,505)			3.350	3.265	MON	15,289	180,016	05/15/2017	06/01/2032	12,835,733	
3138LJ-LK-4	FANNIE MAE	CF	1.A	7,601,953	7,500,000	7,049,035	7,540,970		(7,790)			3.350	3.265	MON	21,635	254,740	05/15/2017	06/01/2032	12,835,733	
3138LJ-NE-6	FANNIE MAE		1.A	2,360,016	2,338,549	2,084,050	2,349,777		(1,326)			3.360	3.319	MON	6,766	79,667	10/30/2017	06/01/2037	1,006,148	
3138LJ-PL-8	FANNIE MAE		1.A	3,560,388	3,552,599	3,453,424	3,545,569		11			3.070	3.107	MON	9,392	110,580	09/26/2024	07/01/2029	7,590,513	
3138LJ-PL-8	FANNIE MAE	CF	1.A	5,117,483	5,088,858	4,946,797	5,090,446		(2,908)			3.070	3.038	MON	13,453	158,398	04/21/2017	07/01/2029	7,590,513	
3138LJ-PL-8	FANNIE MAE	0	1.A	289,669	288,049	280,007	288,152		(182)			3.070	3.036	MON	761	8,966	04/21/2017	07/01/2029	7,590,513	
3138LJ-QB-9	FANNIE MAE		1.A	4,861,692	4,870,085	4,545,924	4,860,216		1,409			3.190	3.247	MON	13,378	157,513	09/26/2024	07/01/2032	3,860,722	
3138LJ-QB-9	FANNIE MAE	0	1.A	90,243	90,187	84,184	90,187					3.190	3.211	MON	248	2,917	05/24/2017	07/01/2032	3,860,722	
3138LJ-XH-8	FANNIE MAE		1.A	1,508,438	1,500,000	1,418,536	1,502,555		(756)			3.290	3.271	MON	4,250	50,035	07/06/2017	08/01/2032	1,504,113	
3138LK-2Q-9	FANNIE MAE		1.A	3,268,197	3,216,927	3,118,348	3,230,406		(5,021)			3.170	3.029	MON	8,781	103,393	09/14/2017	10/01/2029	2,868,484	
3138LK-3Z-8	FANNIE MAE		1.A	3,755,500	3,700,000	3,464,900	3,724,476		(4,146)			3.170	3.073	MON	10,100	118,919	09/19/2017	10/01/2032	18,749,399	
3138LK-3Z-8	FANNIE MAE	CF	1.A	15,225,000	15,000,000	14,046,892	15,090,898		(15,722)			3.170	3.082	MON	40,946	482,104	09/19/2017	10/01/2032	18,749,399	
3138LK-7D-3	FANNIE MAE		1.A	2,755,688	2,700,000	2,603,652	2,716,126		(5,313)			3.150	2.970	MON	7,324	86,231	09/14/2017	10/01/2029	9,324,413	
3138LK-7D-3	FANNIE MAE	CF	1.A	6,736,125	6,600,000	6,364,482	6,639,420		(12,988)			3.150	2.970	MON	17,903	210,788	09/14/2017	10/01/2029	9,324,413	
3138LK-AY-3	FANNIE MAE		1.A	910,453	892,054	848,360	897,269		(4,461)			3.330	3.133	MON	2,558	30,118	07/12/2017	08/01/2032	82,519	
3138LK-AY-3	FANNIE MAE	CF	1.A	3,914,947	3,835,833	3,647,946	3,857,754		(18,867)			3.330	3.137	MON	10,999	129,507	07/12/2017	08/01/2032	82,519	
3138LK-BX-4	FANNIE MAE		1.A	1,218,743	1,207,050	1,170,543	1,209,259		(1,239)			3.280	3.202	MON	3,409	40,141	07/14/2017	08/01/2029	4,927,803	
3138LK-BX-4	FANNIE MAE	CF	1.A	4,312,475	4,271,098	4,141,920	4,278,584		(4,295)			3.280	3.205	MON	12,063	142,038	07/14/2017	08/01/2029	4,927,803	
3138LK-D3-8	FANNIE MAE		1.A	3,304,125	3,300,000	2,885,295	3,300,000		(337)			3.320	3.343	MON	9,434	111,082	07/20/2017	08/01/2037	6,465,905	
3138LK-D3-8	FANNIE MAE	CF	1.A	4,685,850	4,680,000	4,091,873	4,680,000		(478)			3.320	3.343	MON	13,380	157,534	07/20/2017	08/01/2037	6,465,905	
3138LK-DE-4	FANNIE MAE		1.A	2,023,547	2,022,283	1,879,325	2,022,283					3.010	3.030	MON	5,242	61,716	08/10/2017	10/01/2032	4,918,799	
3138LK-DE-4	FANNIE MAE	CF	1.A	4,239,812	4,237,164	3,937,633	4,237,164					3.010	3.030	MON	10,982	129,310	08/10/2017	10/01/2032	4,918,799	
3138LK-EN-3	FANNIE MAE		1.A	6,253,794	6,466,741	6,060,634	6,351,699		16,976			3.240	3.577	MON	18,042	212,432	02/13/2019	08/01/2032	5,386,642	
3138LK-EN-3	FANNIE MAE	0	1.A	288,637	298,465	279,722	292,970		814			3.240	3.589	MON	833	9,805	02/13/2019	08/01/2032	5,386,642	
3138LK-JT-5	FANNIE MAE		1.A	4,209,348	4,075,000	3,828,013	4,142,370		(9,994)			3.200	2.940	MON	11,229	132,211	06/19/2019	09/01/2032	4,286,400	
3138LK-JT-5	FANNIE MAE	0	1.A	206,594	200,000	187,878	203,459		(511)			3.200	2.928	MON	551	6,489	06/19/2019	09/01/2032	4,286,400	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3138LK-K3-0	FANNIE MAE		1.A	30,674	30,258	29,787	30,286		(51)			3.110	2.968	MON	81	954	08/08/2017	09/01/2027	28,917	
3138LK-KV-8	FANNIE MAE		1.A	2,308,625	2,300,000	2,240,983	2,300,000		(533)			3.050	3.034	MON	6,041	71,124	08/08/2017	01/01/2029	2,105,338	
3138LK-LG-0	FANNIE MAE		1.A	3,925,281	3,800,000	3,569,681	3,862,797		(9,316)			3.200	2.940	MON	10,471	123,289	06/19/2019	09/01/2032	4,010,667	
3138LK-LG-0	FANNIE MAE	0	1.A	206,594	200,000	187,878	203,459		(511)			3.200	2.928	MON	551	6,489	06/19/2019	09/01/2032	4,010,667	
3138LK-NN-3	FANNIE MAE		1.A	5,024,531	5,400,000	4,975,559	5,191,625		25,281			3.120	3.779	MON	14,508	170,820	06/21/2018	10/01/2032	12,274,884	
3138LK-NN-3	FANNIE MAE	CF	1.A	7,835,784	8,495,000	7,827,291	8,096,171		48,368			3.120	3.921	MON	22,823	268,725	11/29/2022	10/01/2032	12,274,884	
3138LK-NN-3	FANNIE MAE	0	1.A	186,094	200,000	184,280	192,282		936			3.120	3.779	MON	537	6,327	06/21/2018	10/01/2032	12,274,884	
3138LK-NP-8	FANNIE MAE		1.A	2,884,453	3,100,000	2,856,339	2,980,377		14,513			3.120	3.779	MON	8,329	98,063	06/21/2018	10/01/2032	7,177,404	
3138LK-NP-8	FANNIE MAE	CF	1.A	4,110,717	4,440,000	4,091,015	4,248,894		23,174			3.120	3.854	MON	11,929	140,452	11/29/2022	10/01/2032	7,177,404	
3138LK-NP-8	FANNIE MAE	0	1.A	93,047	100,000	92,140	96,141		468			3.120	3.779	MON	269	3,163	06/21/2018	10/01/2032	7,177,404	
3138LK-V7-9	FANNIE MAE		1.A	1,552,626	1,521,483	1,427,876	1,531,207		(7,860)			3.090	2.885	MON	4,048	47,667	09/11/2017	10/01/2032	111,993	
3138LK-V7-9	FANNIE MAE	CF	1.A	5,261,676	5,156,136	4,838,913	5,189,090		(26,635)			3.090	2.885	MON	13,720	161,537	09/11/2017	10/01/2032	111,993	
3138LL-BS-3	FANNIE MAE		1.A	4,626,017	4,623,127	4,309,870	4,623,127					3.130	3.147	MON	12,461	146,714	10/10/2017	12/01/2032	76,250	
3138LL-BY-0	FANNIE MAE		1.A	3,427,244	3,389,116	3,060,500	3,409,749		(2,701)			3.390	3.323	MON	9,893	116,487	10/12/2017	11/01/2035	2,257,194	
3138LL-D8-5	FANNIE MAE		1.A	1,719,429	1,709,811	1,598,095	1,710,922		(2,744)			3.140	3.104	MON	4,623	54,434	11/14/2017	12/01/2032	123,228	
3138LL-D8-5	FANNIE MAE	CF	1.A	4,871,714	4,844,464	4,527,936	4,846,920		(7,372)			3.140	3.108	MON	13,099	154,229	11/14/2017	12/01/2032	123,228	
3138LL-D8-5	FANNIE MAE	0	1.A	859,714	854,905	799,048	855,461		(1,372)			3.140	3.104	MON	2,312	27,217	11/14/2017	12/01/2032	123,228	
3138LL-DS-1	FANNIE MAE		1.A	9,145,830	9,097,500	8,779,576	9,101,124		(5,201)			3.050	3.027	MON	23,894	281,328	09/21/2017	11/01/2029	27,333,893	
3138LL-DS-1	FANNIE MAE	CF	1.A	19,405,045	19,302,500	18,627,949	19,312,271		(11,535)			3.050	3.024	MON	50,696	596,903	09/21/2017	11/01/2029	27,333,893	
3138LL-GC-3	FANNIE MAE		1.A	7,155,098	7,112,865	6,874,826	7,117,659		(4,384)			3.040	3.006	MON	18,620	219,235	10/17/2017	12/01/2029	6,236,947	
3138LL-GD-1	FANNIE MAE		1.A	7,094,328	7,052,454	6,816,437	7,056,638		(4,209)			3.040	3.008	MON	18,462	217,372	10/17/2017	12/01/2029	19,563,558	
3138LL-GD-1	FANNIE MAE	CF	1.A	15,351,115	15,260,506	14,749,798	15,271,331		(9,538)			3.040	3.005	MON	39,949	470,363	10/17/2017	12/01/2029	19,563,558	
3138LL-KF-1	FANNIE MAE		1.A	2,972,736	2,956,108	2,776,481	2,957,882		(4,841)			3.180	3.145	MON	8,095	95,310	10/23/2017	11/01/2032	53,519	
3138LL-KF-1	FANNIE MAE	0	1.A	180,166	179,158	168,272	179,281		(302)			3.180	3.142	MON	491	5,776	10/23/2017	11/01/2032	53,519	
3138LL-LC-7	FANNIE MAE		1.A	3,310,526	3,292,009	3,094,876	3,297,563		(1,607)			3.310	3.288	MON	9,383	110,479	10/26/2017	11/01/2032	2,541,457	
3138LL-LC-7	FANNIE MAE	0	1.A	91,959	91,445	85,969	91,609		(46)			3.310	3.286	MON	261	3,069	10/26/2017	11/01/2032	2,541,457	
3138LL-QM-0	FANNIE MAE		1.A	1,578,553	1,561,957	1,462,897	1,569,175		(1,398)			3.135	3.062	MON	4,217	49,648	11/08/2017	12/01/2032	1,255,230	
3138LL-QM-0	FANNIE MAE	0	1.A	175,395	173,551	162,544	174,379		(159)			3.135	3.060	MON	469	5,516	11/08/2017	12/01/2032	1,255,230	
3138LL-RD-9	FANNIE MAE		1.A	5,516,722	5,523,200	5,426,812	5,515,094					2.965	3.025	MON	14,102	166,037	09/26/2024	01/01/2028	34,894,005	
3138LL-RD-9	FANNIE MAE	CF	1.A	31,088,912	31,079,200	30,536,823	31,079,200					2.965	2.981	MON	79,351	934,297	11/10/2017	01/01/2028	34,894,005	
3138LL-RD-9	FANNIE MAE	0	1.A	3,201,000	3,200,000	3,144,155	3,200,000					2.965	2.981	MON	8,170	96,198	11/10/2017	01/01/2028	34,894,005	
3138LL-WR-2	FANNIE MAE		1.A	1,421,875	1,400,000	1,308,814	1,410,001		(1,620)			3.210	3.108	MON	3,870	45,564	11/27/2017	12/01/2032	11,029,425	
3138LL-WR-2	FANNIE MAE	CF	1.A	9,750,000	9,600,000	8,974,725	9,668,577		(11,110)			3.210	3.108	MON	26,536	312,440	11/27/2017	12/01/2032	11,029,425	
3138LM-2Z-5	FANNIE MAE		1.A	533,362	529,474	524,922	529,512		(514)			3.460	3.395	MON	1,578	18,574	03/02/2018	04/01/2028	498,882	
3138LM-4K-6	FANNIE MAE	CF	1.A	4,758,729	4,738,000	4,522,147	4,752,087		(3,036)			3.565	3.530	MON	14,545	171,256	03/05/2018	04/01/2033	4,384,503	
3138LM-5A-7	FANNIE MAE		1.A	5,466,270	5,464,563	4,946,989	5,464,563					3.640	3.672	MON	17,128	201,673	03/22/2018	04/01/2038	2,776,272	
3138LM-5C-3	FANNIE MAE		1.A	1,523,251	1,522,775	1,377,381	1,522,775					3.640	3.671	MON	4,773	56,199	03/22/2018	05/01/2038	671,726	
3138LM-5D-1	FANNIE MAE		1.A	4,364,385	4,363,022	3,949,780	4,363,022					3.640	3.672	MON	13,676	161,020	03/22/2018	04/01/2038	2,181,923	
3138LM-5E-9	FANNIE MAE		1.A	4,123,678	4,122,389	3,731,939	4,122,389					3.640	3.672	MON	12,921	152,139	03/22/2018	04/01/2038	2,039,710	
3138LM-GE-7	FANNIE MAE		1.A	3,279,043	3,337,449	3,227,676	3,301,588		6,778			3.340	3.621	MON	9,599	113,019	09/26/2024	02/01/2030	21,299,553	
3138LM-GE-7	FANNIE MAE	CF	1.A	21,270,906	21,550,388	20,841,567	21,412,108		22,209			3.340	3.503	MON	61,981	729,780	03/06/2018	02/01/2030	21,299,553	
3138LM-GE-7	FANNIE MAE	0	1.A	94,119	95,356	92,219	94,744		98			3.340	3.503	MON	274	3,229	03/06/2018	02/01/2030	21,299,553	
3138LM-HU-0	FANNIE MAE		1.A	2,604,875	2,600,000	2,321,481	2,600,863		(474)			3.630	3.651	MON	8,127	95,691	02/23/2018	03/01/2038	14,628,463	
3138LM-HU-0	FANNIE MAE	CF	1.A	16,086,105	16,056,000	14,336,038	16,061,329		(2,929)			3.630	3.651	MON	50,188	590,928	02/23/2018	03/01/2038	14,628,463	
3138LM-L8-4	FANNIE MAE		1.A	6,265,875	6,200,000	5,861,710	6,226,859		(5,155)			3.350	3.290	MON	17,885	210,585	01/29/2018	10/01/2032	6,317,588	
3138LM-L8-4	FANNIE MAE	0	1.A	303,188	300,000	283,631	301,320		(252)			3.350	3.289	MON	865	10,190	01/29/2018	10/01/2032	6,317,588	
3138LM-M9-1	FANNIE MAE	0	1.A	300,938	300,000	277,697	300,167		(99)			3.310	3.313	MON	855	10,068	01/26/2018	03/01/2033	5,916,274	
3138LM-M9-1	FANNIE MAE		1.A	6,072,883	6,100,000	5,646,512	6,064,023		2,520			3.310	3.410	MON	17,387	204,714	09/26/2024	03/01/2033	5,916,274	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3138LM-PD-9	FANNIE MAE		1.A	3,266,000	3,200,000	2,879,409	3,243,248		(3,182)			3.840	3.731	MON	10,581	124,587	03/23/2018	04/01/2038	6,922,080	
3138LM-PD-9	FANNIE MAE	CF	1.A	4,796,938	4,700,000	4,229,132	4,763,520		(4,673)			3.840	3.731	MON	15,541	182,987	03/23/2018	04/01/2038	6,922,080	
3138LM-PM-9	FANNIE MAE		1.A	4,514,063	4,500,000	4,196,045	4,502,380		(1,508)			3.420	3.423	MON	13,253	156,038	02/01/2018	03/01/2033	21,260,420	
3138LM-PM-9	FANNIE MAE	CF	1.A	18,256,875	18,200,000	16,970,671	18,209,134		(6,039)			3.420	3.424	MON	53,599	631,085	02/01/2018	03/01/2033	21,260,420	
3138LM-PM-9	FANNIE MAE	0	1.A	1,003,125	1,000,000	932,454	1,000,529		(335)			3.420	3.423	MON	2,945	34,675	02/01/2018	03/01/2033	21,260,420	
3138LM-RD-7	FANNIE MAE		1.A	1,634,165	1,612,000	1,598,365	1,614,854		(2,727)			3.485	3.347	MON	4,838	56,958	02/07/2018	04/01/2028	914,649	
3138LM-RE-5	FANNIE MAE		1.A	1,154,867	1,137,800	1,128,233	1,139,985		(2,094)			3.465	3.311	MON	3,395	39,972	02/07/2018	03/01/2028	639,642	
3138LM-VN-0	FANNIE MAE		1.A	4,524,609	4,500,000	4,263,431	4,507,859		(2,236)			3.640	3.624	MON	14,105	166,075	02/22/2018	04/01/2033	25,919,168	
3138LM-VN-0	FANNIE MAE	CF	1.A	24,823,967	25,113,000	23,792,787	24,852,473		23,532			3.640	3.814	MON	78,715	926,809	11/29/2022	04/01/2033	25,919,168	
3138LM-VN-0	FANNIE MAE	0	1.A	1,005,469	1,000,000	947,429	1,001,746		(497)			3.640	3.624	MON	3,134	36,906	02/22/2018	04/01/2033	25,919,168	
3138LM-VQ-3	FANNIE MAE		1.A	3,617,168	3,544,071	3,368,653	3,567,572		(19,620)			3.690	3.488	MON	11,261	132,593	02/22/2018	03/01/2033	62,667	
3138LM-VQ-3	FANNIE MAE	0	1.A	168,240	164,841	156,682	165,946		(921)			3.690	3.486	MON	524	6,167	02/22/2018	03/01/2033	62,667	
3138LM-WB-2	FANNIE MAE		1.A	7,986,997	8,000,000	7,754,599	7,964,541		3,621			3.230	3.327	MON	22,251	261,989	09/26/2024	03/01/2030	11,029,608	
3138LM-WB-2	FANNIE MAE	CF	1.A	4,827,000	4,800,000	4,652,760	4,803,738		(3,153)			3.230	3.198	MON	13,351	157,193	01/25/2018	03/01/2030	11,029,608	
3138LM-WB-2	FANNIE MAE	0	1.A	502,813	500,000	484,662	500,389		(328)			3.230	3.198	MON	1,391	16,374	01/25/2018	03/01/2030	11,029,608	
3138LM-XW-8	FANNIE MAE		1.A	4,405,837	4,370,484	4,154,989	4,377,749		(2,115)			3.630	3.609	MON	13,661	160,852	09/26/2024	04/01/2033	3,010,584	
3138LM-XW-8	FANNIE MAE	0	1.A	97,315	96,055	91,318	96,605		(97)			3.630	3.541	MON	300	3,535	03/01/2018	04/01/2033	3,010,584	
3138LN-4R-9	FANNIE MAE		1.A	1,609,000	1,600,000	1,540,004	1,603,416		(804)			3.770	3.753	MON	5,194	61,158	06/08/2018	08/01/2033	11,837,072	
3138LN-4R-9	FANNIE MAE	CF	1.A	10,257,375	10,200,000	9,817,528	10,221,779		(5,123)			3.770	3.753	MON	33,113	389,881	06/08/2018	08/01/2033	11,837,072	
3138LN-5Q-0	FANNIE MAE	CF	1.A	19,183,190	19,067,000	18,450,315	19,109,643		(10,324)			3.810	3.789	MON	62,556	736,542	06/12/2018	08/01/2033	17,574,589	
3138LN-5Q-0	FANNIE MAE	0	1.A	402,438	400,000	387,063	400,920		(220)			3.810	3.788	MON	1,312	15,452	06/12/2018	08/01/2033	17,574,589	
3138LN-6E-6	FANNIE MAE		1.A	4,629,243	4,653,754	4,644,030	4,632,269		2,152			3.920	4.015	MON	15,709	184,961	11/29/2022	07/01/2034	7,155,618	
3138LN-6E-6	FANNIE MAE	CF	1.A	4,862,886	4,859,849	4,849,695	4,859,849					3.920	3.948	MON	16,405	193,152	06/12/2018	07/01/2034	7,155,618	
3138LN-6E-6	FANNIE MAE	0	1.A	95,034	94,975	94,776	94,975					3.920	3.947	MON	321	3,775	06/12/2018	07/01/2034	7,155,618	
3138LN-6F-3	FANNIE MAE		1.A	3,847,145	3,855,018	3,846,963	3,846,961		807			3.920	3.978	MON	13,013	153,216	11/29/2022	07/01/2034	2,899,536	
3138LN-6F-3	FANNIE MAE	0	1.A	95,034	94,975	94,776	94,975					3.920	3.947	MON	321	3,775	06/12/2018	07/01/2034	2,899,536	
3138LN-HF-1	FANNIE MAE		1.A	2,880,054	2,878,255	2,767,200	2,878,255					3.680	3.700	MON	9,121	107,391	05/14/2018	06/01/2033	147,021	
3138LN-HF-1	FANNIE MAE	CF	1.A	5,713,655	5,710,086	5,489,769	5,710,086					3.680	3.701	MON	18,095	213,050	05/14/2018	06/01/2033	147,021	
3138LN-HF-1	FANNIE MAE	0	1.A	185,810	185,694	178,529	185,694					3.680	3.700	MON	588	6,928	05/14/2018	06/01/2033	147,021	
3138LN-MS-7	FANNIE MAE		1.A	7,049,381	7,046,854	6,957,668	7,026,835		808			3.750	3.809	MON	22,755	267,927	09/26/2024	06/01/2030	14,229,293	
3138LN-MS-7	FANNIE MAE	CF	1.A	9,927,736	9,872,205	9,747,261	9,879,497		(6,403)			3.750	3.718	MON	31,879	375,350	05/01/2018	06/01/2030	14,229,293	
3138LN-MS-7	FANNIE MAE	0	1.A	289,805	288,183	284,536	288,396		(187)			3.750	3.718	MON	931	10,957	05/01/2018	06/01/2030	14,229,293	
3138LN-RX-1	FANNIE MAE		1.A	3,214,000	3,200,000	3,082,744	3,204,028		(1,339)			3.790	3.785	MON	10,444	122,964	05/15/2018	06/01/2033	11,034,742	
3138LN-RX-1	FANNIE MAE	CF	1.A	7,633,250	7,600,000	7,321,516	7,608,713		(3,084)			3.790	3.787	MON	24,803	292,041	05/15/2018	06/01/2033	11,034,742	
3138LN-RX-1	FANNIE MAE	0	1.A	200,875	200,000	192,671	200,252		(84)			3.790	3.785	MON	653	7,685	05/15/2018	06/01/2033	11,034,742	
3138LN-T8-4	FANNIE MAE		1.A	3,519,688	3,500,000	3,392,740	3,506,856		(1,804)			3.840	3.823	MON	11,573	136,267	05/17/2018	07/01/2033	11,130,913	
3138LN-T8-4	FANNIE MAE	CF	1.A	8,306,463	8,260,000	8,006,866	8,275,181		(4,141)			3.840	3.825	MON	27,313	321,589	05/17/2018	07/01/2033	11,130,913	
3138LN-T8-4	FANNIE MAE	0	1.A	301,688	300,000	290,806	300,588		(155)			3.840	3.823	MON	992	11,680	05/17/2018	07/01/2033	11,130,913	
3138LN-UE-9	FANNIE MAE		1.A	6,163,034	6,200,000	5,673,414	6,158,138		1,696			3.920	4.018	MON	20,928	246,416	09/26/2024	06/01/2038	13,501,193	
3138LN-UE-9	FANNIE MAE	CF	1.A	10,145,408	10,128,000	9,267,797	10,130,342		(1,760)			3.920	3.945	MON	34,188	402,532	05/18/2018	06/01/2038	13,501,193	
3138LN-UF-6	FANNIE MAE		1.A	1,790,014	1,763,018	1,680,207	1,780,441		(1,453)			3.920	3.842	MON	5,951	70,070	07/26/2018	06/01/2038	5,068,261	
3138LN-UF-6	FANNIE MAE	CF	1.A	4,453,830	4,464,354	4,254,656	4,444,281		457			3.920	3.990	MON	15,070	177,433	11/29/2022	06/01/2038	5,068,261	
3138LN-V8-1	FANNIE MAE		1.A	117,256	116,600	115,879	116,600		(67)			3.810	3.767	MON	383	4,504	05/23/2018	07/01/2028	116,970	
3138LN-VB-4	FANNIE MAE		1.A	3,074,941	3,060,000	3,012,378	3,061,702		(1,880)			3.730	3.707	MON	9,829	115,723	06/13/2018	07/01/2030	11,788,028	
3138LN-VB-4	FANNIE MAE	CF	1.A	8,422,979	8,391,500	8,260,904	8,390,424		(4,041)			3.730	3.723	MON	26,953	317,350	11/29/2022	07/01/2030	11,788,028	
3138LN-VB-4	FANNIE MAE	0	1.A	301,465	300,000	295,331	300,167		(184)			3.730	3.707	MON	964	11,345	06/13/2018	07/01/2030	11,788,028	
3138LN-ZP-9	FANNIE MAE	CF	1.A	13,416,659	13,296,162	12,817,283	13,322,554		(30,914)			3.750	3.681	MON	42,936	505,531	06/01/2018	07/01/2033	227,744	
3138LN-ZP-9	FANNIE MAE	0	1.A	388,889	385,396	371,515	386,201		(917)			3.750	3.678	MON	1,245	14,653	06/01/2018	07/01/2033	227,744	
3138LN-ZR-5	FANNIE MAE		1.A	2,074,078	2,064,000	2,031,878	2,065,148		(1,268)			3.730	3.707	MON	6,629	78,056	06/13/2018	07/01/2030	7,969,194	

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Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3138LN-ZR-5	FANNIE MAE	OF	1.A	5,708,237	5,680,500	5,592,095	5,683,660		(3,489)			3.730	3.707	MON	18,245	214,825	06/13/2018	07/01/2030	7,969,194	
3138LN-ZR-5	FANNIE MAE	0	1.A	200,977	200,000	196,887	200,111		(123)			3.730	3.707	MON	642	7,564	06/13/2018	07/01/2030	7,969,194	
3138LP-BF-2	FANNIE MAE	OF	1.A	8,950,063	8,900,000	8,461,623	8,918,130		(4,473)			3.730	3.713	MON	28,586	336,581	06/20/2018	07/01/2033	8,927,664	
3138WF-D3-7	FANNIE MAE		1.A	311,536	297,976	283,496	311,536		(622)			3.500	2.488	MON	869	10,429	06/09/2016	07/01/2045	132	
3138WF-EB-8	FANNIE MAE	OF	1.A	1,666,753	1,584,849	1,507,343	1,666,753		(7,713)			3.500	2.347	MON	4,622	55,470	11/09/2016	07/01/2045	138	
3138WG-A6-1	FANNIE MAE	OF	1.A	3,075,417	2,943,203	2,810,476	3,075,418		(11,674)			3.500	2.422	MON	8,584	103,012	06/09/2016	12/01/2045	79	
3138WG-QR-8	FANNIE MAE		1.A	1,338,406	1,272,777	1,207,117	1,320,545		(3,606)			3.500	2.533	MON	3,712	44,547	11/09/2016	03/01/2046	137	
3138WH-BC-5	FANNIE MAE	OF	1.A	4,270,268	4,176,802	3,794,698	4,270,267		(9,126)			3.000	2.500	MON	10,442	125,305	06/09/2016	05/01/2046	316	
3138WH-FS-6	FANNIE MAE	OF	1.A	2,142,854	2,077,132	1,891,443	2,142,854		(4,767)			3.000	2.307	MON	5,193	62,314	11/09/2016	06/01/2046	212	
3138WH-GB-2	FANNIE MAE	OF	1.A	564,406	539,818	511,970	564,406		(2,579)			3.500	2.341	MON	1,574	18,894	06/09/2016	05/01/2046	130	
3138WH-NP-3	FANNIE MAE		1.A	7,178,065	7,008,603	6,635,272	7,131,468		(10,361)			3.500	3.006	MON	20,441	245,301	12/09/2016	07/01/2046	124	
3138WJ-EU-8	FANNIE MAE	OF	1.A	678,164	657,937	637,106	667,551		(3,904)			2.500	1.785	MON	1,371	16,448	11/15/2016	11/01/2031	998	
3138YR-CR-7	FANNIE MAE	OF	1.A	665,396	646,383	614,436	665,396		(956)			3.500	2.887	MON	1,885	22,623	12/08/2015	10/01/2045	128	
313921-6U-7	FANNIEMAE WHOLE LOAN		1.B FE	459	459	459	459					5.610	5.287	MON	2	26	11/08/2001	01/25/2032	459	
31392A-4G-0	FANNIE MAE		1.B FE	14,170	14,279	14,455	14,208		39			6.000	6.091	MON	71	857	10/29/2008	12/25/2031		
31392B-NR-3	FANNIE MAE		1.B FE	124,998	129,857	135,018	128,115		690			6.000	6.458	MON	649	7,791	02/20/2002	01/25/2032	3	
31392D-QA-3	FANNIE MAE		1.B FE	43,346	43,211	43,231	43,211					4.601	4.605	MON	72	2,161	07/29/2003	03/18/2032	182	
31392J-AQ-2	FANNIEMAE WHOLE LOAN		1.B FE	130,003	130,821	132,516	130,148		109			5.900	5.944	MON	643	7,718	09/17/2008	07/25/2042	929	
31392J-AQ-2	FANNIEMAE WHOLE LOAN	OF	1.B FE	195,005	196,231	198,774	195,221		164			5.900	5.944	MON	965	11,578	09/17/2008	07/25/2042	929	
31393A-CF-2	FANNIE MAE		1.B FE	31,119	32,051	31,825	31,756		97			4.000	4.260	MON	107	1,282	06/01/2010	04/25/2033	100	
31393B-KW-4	FANNIE MAE		1.B FE	45,849	46,710	46,381	46,428		87			4.000	4.134	MON	156	1,868	06/28/2010	05/25/2033	146	
31393F-GG-5	FREDDIE MAC		1.B FE	25,472	25,413	25,350	25,413					4.498	4.501	MON	51	1,234	07/29/2003	11/15/2032	1	
31393X-VK-0	FANNIEMAE WHOLE LOAN		1.B FE	820,769	818,043	841,476	818,042					5.500	5.431	MON	3,749	44,992	04/30/2010	05/25/2034	1,247	
31393Y-W3-5	FANNIEMAE WHOLE LOAN	OF	1.B FE	3,760,514	3,800,898	3,954,549	3,782,024		4,230			5.500	5.559	MON	17,421	209,049	02/18/2005	07/25/2034	914	
31394B-EP-5	FANNIE MAE	OF	1.B FE	245,784	244,392	255,658	244,237		(33)			5.500	5.396	MON	1,120	13,442	06/02/2009	11/25/2034		
31394C-A9-3	FANNIE MAE		1.B FE	30,017	29,236	30,286	29,440		(59)			5.500	5.172	MON	134	1,608	04/11/2011	03/25/2035	1	
31394C-F2-3	FANNIE MAE FNMA_05-24		1.B FE	12,196	12,428	12,538	12,141		56			4.500	5.051	MON	47	559	07/25/2011	04/25/2035		
31394E-QY-7	FANNIE MAE		1.B FE	4,562,176	4,516,355	4,898,693	4,540,239		(6,930)			6.000	5.783	MON	22,582	262,376	11/29/2022	07/25/2035	8	
31394F-CP-8	FANNIE MAE		1.B FE	490,925	486,766	499,525	492,210		(596)			5.250	4.792	MON	2,130	25,555	01/25/2010	09/25/2035	1,441	
31394G-XJ-7	FREDDIE MAC		1.B FE	96,322	92,004	95,646	93,294		(634)			5.500	4.848	MON	422	5,060	04/30/2010	08/15/2033	6	
31394J-VT-1	FREDDIE MAC		1.B FE	133,980	130,170	134,421	135,092		(920)			5.500	4.414	MON	597	7,159	03/31/2010	05/15/2033	8	
31394L-J9-4	FREDDIE MAC		1.B FE	28,209	27,894	29,083	28,312		(103)			5.500	5.019	MON	128	1,534	04/30/2010	10/15/2033		
31394M-UK-4	FREDDIE MAC		1.B FE	23,131	22,502	23,461	22,723		(80)			5.500	5.041	MON	103	1,238	01/06/2009	12/15/2033		
31394U-CC-4	FANNIE MAE		1.B FE	153,197	161,721	162,056	152,141		1,919			5.500	9.604	MON	741	8,895	05/23/2007	10/25/2035	22	
31394U-CC-4	FANNIE MAE	OF	1.B FE	382,992	404,303	405,140	380,351		4,797			5.500	9.604	MON	1,853	22,237	05/23/2007	10/25/2035	22	
31394U-CM-2	FANNIE MAE		1.B FE	577,205	608,611	619,162	572,519		5,995			5.500	9.502	MON	2,789	33,474	05/23/2007	10/25/2035		
31394U-QD-7	FANNIE MAE		1.B FE	10,697	10,745	10,957	10,688		8			5.000	5.059	MON	45	537	04/07/2010	11/25/2035	10,745	
31394V-SN-1	FANNIE MAE FNMA_05-118		1.B FE	305,864	278,633	292,778	311,547		(6,098)			6.000	3.299	MON	1,393	16,718	04/01/2011	01/25/2036		
31395A-LK-9	FREDDIE MAC		1.B FE	27,038	26,802	27,741	27,085		(64)			5.500	5.142	MON	123	1,474	04/30/2010	06/15/2034		
31395B-AE-3	FANNIE MAE		1.B FE	25,077	25,333	26,476	25,010		61			5.500	5.794	MON	116	1,393	04/30/2010	03/25/2036		
31395B-L4-3	FANNIE MAE		1.B FE	28,513	28,522	28,997	28,513		3			5.500	5.447	MON	131	1,569	12/16/2008	04/25/2031		
31395B-ZE-6	FANNIE MAE	OF	1.B FE	580,386	603,782	626,099	595,382		2,220			5.500	5.847	MON	2,767	33,208	10/18/2006	07/25/2035	1	
31395K-CX-9	FREDDIE MAC	OF	1.B FE	591,739	610,827	639,058	603,736		1,838			5.500	5.833	MON	2,800	33,595	01/24/2007	12/15/2034	1	
31395M-LP-2	FREDDIE MAC	OF	1.B FE	2,743,825	2,891,094	2,997,430	2,668,841		29,960			5.500	7.930	MON	13,251	159,010	05/18/2007	02/15/2035	5	
31395M-LP-2	FREDDIE MAC		1.B FE	405,018	426,757	442,453	393,950		4,421			5.500	7.924	MON	1,956	23,472	05/18/2007	02/15/2035	5	
31395N-GV-3	FANNIE MAE		1.B FE	39,942	38,938	40,380	39,199		(93)			5.500	5.125	MON	178	2,142	04/30/2010	06/25/2036	38,938	
31395P-FF-4	FREDDIE MAC		1.B FE	16,647	17,065	17,736	16,872		48			5.500	5.833	MON	78	939	04/30/2010	03/15/2035		

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1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31395R-RN-0	FREDDIE MAC		1.B FE	67,091	66,623	69,199	66,691		(30)			5.500	5.396	MON	305	3,664	04/30/2010	04/15/2035		
31395U-4A-6	FREDDIE MAC		1.B FE	14,296	14,057	14,559	14,134		(25)			5.500	5.222	MON	64	773	04/30/2010	08/15/2034		
31396K-NE-8	FANNIE MAE		1.B FE	15,257	15,013	15,595	15,075		(24)			5.500	5.231	MON	69	826	04/30/2010	08/25/2036	15,013	
31396K-WL-2	FANNIE MAE		1.B FE	365,199	350,773	369,762	369,341		(2,995)			6.000	4.557	MON	1,754	21,047	04/30/2010	07/25/2036		
31396Q-DF-3	FANNIE MAE		1.B FE	46,917	45,927	47,845	46,466		(87)			5.500	5.116	MON	211	2,526	06/25/2009	07/25/2039	71	
31396Q-R6-8	FANNIE MAE		1.B FE	1,075,954	1,051,133	1,047,589	1,059,791		(1,537)			5.000	4.794	MON	4,380	52,557	11/29/2022	09/25/2039	5,795	
31396T-BN-2	FREDDIE MAC		1.B FE	38,926	37,228	38,778	37,925		(185)			5.500	4.813	MON	171	2,048	05/13/2009	06/15/2036	1	
31396U-AR-1	FREDDIE MAC		1.B FE	343,836	342,979	365,675	342,979					6.000	5.939	MON	1,715	20,579	12/03/2008	07/15/2036	5	
31396U-LP-3	FREDDIE MAC FHLMC_31		1.B FE	29,805	27,285	28,480	28,107		(240)			5.500	4.520	MON	125	1,501	04/19/2011	07/15/2036		
31396V-2L-1	FANNIE MAE BENCHMARK REMIC		1.B FE	61,399	58,524	61,389	62,255		(682)			5.500	3.821	MON	268	3,219	06/03/2010	06/25/2037		
31396V-EQ-7	FANNIE MAE		1.B FE	49,228	48,101	49,840	49,467		(127)			5.500	4.492	MON	220	2,646	04/08/2010	04/25/2037		
31396W-6B-7	FANNIE MAE		1.B FE	241,175	240,845	254,500	240,845					6.000	5.916	MON	1,204	14,451	12/12/2007	08/25/2037		
31396W-T4-8	FANNIE MAE		1.B FE	130,521	123,634	130,547	127,314		(1,049)			6.000	5.028	MON	618	7,418	04/30/2010	08/25/2037	9	
31396W-UL-8	FANNIE MAE		1.B FE	392,568	401,929	418,208	397,374		1,135			5.500	5.710	MON	1,842	22,106	04/30/2010	07/25/2037	815	
31396X-DN-1	FANNIE MAE		1.B FE	31,121	30,232	31,483	30,532		(96)			5.500	5.067	MON	139	1,663	04/30/2010	08/25/2037		
31396X-N2-6	FANNIE MAE		1.B FE	18,869	18,271	19,135	19,022		(136)			6.000	4.960	MON	91	1,096	12/17/2009	08/25/2037	29	
31396X-UL-6	FANNIE MAE		1.B FE	519,191	535,900	544,541	513,627		2,915			4.750	5.980	MON	2,121	25,455	01/14/2009	09/25/2037	1,477	
31397B-5W-7	FREDDIE MAC		1.B FE	1,004,443	944,112	998,131	966,281		(4,590)			6.000	5.220	MON	4,721	56,647	04/30/2010	09/15/2036	105	
31397C-3Q-0	FREDDIE MAC		1.B FE	30,704	29,364	30,538	30,038		(144)			5.500	4.773	MON	135	1,615	05/13/2009	10/15/2036		
31397C-TN-9	FREDDIE MAC		1.B FE	143,750	137,334	142,347	139,788		(584)			5.500	4.847	MON	629	7,553	05/13/2009	11/15/2036	9	
31397H-GR-3	FREDDIE MAC		1.B FE	86,349	83,431	86,130	87,242		(1,237)			6.000	4.902	MON	417	5,006	04/07/2009	05/15/2037	76	
31397H-VU-9	FREDDIE MAC		1.B FE	2,695	2,640	2,704	2,679		(6)			5.000	4.539	MON	11	132	04/02/2009	06/15/2037		
31397H-XJ-2	FREDDIE MAC		1.B FE	4,492	4,361	4,534	4,523		(25)			5.500	4.468	MON	20	240	03/30/2009	06/15/2037	7	
31397H-YB-8	FREDDIE MAC		1.B FE	1,808,490	1,706,093	1,809,823	1,743,752		(7,940)			6.000	5.301	MON	8,530	102,366	04/30/2010	06/15/2037	24	
31397J-F2-5	FREDDIE MAC		1.B FE	84,285	85,959	88,522	83,863		864			5.000	5.619	MON	358	4,298	01/08/2009	03/15/2037		
31397J-FW-9	FREDDIE MAC		1.B FE	203,085	198,731	210,480	204,693		(403)			6.000	5.235	MON	994	11,924	01/28/2009	06/15/2037	383	
31397J-JL-9	FREDDIE MAC		1.B FE	190,447	191,645	202,487	190,773		80			5.900	5.960	MON	942	11,307	12/12/2007	06/15/2037	490	
31397J-V2-7	FREDDIE MAC		1.B FE	69,654	68,665	72,676	69,828		(514)			6.000	5.531	MON	343	4,120	04/30/2010	07/15/2037	11	
31397J-VG-6	FREDDIE MAC		1.B FE	137,380	132,955	138,660	134,245		(333)			5.500	5.128	MON	609	7,313	06/01/2009	07/15/2037		
31397J-VU-5	FREDDIE MAC		1.B FE	61,170	67,513	69,528	64,048		646			5.500	7.085	MON	309	3,713	11/07/2008	07/15/2037		
31397J-ZH-0	FREDDIE MAC		1.B FE	11,410	11,275	11,610	11,344		(17)			5.000	4.753	MON	47	564	05/04/2009	07/15/2037	1	
31397K-VC-2	FREDDIE MAC		1.B FE	171,464	171,786	181,979	171,464		58			6.000	5.993	MON	859	10,307	12/09/2008	10/15/2037	58	
31397K-X5-5	FREDDIE MAC		1.B FE	314,599	316,578	335,501	314,946		131			6.000	6.072	MON	1,583	18,995	12/13/2007	10/15/2037	239	
31397M-J2-4	FANNIE MAE		1.B FE	20,059	20,313	21,430	20,092		26			6.500	6.697	MON	110	1,320	11/25/2008	02/25/2037	44	
31397M-SH-1	FANNIE MAE		1.B FE	55,874	55,891	57,857	55,874		3			5.500	5.448	MON	256	3,074	12/15/2008	09/25/2038	2	
31397M-XK-8	FANNIE MAE		1.B FE	279,355	279,355	297,701	279,355					6.000	5.935	MON	1,397	16,761	09/02/2008	09/25/2038	6	
31397M-XK-8	FANNIE MAE	CF	1.B FE	354,183	354,183	377,442	354,183					6.000	5.935	MON	1,771	21,251	09/02/2008	09/25/2038	6	
31397N-D9-3	FANNIE MAE		1.B FE	3,679,171	3,659,573	3,679,185	3,665,907		(2,515)			5.000	4.849	MON	15,248	178,118	11/29/2022	05/25/2039		
31397N-D9-3	FANNIE MAE	CF	1.B FE	9,635,553	9,587,200	9,638,579	9,601,982		(5,870)			5.000	4.854	MON	39,947	466,626	11/29/2022	05/25/2039		
31397N-SC-0	FANNIE MAE		1.B FE	184,893	186,325	181,628	184,893		167			4.143	4.286	MON	643	7,997	04/30/2010	04/25/2039		
31397P-7C-8	FREDDIE MAC		1.B FE	26,667	27,851	28,934	27,576		60			5.500	5.744	MON	128	1,532	03/27/2008	11/15/2037	3	
31397P-GU-8	FREDDIE MAC		1.B FE	72,123	72,123	73,768	72,123					6.000	5.955	MON	361	4,327	12/19/2007	11/15/2037	11	
31397P-UP-3	FREDDIE MAC		1.B FE	214,676	213,012	223,477	213,245		(77)			6.000	5.902	MON	1,065	12,781	03/31/2008	01/15/2038	428	
31397Q-H3-5	FANNIE MAE FNMA_11-18		1.B FE	54,353	61,233	60,485	56,335		425			4.000	5.838	MON	204	2,449	02/22/2011	03/25/2041	61,233	
31397R-6C-5	FREDDIE MAC		1.B FE	18,723	21,065	21,583	19,716		232			5.000	7.080	MON	88	1,053	04/02/2008	02/15/2038	56	

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Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31397S-C7-7	FANNIE MAE FNMA_11-36		1.B FE	1,535,893	1,448,696	1,455,693	1,540,133		(5,877)			4.500	2.933	MON	5,433	65,191	08/22/2011	11/25/2040	1	
31397S-C7-7	FANNIE MAE FNMA_11-36	CF	1.B FE	2,707,581	2,553,864	2,566,199	2,716,671		(10,464)			4.500	2.919	MON	9,577	114,924	08/22/2011	11/25/2040	1	
31397S-JA-3	FANNIE MAE FNMA_11-32		1.B FE	17,419	18,666	18,780	17,361		70			4.500	6.094	MON	70	840	03/03/2011	03/25/2041	18,666	
31397T-6Z-0	FREDDIE MAC		1.B FE	78,876	78,035	84,258	78,764		(185)			6.500	6.144	MON	423	5,072	11/20/2008	03/15/2037		
31397T-MV-1	FREDDIE MAC		1.B FE	3,029	3,044	3,072	3,031		2			5.000	5.062	MON	13	152	12/16/2008	05/15/2038	3	
31397U-VC-0	FANNIE MAE FNMA_11-59		1.B FE	3,275,415	3,065,671	3,042,683	3,107,237		(14,771)			4.000	3.386	MON	10,219	122,627	09/26/2024	07/25/2041		
31397W-VH-5	FREDDIE MAC		1.B FE	25,786	25,096	26,106	25,371		(82)			5.500	5.050	MON	115	1,380	01/06/2009	07/15/2038		
31397Y-4Z-1	FREDDIE MAC		1.B FE	35,727	35,772	36,641	35,745					6.000	5.952	MON	179	2,146	10/16/2008	08/15/2038	107	
31397Y-6D-8	FREDDIE MAC		1.B FE	57,655	55,638	58,134	56,639		(397)			5.500	4.814	MON	255	3,060	01/14/2009	08/15/2038	61	
31397Y-C3-3	FREDDIE MAC		1.B FE	452,781	449,714	473,040	452,785		(419)			6.000	5.662	MON	2,249	26,983	12/12/2008	09/15/2038	2	
31397Y-WD-9	FREDDIE MAC		1.B FE	37,890	38,092	36,723	37,890		34			3.662	3.774	MON	116	1,403	02/10/2009	06/15/2038	5	
31398C-UU-0	FREDDIE MAC		1.B FE	48,658	46,424	48,060	46,959		(151)			5.500	5.035	MON	213	2,553	04/07/2010	05/15/2039	5	
31398C-VF-2	FREDDIE MAC		1.B FE	17,863	18,809	18,965	18,214		77			4.500	5.299	MON	71	846	04/07/2010	05/15/2039	51	
31398E-R6-3	FREDDIE MAC		1.B FE	557,738	560,013	573,873	558,434		271			5.000	5.027	MON	2,333	28,001	07/23/2009	05/15/2036	1	
31398F-AS-0	FANNIE MAE	CF	1.B FE	7,534,287	7,509,169	7,715,377	7,521,220		(4,189)			5.000	4.903	MON	31,288	375,458	11/29/2022	09/25/2039		
31398F-H9-5	FANNIE MAE		1.B FE	134,745	135,750	137,000	135,252		224			4.500	4.547	MON	509	6,109	04/30/2010	11/25/2039	135,750	
31398F-L2-5	FANNIE MAE		1.B FE	449,493	453,318	464,861	451,140		277			5.000	5.042	MON	1,889	22,666	04/07/2010	11/25/2039		
31398F-LS-8	FANNIE MAE		1.B FE	295,735	298,063	306,109	296,634		257			5.000	5.040	MON	1,242	14,903	04/07/2010	10/25/2039		
31398F-LY-5	FANNIE MAE		1.B FE	62,788	66,049	66,476	65,034		400			4.500	5.030	MON	248	2,972	04/07/2010	10/25/2039	16	
31398G-EZ-8	FANNIE MAE		1.B FE	313,235	316,799	319,194	314,485		262			4.500	4.619	MON	1,188	14,256	01/26/2010	12/25/2039	57	
31398J-HF-3	FREDDIE MAC		1.B FE	216,481	218,323	224,499	217,376		184			5.000	5.066	MON	910	10,916	04/07/2010	08/15/2039		
31398K-BU-3	FREDDIE MAC		1.B FE	242,188	245,254	242,241	243,758		136			5.000	5.085	MON	1,022	12,263	04/07/2010	10/15/2039		
31398L-7B-8	FREDDIE MAC		1.B FE	295,611	294,965	301,490	294,965					5.000	4.966	MON	1,229	14,748	03/08/2010	11/15/2039	1	
31398L-7B-8	FREDDIE MAC	CF	1.B FE	1,887,748	1,874,997	1,916,472	1,880,074		(1,627)			5.000	4.864	MON	7,812	93,750	11/29/2022	11/15/2039	1	
31398L-BV-9	FHLMC_3597D		1.B FE	596,813	600,000	614,620	598,233		108			5.000	5.027	MON	2,500	30,000	01/13/2010	11/15/2039	5,600	
31398L-BV-9	FHLMC_3597D	CF	1.B FE	4,037,841	4,048,750	4,147,404	4,042,934		(474)			5.000	4.986	MON	16,870	202,437	11/29/2022	11/15/2039	5,600	
31398L-PL-6	FREDDIE MAC		1.B FE	78,582	79,855	81,805	78,358		209			5.000	5.509	MON	333	3,993	12/15/2009	04/15/2036		
31398L-PM-4	FREDDIE MAC		1.B FE	140,612	142,598	146,080	140,281		324			5.000	5.430	MON	594	7,130	02/02/2010	04/15/2036	1	
31398M-CZ-7	FANNIE MAE		1.B FE	153,853	154,383	155,467	153,884		74			4.500	4.507	MON	579	6,947	06/08/2010	10/25/2039	35	
31398M-SC-1	FANNIE MAE		1.B FE	522,752	535,705	540,140	520,070		1,357			4.500	5.443	MON	2,009	24,107	06/01/2010	03/25/2040		
31398M-WA-0	FANNIE MAE		1.B FE	1,303,727	1,230,294	1,258,918	1,257,040		(6,288)			5.000	4.324	MON	5,126	61,515	05/26/2010	03/25/2040		
31398M-WA-0	FANNIE MAE	CF	1.B FE	993,358	937,407	959,217	957,786		(4,791)			5.000	4.324	MON	3,906	46,870	05/26/2010	03/25/2040		
31398M-X5-0	FNMA_10-31		1.B FE	860,543	837,995	845,506	844,921		(2,761)			4.500	4.131	MON	3,142	37,710	09/26/2024	04/25/2040	1	
31398N-MR-2	FNMA_10-114		1.B FE	1,461,643	1,343,451	1,406,157	1,409,785		(14,679)			6.000	4.064	MON	6,717	80,607	09/26/2024	10/25/2040	1,343,451	
31398N-UB-8	FANNIE MAE FNMA_10-118		1.B FE	2,369,265	2,231,986	2,244,235	2,276,686		(10,949)			4.500	3.848	MON	8,370	100,439	09/26/2024	03/25/2040		
31398P-5L-9	FANNIE MAE FNMA_10-49		1.B FE	549,833	549,981	553,086	549,809		28			4.500	4.422	MON	2,062	24,749	06/21/2011	05/25/2040		
31398P-HA-0	FANNIE MAE		1.B FE	39,090	40,874	40,958	39,595		155			4.500	5.218	MON	153	1,839	05/17/2011	04/25/2040		
31398P-HU-6	FANNIE MAE		1.B FE	2,806	2,823	2,904	2,809		2			5.000	5.052	MON	12	141	03/10/2010	04/25/2040	4	
31398P-MN-6	FANNIE MAE		1.B FE	8,297	8,119	8,299	8,180		(15)			5.000	4.657	MON	34	406	06/22/2010	05/25/2040	8,119	
31398P-RM-3	FNMA_10-42		1.B FE	167,544	158,013	156,934	162,624		(2,225)			5.000	4.137	MON	658	7,901	09/13/2010	05/25/2040	18	
31398P-XV-6	FANNIE MAE		1.B FE	243,170	265,697	267,172	238,440		4,372			4.500	7.832	MON	996	11,956	04/30/2010	05/25/2040	10	
31398Q-4X-2	FREDDIE MAC		1.B FE	459,405	483,377	488,195	468,313		1,360			4.500	5.545	MON	1,813	21,752	05/20/2010	02/15/2035	2	
31398Q-4X-2	FREDDIE MAC	CF	1.B FE	2,526,729	2,658,571	2,685,071	2,579,171		9,570			4.500	5.502	MON	9,970	119,636	05/20/2010	02/15/2035	2	
31398Q-CU-9	FREDDIE MAC		1.B FE	243,527	241,480	249,491	242,513		(81)			5.000	4.876	MON	1,006	12,074	05/11/2010	05/15/2040	15	
31398Q-UH-8	FREDDIE MAC FHLMC_3747		1.B FE	773,571	729,892	720,676	754,203		(4,334)			4.000	3.276	MON	2,433	29,196	01/10/2017	10/15/2040	247	
31398Q-UH-8	FREDDIE MAC FHLMC_3747	0	1.B FE	51,571	48,659	48,045	50,280		(289)			4.000	3.276	MON	162	1,946	01/10/2017	10/15/2040	247	

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1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31398R-EW-1	FANNIE MAE FNMA_10-66		1.B FE	82,897	71,792	72,334	77,774		(416)			4.500	2.337	MON	269	3,231	10/24/2012	06/25/2040	71,792	
31398R-KL-8	FNMA_10-55		1.B FE	35,788	33,802	34,595	34,809		(8)			5.000	4.314	MON	141	1,690	07/27/2010	06/25/2040		
31398R-N5-0	FANNIE MAE		1.B FE	325,082	327,035	324,237	324,496		138			5.000	5.100	MON	1,363	16,352	05/24/2010	06/25/2040	35	
31398R-QK-4	FNMA_10-61		1.B FE	140,127	132,118	135,178	135,911		(920)			5.000	4.189	MON	550	6,606	09/13/2010	06/25/2040	6	
31398T-3G-4	FNMA_10-99		1.B FE	96,042	87,435	86,763	88,256		(1,022)			5.000	3.541	MON	364	4,372	09/23/2010	01/25/2040	2,084	
31398T-GJ-4	FANNIE MAE		1.B FE	1,996,359	2,030,831	2,051,017	2,013,724		2,211			4.500	4.610	MON	7,616	91,387	11/29/2022	07/25/2040	30	
31398W-B8-6	FREDDIE MAC		1.B FE	14,641	14,219	14,662	14,253		(17)			4.583	4.221	MON	54	626	09/28/2011	12/15/2036		
31398W-Q8-0	FHLMC_36-39		1.B FE	199,448	178,928	180,429	191,666		(2,784)			4.500	1.787	MON	671	8,052	04/11/2012	02/15/2040	467	
31398W-S8-8	FREDDIE MAC		1.B FE	181,715	190,652	187,099	185,787		19			4.500	5.001	MON	715	8,579	02/25/2010	02/15/2040	12	
31402B-A4-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION		1.A	74,525	73,833	74,902	74,142		(90)			5.500	5.244	MON	338	4,061	11/10/2003	08/01/2033	272	
31402R-CV-9	FNMA POOL-735484		1.A	55,691	58,854	60,437	55,788		642			5.000	6.661	MON	245	2,943	11/11/2008	05/01/2035	123	
31403D-FV-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION		1.A	2,522	2,349	2,416	2,504		(175)			6.915	4.944	MON	14	161	11/24/2010	04/01/2036	10	
31404N-BV-7	FANNIE MAE		1.A	98,536	97,621	99,985	97,621					6.625	6.494	MON	539	6,417	01/20/2005	01/01/2035	553	
31404P-6J-5	FANNIE MAE		1.A	82,941	83,044	84,151	83,044					6.060	5.936	MON	419	5,136	04/14/2004	05/01/2034	554	
31409G-M4-5	FNMA POOL-870779		1.A	8,384	8,687	8,953	8,411		52			5.500	6.506	MON	40	478	07/11/2006	07/01/2036	16	
31409L-EE-1	FANNIE MAE		1.A	180,577	170,831	170,492	172,258		(1,016)			5.830	5.087	MON	830	9,959	04/30/2010	03/01/2029	4,850	
31409L-N5-0	FANNIE MAE		1.A	1,049,366	1,051,760	1,048,990	1,049,366		139			5.820	5.794	MON	5,101	61,212	11/29/2022	03/01/2037	45,709	
31409L-N5-0	FANNIE MAE	CF	1.A	3,370,204	3,377,893	3,368,996	3,370,204		446			5.820	5.794	MON	16,383	196,593	11/29/2022	03/01/2037	45,709	
3140E5-DE-1	FANNIE MAE	CF	1.A	1,339,726	1,298,440	1,181,096	1,339,726		(10,897)			3.000	2.361	MON	3,246	38,953	11/09/2016	11/01/2046	140	
3140E9-H7-4	FANNIE MAE	CF	1.A	2,061,866	1,972,119	1,874,648	2,061,866		(8,484)			3.500	2.335	MON	5,752	69,024	06/09/2016	01/01/2046	112	
3140EU-2C-2	FANNIE MAE	CF	1.A	2,632,786	2,563,102	2,512,730	2,593,989		(14,360)			3.000	2.297	MON	6,408	76,893	12/15/2016	03/01/2031	582	
3140EV-JR-9	FANNIE MAE		1.A	436,064	422,578	400,385	436,064		(1,224)			3.500	2.683	MON	1,233	14,790	07/11/2017	06/01/2046	99	
3140EY-UT-6	FANNIE MAE		1.A	171,685	167,140	163,931	168,976		(946)			3.000	2.351	MON	418	5,014	12/15/2016	03/01/2031	881	
3140F2-5B-2	FANNIE MAE	CF	1.A	845,051	837,916	812,436	840,996		(1,766)			2.500	2.244	MON	1,746	20,948	07/14/2017	07/01/2031	394	
3140F3-6V-5	FANNIE MAE	CF	1.A	1,693,604	1,656,463	1,509,582	1,693,604		(1,413)			3.000	2.531	MON	4,141	49,694	06/09/2016	06/01/2046	154	
3140F3-R3-4	FANNIE MAE	CF	1.A	1,828,594	1,788,493	1,636,206	1,824,801		(4,696)			3.000	2.653	MON	4,471	53,655	06/09/2016	06/01/2046	225	
3140F5-A3-7	FANNIE MAE	CF	1.A	1,254,199	1,215,549	1,105,377	1,254,199		(2,887)			3.000	2.396	MON	3,039	36,466	11/09/2016	11/01/2046	147	
3140F5-AD-5	FANNIE MAE	CF	1.A	15,053,038	14,591,360	13,268,879	15,053,040		(36,596)			3.000	2.418	MON	36,479	437,741	11/09/2016	11/01/2046	155	
3140F5-BK-8	FANNIE MAE	CF	1.A	2,655,336	2,632,915	2,548,903	2,642,538		(4,488)			2.500	2.261	MON	5,485	65,822	07/14/2017	11/01/2031	706	
3140FA-QK-1	FANNIE MAE	CF	1.A	2,975,524	2,881,864	2,790,610	2,925,253		(18,384)			2.500	1.764	MON	6,004	72,047	10/14/2016	10/01/2031	12,742	
3140FA-XD-9	FANNIE MAE	CF	1.A	1,734,017	1,680,579	1,529,130	1,734,017		(1,983)			3.000	2.344	MON	4,201	50,417	11/09/2016	08/01/2046	108	
3140FA-XG-2	FANNIE MAE	CF	1.A	1,912,626	1,853,684	1,685,672	1,912,626		(3,130)			3.000	2.293	MON	4,634	55,611	11/09/2016	08/01/2046	48	
3140FD-R9-9	FANNIE MAE	CF	1.A	1,457,187	1,412,281	1,289,616	1,457,187		(2,113)			3.000	2.308	MON	3,531	42,369	11/09/2016	08/01/2046	106	
3140FT-4V-0	FANNIE MAE		1.A	536,598	508,831	491,339	536,598		(12,749)			4.000	2.209	MON	1,696	20,353	07/11/2017	04/01/2047	17	
3140HR-6D-0	FANNIE MAE		1.A	610,875	600,000	589,184	605,912		(778)			4.140	4.014	MON	2,139	25,185	10/19/2018	12/01/2033	14,750,715	
3140HR-6D-0	FANNIE MAE	CF	1.A	14,355,563	14,100,000	13,845,835	14,238,940		(18,279)			4.140	4.014	MON	50,267	591,848	10/19/2018	12/01/2033	14,750,715	
3140HR-EP-4	FANNIE MAE	0	1.A	100,781	100,000	96,040	100,353		(64)			3.760	3.724	MON	324	3,812	09/06/2018	10/01/2033	4,186,075	
3140HR-EP-4	FANNIE MAE		1.A	4,205,602	4,173,000	4,007,740	4,186,909		(2,577)			3.760	3.727	MON	13,511	159,084	09/06/2018	10/01/2033	4,186,075	
3140HR-GS-6	FANNIE MAE		1.A	6,867,632	6,849,438	6,558,693	6,857,456		(2,752)			4.020	4.013	MON	23,711	279,172	09/14/2018	10/01/2033	18,728,692	
3140HR-GS-6	FANNIE MAE	CF	1.A	18,589,890	18,540,642	17,753,629	18,562,900		(7,516)			4.020	4.013	MON	64,182	755,686	09/14/2018	10/01/2033	18,728,692	
3140HR-GS-6	FANNIE MAE	0	1.A	261,888	261,195	250,107	261,549		(111)			4.020	4.010	MON	904	10,646	09/14/2018	10/01/2033	18,728,692	
3140HR-JA-2	FANNIE MAE		1.A	3,565,485	3,528,000	3,435,724	3,544,559		(2,902)			3.945	3.887	MON	11,985	141,113	09/19/2018	10/01/2033	8,517,610	
3140HR-JA-2	FANNIE MAE	CF	1.A	5,988,743	5,951,000	5,795,349	5,960,342		(2,823)			3.945	3.934	MON	20,216	238,028	11/29/2022	10/01/2033	8,517,610	
3140HR-JA-2	FANNIE MAE	0	1.A	101,063	100,000	97,384	100,497		(85)			3.945	3.883	MON	340	4,000	09/19/2018	10/01/2033	8,517,610	
3140HR-JU-8	FANNIE MAE		1.A	5,346,339	5,343,000	5,277,227	5,343,000					3.830	3.854	MON	17,622	207,479	10/12/2018	11/01/2030	25,528,820	
3140HR-JU-8	FANNIE MAE	CF	1.A	19,711,250	19,704,600	19,462,035	19,699,025					3.830	3.858	MON	64,987	765,168	11/29/2022	11/01/2030	25,528,820	
3140HR-JU-8	FANNIE MAE	0	1.A	400,250	400,000	395,076	400,000					3.830	3.853	MON	1,319	15,533	10/12/2018	11/01/2030	25,528,820	
3140HR-N6-6	FANNIE MAE		1.A	5,924,527	5,906,071	5,694,627	5,909,666		(1,922)			3.810	3.817	MON	19,377	228,147	09/17/2018	11/01/2033	5,534,477	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
3140HR-N6-6	FANNIE MAE	0	1.A	100,313	100,000	96,420	100,074		(34)			3.810	3.815	MON	328	3,863	09/17/2018	11/01/2033	5,534,477	
3140HR-NQ-2	FANNIE MAE		1.A	7,058,414	7,029,855	6,962,124	7,031,632		(3,557)			3.910	3.901	MON	23,669	278,685	09/28/2018	11/01/2030	12,165,933	
3140HR-NQ-2	FANNIE MAE	CF	1.A	6,071,712	6,047,145	5,988,883	6,048,619		(3,050)			3.910	3.901	MON	20,360	239,727	09/28/2018	11/01/2030	12,165,933	
3140HR-NQ-2	FANNIE MAE	0	1.A	100,406	100,000	99,037	100,042		(54)			3.910	3.897	MON	337	3,964	09/28/2018	11/01/2030	12,165,933	
3140HR-RQ-8	FANNIE MAE		1.A	5,379,733	5,343,000	5,294,499	5,351,375		(3,979)			3.910	3.872	MON	17,990	211,813	10/11/2018	12/01/2030	25,536,126	
3140HR-RQ-8	FANNIE MAE	CF	1.A	20,590,031	20,455,200	20,269,518	20,484,673		(14,778)			3.910	3.874	MON	68,872	810,907	11/29/2022	12/01/2030	25,536,126	
3140HR-RQ-8	FANNIE MAE	0	1.A	402,750	400,000	396,369	400,714		(314)			3.910	3.867	MON	1,347	15,857	10/11/2018	12/01/2030	25,536,126	
3140HR-TR-4	FANNIE MAE		1.A	5,222,953	5,188,901	5,146,885	5,195,480		(3,713)			3.930	3.896	MON	17,560	206,756	10/18/2018	11/01/2030	21,482,650	
3140HR-TR-4	FANNIE MAE	CF	1.A	17,524,062	17,409,810	17,268,838	17,432,711		(12,613)			3.930	3.895	MON	58,918	693,708	10/18/2018	11/01/2030	21,482,650	
3140HR-TR-4	FANNIE MAE	0	1.A	301,969	300,000	297,571	300,452		(228)			3.930	3.890	MON	1,015	11,954	10/18/2018	11/01/2030	21,482,650	
3140HR-UD-3	FANNIE MAE		1.A	4,155,729	4,112,038	4,037,517	4,122,611		(10,771)			4.080	3.999	MON	14,447	170,101	10/19/2018	11/01/2033	706,566	
3140HR-UD-3	FANNIE MAE	CF	1.A	37,506,237	37,122,968	36,450,203	37,216,089		(96,852)			4.080	4.001	MON	130,425	1,535,653	11/29/2022	11/01/2033	706,566	
3140HR-UD-3	FANNIE MAE	0	1.A	588,533	582,345	571,792	584,054		(1,630)			4.080	3.990	MON	2,046	24,090	10/19/2018	11/01/2033	706,566	
3140HR-VB-6	FANNIE MAE		1.A	1,174,900	1,173,800	1,168,675	1,173,800					4.000	4.016	MON	4,043	47,604	11/16/2018	12/01/2028	1,123,687	
3140HR-VP-5	FANNIE MAE		1.A	1,319,812	1,319,400	1,318,331	1,319,400					3.950	3.914	MON	4,343	52,116	10/24/2018	12/01/2028	1,323,743	
3140HR-VV-2	FANNIE MAE		1.A	3,025,781	3,000,000	2,979,017	3,006,859		(2,641)			3.950	3.895	MON	10,204	120,146	10/18/2018	11/01/2030	6,717,038	
3140HR-VV-2	FANNIE MAE	CF	1.A	3,625,895	3,595,000	3,569,856	3,603,062		(3,136)			3.950	3.896	MON	12,228	143,975	10/18/2018	11/01/2030	6,717,038	
3140HR-VV-2	FANNIE MAE	0	1.A	100,859	100,000	99,301	100,252		(92)			3.950	3.890	MON	340	4,005	10/18/2018	11/01/2030	6,717,038	
3140HR-Y3-1	FANNIE MAE		1.A	501,563	500,000	488,243	500,399		(172)			4.020	4.026	MON	1,731	20,379	11/01/2018	12/01/2033	15,351,255	
3140HR-Y3-1	FANNIE MAE	CF	1.A	14,326,134	14,800,000	14,452,005	14,419,999		34,653			4.020	4.415	MON	51,233	603,223	11/29/2022	12/01/2033	15,351,255	
3140HS-F2-2	FANNIE MAE		1.A	3,204,605	3,204,104	3,175,199	3,204,104					3.920	3.947	MON	10,816	127,345	10/18/2018	01/01/2031	6,543,860	
3140HS-F2-2	FANNIE MAE	CF	1.A	3,770,249	3,769,660	3,735,653	3,769,660					3.920	3.947	MON	12,725	149,823	10/18/2018	01/01/2031	6,543,860	
3140HS-F2-2	FANNIE MAE	0	1.A	100,016	100,000	99,098	100,000					3.920	3.946	MON	338	3,974	10/18/2018	01/01/2031	6,543,860	
3140HS-JQ-5	FANNIE MAE		1.A	6,014,495	5,953,104	5,746,793	5,985,830		(4,181)			4.040	3.985	MON	20,710	243,846	12/06/2018	01/01/2036	15,589,429	
3140HS-JQ-5	FANNIE MAE	CF	1.A	15,649,339	16,140,890	15,581,512	15,716,989		35,443			4.040	4.421	MON	56,152	661,149	11/29/2022	01/01/2036	15,589,429	
3140HS-VX-6	FANNIE MAE		1.A	6,770,141	6,700,000	6,633,082	6,714,191		(8,656)			3.590	3.492	MON	20,712	243,871	02/05/2019	02/01/2029	7,357,144	
3140HS-VX-6	FANNIE MAE	0	1.A	707,328	700,000	693,009	701,483		(904)			3.590	3.492	MON	2,164	25,479	02/05/2019	02/01/2029	7,357,144	
3140HT-A3-3	FANNIE MAE		1.A	12,237,929	12,137,416	11,996,553	12,151,385		(13,102)			3.540	3.466	MON	36,999	435,632	02/14/2019	03/01/2029	27,806,495	
3140HT-A3-3	FANNIE MAE	CF	1.A	17,137,922	17,348,201	17,146,864	17,190,137		34,442			3.540	3.807	MON	52,883	622,656	11/29/2022	03/01/2029	27,806,495	
3140HT-A3-3	FANNIE MAE	0	1.A	1,095,901	1,086,900	1,074,286	1,088,242		(1,201)			3.540	3.463	MON	3,313	39,011	02/14/2019	03/01/2029	27,806,495	
3140HT-RX-9	FANNIE MAE		1.A	6,693,430	6,670,500	6,153,825	6,676,810		(2,328)			3.370	3.370	MON	19,357	227,918	03/27/2019	05/01/2034	16,891,863	
3140HT-RX-9	FANNIE MAE	CF	1.A	12,271,539	12,229,500	11,282,243	12,240,311		(4,184)			3.370	3.371	MON	35,489	417,858	03/27/2019	05/01/2034	16,891,863	
3140HT-RX-9	FANNIE MAE	0	1.A	1,003,438	1,000,000	922,543	1,001,027		(358)			3.370	3.369	MON	2,902	34,168	03/27/2019	05/01/2034	16,891,863	
3140HU-SU-1	FANNIE MAE		1.A	10,524,679	10,470,690	10,098,843	10,477,296		(7,022)			2.840	2.800	MON	25,607	301,498	06/17/2019	07/01/2029	19,301,476	
3140HU-SU-1	FANNIE MAE	CF	1.A	10,241,205	10,188,670	9,826,838	10,195,067		(6,824)			2.840	2.800	MON	24,917	293,377	06/17/2019	07/01/2029	19,301,476	
3140HU-SU-1	FANNIE MAE	0	1.A	979,523	974,498	939,891	975,160		(666)			2.840	2.798	MON	2,383	28,060	06/17/2019	07/01/2029	19,301,476	
3140HU-Z4-1	FANNIE MAE		1.A	202,875	200,000	180,333	201,636		(205)			3.220	3.128	MON	555	6,529	05/31/2019	08/01/2034	18,122,228	
3140HU-Z4-1	FANNIE MAE	CF	1.A	19,146,328	18,875,000	17,018,888	19,029,422		(19,344)			3.220	3.128	MON	52,336	616,216	05/31/2019	08/01/2034	18,122,228	
3140HV-LA-0	FANNIE MAE		1.A	5,827,769	5,710,000	5,441,118	5,748,466		(12,323)			2.800	2.597	MON	13,767	162,100	08/07/2019	09/01/2029	6,089,075	
3140HV-LA-0	FANNIE MAE	0	1.A	408,250	400,000	381,164	402,854		(904)			2.800	2.586	MON	964	11,356	08/07/2019	09/01/2029	6,089,075	
3140HW-GD-8	FANNIE MAE		1.A	9,039,252	9,022,335	7,128,665	9,028,636		(3,601)			2.730	2.745	MON	21,210	249,731	09/25/2019	10/01/2039	7,183,892	
3140HW-R5-3	FANNIE MAE		1.A	1,281,427	1,276,639	1,122,046	1,278,461		(411)			2.770	2.763	MON	3,045	35,854	10/29/2019	11/01/2034	1,026,972	
3140HW-R5-3	FANNIE MAE	0	1.A	98,571	98,203	86,311	98,352		(33)			2.770	2.761	MON	234	2,758	10/29/2019	11/01/2034	1,026,972	
3140J0-6M-7	FANNIE MAE		1.A	1,180,863	1,157,000	897,523	1,172,525		(1,624)			1.800	1.659	MON	1,793	21,115	08/06/2020	09/01/2035	1,057,317	
3140J6-GJ-0	FANNIE MAE	CF	1.A	1,511,714	1,464,961	1,385,313	1,511,714		(4,298)			3.500	2.703	MON	4,273	51,273	07/11/2017	05/01/2047	93	
3140JK-Z3-3	FANNIE MAE		1.A	23,639	23,112	22,274	23,639		(51)			3.000	0.998	MON	58	693	09/13/2019	02/01/2034	62	
3140JX-UH-9	FANNIE MAE		1.A	48,496	47,415	45,707	48,496		(214)			3.000	1.497	MON	119	1,422	09/13/2019	08/01/2034	62	
31410F-SB-2	FNMA POOL-888014		1.A	473,073	478,584	477,318	474,576		266			5.188	5.328	MON	2,069	24,829	04/23/2010	11/01/2034	6,543	
31410K-EK-6	FANNIE MAE		1.A	35,907	36,373	37,635	35,907		22			6.762	6.983	MON	205	2,453	10/08/2008	05/01/2038	109	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
31412P-FL-0	FANNIE MAE		1.A	8,275	7,998	8,234	8,275		(39)			5.000	3.297	MON	33	400	05/10/2011	04/01/2039	10	
31413D-FC-6	FNMA POOL-942163		1.A	10,830	11,318	11,634	10,887		53			5.000	5.999	MON	47	566	11/09/2007	07/01/2037	12	
31413H-PU-6	FN 7/1 12M LIBOR ARM		1.A	8,225	7,656	7,935	8,204		(40)			6.532	4.538	MON	42	551	10/20/2010	08/01/2037	21	
31413R-BC-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION		1.A	6,362	5,918	6,173	6,263		(103)			6.411	4.751	MON	32	417	11/24/2010	09/01/2037	15	
31414B-R5-1	FNMA POOL-961408		1.A	3,021	3,133	3,225	3,021		15			5.000	5.997	MON	13	157	01/10/2008	02/01/2038	5	
31414F-7F-2	FANNIE MAE		1.A	56,425	56,179	58,542	56,364		(28)			6.640	6.426	MON	311	4,046	09/15/2008	10/01/2038	103	
31417V-SX-2	FNMA POOL-AC8633		1.A	530,893	522,484	526,034	530,893		(408)			4.500	4.137	MON	1,959	23,512	01/11/2010	01/01/2040	755	
31418B-6G-6	FANNIE MAE	CF	1.A	3,458,053	3,384,028	3,071,348	3,458,054		(6,944)			3.000	2.553	MON	8,460	101,521	06/09/2016	07/01/2046	196	
31418C-2W-3	FANNIE MAE		1.A	103,876	101,559	99,086	103,876		(580)			3.000	1.855	MON	254	3,047	09/13/2019	10/01/2033	265	
31418C-5U-4	FANNIE MAE		1.A	242,442	237,035	231,088	242,442		(1,018)			3.000	1.927	MON	593	7,111	09/13/2019	01/01/2034	345	
31418C-6Z-2	FANNIE MAE		1.A	98,572	96,373	93,999	98,572		(451)			3.000	1.792	MON	241	2,891	09/13/2019	02/01/2034	225	
31418C-BF-0	FANNIE MAE	CF	1.A	2,329,383	2,257,598	2,054,143	2,329,383		(6,407)			3.000	2.361	MON	5,644	67,728	11/09/2016	09/01/2046	204	
31418C-DH-4	FANNIE MAE	CF	1.A	19,604,929	19,325,842	18,711,612	19,452,239		(54,275)			2.500	2.128	MON	40,262	483,147	07/14/2017	11/01/2031	21,565	
31418C-EC-4	FANNIE MAE	CF	1.A	477,613	463,316	448,390	469,952		(2,711)			2.500	1.793	MON	965	11,583	11/15/2016	12/01/2031	697	
31418C-Z3-1	FANNIE MAE		1.A	1,304,997	1,275,891	1,245,132	1,304,997		(7,445)			3.000	1.899	MON	3,190	38,277	09/13/2019	09/01/2033	254	
31418D-AK-8	FANNIE MAE		1.A	97,343	95,172	92,737	97,343		(512)			3.000	1.788	MON	238	2,855	09/13/2019	03/01/2034	212	
31418D-B3-5	FANNIE MAE		1.A	1,111,641	1,086,847	1,058,496	1,111,641		(4,933)			3.000	1.753	MON	2,717	32,605	09/13/2019	05/01/2034	222	
31418D-CT-7	FANNIE MAE		1.A	90,223	88,211	85,890	90,223		(404)			3.000	1.761	MON	221	2,646	09/13/2019	06/01/2034	217	
31418D-GJ-5	FANNIE MAE	CF	1.A	4,300,807	4,200,231	3,941,689	4,300,807		(11,906)			3.000	2.044	MON	10,501	126,007	09/12/2019	10/01/2039	6,494	
31418M-TY-8	FN 7/1 12M LIBOR ARM		1.A	17,895	16,541	17,101	17,868		(105)			6.615	4.580	MON	91	1,157	11/05/2010	10/01/2038	23	
31419D-M3-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		1.A	16,908	16,153	16,630	16,908		(177)			5.000	3.751	MON	67	808	01/11/2011	08/01/2040	17	
35564C-DD-6	SLST_19-2-A2C		1.B FE	1,971,795	1,975,000	1,869,143	1,964,870		1,504			2.750	2.834	MON	4,526	54,312	09/26/2024	09/25/2029	4,886,172	
35564C-DD-6	SLST_19-2-A2C	CF	1.B FE	2,624,094	2,600,000	2,460,644	2,606,236		(2,766)			2.750	2.631	MON	5,958	71,500	09/17/2019	09/25/2029	4,886,172	
35564C-DD-6	SLST_19-2-A2C	0	1.B FE	302,780	300,000	283,920	300,798		(339)			2.750	2.624	MON	688	8,250	09/17/2019	09/25/2029	4,886,172	
911760-NR-3	VENDEE MORTGAGE TRUST	0	1.B FE	706,761	767,576	786,357	688,903		10,012			7.250	12.830	MON	4,637	55,649	02/16/2000	01/15/2030	5,926	
92261W-AC-4	VENDE_11-1		1.B FE	2,819,736	3,349,527	3,180,925	2,962,334		19,061			3.750	7.000	MON	10,467	125,607	04/14/2011	09/15/2046	13	
92261X-AC-2	VENDEE MORTGAGE TRUST		1.B FE	624,419	693,444	676,344	634,894		1,397			4.250	6.646	MON	2,456	29,471	04/15/2010	04/15/2040	8	
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)				4,683,509,509	4,743,667,940	4,393,518,619	4,702,756,505		2,850,012			XXX	XXX	XXX	13,501,344	160,426,983	XXX	XXX	2,963,904,859	XXX
00039K-AF-7	A&D MTG TR ADMT_24-NQM5		2.A	6,451,069	6,440,000	6,523,128	6,445,710		(5,359)			6.516	6.314	MON	34,969	209,815	06/23/2025	11/25/2069	6,474,969	
00250A-AC-8	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		1.A FE	12,229,117	12,229,271	12,244,399	12,229,387					5.120	4.952	MON	52,178	52,178	11/24/2025	12/25/2070	2,574,496	
00250A-AD-6	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		1.C FE	8,152,831	8,152,848	8,160,785	8,153,016					5.273	5.099	MON	35,825	35,825	11/24/2025	12/25/2070	1,723,822	
00250A-AE-4	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		1.F FE	16,106,700	16,106,845	16,122,295	16,107,073					5.425	5.246	MON	72,816	72,816	11/24/2025	12/25/2070	3,382,609	
00250A-AF-1	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		2.B FE	8,540,792	8,541,000	8,530,099	8,540,792					5.887	5.778	MON	41,901	41,901	11/24/2025	12/25/2070	8,180,938	
00250A-AP-9	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		1.A FE	13,566,459	13,566,667	13,558,625	13,566,459					5.188	5.092	MON	58,653	58,653	11/24/2025	12/25/2070	9,640,464	
00250D-AC-2	ADMT 2025-NQM1		1.A	59,513,766	59,513,813	59,765,247	59,513,813		48			5.430	5.232	MON	269,300	2,694,154	03/07/2025	03/25/2070	16,888,678	
00250D-AD-0	ADMT 2025-NQM1		1.B	7,066,379	7,066,405	7,085,420	7,066,405		26			5.633	5.427	MON	33,171	331,851	03/07/2025	03/25/2070	1,879,737	
00250D-AE-8	ADMT 2025-NQM1		1.B	19,829,899	19,829,984	19,913,375	19,829,984		86			5.836	5.622	MON	96,440	964,812	03/07/2025	03/25/2070	5,355,018	
00250D-AF-5	ADMT 2025-NQM1		2.C	8,249,128	8,434,000	8,537,747	8,434,000		184,872			6.645	6.493	MON	46,703	441,801	03/07/2025	03/25/2070	7,977,935	
00250E-AC-0	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		1.A	21,322,393	21,322,506	21,526,140	21,322,506		113			5.790	5.579	MON	102,881	720,168	05/12/2025	06/25/2070	4,821,779	
00250E-AD-8	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		1.A	7,416,462	7,416,524	7,472,087	7,416,524		62			5.942	5.725	MON	36,724	257,069	05/12/2025	06/25/2070	1,621,501	
00250E-AE-6	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		1.B	9,302,545	9,302,639	9,363,597	9,302,639		94			6.094	6.257	MON	47,242	330,693	05/12/2025	06/25/2070	9,844	
00250E-AF-3	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		1.D	8,327,780	8,328,000	8,469,513	8,327,904		124			6.844	6.698	MON	47,497	332,482	05/12/2025	06/25/2070	8,274,927	
00250E-AG-1	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM		2.A	3,899,920	3,900,000	3,986,773	3,899,986		66			7.291	7.134	MON	23,696	165,870	05/12/2025	06/25/2070	3,722,481	
00250F-AD-5	ADMT 2025-NQM3		1.B	5,405,303	5,405,348	5,418,601	5,405,372					5.577	5.388	MON	25,121	125,607	08/08/2025	08/25/2070	1,389,754	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
00250F-AE-3	ADMT 2025-NQM3		1.E	16,317,364	16,317,486	16,364,874	16,317,579					5.780	5.584	MON	78,596	392,980	08/08/2025	08/25/2070	4,247,116	
00250F-AF-0	ADMT 2025-NQM3		3.A	7,291,842	7,292,000	7,339,082	7,291,879		37			6.160	6.035	MON	37,432	187,161	08/08/2025	08/25/2070	7,027,892	
004375-BD-2	ACCREDITED MORTGAGE LOAN TRUST		1.A FM	61	61	62	61					5.500	4.943	MON		3	04/30/2010	10/25/2034	61	
004375-BE-0	ACCREDITED MORTGAGE LOAN TRUST		1.A FM	239,150	246,274	239,027	246,274					4.557	4.475	MON	935	11,109	10/24/2006	10/25/2034	645	
004375-CB-5	ACCREDITED MORTGAGE LOAN TRUST		1.A FM	18,897	18,897	18,892	18,897					4.626	4.692	MON	15	1,298	11/10/2004	01/25/2035	1,394	
007034-BN-0	ADJUSTABLE RATE MORTAGE TRUST		1.A FM	532,045	611,428	524,806	532,045			6,395		4.729	4.652	MON	2,410	29,059	05/19/2006	05/25/2036	56,447	
007036-HU-3	ADJUSTABLE RATE MORTAGE TRUST		2.C FM	37,295	37,186	36,108	37,186		(87)			4.390	4.127	MON	136	1,720	03/21/2005	07/25/2035	843	
007036-LG-9	ADJUSTABLE RATE MORTAGE TRUST		5.A FM	391,902	502,367	429,794	409,816					3.727	3.663	MON	1,560	18,582	06/06/2005	09/25/2035	29,775	
02147G-AC-8	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	997,869	1,772,775	912,676	913,549					6.000	6.580	MON	8,864	106,345	06/22/2006	07/25/2036	731,477	
02147Q-AF-9	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	531,125	926,993	512,949	491,063					6.000	6.187	MON	4,635	55,811	01/16/2007	08/25/2036	421,417	
02147X-AS-6	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	270,271	424,488	218,829	199,631					5.500	5.970	MON	1,946	23,347	11/10/2006	11/25/2036	166,231	
02149D-AE-9	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	111,526	212,185	203,454	60					1.812	5.574	MON	320	4,971	02/06/2007	01/25/2047	5	
02151H-AA-3	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	1,214,662	1,852,093	923,613	982,735					5.750	6.258	MON	8,875	106,903	07/12/2007	08/25/2037	819,487	
02639M-AK-2	AMERICAN GENERAL MORTGAGE LOA		1.A FM	1,479,714	1,558,609	1,603,330	1,493,625		5,522			5.750	7.260	MON	7,468	89,620	02/22/2006	12/25/2035	4,163	
02639M-AL-0	AMERICAN GENERAL MORTGAGE LOA		1.A FM	519	519	594	518					5.750	5.681	MON	2	30	07/01/2010	12/25/2035	519	
02660T-GA-5	AMERICAN HOME MORTGAGE INVESTM		2.C FM	2,084,290	4,434,101	1,626,129	2,084,290					5.658	3.244	MON	20,905	82,039	01/11/2006	09/25/2035	1,095,850	
03072S-LT-0	AMERIQUEST MORTGAGE SECURITIES		1.A FM	448,590	534,035	792,004	468,087		14,209			6.420	11.804	MON	2,857	28,660	08/22/2008	11/25/2033	3,766	
04542B-MU-3	ASSET BACKED FUNDING CERTIFICATE		1.A FM	1,165	1,206	1,194	1,165					5.280	5.784	MON	5	50	10/05/2011	01/25/2035	1,206	
058933-AL-6	BANC OF AMERICA FUNDING CORPOR		1.A FM	125,003	127,870	111,903	125,369		293			4.159	4.691	MON	443	5,318	06/23/2006	05/20/2036	314	
058933-AQ-5	BANC OF AMERICA FUNDING CORPOR		1.A FM	228,997	303,782	261,510	140,498					5.231	5.648	MON	1,324	16,180	04/27/2006	05/20/2036	11,781	
059469-AF-3	BANC OF AMERICA ALTERNATIVE L		1.A FM	585,836	2,103,005	541,862	585,836			47,972		5.859	5.820	MON	10,269	28,610	10/13/2006	10/25/2036	413,930	
05946X-F6-5	BANC OF AMERICA FUNDING CORPOR		1.A FM	75,261	76,538	64,780	75,261					5.500	5.731	MON	351	4,205	01/31/2006	08/25/2035	9,859	
05946X-HV-8	BANC OF AMERICA FUNDING CORPOR		1.A FM	48,099	70,480	58,995	42,190					2.764	4.236	MON	162	1,981	01/13/2005	12/20/2034	2,044	
05946X-TL-7	BAFC 2005-2		1.A FM	102,382	103,058	106,279	102,382		88			5.750	5.874	MON	494	5,926	10/18/2005	04/25/2035	687	
05946X-Y7-2	BANC OF AMERICA FUNDING CORPOR		5.A FM	679,336	707,280	674,407	728,420					5.750	5.042	MON	3,389	40,654	04/24/2006	01/25/2036	58,213	
05946X-ZV-8	BANC OF AMERICA FUNDING CORPOR		1.A FM	587,195	590,981	605,931	587,195		240			5.500	5.578	MON	2,709	32,504	09/26/2005	08/25/2035	14,287	
05948X-ZJ-3	BANC OF AMERICA MORTGAGE SECUR		5.C FM	175,669	178,855	180,705	178,855					6.266	5.961	MON	934	8,431	04/10/2007	12/25/2033	22	
05949C-PD-2	BANC OF AMERICA MORTGAGE SECURITIES		1.A FM	288,613	316,345	277,805	250,558					4.701	3.933	MON	1,239	15,283	12/14/2005	01/25/2036	53,542	
05950M-AH-3	BANC OF AMERICA FUNDING CORPOR		1.A FM	195,849	195,291	194,438	195,550		(619)			5.889	4.505	MON	972	10,663	03/01/2007	07/20/2036	4,156	
059515-AE-6	BANC OF AMERICA FUNDING CORPO		1.A FM	21,313	25,005	21,766	20,550					6.414	5.854	MON	134	931	04/13/2007	04/25/2037	838	
05951F-AK-0	BANC OF AMERICA FUNDING CORPO		1.A FM	43,607	47,074	44,135	42,870					5.847	5.779	MON	229	2,129	01/12/2007	01/25/2037	1,048	
05951K-AZ-6	BANC OF AMERICA FUNDING CORPOR		1.A FM	24,889	27,427	24,931	24,336					5.695	5.621	MON	130	1,395	02/22/2007	10/25/2036	542	
05951K-BA-0	BANC OF AMERICA FUNDING CORPO		1.A FM	559,469	671,961	610,658	573,795					6.479	6.515	MON	3,628	34,174	06/21/2007	10/25/2036	12,783	
05952G-AV-3	BANC OF AMERICA FUNDING CORPOR		1.A FM	54,878	65,624	56,511	54,560					4.121	6.115	MON	225	2,812	11/29/2022	06/20/2037	6,881	
05953Y-AA-9	BANC OF AMERICA FUNDING CORPOR		1.A FM	138,526	149,995	135,586	137,213					5.828	5.654	MON	728	6,284	05/24/2007	05/26/2037	7,741	
073250-BM-3	BAYVIEW FINANCIAL ACQUISITION		1.A FM	744,107	775,535	753,184	744,107					4.842	3.628	MON	313	44,964	09/28/2005	02/28/2040	11,423	
073250-BV-3	BAYVIEW FINANCIAL ACQUISITION		1.A FM	222,625	222,625	241,018	222,625					4.842	0.758	MON	90	12,110	11/22/2005	12/28/2040	3,306	
07384M-2A-9	BEAR STEARNS ADJUSTABLE RATE M		1.A FM	30,831	38,155	36,313	30,831					6.184	4.223	MON	197	2,585	04/04/2005	11/25/2034	298	
07384M-3X-8	BEAR STEARNS ADJUSTABLE RATE M		1.A FM	31,149	31,057	31,637	31,131		(16)			6.470	6.237	MON	167	2,145	03/03/2005	01/25/2035	60	
07384M-R8-7	BEAR STEARNS ADJUSTABLE RATE M		1.A FM	5,340	5,314	5,063	5,339		(2)			4.829	4.616	MON	21	266	10/29/2004	07/25/2034	528	
07384M-Z5-4	BEAR STEARNS ADJUSTABLE RATE M		1.A FM	40	34,448	26,441	40					0.000	4.874	MON			05/26/2005	10/25/2034	3	
07384M-Z8-8	BEAR STEARNS ADJUSTABLE RATE M		1.A FM	60,427	70,022	66,641	60,427					6.184	4.033	MON	361	4,745	08/15/2006	11/25/2034	584	
07386H-JG-7	BEAR STEARNS ALT-A TRUST		1.A FM	30,186	29,887	29,826	30,158		(39)			6.361	5.840	MON	158	1,922	08/19/2004	06/25/2034	15	
07386H-TP-6	BEAR STEARNS ALT-A TRUST		1.A FM	133,045	153,948	149,986	118,054					4.867	4.158	MON	624	7,644	10/13/2005	05/25/2035	3,695	
07386H-XZ-9	BEAR STEARNS ALT-A TRUST		1.A FM	299,286	395,392	361,670	248,240					4.375	4.774	MON	1,442	17,815	11/04/2005	11/25/2035	12,679	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
07387A-ET-8	BEAR STEARNS ADJUSTABLE RATE M		1.A FM	599,569	616,567	615,325	616,567					5.978	5.849	MON	3,071	39,241	05/01/2007	10/25/2035	16,193	
105927-AD-9	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25		1.B	3,296,210	3,296,215	3,318,156	3,296,210		1			5.726	5.515	MON	15,728	141,556	03/27/2025	03/25/2065	754,184	
105927-AE-7	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25		1.F	6,032,488	6,032,522	6,074,140	6,032,488		6			5.878	5.661	MON	29,549	265,944	03/27/2025	03/25/2065	1,490,471	
105927-AE-7	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	0	1.F	84,435	84,436	85,018	84,435					5.878	5.661	MON	414	3,722	03/27/2025	03/25/2065	1,490,471	
1248MB-AJ-4	CREDIT-BASED ASSET SERVICING A		1.A FM	791,656	1,210,459	696,759	791,656				12,861	6.123	5.511	MON	6,176	37,609	02/26/2007	02/25/2037	325,322	
1248MB-AL-9	CREDIT-BASED ASSET SERVICING A		1.A FM	224,265	340,168	195,806	224,265				3,686	6.183	5.350	MON	1,753	10,569	02/26/2007	02/25/2037	92,160	
12498N-AD-5	CREDIT-BASED ASSET SERVICING A		1.A FM	401,190	521,922	427,638	401,190					6.204	5.266	MON	2,698	16,376	11/29/2022	12/25/2036	118,900	
12544A-BN-4	COUNTRYWIDE HOME LOANS		1.A FM	882,127	1,836,254	794,497	824,909					6.000	6.449	MON	9,181	107,955	12/31/2007	02/25/2037	800,212	
12544T-AH-7	COUNTRYWIDE HOME LOANS		1.A FM	106,860	229,300	102,250	106,860				513	5.750	6.136	MON	1,099	13,954	05/22/2007	06/25/2037	96,717	
12544V-AB-5	COUNTRYWIDE HOME LOANS		1.A FM	483,173	1,019,711	474,142	440,995					5.750	6.538	MON	4,886	56,786	06/11/2007	05/25/2037	399,873	
12558M-AG-7	CIT GROUP HOME EQUITY LOAN TRUST		1.A FM	133	133	133	133					6.200	5.285	MON	1	8	03/14/2002	02/25/2030		
12565V-AA-1	CIM TRUST CIM_21-J3		1.A	2,134,353	2,107,352	1,766,606	2,134,322		(1,381)			2.500	2.336	MON	4,390	52,684	06/02/2021	06/26/2051	6,243	
12565V-AA-1	CIM TRUST CIM_21-J3	CF	1.A	7,317,781	7,225,208	6,056,935	7,317,674		(4,734)			2.500	2.336	MON	15,053	180,630	06/02/2021	06/26/2051	6,243	
12566V-AN-2	CITIMORTGAGE ALTERNATIVE LOAN		3.B FM	1,620,174	1,890,964	1,684,605	1,812,078					5.750	6.233	MON	9,061	108,738	06/11/2007	04/25/2037	199,568	
12627H-AK-6	CSAB MORTGAGE BACKED TRUST		1.A FM	351,701	1,187,961	321,780	351,701				26,032	6.220	5.582	MON	6,158	11,504	09/22/2006	09/25/2036	221,456	
12628K-AF-9	CSAB MORTGAGE BACKED TRUST		1.A FM	148,328	1,051,094	133,860	148,328				12,371	5.950	5.829	MON	5,212	5,974	10/20/2006	11/25/2036	132,534	
12628L-AJ-9	CSAB MORTGAGE BACKED TRUST		1.A FM	172,051	1,131,744	154,436	172,051				20,851	5.684	5.544	MON	5,360	11,407	11/14/2006	12/25/2036	152,474	
12629E-AD-7	CSAB MORTGAGE BACKED TRUST		1.C FM	24,792	95,251	19,722	24,792				2,179	5.858	5.804	MON	465	1,209	05/02/2007	05/26/2037	17,858	
126384-AQ-9	CREDIT SUISSE MORTGAGE CAPITAL		1.A FM	1,008,957	2,081,036	947,039	1,008,957				23,986	5.500	5.948	MON	9,538	111,897	05/24/2007	03/25/2037	872,685	
12638P-AE-9	CREDIT SUISSE MORTGAGE CAPITA		1.A FM	243,156	870,066	209,003	243,156				10,327	5.746	5.623	MON	4,166	10,646	03/14/2007	04/25/2037	177,569	
126671-ZD-1	CWL 2003-SD2		1.A FM	54,473	54,473	56,084	54,473					4.846	4.917	MON	44	2,447	04/21/2003	09/25/2032	71	
126673-FJ-6	COUNTRYWIDE ASSET-BACKED CERTI		1.A FM	106,351	106,351	104,746	106,351					4.746	4.805	MON	84	5,849	09/16/2004	09/25/2034	109	
12667F-5H-4	COUNTRYWIDE ALTERNATIVE LOAN T		5.B FM	2,567,787	2,642,946	2,248,971	2,587,881		1,905			5.500	5.910	MON	12,114	145,362	08/23/2005	04/25/2035	558,474	
12667F-J4-8	COUNTRYWIDE ALTERNATIVE LOAN T		1.E FM	699,459	992,300	654,875	699,459				18,603	5.750	6.228	MON	4,755	57,057	08/29/2006	02/25/2035	365,303	
12667F-J5-5	COUNTRYWIDE ALTERNATIVE LOAN T		2.B FM	441,808	619,313	408,720	441,808				11,921	5.750	5.961	MON	2,968	35,611	10/24/2006	02/25/2035	230,722	
12667G-6W-8	COUNTRYWIDE ALTERNATIVE LOAN T		2.A FM	1,717,775	2,314,436	1,588,445	1,717,775				50,298	5.500	5.743	MON	10,608	127,294	08/25/2005	10/25/2035	818,366	
12667G-7X-5	COUNTRYWIDE ALTERNATIVE LOAN T		1.B FM	1,011,475	1,411,658	873,745	871,513					5.500	6.119	MON	6,470	77,494	10/13/2006	10/25/2035	612,568	
12667G-JE-4	COUNTRYWIDE ALTERNATIVE LOAN T		5.B FM	1,745,709	2,004,513	1,603,162	1,871,703		4,806			5.500	6.934	MON	9,187	110,248	07/11/2006	06/25/2035	593,561	
12667G-KK-8	COUNTRYWIDE ALTERNATIVE LOAN T		2.B FM	267,972	339,096	257,384	267,972				2,688	5.500	5.987	MON	1,554	18,650	11/09/2005	06/25/2035	104,710	
12667G-PU-1	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	1,231,966	1,519,890	1,199,754	1,021,420					5.500	6.424	MON	6,966	83,594	10/04/2006	07/25/2035	277,146	
12667G-RG-0	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	822,839	1,365,168	839,635	789,861					5.750	5.746	MON	6,541	68,062	10/12/2005	07/25/2035	544,882	
12667G-XM-0	COUNTRYWIDE ALTERNATIVE LOAN T		3.A FM	549,247	761,930	510,126	549,247				18,094	5.250	5.500	MON	3,333	40,001	10/12/2005	08/25/2035	168,000	
12667G-XN-8	COUNTRYWIDE ALTERNATIVE LOAN T		3.A FM	1,740,288	2,394,841	1,634,650	1,740,288				48,547	5.500	5.773	MON	10,976	131,716	01/03/2006	08/25/2035	887,207	
12668A-G2-5	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	1,064,705	1,605,795	1,065,183	999,146					5.500	5.825	MON	7,360	88,319	01/10/2006	01/25/2036	574,388	
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN T		3.C FM	183,115	271,412	168,502	183,115				8,372	5.500	5.848	MON	1,244	14,928	01/09/2006	11/25/2035	112,571	
12668A-Q6-5	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	418,693	670,452	394,546	381,495					5.500	6.231	MON	3,073	36,875	02/14/2006	12/25/2035	262,819	
12668A-U6-0	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	490,075	527,963	511,611	520,587		3,308			5.500	5.777	MON	2,420	29,038	01/04/2006	01/25/2036	28,210	
12668A-Y2-5	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	482,758	733,867	472,735	446,034					5.500	5.693	MON	3,364	40,363	02/07/2006	01/25/2036	258,600	
12668A-YL-3	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	796,245	1,620,430	720,199	688,823					5.500	6.003	MON	7,427	88,016	02/09/2006	12/25/2035	612,697	
12668A-YU-3	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	1,026,301	1,680,749	861,983	732,009					5.500	8.608	MON	7,703	96,790	11/29/2022	12/25/2035	578,276	
12668B-FL-2	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	277,616	494,696	274,116	263,728					5.500	5.839	MON	2,267	27,208	01/17/2007	02/25/2036	196,188	
12668B-KG-7	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	1,593,933	2,104,229	1,404,429	1,326,864					5.500	6.293	MON	9,644	115,733	08/29/2006	02/25/2036	696,299	
12668B-KH-5	COUNTRYWIDE ALTERNATIVE LOAN T		1.A FM	531,660	771,607	514,995	492,995					5.500	5.782	MON	3,537	42,438	01/24/2007	02/25/2036	258,685	
126694-DT-2	COUNTRYWIDE HOME LOANS		2.C FM	54,313	168,805	42,243	54,313				3,531	5.500	6.054	MON	774	9,284	02/06/2006	10/25/2035	48,311	
126694-EK-0	COUNTRYWIDE HOME LOANS		1.A FM	1,282,909	2,529,940	1,194,240	1,219,015				56,637	5.500	6.147	MON	11,596	137,157	04/06/2006	10/25/2035	1,018,643	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
126694-FW-3	COUNTRYWIDE HOME LOANS		1.A FM	161,997	255,529	209,490	121,105					5.028	4.834	MON	1,071	13,648	04/24/2006	11/20/2035	7,145	
126694-LD-8	COUNTRYWIDE HOME LOANS		1.E FM	519,896	943,597	469,152	508,555			17,657		5.500	6.650	MON	4,325	51,794	07/19/2006	11/25/2035	422,153	
126694-RN-0	COUNTRYWIDE HOME LOANS		1.A FM	1	582,634	479,870	1					5.500	6.265	MON	2,670	32,009	02/14/2006	11/25/2035	536	
126694-UJ-5	COUNTRYWIDE HOME LOANS		1.A FM	412,293	563,621	494,342	334,523					4.885	4.688	MON	2,294	28,980	01/05/2006	01/25/2036	6,019	
12669F-3F-8	COUNTRYWIDE HOME LOANS		1.A FM	54,016	79,118	75,151	54,016					6.741	4.063	MON	444	5,861	08/05/2004	04/20/2035	12	
12669F-T2-9	COUNTRYWIDE HOME LOANS		1.A FM	267,980	262,686	252,736	267,964		(315)			4.950	4.279	MON	1,084	13,670	09/17/2004	08/25/2034	9,413	
12669G-A5-0	COUNTRYWIDE HOME LOANS		1.A FM	3,619	4,550	4,469	3,619					3.701	3.737	MON	14	171	04/28/2005	06/20/2035	1,045	
12669G-T4-3	COUNTRYWIDE HOME LOANS		1.A FM		9,651							3.791	5.742	MON	30		05/18/2005	08/01/2035	3	
12669G-ZP-9	COUNTRYWIDE HOME LOANS		1.A FM	89,257	112,121	108,668	89,257					5.082	3.924	MON	475	5,978	04/22/2005	05/20/2035	477	
151314-BU-4	CENDANT MORTGAGE CORPORATION		1.A FM	21,655	21,194	21,142	21,194					6.750	3.745	MON	119	1,431	03/25/2004	08/25/2030	672	
151314-CC-3	CENDANT MORTGAGE CORPORATION		1.A FM	69,746	106,147	107,138	69,746					6.750	4.841	MON	597	7,165	03/25/2004	07/25/2030	238	
151314-DJ-7	CENDANT MORTGAGE CORPORATION		1.A FM	371,280	377,013	381,122	371,280					6.750	6.719	MON	2,121	25,448	03/25/2004	12/25/2030	32	
151314-FK-2	CENDANT MORTGAGE CORPORATION		1.A FM	194,591	195,147	194,398	194,591					6.500	6.023	MON	1,057	12,679	03/29/2004	11/25/2033	841	
15132E-FL-7	CENDANT MORTGAGE CORPORATION		1.A FM	8,986	19,184	16,052	35					5.250	6.046	MON	84	996	02/06/2006	10/25/2033		
15132E-JH-2	CENDANT MORTGAGE CORPORATION		1.A FM	45,882	136,253	120,183	22,381					4.653	5.965	MON	528	6,246	04/20/2004	06/25/2034	1,057	
15132E-KS-6	CENDANT MORTGAGE CORPORATION		1.A FM	108,423	106,176	110,247	106,176					5.936	5.744	MON	525	6,302	08/26/2004	10/25/2034	35	
15132E-KT-4	CENDANT MORTGAGE CORPORATION		1.A FM	3,131	20,604	20,627	3,131					5.936	5.805	MON	102	1,223	08/26/2004	10/25/2034		
15132E-LF-3	CENDANT MORTGAGE CORPORATION		1.A FM	3,910	9,511	2,107	5					5.105	5.386	MON	40		12/16/2004	02/18/2035	1	
161546-DZ-6	CHASE FUNDING MORTGAGE LOAN ASSET-BACKED		1.A FM	101,966	101,973	102,300	101,973					5.914	5.740	MON	503	6,031	01/23/2003	10/25/2032	629	
161546-FV-3	CHASE FUNDING MORTGAGE LOAN ASSET-BACKED		1.A FM	1,427,566	1,427,633	1,407,591	1,427,633					5.916	5.788	MON	7,038	69,650	07/23/2003	07/25/2036	64,328	
161546-GK-6	CHASE FUNDING MORTGAGE LOAN ASSET-BACKED		1.A FM	995,732	1,001,792	982,926	995,732			1,004		6.145	4.937	MON	5,130	50,150	09/12/2003	06/25/2033	497	
161546-HA-7	CHASE FUNDING MORTGAGE LOAN AS		1.A FM	1,123,732	1,144,382	1,137,691	1,144,382					5.850	5.719	MON	5,579	55,467	11/20/2003	11/27/2034	2,348	
161546-HC-3	CHASE FUNDING MORTGAGE LOAN AS		1.A FM	372,618	517,526	514,747	383,577		18,700			5.277	15.977	MON	2,276	25,084	10/29/2008	11/27/2034	1,061	
16159Y-AA-8	CHASE MORTGAGE FINANCE CORPORATION CHASE		1.A	1,230,895	1,233,400	1,252,655	1,230,895		1,036			6.000	5.941	MON	6,167	74,004	11/21/2024	10/25/2055	433	
16159Y-AA-8	CHASE MORTGAGE FINANCE CORPORATION CHASE	CF	1.A	3,458,683	3,465,722	3,519,826	3,458,683		2,910			6.000	5.941	MON	17,329	207,943	11/21/2024	10/25/2055	433	
16159Y-AA-8	CHASE MORTGAGE FINANCE CORPORATION CHASE	0	1.A	35,556	35,628	36,184	35,556		30			6.000	5.941	MON	178	2,138	11/21/2024	10/25/2055	433	
16160Q-AA-2	CHASE 2024-9		1.A	3,126,890	3,154,989	3,169,162	3,126,890		14,367			5.500	5.690	MON	14,460	173,524	10/17/2024	09/27/2055	540	
16160Q-AA-2	CHASE 2024-9	CF	1.A	3,126,890	3,154,989	3,169,162	3,126,890		14,367			5.500	5.690	MON	14,460	173,524	10/17/2024	09/27/2055	540	
16160T-AA-6	CHASE HOME LENDING MORTGAGE TRUST CHASE_		1.A	3,886,306	3,886,913	3,952,353	3,886,626		370			6.000	5.875	MON	19,435	213,780	01/24/2025	11/26/2055	2,514	
16160T-AA-6	CHASE HOME LENDING MORTGAGE TRUST CHASE_	CF	1.A	6,387,836	6,388,834	6,496,397	6,388,362		607			6.000	5.875	MON	31,944	351,386	01/24/2025	11/26/2055	2,514	
16160T-AA-6	CHASE HOME LENDING MORTGAGE TRUST CHASE_	0	1.A	402,032	402,094	408,864	402,065		38			6.000	5.875	MON	2,010	22,115	01/24/2025	11/26/2055	2,514	
16162W-MC-0	CHASE MORTGAGE FINANCE CORPORA		1.A FM	3,083,724	3,320,853	3,193,030	3,139,668		8,460			5.500	6.722	MON	15,221	182,647	07/25/2006	10/25/2035	20,566	
16162W-NB-1	CHASE MORTGAGE FINANCE CORP CHAS		1.A FM	11,601	16,384	11,566	11,601					5.500	6.255	MON	75	1,051	11/16/2011	11/25/2035	2,389	
16163H-AG-6	CHASE MORTGAGE FINANCE CORPORA		1.A FM	2,042,393	3,464,962	1,407,830	1,325,916					6.000	6.383	MON	17,325	200,215	06/22/2007	05/25/2037	1,320,970	
16163L-AR-3	CHASE MORTGAGE FINANCE CORPORA		1.A FM	917,806	1,101,366	871,747	832,425					4.907	5.614	MON	4,504	56,058	07/12/2007	07/25/2037	102,794	
16165L-AG-5	CHASEFLEX TRUST		1.G FM	3,376	3,389	3,247	3,389		67			6.160	5.708	MON	17	134	05/03/2006	06/25/2036	1	
16165M-AE-8	CHASEFLEX TRUST		1.A FM	96,274	111,562	98,255	92,624					6.170	8.534	MON	574	4,388	11/29/2022	09/25/2036	2,500	
16165M-AG-3	CHASEFLEX TRUST		1.A FM	64,875	75,294	66,324	62,582					5.990	8.324	MON	376	2,961	11/29/2022	09/25/2036	1,689	
172973-4B-2	CITICORP MORTGAGE SECURITIES IN		1.A FM	663,417	653,612	655,586	663,393		(748)			5.500	5.000	MON	2,996	35,949	09/15/2011	11/25/2035	72,326	
172973-S7-5	CITICORP MORTGAGE SECURITIES		1.A FM	356,788	414,393	422,766	356,788					5.500	6.345	MON	1,899	22,774	04/30/2010	04/25/2035	13,600	
172973-W5-4	CITICORP MORTGAGE SECURITIES CMSI_05-4		1.A FM	96,785	97,271	98,886	96,786					5.500	5.570	MON	446	5,350	09/27/2011	07/25/2035	6,813	
17307G-AU-2	CITIGROUP MORTGAGE LOAN TRUST		3.A FM	15,174	15,385	15,965	15,174		36			7.000	7.339	MON	90	961	01/23/2009	09/25/2033	281	
17307G-LN-6	CREDIT - BASED ASSET SERVICING AND SECUR		1.A FM	67,951	69,093	66,057	69,093					5.085	4.941	MON	293	2,368	12/07/2005	09/25/2034	5	
17307G-PS-1	CITIGROUP MORTGAGE LOAN TRUST		1.A FM	186,270	306,640	267,673	101,355					3.106	4.898	MON	794	10,624	03/22/2005	02/26/2035	8,031	
17307G-QY-7	CITIGROUP MORTGAGE LOAN TRUST		1.A FM	107,777	107,453	102,979	107,745		(106)			5.462	5.231	MON	489	6,230	05/05/2005	05/25/2035	4,704	
17307G-W6-1	CITIGROUP MORTGAGE LOAN TRUST		1.A FM	15,340	25,751	26,126	15,340					6.490	3.871	MON	139	1,730	12/15/2005	05/25/2035	221	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
17307G-WE-4	CITIGROUP MORTGAGE LOAN TRUST IN		1.A FM	3,734	4,143	4,129	3,734					5.721	6.134	MON	20	261	10/13/2011	08/25/2035	14	
17308F-AD-1	CITIMORTGAGE ALTERNATIVE LOAN		1.A FM	297,856	333,396	319,212	250,925					5.500	6.249	MON	1,528	18,337	10/17/2006	07/25/2035	19,552	
17309B-AB-3	CITIGROUP MORTGAGE LOAN TRUST		1.A FM	26,693	71,624	25,360	26,693			1,449		6.352	5.573	MON	379	1,122	03/07/2007	05/25/2036		
17309B-AD-9	CITIGROUP MORTGAGE LOAN TRUST INC		1.A FM	101,301	312,850	110,641	101,301					6.851	9.561	MON	1,786	4,684	09/22/2011	05/25/2036	65,791	
17309R-AA-0	CITIGROUP MORTGAGE LOAN TRUST		1.A FM	50,821	69,578	62,709	4,308					4.518	5.749	MON	262	3,378	10/04/2006	08/25/2036	86	
17309Y-AF-4	CITIGROUP MORTGAGE LOAN TRUST		1.A FM	1,035,667	1,841,999	1,057,544	1,035,667			14,904		5.845	7.959	MON	8,972	44,142	11/29/2022	10/25/2036	509,998	
17311F-AH-7	CITIGROUP MORTGAGE LOAN TRUST		1.A FM	588,010	1,737,152	748,068	588,010					5.764	5.676	MON	8,344	36,115	02/15/2007	01/25/2037	337,712	
17311L-AH-4	CITIGROUP MORTGAGE LOAN TRUST		1.A FM	187,304	242,287	190,825	114,703					5.066	5.884	MON	1,023	12,751	06/21/2007	04/25/2037	5,550	
17312K-AC-6	CITIGROUP MORTGAGE SECURITIES INC		1.A FM	22,748	25,270	22,722	18,942					6.000	6.323	MON	126	1,516	09/22/2011	06/25/2037	2,152	
173146-AB-7	CITIGROUP MORTGAGE LOAN TRUST INC		1.A FM	107,590	106,634	108,011	106,634					6.500	6.270	MON	578	6,933	05/09/2008	10/25/2037	25	
17329M-AY-5	CITIGROUP MORTGAGE LOAN TRUST INC CMLTI_		1.A	3,757,954	3,711,846	3,109,250	3,757,924	(3,646)				2.500	2.339	MON	7,733	92,796	06/25/2021	07/25/2051	3,331	
17329M-AY-5	CITIGROUP MORTGAGE LOAN TRUST INC CMLTI_	CF	1.A	4,797,434	4,738,572	3,969,293	4,797,434	(4,705)				2.500	2.339	MON	9,872	118,464	06/25/2021	07/25/2051	3,331	
17329M-AY-5	CITIGROUP MORTGAGE LOAN TRUST INC CMLTI_	0	1.A	1,069,423	1,056,302	884,818	1,069,423	(1,049)				2.500	2.339	MON	2,201	26,408	06/25/2021	07/25/2051	3,331	
17330C-AR-9	CITIGROUP MORTGAGE LOAN TRUST INC CMLTI_		1.A	3,141,604	3,147,506	2,752,591	3,141,604	396				3.000	2.999	MON	7,869	94,425	02/03/2022	02/25/2052	10,552	
17330C-AR-9	CITIGROUP MORTGAGE LOAN TRUST INC CMLTI_	CF	1.A	11,562,841	11,584,562	10,131,058	11,562,841	1,457				3.000	2.999	MON	28,961	347,537	02/03/2022	02/25/2052	10,552	
17330C-AR-9	CITIGROUP MORTGAGE LOAN TRUST INC CMLTI_	0	1.A	523,600	524,584	458,765	523,600	66				3.000	2.999	MON	1,311	15,737	02/03/2022	02/25/2052	10,552	
17332D-AB-0	CMLTI 2024-CMI1		1.A	1,336,470	1,357,469	1,372,051	1,336,470	8,786				5.500	5.970	MON	6,222	74,661	10/23/2024	06/25/2054	138,703	
17332D-AB-0	CMLTI 2024-CMI1	CF	1.A	1,336,470	1,357,469	1,372,051	1,336,470	8,786				5.500	5.970	MON	6,222	74,661	10/23/2024	06/25/2054	138,703	
17332X-AG-5	CITIGROUP MORTGAGE LOAN TRUST CMLTI_25-L		1.D FE	14,804,676	14,804,839	14,814,695	14,805,128					5.440	6.086	MON	67,115	67,115	12/11/2025	12/25/2055	14,871,954	
17332X-AJ-9	CITIGROUP MORTGAGE LOAN TRUST CMLTI_25-L		1.G FE	9,869,779	9,869,893	9,876,397	9,870,088					5.592	6.235	MON	45,994	45,994	12/11/2025	12/25/2055	9,915,886	
18976G-AV-8	CITIMORTGAGE ALTERNATIVE LOAN		3.A FM	963,174	1,140,567	1,020,683	1,045,007					5.500	6.199	MON	5,228	62,689	11/06/2007	06/25/2037	122,163	
22540V-TR-3	CS FIRST BOSTON MORTGAGE SECUR		5.C FM	26,098	26,172	20,888	26,111	22				1.559	1.742	MON	34	423	07/06/2006	02/25/2032	74	
22541N-SW-0	CS FIRST BOSTON MORTGAGE SECUR		1.A FM	20,810	20,784	20,364	20,791	(11)				6.370	6.170	MON	110	1,369	04/26/2005	11/25/2032	55	
225458-Y8-5	CS FIRST BOSTON MORTGAGE SECUR		5.A FM	327,424	377,251	291,536	321,777					5.500	5.862	MON	1,729	20,749	11/14/2006	09/25/2035	21,250	
225470-A8-6	ADJUSTABLE RATE MORTAGE TRUST		1.A FM	440,481	551,472	519,307	395,979					4.491	5.315	MON	2,064	25,715	03/21/2006	03/25/2036	36,072	
225470-M6-7	CREDIT SUISSE MORTGAGE CAPITAL		2.C FM	263,633	443,336	225,733	263,633			7,439		6.396	5.846	MON	2,363	8,118	01/31/2007	04/25/2036	77,582	
225470-VG-5	CREDIT SUISSE MORTGAGE CAPITAL		1.A FM	208,276	491,305	207,447	208,276			19,888		5.750	6.332	MON	2,354	28,211	05/23/2006	02/25/2036	182,189	
2254WO-GX-7	CS FIRST BOSTON MORTGAGE SECUR		1.A FM	258,180	269,392	269,529	258,180	844				5.500	6.766	MON	1,235	14,817	04/30/2010	10/25/2034	12,863	
2254WO-MD-4	ADJUSTABLE RATE MORTAGE TRUST		1.A FM	113,485	178,766	164,621	19,082					6.625	4.947	MON	987	12,886	11/28/2005	03/25/2036	220	
22757E-AB-4	CROSS MORTGAGE TRUST CROSS_25-H3		1.A	16,391,944	16,392,055	16,614,048	16,392,055	111				5.883	5.675	MON	80,362	642,896	04/11/2025	04/25/2070	4,890,028	
22757E-AC-2	CROSS MORTGAGE TRUST CROSS_25-H3		1.A	9,448,802	9,448,843	9,562,821	9,448,843	41				6.035	5.821	MON	47,520	380,159	04/11/2025	04/25/2070	2,783,088	
24382E-AD-9	DRMT_25-INV1		1.C	12,211,031	12,211,151	12,233,221	12,211,151	(37)				5.239	5.082	MON	53,312	53,312	11/04/2025	11/25/2060	3,154,488	
24382E-AE-7	DRMT_25-INV1		1.C	12,925,590	12,925,685	12,944,043	12,925,685	(75)				5.391	5.229	MON	58,069	58,069	11/04/2025	11/25/2060	3,340,021	
24382E-AF-4	DRMT_25-INV1		2.A	6,204,811	6,205,000	6,209,077	6,204,859	49				5.733	5.625	MON	29,644	59,289	11/04/2025	11/25/2060	5,144,461	
251510-EH-2	DBALT_2005-3		5.C FM	582,461	611,718	535,278	583,591	1,497				5.250	6.269	MON	2,676	32,115	01/24/2007	06/25/2035	51,285	
251511-AC-5	DEUTSCHE ALT-A SECURITIES INC		1.A FM	486,052	599,280	555,579	399,114					6.270	6.208	MON	3,131	22,496	05/10/2006	06/25/2036	10,909	
251511-AE-1	DEUTSCHE ALT-A SECURITIES INC		1.A FM	128,094	176,873	164,205	105,676					6.592	5.732	MON	972	8,268	02/08/2007	06/25/2036	1,083	
251511-AF-8	DEUTSCHE ALT-A SECURITIES INC		1.A FM	789,011	952,200	878,534	673,157					6.593	5.855	MON	5,232	35,609	02/13/2007	06/25/2036	17,790	
251513-AV-9	DEUTSCHE ALT-A SECURITIES INC		1.A FM	66,683	77,393	67,837	65,448					5.900	5.746	MON	381	3,175	09/14/2006	10/25/2036	4,211	
251513-BC-0	DEUTSCHE ALT-A SECURITIES INC		1.A FM	299,587	353,649	309,402	297,872					5.869	5.783	MON	1,730	14,514	09/14/2006	10/25/2036	17,107	
25151E-AE-3	DEUTSCHE ALT-A SECURITIES INC		1.A FM	484,280	484,197	463,576	484,197					6.750	6.638	MON	2,724	23,471	06/16/2006	07/25/2036	14,013	
26846X-AB-6	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_		1.B FE	3,731,214	3,731,234	3,767,194	3,731,234	20				5.879	5.674	MON	18,280	182,799	02/20/2025	03/25/2070	1,142,582	
26846X-AC-4	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_		1.E FE	6,180,086	6,180,205	6,245,830	6,180,205	119				6.030	5.820	MON	31,056	310,555	02/20/2025	03/25/2070	1,877,906	
26846Y-AE-8	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_		1.B	9,205,265	9,205,366	9,282,507	9,205,366	101				5.850	5.637	MON	44,876	224,381	07/25/2025	08/25/2070	9,250,242	
26846Y-AF-5	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_		1.F	3,958,215	3,958,335	3,994,825	3,958,294	79				6.052	5.930	MON	19,963	99,816	07/25/2025	08/25/2070	3,874,053	
281914-AB-7	EFMT 2025-INV2		1.B	8,361,170	8,361,310	8,407,429	8,361,170	10				5.640	5.457	MON	39,298	314,727	04/28/2025	05/26/2070	2,925,291	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
281914-AC-5	EFMT 2025-INV2		1.C	11,984,428	11,984,545	12,083,727	11,984,439					5.792	5.604	MON	57,845	462,763	04/28/2025	05/26/2070	4,240,563	
281914-AD-3	EFMT 2025-INV2		1.F	4,199,859	4,200,000	4,290,990	4,199,859					6.430	6.291	MON	22,505	180,040	04/28/2025	05/26/2070	4,021,433	
281916-AB-2	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_		1.A FE	14,934,266	15,000,000	14,952,729	14,938,460		4,194			4.973	5.723	MON	62,163		12/15/2025	12/25/2070	15,062,163	
281916-AD-8	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_		1.A FE	16,760,214	16,794,530	16,768,354	16,764,912		4,699			5.001	5.733	MON	69,991		12/15/2025	12/25/2070	16,864,521	
281916-AH-9	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_		1.D FE	18,809,951	18,810,000	18,818,103	18,810,000		49			5.304	6.015	MON	83,140		12/15/2025	12/25/2070	18,893,140	
28224U-AB-0	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_		1.A FE	13,140,954	13,200,000	13,154,625	13,141,228		274			5.063	5.094	MON	55,693	55,693	12/05/2025	12/01/2070	13,255,693	
28224U-AE-4	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_		1.A FE	44,825,558	44,826,360	44,923,970	44,826,156		242			5.077	4.923	MON	189,653	189,653	12/05/2025	12/01/2070	12,937,461	
28224U-AH-7	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_		1.D FE	8,178,224	8,178,320	8,194,512	8,178,320		19			5.280	5.119	MON	35,985	35,985	12/05/2025	12/01/2070	2,360,766	
28224U-AJ-3	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_		1.G FE	9,858,632	9,858,811	9,878,202	9,858,789		62			5.381	5.217	MON	44,209	44,209	12/05/2025	12/01/2070	2,846,097	
28224U-AK-0	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_		2.C FE	5,728,903	5,729,000	5,738,825	5,728,903					5.839	5.729	MON	27,876	27,876	12/05/2025	12/01/2070	5,756,876	
29445F-AA-6	EQUIFIRST MORTGAGE LOAN TRUST		1.A FM	132,954	133,418	128,076	133,369		1			4.010	3.955	MON	446	5,350	06/07/2011	12/25/2032	30,739	
294751-BX-9	EQUITY ONE ABS INC.		1.A FM	1,374	1,374	1,369	1,374					4.860	2.698	MON	6	61	02/14/2003	08/25/2033	2	
32051G-CB-9	FIRST HORIZON ALTERNATIVE MORT		1.A FM	82,687	82,066	80,916	82,656		(110)			5.332	4.941	MON	365	4,593	12/06/2004	01/25/2035	300	
32051G-DX-0	FIRST HORIZON MORTGAGE PASS-TH		1.A FM	7,183	8,108	7,816	7,183					4.929	0.744	MON	7	403	12/28/2004	02/25/2035	9	
32051G-ED-3	FIRST HORIZON MORTGAGE PASS-TH		1.A FM	16,685	88,365	57,303	48					4.396	0.734	MON	65	4,345	12/28/2004	02/25/2035		
32051G-HJ-7	FIRST HORIZON ALTERNATIVE MORT		3.A FM	184,277	184,399	180,592	184,399					6.010	5.897	MON	924	11,384	10/26/2005	03/25/2035	4,712	
32051G-NH-4	FIRST HORIZON ALTERNATIVE MORT		4.C FM	406,229	777,149	328,641	406,229				630	4.918	3.488	MON	3,185	38,849	03/21/2006	05/25/2035	334,862	
32051G-TD-7	FIRST HORIZON ALTERNATIVE MORT		2.C FM	450,417	896,210	442,534	450,417				17,771	5.500	5.593	MON	4,108	49,292	10/04/2005	09/25/2035	351,556	
32051G-XC-4	FIRST HORIZON ALTERNATIVE MORT		1.A FM	167,062	254,977	149,475	27,927					4.671	5.393	MON	992	12,450	03/07/2006	11/25/2035	15,259	
33852F-AA-4	FLAGSTAR MORTGAGE TRUST FSMT_21-4		1.A	5,299,062	5,227,188	4,388,255	5,299,062		(4,792)			2.500	2.327	MON	10,890	130,680	06/11/2021	06/26/2051	4,462	
33853G-AB-9	FSMT_21-12		1.A	1,102,388	1,101,012	920,893	1,102,325		(100)			2.500	2.468	MON	2,294	27,525	11/10/2021	11/27/2051	24,692	
33853G-AB-9	FSMT_21-12	CF	1.A	13,743,131	13,725,973	11,480,486	13,742,350		(1,245)			2.500	2.468	MON	28,596	343,149	11/10/2021	11/27/2051	24,692	
33853G-AB-9	FSMT_21-12	0	1.A	5,511,940	5,505,059	4,604,464	5,511,627		(499)			2.500	2.468	MON	11,469	137,627	11/10/2021	11/27/2051	24,692	
36169D-AA-0	GCAT TRUST GCAT_23-NQM2		1.A	2,094,267	2,094,278	2,087,146	2,094,276					5.837	5.711	MON	10,187	122,243	01/30/2023	11/25/2067	4,665	
36169D-AA-0	GCAT TRUST GCAT_23-NQM2	0	1.A	677,557	677,560	675,253	677,560					5.837	5.711	MON	3,296	39,549	01/30/2023	11/25/2067	4,665	
36185N-6M-7	GMAC MORTGAGE CORPORATION LOA		1.A FM	104,398	134,824	127,865	104,398					7.500	4.549	MON	843	10,028	04/06/2005	05/25/2035	5,941	
36226M-AE-3	GRMT MORTGAGE LOAN TRUST		1.A FM	54,336	55,746	55,728	54,336					6.650	6.590	MON	309	3,707	05/10/2001	07/20/2031	3,691	
36228F-3Q-7	GSAA TRUST		1.A FM	78	79	79	78					6.199	5.923	MON		4	05/25/2004	04/25/2034	79	
3622E8-AC-9	GSAA HOME EQUITY TRUST		1.A FM	109,951	330,405	105,966	109,951				4,941	5.882	5.804	MON	1,620	3,763	09/13/2006	09/25/2036	71,076	
3622E8-AF-2	GSAA HOME EQUITY TRUST		1.A FM	778,513	3,045,490	756,811	778,513				42,371	6.376	5.805	MON	16,181	34,682	09/13/2006	09/25/2036	578,791	
3622EL-AG-1	GSAA HOME EQUITY TRUST		1.A FM	497,902	2,084,581	459,147	497,902				35,583	6.182	5.652	MON	10,738	22,312	02/06/2007	11/25/2036	388,994	
3622EU-AB-2	GSAA HOME EQUITY TRUST		1.A FM	67,057	357,173	62,177	67,057				2,604	5.760	5.644	MON	1,714	1,899	02/08/2007	03/25/2037	54,440	
3622EU-AC-0	GSAA HOME EQUITY TRUST		1.A FM	354,828	1,904,922	331,714	354,828				13,880	5.917	5.778	MON	9,393	10,131	02/08/2007	03/25/2037	144,159	
3622EU-AF-3	GSAA HOME EQUITY TRUST		1.A FM	275,830	1,228,727	261,676	275,830				9,787	6.300	5.728	MON	6,450	6,535	02/08/2007	03/25/2037	207,522	
3622MP-AB-4	GSR MORTGAGE LOAN TRUST GSR_07-1F		1.A FM	20,203	34,220	20,378	19,813					6.000	6.090	MON	171	2,053	01/04/2012	01/25/2037	13,152	
3622MP-AM-0	GSR MORTGAGE LOAN TRUST		1.A FM	160,437	173,563	953,640	209,611					5.500	6.140	MON	796	9,546	05/31/2007	01/25/2037	7,974	
3622MP-AT-5	GSR MORTGAGE LOAN TRUST		5.A FM	657,978	1,004,249	581,446	657,978				15,905	5.750	5.985	MON	4,812	57,744	05/24/2007	01/25/2037	435,290	
362334-MD-3	GSAA HOME EQUITY TRUST		1.A FM	30,474	117,225	31,424	30,474					5.687	9.869	MON	556	1,377	08/01/2008	03/25/2036	22,156	
362341-6X-2	GSR MORTGAGE LOAN TRUST		6. FM	28,584	37,163	218,201	1,203					5.500	6.303	MON	170	1,874	04/24/2006	02/25/2036	170	
362341-RU-5	GSR MORTGAGE LOAN TRUST		1.A FM	1,057	1,215	1,217	1,057					6.040	3.852	MON	6	79	09/11/2007	09/25/2035	31	
362375-AF-4	GSAA HOME EQUITY TRUST		1.A FM	2,554,489	10,880,860	2,360,254	2,554,489				144,014	6.623	6.025	MON	60,056	140,721	05/24/2006	06/25/2036	1,908,348	
36242D-6P-3	GSR MORTGAGE LOAN TRUST		1.A FM	1,259,322	1,375,369	1,375,086	1,305,284		3,270			5.500	7.076	MON	6,304	75,645	06/27/2006	06/25/2035	292	
36242D-D2-6	GSR MORTGAGE LOAN TRUST		5.C FM	283,308	291,179	247,459	283,308		610			5.500	6.125	MON	1,335	16,015	01/04/2006	03/25/2035	20,758	
36242D-DE-0	GSAA HOME EQUITY TRUST		1.A FM	16,004	16,327	16,281	16,327					5.687	4.599	MON	77	775	03/24/2006	06/25/2034	1,858	
36242D-FP-3	GSR MORTGAGE LOAN TRUST		1.A FM	42,480	42,526	42,926	42,526					6.294	6.154	MON	223	2,905	03/29/2005	09/25/2034	36	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
36242D-H4-8	GSR MORTGAGE LOAN TRUST		1.A FM	159,732	160,157	139,904	159,496		40			4.396	4.433	MON	587	7,013	11/03/2005	04/25/2035	2,910	
36244S-AF-5	GSAA HOME EQUITY TRUST		1.A FM	174,334	601,235	163,608	174,334			13,997		6.540	5.949	MON	3,277	8,758	08/01/2006	07/25/2036	129,886	
36258W-AS-1	GS MORTGAGE_BACKED SECURITIES GSMBS_20-P		1.A	822,422	807,409	707,548	822,413		(1,361)			3.000	2.738	MON	2,019	24,222	05/22/2020	10/25/2050	241	
36262C-AB-6	GS MORTGAGEBACKED SECURITIES TRUST GSMBS	CF	1.A	18,466,208	18,143,035	15,220,301	18,143,035					2.500	2.481	MON	37,798	453,576	07/20/2021	01/25/2052	11,474	
36262C-AB-6	GS MORTGAGEBACKED SECURITIES TRUST GSMBS	0	1.A	2,839,398	2,789,707	2,340,302	2,789,707					2.500	2.481	MON	5,812	69,743	07/20/2021	01/25/2052	11,474	
36262C-AB-6	GS MORTGAGEBACKED SECURITIES TRUST GSMBS		1.A	5,145,631	5,055,579	4,241,155	5,055,579					2.500	2.481	MON	10,532	126,390	07/20/2021	01/25/2052	11,474	
36262L-AB-6	GS MORTGAGEBACKED SECURITIES TRUST GSMBS		1.A	989,855	978,239	819,427	989,855		(769)			2.500	2.342	MON	2,038	24,456	06/15/2021	11/27/2051	3,115	
36262L-AB-6	GS MORTGAGEBACKED SECURITIES TRUST GSMBS	CF	1.A	12,208,213	12,064,942	10,106,271	12,208,213		(9,479)			2.500	2.342	MON	25,135	301,623	06/15/2021	11/27/2051	3,115	
36275J-AD-2	GS MORTGAGE-BACKED SECURITIES TRUST GSMB		1.C	5,058,637	5,058,695	5,069,115	5,058,695		59			5.241	5.085	MON	22,094	44,188	10/24/2025	01/25/2066	1,601,621	
36275J-AE-0	GS MORTGAGE-BACKED SECURITIES TRUST GSMB		1.D	5,599,371	5,599,469	5,613,276	5,599,469		98			5.494	5.330	MON	25,636	51,272	10/24/2025	01/25/2066	1,773,206	
36297X-AB-9	GSR MORTGAGE LOAN TRUST		6. FM	10,269	10,385	29,561	10,385		(1,739)			6.000	5.998	MON	52	623	05/16/2008	06/25/2036	384	
403958-AD-3	HOMES TRUST HOMES_25-NQM4		1.C FE	5,310,970	5,310,985	5,339,426	5,311,000					5.474	5.291	MON	24,227	121,135	08/08/2025	08/25/2070	1,421,955	
403958-AE-1	HOMES TRUST HOMES_25-NQM4		1.F FE	10,640,935	10,640,954	10,714,632	10,640,999					5.677	5.487	MON	50,341	251,703	08/08/2025	08/25/2070	2,901,329	
403958-AF-8	HOMES TRUST HOMES_25-NQM4		2.B FE	5,594,930	5,595,000	5,634,495	5,594,940		10			5.959	5.839	MON	27,784	138,919	08/08/2025	08/25/2070	5,522,287	
403966-AC-8	HOMES TRUST HOMES_25-NQM2		1.F FE	10,992,863	10,992,991	11,091,187	10,993,202					5.932	5.719	MON	54,342	434,736	05/01/2025	02/25/2070	2,959,295	
40446G-AE-2	HOMES TRUST HOMES_25-NQM3		1.F FE	19,598,467	19,598,745	19,805,810	19,598,971					6.035	5.824	MON	98,565	689,958	06/10/2025	02/25/2070	5,364,849	
43761D-AD-2	HOMES 2025-NQM1		1.B	3,025,101	3,025,134	3,045,540	3,037,076		10,277			5.859	5.401	MON	14,770	162,571	02/04/2025	01/27/2070	556,237	
43761D-AE-0	HOMES 2025-NQM1		1.B	4,875,010	4,875,036	4,913,727	4,894,310		16,561			5.961	5.498	MON	24,217	266,545	02/04/2025	01/27/2070	1,022,360	
43761J-AA-5	HOMES_23-NQM1		1.A	130,937	131,162	130,877	131,162					6.182	6.620	MON	676	8,108	02/16/2023	01/25/2068	483	
43761J-AA-5	HOMES_23-NQM1	0	1.A	497,562	498,416	497,331	498,416					6.182	6.620	MON	2,568	30,812	02/16/2023	01/25/2068	483	
43761Y-AD-6	HOMES TRUST HOMES_25-AFC2		1.C FE	6,161,629	6,161,642	6,192,684	6,161,642		13			5.725	5.533	MON	29,396	176,377	06/24/2025	06/25/2060	1,753,942	
43761Y-AE-4	HOMES TRUST HOMES_25-AFC2		1.F FE	14,662,001	14,662,009	14,746,959	14,662,009		7			5.877	5.680	MON	71,807	430,843	06/24/2025	06/25/2060	4,194,164	
43762C-AD-3	HOMES TRUST HOMES_25-NQM5		1.C FE	8,675,110	8,675,179	8,682,516	8,675,264					5.230	5.059	MON	37,809	75,619	11/12/2025	09/25/2070	1,898,995	
43762C-AE-1	HOMES TRUST HOMES_25-NQM5		1.F FE	16,568,442	16,568,628	16,582,163	16,568,743					5.433	5.330	MON	75,014	150,029	11/12/2025	09/25/2070	15,814,779	
43762C-AF-8	HOMES TRUST HOMES_25-NQM5		2.B FE	8,995,750	8,996,000	9,004,638	8,995,836		86			5.795	5.685	MON	43,443	86,886	11/12/2025	09/25/2070	8,235,580	
45254N-MC-8	IMPAC CMB TRUST		1.A FM	16,169	36,253	32,019	16,169					4.586	0.940	MON	28	1,674	12/17/2004	03/25/2035	645	
45254N-MD-6	IMPAC CMB TRUST		1.A FM	11,042	43,503	38,345	11,042					4.626	0.980	MON	34	2,011	12/17/2004	03/25/2035	444	
45254N-QG-5	IMPAC CMB TRUST		1.A FM	342,385	386,867	357,249	342,385					4.569	0.789	MON	295	17,330	09/02/2005	10/25/2035	7	
45660L-EW-5	RESIDENTIAL ASSET SECURITIZATI		4.C FM	934,928	954,921	928,949	954,921					5.500	4.887	MON	4,377	52,521	01/12/2006	04/25/2035		
45660L-GQ-6	INDYMAC INDX MORTGAGE LOAN TRU		1.A FM	387,827	531,487	470,209	334,943					3.688	4.308	MON	1,634	19,960	12/09/2005	05/25/2035	38,702	
45660L-LQ-0	INDYMAC INDX MORTGAGE LOAN TRU		4.C FM	32,542	37,278	32,024	32,542			369		4.854	5.515	MON	151	3,945	10/27/2005	06/25/2035	294	
45660L-QY-8	INDYMAC INDX MORTGAGE LOAN TR		1.A FM	94,042	166,542	120,488	46,060					3.520	3.482	MON	489	6,152	06/23/2005	08/25/2035	12,716	
45660L-S7-5	INDYMAC INDX MORTGAGE LOAN TRU		1.A FM	829,871	1,302,780	1,125,226	498,319					3.530	5.391	MON	3,832	48,759	05/10/2006	12/25/2035	15,546	
45660L-SY-6	RESIDENTIAL ASSET SECURITIZATI		3.A FM	1,591,052	2,912,203	1,483,530	1,591,052			98,559		5.375	5.821	MON	13,044	156,557	04/17/2006	07/25/2035	1,229,028	
45660L-ZM-4	INDYMAC INDA MORTGAGE LOAN TRU		5.C FM	190,027	196,706	147,848	147,848	(1)	414			3.207	3.665	MON	526	6,345	08/08/2007	11/25/2035	51,969	
45661H-AR-8	INDYMAC INDX MORTGAGE LOAN TRU		1.A FM	663,573	3,023,818	2,518,439	663,475					3.898	5.506	MON	9,823	122,997	02/02/2007	09/25/2036	9,916	
45667Q-AE-1	INDYMAC INDX MORTGAGE LOAN TRU		1.A FM	1,380,169	1,605,678	1,514,536	1,338,533					3.990	6.011	MON	5,339	66,042	11/29/2022	11/25/2036	51,417	
46591G-AU-6	JPMMT_19-4-A18		1.A FE	2,423,359	2,387,323	2,188,309	2,387,323					3.783	3.744	MON	7,525	90,328	06/18/2019	10/25/2049	20,270	
46591G-AU-6	JPMMT_19-4-A18	CF	1.A FE	5,738,069	5,652,742	5,181,513	5,652,742					3.783	3.744	MON	17,818	213,879	06/18/2019	10/25/2049	20,270	
46591G-AU-6	JPMMT_19-4-A18	0	1.A FE	1,207,037	1,189,088	1,089,962	1,189,088					3.783	3.744	MON	3,748	44,991	06/18/2019	10/25/2049	20,270	
46591G-AZ-5	JPMMT_19-4-B1		1.A FE	1,155,735	1,144,616	1,030,956	1,153,032		(521)			3.771	3.628	MON	3,597	43,308	06/18/2019	10/25/2049	881	
46591G-AZ-5	JPMMT_19-4-B1	0	1.A FE	165,105	163,517	147,279	164,719		(74)			3.771	3.628	MON	514	6,187	06/18/2019	10/25/2049	881	
46591G-BA-9	JPMMT_19-4-B2		1.A FE	1,137,372	1,144,616	1,030,956	1,137,372		242			3.771	3.828	MON	3,597	43,308	06/18/2019	10/25/2049	881	
46591G-BA-9	JPMMT_19-4-B2	0	1.A FE	162,482	163,517	147,279	162,482		35			3.771	3.828	MON	514	6,187	06/18/2019	10/25/2049	881	
46591G-BB-7	JPMMT_19-4-B3		1.B FE	872,643	899,341	807,699	875,225		977			3.771	4.133	MON	2,826	34,028	06/18/2019	10/25/2049	441	
46591G-BB-7	JPMMT_19-4-B3	0	1.B FE	158,662	163,517	146,854	159,132		178			3.771	4.133	MON	514	6,187	06/18/2019	10/25/2049	441	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
46591G-BC-5	JPMMT_19-4-B4		1.F FE	297,831	331,610	296,128	301,456		1,258			3.771	5.163	MON	1,042	12,547	06/18/2019	10/25/2049	261	
46591G-BD-3	JPMMT_19-4-B5		2.B FE	128,489	165,555	141,235	130,241		623			3.771	6.951	MON	520	6,264	06/18/2019	10/25/2049	3,682	
46592K-AC-6	JP MORGAN MORTGAGE TRUST JPMMT_21-3		1.A	2,384,547	2,309,489	1,943,218	2,384,493		(5,504)			2.500	2.108	MON	4,811	57,737	02/19/2021	07/25/2051	5,390	
46592K-AC-6	JP MORGAN MORTGAGE TRUST JPMMT_21-3	CF	1.A	8,378,138	8,114,420	6,827,521	8,377,947		(19,337)			2.500	2.108	MON	16,905	202,861	02/19/2021	07/25/2051	5,390	
46593T-AD-4	JPMMT_25-DSC1		1.A	3,153,565	3,153,608	3,186,326	3,153,608		43			5.830	5.641	MON	15,321	122,570	04/23/2025	08/25/2065	1,136,784	
46593T-AE-2	JPMMT_25-DSC1		1.A	13,139,991	13,140,032	13,270,431	13,140,032		41			5.982	5.788	MON	65,503	524,025	04/23/2025	08/25/2065	4,635,685	
46593T-AF-9	JPMMT_25-DSC1		1.E	5,599,918	5,600,000	5,713,538	5,600,000		82			6.638	6.493	MON	30,977	247,819	04/23/2025	08/25/2065	5,429,871	
46594E-AE-4	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS3		1.G FE	14,376,376	14,376,412	14,435,840	14,376,412		36			5.568	5.400	MON	66,707	200,120	09/26/2025	02/25/2066	4,667,471	
466247-SG-9	JP MORGAN MORTGAGE TRUST		1.A FM	1,096,211	1,097,240	1,076,092	1,097,240					5.844	5.601	MON	5,343	69,942	01/20/2006	08/25/2035	4,334	
466247-ZQ-9	JP MORGAN MORTGAGE TRUST		1.E FM	875,562	1,845,180	803,441	875,562			55,525		5.750	6.030	MON	8,841	92,438	08/23/2006	01/25/2036	845,996	
46627M-EA-1	J.P. MORGAN ALTERNATIVE LOAN T		2.C FM	238,341	478,308	215,749	238,341			20,192		5.750	5.845	MON	2,292	27,506	09/28/2006	03/25/2036	208,171	
46628L-AQ-1	JP MORGAN MORTGAGE TRUST		1.A FM	192,405	256,852	171,588	142,210					4.407	5.721	MON	943	11,486	06/27/2006	06/25/2036	54,371	
46629B-AF-6	JP MORGAN MORTGAGE ACQUISITION		1.A FM	991,976	1,752,166	1,024,692	991,976					6.432	5.817	MON	9,392	41,615	01/29/2007	08/25/2036	532,071	
46629Q-AD-8	JP MORGAN MORTGAGE ACQUISITION		1.A FM	306,829	508,996	303,013	306,829					5.462	17.220	MON	2,317	14,070	11/29/2022	09/25/2029	365,477	
46629Q-AE-6	JP MORGAN MORTGAGE ACQUISITION		1.A FM	65,728	115,819	68,920	65,728					5.763	7.410	MON	556	3,202	09/15/2011	10/25/2036	8,316	
46629Q-AF-3	JP MORGAN MORTGAGE ACQUISITION		1.A FM	456,299	787,572	468,574	456,299					5.888	7.200	MON	3,864	21,771	09/15/2011	10/25/2036	226,693	
46630L-AG-9	JP MORGAN MORTGAGE ACQUISITION		1.A FM	344	344	342	344					5.501	5.197	MON	2	15	02/27/2007	11/25/2036	344	
46630M-AD-4	JP MORGAN MORTGAGE ACQUISITION		1.A FM	544,913	1,023,366	502,294	544,913					5.552	6.427	MON	4,735	24,176	11/29/2022	10/25/2030	433,304	
46630M-AG-7	JP MORGAN MORTGAGE ACQUISITION		1.A FM	124,664	221,214	108,578	124,664			2,490		5.551	5.501	MON	1,023	5,226	03/06/2007	01/25/2037	54,091	
46640M-AC-4	JP MORGAN MORTGAGE TRUST		1.A	873,324	897,154	849,104	873,324		7,036			3.293	3.865	MON	2,462	30,071	07/25/2013	07/27/2043	4,559	
46641Y-AA-1	JP MORGAN MORTGAGE TRUST JPMMT_1		1.A	542,548	530,690	524,794	540,606		(10,701)			3.000	(0.530)	MON	1,327	15,921	06/25/2014	06/25/2029	38,567	
46644V-AD-8	JP MORGAN MORTGAGE TRUST JPMMT_1		1.A	685,588	674,211	629,751	685,558		(1,596)			3.500	3.147	MON	1,966	23,531	05/01/2020	06/26/2045	82	
46649E-AQ-2	JPMMT_18-2-A15		1.A FE	5,309,509	5,396,888	4,805,880	5,309,509		8,768			3.453	3.649	MON	15,529	186,644	04/03/2018	08/25/2048	48,518	
46649E-AQ-2	JPMMT_18-2-A15	CF	1.A FE	16,292,140	16,560,261	14,746,761	16,292,140		26,906			3.453	3.649	MON	47,651	572,714	04/03/2018	08/25/2048	48,518	
46649E-AQ-2	JPMMT_18-2-A15	0	1.A FE	409,474	416,212	370,633	409,474		676			3.453	3.649	MON	1,198	14,394	04/03/2018	08/25/2048	48,518	
46649E-AZ-2	JPMMT_18-2-B1		1.A FE	2,178,938	2,293,619	2,059,899	2,203,247		3,818			3.453	4.025	MON	6,600	79,322	04/03/2018	08/25/2048	8,521	
46649E-AZ-2	JPMMT_18-2-B1	0	1.A FE	72,270	76,074	68,322	73,076		127			3.453	4.025	MON	219	2,631	04/03/2018	08/25/2048	8,521	
46649E-BA-6	JPMMT_18-2-B2		1.A FE	1,277,717	1,373,889	1,233,890	1,293,415		3,438			3.453	4.335	MON	3,953	47,514	04/03/2018	08/25/2048	4,255	
46649E-BA-6	JPMMT_18-2-B2	0	1.A FE	70,748	76,074	68,322	71,618		190			3.453	4.335	MON	219	2,631	04/03/2018	08/25/2048	4,255	
46649E-BB-4	JPMMT_18-2-B3		1.C FE	963,853	1,065,031	951,498	979,991		3,624			3.453	4.690	MON	3,065	36,833	04/03/2018	08/25/2048	2,117	
46649E-BB-4	JPMMT_18-2-B3	0	1.C FE	68,847	76,074	67,964	69,999		259			3.453	4.690	MON	219	2,631	04/03/2018	08/25/2048	2,117	
46649E-BC-2	JPMMT_18-2-B4		1.C FE	298,094	350,699	309,878	304,733		1,582			3.453	5.487	MON	1,009	12,128	04/03/2018	08/25/2048	16,721	
46649E-BD-0	JPMMT_18-2-B5		2.B FE	192,000	320,000	199,168	192,000					3.453	3.564	MON	921	11,067	04/03/2018	08/25/2048	24,427	
46651P-BJ-7	JP MORGAN MORTGAGE TRUST JPMMT_19-10		1.A FE	1,120,572	1,088,692	1,018,257	1,120,572		(4,815)			4.175	3.606	MON	3,788	45,306	11/22/2019	03/25/2050	9,088	
46651P-BJ-7	JP MORGAN MORTGAGE TRUST JPMMT_19-10	CF	1.A FE	2,728,349	2,650,729	2,479,235	2,728,349		(11,723)			4.175	3.606	MON	9,223	110,311	11/22/2019	03/25/2050	9,088	
46651P-BJ-7	JP MORGAN MORTGAGE TRUST JPMMT_19-10	0	1.A FE	496,063	481,951	450,770	496,063		(2,131)			4.175	3.606	MON	1,677	20,056	11/22/2019	03/25/2050	9,088	
46651P-BP-3	JP MORGAN MORTGAGE TRUST JPMMT_19-10		1.A FE	1,356,121	1,267,403	1,164,236	1,341,407		(4,096)			4.172	3.264	MON	4,406	52,604	11/22/2019	03/25/2050	1,994	
46651P-BP-3	JP MORGAN MORTGAGE TRUST JPMMT_19-10	0	1.A FE	180,816	168,987	155,231	178,854		(546)			4.172	3.264	MON	587	7,014	11/22/2019	03/25/2050	1,994	
46651P-BS-7	JP MORGAN MORTGAGE TRUST JPMMT_19-10		1.A FE	1,427,095	1,351,896	1,241,852	1,414,601		(3,542)			4.172	3.435	MON	4,700	56,111	11/22/2019	03/25/2050	2,148	
46651P-BS-7	JP MORGAN MORTGAGE TRUST JPMMT_19-10	0	1.A FE	178,387	168,987	155,231	176,825		(443)			4.172	3.435	MON	587	7,014	11/22/2019	03/25/2050	2,148	
46651P-BV-0	JP MORGAN MORTGAGE TRUST JPMMT_19-10		1.C FE	963,701	929,429	851,264	957,884		(1,701)			4.172	3.666	MON	3,231	38,576	11/22/2019	03/25/2050	1,227	
46651P-BV-0	JP MORGAN MORTGAGE TRUST JPMMT_19-10	0	1.C FE	87,609	84,494	77,388	87,080		(155)			4.172	3.666	MON	294	3,507	11/22/2019	03/25/2050	1,227	
46651P-BY-4	JP MORGAN MORTGAGE TRUST JPMMT_19-10		1.F FE	384,720	394,585	358,204	386,134		293			4.175	4.469	MON	1,373	16,377	11/22/2019	03/25/2050	716	
46651P-BZ-1	JP MORGAN MORTGAGE TRUST JPMMT_19-10		2.B FE	219,521	246,653	213,478	220,686		454			4.175	5.514	MON	858	10,237	11/22/2019	03/25/2050	14,333	
46652F-AC-4	JP MORGAN MORTGAGE TRUST JPMMT_20-4		1.A	682,556	664,591	583,107	682,556		(3,023)			3.000	2.620	MON	1,661	19,938	06/19/2020	11/25/2050	261	
46652P-BQ-0	JP MORGAN MORTGAGE TRUST JPMMT_20-6		1.A	11,356,302	11,060,292	9,773,749	11,356,113		(24,736)			3.397	3.026	MON	31,313	376,291	08/25/2020	11/25/2050	34,862	
46652P-BQ-0	JP MORGAN MORTGAGE TRUST JPMMT_20-6	CF	1.A	32,014,616	31,180,133	27,553,232	32,014,084		(69,734)			3.397	3.026	MON	88,275	1,060,803	08/25/2020	11/25/2050	34,862	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
46652P-BQ-0	JP MORGAN MORTGAGE TRUST JPMMT_20-6	0	1.A	2,123,536	2,068,185	1,827,612	2,123,501		(4,626)			3.397	3.026	MON	5,855	70,363	08/25/2020	11/25/2050	34,862	
46652P-BV-9	JP MORGAN MORTGAGE TRUST JPMMT_20-6		1.A	2,733,081	2,653,476	2,316,750	2,720,869		(3,550)			3.395	3.038	MON	7,506	90,245	08/25/2020	11/25/2050	8,881	
46652P-BV-9	JP MORGAN MORTGAGE TRUST JPMMT_20-6	0	1.A	133,975	130,072	113,566	133,376		(174)			3.395	3.038	MON	368	4,424	08/25/2020	11/25/2050	8,881	
46652P-BY-3	JP MORGAN MORTGAGE TRUST JPMMT_20-6		1.A	2,616,076	2,590,174	2,254,488	2,609,717		(1,218)			3.395	3.267	MON	7,327	88,092	08/25/2020	11/25/2050	8,662	
46652P-BY-3	JP MORGAN MORTGAGE TRUST JPMMT_20-6	0	1.A	113,857	112,729	98,120	113,580		(53)			3.395	3.267	MON	319	3,834	08/25/2020	11/25/2050	8,662	
46652P-CB-2	JP MORGAN MORTGAGE TRUST JPMMT_20-6		1.A	1,602,362	1,651,919	1,437,830	1,606,056		1,965			3.395	3.737	MON	4,673	56,182	08/25/2020	11/25/2050	5,521	
46652P-CB-2	JP MORGAN MORTGAGE TRUST JPMMT_20-6	0	1.A	84,113	86,715	75,477	84,307		103			3.395	3.737	MON	245	2,949	08/25/2020	11/25/2050	5,521	
46652P-CE-6	JP MORGAN MORTGAGE TRUST JPMMT_20-6		1.B	682,967	776,098	671,325	689,976		3,715			3.395	4.959	MON	2,195	26,395	08/25/2020	11/25/2050	2,205	
46652P-CF-3	JP MORGAN MORTGAGE TRUST JPMMT_20-6		1.G FE	154,461	247,137	170,772	154,461		2,985			3.395	7.433	MON	699	8,405	08/25/2020	11/25/2050	22,967	
46652V-AC-9	JP MORGAN MORTGAGE TRUST JPMMT_21-4		1.A	395,929	389,898	327,653	395,929		(449)			2.500	2.301	MON	812	9,747	03/26/2021	08/25/2051	666	
46652X-BL-4	JP MORGAN MORTGAGE TRUST JPMMT_21-2		1.A FE	3,640,123	3,509,523	3,009,260	3,640,123		(9,833)			2.990	2.519	MON	8,743	104,959	02/17/2021	06/26/2051	79,913	
46652X-BL-4	JP MORGAN MORTGAGE TRUST JPMMT_21-2	CF	1.A FE	72,800,199	70,188,283	60,183,329	72,800,199		(196,658)			2.990	2.519	MON	174,859	2,099,120	02/17/2021	06/26/2051	79,913	
46652X-BL-4	JP MORGAN MORTGAGE TRUST JPMMT_21-2	0	1.A FE	10,921,496	10,529,656	9,028,711	10,921,496		(29,503)			2.990	2.519	MON	26,232	314,910	02/17/2021	06/26/2051	79,913	
46652X-BR-1	JP MORGAN MORTGAGE TRUST JPMMT_21-2		1.C FE	2,596,781	2,564,722	2,177,449	2,593,543		(1,695)			2.990	2.822	MON	6,390	76,644	02/17/2021	06/26/2051	22,013	
46652X-BR-1	JP MORGAN MORTGAGE TRUST JPMMT_21-2	0	1.C FE	367,936	363,394	308,521	367,477		(240)			2.990	2.822	MON	905	10,860	02/17/2021	06/26/2051	22,013	
46652X-BU-4	JP MORGAN MORTGAGE TRUST JPMMT_21-2		1.F FE	1,604,801	1,616,928	1,364,364	1,604,910		432			2.990	3.060	MON	4,028	48,320	02/17/2021	06/26/2051	13,932	
46652X-BU-4	JP MORGAN MORTGAGE TRUST JPMMT_21-2	0	1.F FE	229,753	231,489	195,330	229,768		62			2.990	3.060	MON	577	6,918	02/17/2021	06/26/2051	13,932	
46652X-BX-8	JP MORGAN MORTGAGE TRUST JPMMT_21-2		2.B FE	786,656	808,901	678,344	787,693		955			2.990	3.306	MON	2,015	24,173	02/17/2021	06/26/2051	6,959	
46652X-BX-8	JP MORGAN MORTGAGE TRUST JPMMT_21-2	0	2.B FE	112,137	115,308	96,697	112,285		136			2.990	3.306	MON	287	3,446	02/17/2021	06/26/2051	6,959	
46652X-CA-7	JP MORGAN MORTGAGE TRUST JPMMT_21-2		3.B FE	342,359	482,196	343,757	342,359		4,438			2.988	6.680	MON	1,201	14,410	02/17/2021	06/26/2051	27,234	
46652X-CB-5	JP MORGAN MORTGAGE TRUST JPMMT_21-2		4.B FE	165,323	402,000	192,598	176,322		2,676			2.988	8.395	MON	1,001	12,013	02/17/2021	06/26/2051	55,466	
46653G-BL-0	JP MORGAN MORTGAGE TRUST JPMMT_21-9		1.A FE	9,568,361	9,434,904	7,928,685	9,568,038		(5,465)			2.729	2.546	MON	21,459	257,557	08/05/2021	12/25/2051	196,621	
46653G-BL-0	JP MORGAN MORTGAGE TRUST JPMMT_21-9	CF	1.A FE	157,485,809	155,289,242	130,498,355	157,480,487		(89,949)			2.729	2.546	MON	353,195	4,239,129	08/05/2021	12/25/2051	196,621	
46653G-BR-7	JP MORGAN MORTGAGE TRUST JPMMT_21-9		1.C FE	4,534,029	4,614,788	3,811,353	4,536,618		3,267			2.729	2.912	MON	10,496	125,975	08/05/2021	12/25/2051	24,566	
46653G-BU-0	JP MORGAN MORTGAGE TRUST JPMMT_21-9		1.F FE	2,218,283	2,292,799	1,881,471	2,220,932		3,142			2.729	3.090	MON	5,215	62,589	08/05/2021	12/25/2051	12,178	
46653G-BX-4	JP MORGAN MORTGAGE TRUST JPMMT_21-9		2.B FE	1,209,922	1,290,584	1,052,213	1,212,940		3,430			2.729	3.459	MON	2,935	35,231	08/05/2021	12/25/2051	12,230	
46653G-BY-2	JP MORGAN MORTGAGE TRUST JPMMT_21-9		3.B FE	498,763	633,350	453,542	498,960		4,310			2.729	5.262	MON	1,441	17,289	08/05/2021	12/25/2051	53,205	
46653G-BZ-9	JP MORGAN MORTGAGE TRUST JPMMT_21-9		4.B FE	129,150	246,000	105,042	135,956		1,755			2.729	6.267	MON	560	6,715	08/05/2021	12/25/2051	37,034	
46654W-AC-5	JP MORGAN MORTGAGE TRUST JPMMT_22-1		1.A	3,302,632	3,308,318	2,905,633	3,302,632		428			3.000	2.997	MON	8,271	99,250	01/26/2022	07/25/2052	10,783	
46654W-AC-5	JP MORGAN MORTGAGE TRUST JPMMT_22-1	CF	1.A	12,155,521	12,176,449	10,694,344	12,155,521		1,575			3.000	2.997	MON	30,441	365,293	01/26/2022	07/25/2052	10,783	
46654W-AC-5	JP MORGAN MORTGAGE TRUST JPMMT_22-1	0	1.A	550,439	551,386	484,272	550,439		71			3.000	2.997	MON	1,378	16,542	01/26/2022	07/25/2052	10,783	
46658L-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_24-10		1.A	6,460,919	6,565,557	6,534,003	6,460,919		46,556			5.000	5.463	MON	27,356	328,278	10/09/2024	03/25/2055	719,556	
46658U-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_25-1		1.A	4,391,807	4,373,357	4,452,563	4,391,807		(4,282)			6.000	5.737	MON	21,867	240,535	01/30/2025	06/25/2055	2,289	
46658U-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_25-1	CF	1.A	3,673,148	3,657,717	3,723,962	3,673,148		(3,581)			6.000	5.737	MON	18,289	201,174	01/30/2025	06/25/2055	2,289	
46659B-AD-4	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1		1.B FE	2,118,131	2,118,157	2,134,245	2,118,157		26			5.695	5.504	MON	10,052	100,524	02/21/2025	08/25/2055	756,672	
46659B-AE-2	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1		1.E FE	12,297,287	12,297,410	12,404,113	12,297,410		123			5.947	5.747	MON	60,944	609,439	02/21/2025	08/25/2055	4,366,581	
46659V-AD-0	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2		1.D FE	13,669,825	13,670,082	13,716,200	13,670,082		257			5.397	5.232	MON	61,481	245,925	08/15/2025	10/25/2065	4,389,886	
46659V-AE-8	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2		1.G FE	25,155,883	25,156,250	25,262,950	25,156,250		367			5.650	5.476	MON	118,444	473,776	08/15/2025	10/25/2065	8,224,087	
46659V-AF-5	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2		2.B FE	9,299,884	9,300,000	9,318,600	9,300,000		116			5.923	5.806	MON	45,903	183,613	08/15/2025	10/25/2065	9,245,410	
46660L-AC-1	JP MORGAN MORTGAGE TRUST JPMMT_25-12		1.A FE	17,999,541	18,000,000	18,015,345	17,999,874		333			5.254	5.223	MON	78,810		12/19/2025	06/25/2056	18,078,810	
46664D-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_25-NQM5		1.A FE	20,999,294	21,000,000	20,991,585	21,000,000		706			5.019	5.721	MON	87,833		12/18/2025	05/25/2065	21,087,833	
46664D-AD-3	JP MORGAN MORTGAGE TRUST JPMMT_25-NQM5		1.A FE	3,992,048	4,000,000	3,991,501	3,992,194		145			4.879	5.599	MON	16,263		12/18/2025	05/25/2065	4,016,263	
55265K-4S-5	MASTR ASSET SECURITIZATION TR		1.A FM	303,517	347,454	266,725	303,517					3.020	5.530	MON	874	10,604	12/04/2003	01/25/2034	12,513	
55265K-4V-8	MASTR ASSET SECURITIZATION TR		5.C FM	4,509	20,550	14,030	5,841					3.020	6.218	MON	52		12/04/2003	01/25/2034	236	
55265K-5L-9	MASTR ASSET SECURITIZATION TRU		1.A FM	44,309	47,485	47,817	43,192		1,223			5.500	12.176	MON	218	2,612	04/06/2006	02/25/2034	103	
55287J-AB-2	MFRA 2025-NQM1		1.B FE	3,272,503	3,272,544	3,293,130	3,272,527		27			5.644	5.430	MON	15,392	153,978	03/07/2025	03/25/2070	409,604	
55287J-AC-0	MFRA 2025-NQM1		1.C FE	6,796,798	6,796,821	6,843,100	6,796,821		23			5.797	5.577	MON	32,834	328,470	03/07/2025	03/25/2070	1,556,694	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
55287M-AC-3	MFRA 2025-NQM2		1.F FE	2,596,577	2,596,593	2,619,907	2,596,593		17			6.030	5.813	MON	13,048	91,335	05/22/2025	05/27/2070	1,212,681	
55287M-AC-3	MFRA 2025-NQM2	0	1.F FE	2,392,313	2,392,328	2,413,807	2,392,328		16			6.030	5.813	MON	12,021	84,150	05/22/2025	05/27/2070	1,212,681	
576433-JQ-0	MASTR ADJUSTABLE RATE MORTGAGE		1.A FM	108,933	110,146	108,764	110,146					6.375	6.214	MON	585	7,075	03/21/2006	02/25/2034	101	
576433-XW-1	MASTR ADJUSTABLE RATE MORTGAGE		1.A FM	214,313	266,857	236,983	214,313					4.399	4.428	MON	978	12,022	10/25/2005	03/25/2035	11,115	
576434-V8-4	MALT 2005-6		1.A FM	2,655,456	3,190,003	2,026,582	2,154,112					5.500	6.333	MON	14,621	175,450	09/13/2006	12/25/2035	1,362,775	
57643M-CG-7	MASTR ASSET SECURITIZATION TR		1.A FM	104,411	119,642	104,379	104,411			2,013		5.500	6.657	MON	548	7,126	05/14/2004	12/27/2033	19,136	
57643M-DU-5	MASTR ASSET SECURITIZATION TRUST		1.A FM	244,388	262,515	262,777	244,388		1,600			5.052	7.624	MON	1,105	13,262	04/26/2004	06/25/2034	474	
57644D-AR-4	MASTR SECOND LIEN TRUST		1.A FM	67,086	1,867,083	98,755	67,086					4.166	5.074	MON	1,296	8,959	01/27/2006	03/25/2036	70,279	
589929-ZE-1	MERRILL LYNCH MORTGAGE INVESTORS INC.		1.A FM	253,156	253,156	255,831	253,156					4.896	4.968	MON	207	11,517	05/09/2002	05/25/2033	3,448	
59020U-NN-1	MLCC MORTGAGE INVESTORS INC.		3.A FM	102,039	101,336	94,977	102,032		(163)			5.223	4.913	MON	441	5,504	12/07/2004	12/25/2034	1,704	
59020U-QV-0	MERRILL LYNCH MORTGAGE INVESTO		1.A FM	796,224	796,224	785,656	796,224					4.596	4.664	MON	610	40,263	01/21/2005	09/25/2035	8,676	
59020U-UJ-2	MLCC MORTGAGE INVESTORS INC.		1.A FM	17,825	17,792	17,614	17,818		(8)			6.000	5.806	MON	89	1,129	04/01/2005	04/25/2035	74	
59020U-XH-3	MERRILL LYNCH MORTGAGE INVEST		1.A FM	418,925	915,665	396,546	418,214			58,571		5.232	4.070	MON	3,993	49,342	06/23/2005	07/25/2035	348,195	
590219-AG-6	MLCC MORTGAGE INVESTORS INC.		1.A FM	2,521	2,573	2,565	2,573					6.063	13.166	MON	13	158	06/27/2006	05/25/2036	726	
59023H-AG-6	MLCC MORTGAGE INVESTORS INC.		1.A FM	54,829	54,941	55,882	54,829		32			6.554	6.331	MON	300	3,820	01/11/2007	01/25/2037	490	
59319D-AB-9	MFA TRUST MFRA_25-NQM5		1.A FE	2,585,344	2,590,404	2,589,596	2,585,446		95			5.186	5.111	MON	22,390	11,195	12/05/2025	11/25/2070	636,679	
59319D-AC-7	MFA TRUST MFRA_25-NQM5		1.A FE	83,260,816	83,260,866	83,421,717	83,260,866		50			5.186	5.015	MON	719,651	359,826	12/05/2025	11/25/2070	20,464,146	
59319D-AF-0	MFA TRUST MFRA_25-NQM5		1.C FE	6,518,223	6,518,273	6,528,331	6,518,314					5.338	5.162	MON	57,991	28,995	12/05/2025	11/25/2070	1,602,286	
59319D-AG-8	MFA TRUST MFRA_25-NQM5		1.F FE	8,163,855	8,164,000	8,176,469	8,164,000		30			5.439	5.260	MON	74,007	37,003	12/05/2025	11/25/2070	2,006,998	
59319D-AH-6	MFA TRUST MFRA_25-NQM5		2.C FE	5,224,936	5,225,000	5,231,874	5,224,936					5.889	5.777	MON	51,283	25,642	12/05/2025	11/25/2070	5,250,642	
59981C-AD-4	MCMLT 2023-NQM2		1.E	2,739,688	2,750,000	2,742,910	2,739,716		29			6.168	6.156	MON	14,134	99,211	05/15/2025	12/26/2067	6,030,838	
59981C-AD-4	MCMLT 2023-NQM2	0	1.E	3,237,813	3,250,000	3,241,621	3,237,846		34			6.168	6.156	MON	16,704	117,226	05/15/2025	12/26/2067	6,030,838	
61744C-JT-4	MSAB_04-H9		1.A FM	4,610,364	5,180,184	5,017,381	5,181,662		12,841			4.731	4.775	MON	4,085	223,084	08/18/2011	11/25/2034	179,088	
61745M-A4-5	MORGAN STANLEY MORTGAGE LOAN T		1.A FM	25,910	27,328	27,410	25,910		178			6.000	7.896	MON	137	1,640	03/28/2008	04/25/2034	8	
61748H-AW-1	MORGAN STANLEY MORTGAGE LOAN T		1.A FM	34,897	35,084	35,025	35,084					5.638	5.522	MON	165	2,038	07/09/2004	07/25/2034	30	
61748H-BM-2	MORGAN STANLEY MORTGAGE LOAN T		1.A FM	19,874	19,787	18,989	19,870		(13)			5.620	5.359	MON	93	1,200	02/14/2005	08/25/2034	842	
61748H-BQ-3	MORGAN STANLEY MORTGAGE LOAN T		1.A FM	7,423	7,412	7,122	7,422		(2)			4.804	4.665	MON	30	385	07/22/2004	08/25/2034	148	
61748H-CG-4	MSM 2004-7AR		1.A FM	134,004	130,896	129,300	134,004		(897)			5.355	4.174	MON	584	7,391	09/16/2004	09/25/2034	675	
61748H-FC-0	MORGAN STANLEY MORTGAGE LOAN T		1.A FM	119,979	157,885	153,213	119,979					5.374	5.085	MON	707	9,027	10/18/2005	11/25/2034	1,342	
61748H-JG-7	MORGAN STANLEY MORTGAGE LOAN T		1.A FM	610,454	676,521	673,171	659,098		107,171			5.250	6.017	MON	2,960	35,517	09/15/2006	03/25/2035	77,225	
61748H-LF-6	MORGAN STANLEY MORTGAGE LOAN T		1.A FM	344,943	471,926	300,849	235,335					4.274	5.203	MON	1,681	20,882	09/08/2005	09/25/2035	122,798	
61748H-PB-1	MORGAN STANLEY MORTGAGE LOAN T		1.A FM	323,314	471,316	270,242	204,014					5.500	6.796	MON	2,160	25,922	07/06/2006	11/25/2035	141,041	
6149E-AD-9	MORGAN STANLEY MORTGAGE LOAN TRUST		1.A FM	130,361	535,714	113,284	130,361			2,188		6.298	5.722	MON	2,812	5,849	09/22/2006	10/25/2036		
6149E-AE-7	MORGAN STANLEY MORTGAGE LOAN TRUST		1.A FM	51,614	214,286	45,276	51,614			870		6.512	5.905	MON	1,163	2,340	09/22/2006	10/25/2036		
6149E-AH-0	MORGAN STANLEY MORTGAGE LOAN TRUST		1.A FM	396,382	1,299,208	340,066	396,382			4,008		6.226	5.661	MON	6,741	14,185	09/22/2006	10/25/2036	205,611	
61750Y-AB-5	MORGAN STANLEY MORTGAGE LOAN T		1.A FM	18,752	92,178	19,389	18,752			1,151		6.316	7.643	MON	485	941	04/07/2008	11/25/2036	7,590	
61750Y-AD-1	MORGAN STANLEY MORTGAGE LOAN		1.A FM	299,644	1,382,668	290,631	299,644			13,652		5.988	5.709	MON	6,899	14,111	10/18/2006	11/25/2036	241,887	
61750Y-AE-9	MORGAN STANLEY MORTGAGE LOAN		1.A FM	366,891	1,728,335	362,984	366,891			16,717		6.700	6.143	MON	9,649	17,639	10/18/2006	11/25/2036	297,121	
61750Y-AJ-8	MORGAN STANLEY MORTGAGE LOAN		1.A FM	401,103	1,861,500	391,400	401,103			18,262		6.410	5.842	MON	9,943	18,998	10/18/2006	11/25/2036	324,348	
61751J-AH-4	MORGAN STANLEY MORTGAGE LOAN		1.A FM	213,577	596,740	195,306	213,577			1,712		5.646	5.598	MON	2,808	7,216	03/16/2007	02/25/2047	124,141	
61751J-AJ-0	MORGAN STANLEY MORTGAGE LOAN		1.A FM	212,459	596,740	195,245	212,459			1,704		5.768	5.729	MON	2,869	7,216	03/16/2007	02/25/2047	123,534	
61752R-AH-5	MORGAN STANLEY MORTGAGE LOAN		1.A FM	131,825	361,319	125,467	131,825			4,059		5.704	5.478	MON	1,717	5,442	02/15/2007	01/25/2047	78,508	
61752R-AJ-1	MORGAN STANLEY MORTGAGE LOAN		1.A FM	191,485	541,979	188,131	191,485			6,504		6.358	5.727	MON	2,871	8,163	02/15/2007	01/25/2047	114,260	
61752R-AM-4	MORGAN STANLEY MORTGAGE LOAN T		1.A FM	752,090	2,608,714	739,472	752,090			33,761		6.263	5.696	MON	13,616	39,294	02/15/2007	01/25/2047	524,292	
61771Q-AJ-0	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN		1.A	1,899,083	1,830,441	1,538,772	1,899,083		(6,854)			2.500	2.025	MON	3,813	45,761	12/11/2020	12/27/2050	2,578	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
61771Q-AJ-0	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	CF	1.A	2,191,249	2,112,048	1,775,506	2,191,249		(7,908)			2.500	2.025	MON	4,400	52,801	12/11/2020	12/27/2050	2,578	
61771Q-AJ-0	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	0	1.A	1,314,750	1,267,229	1,065,304	1,314,750		(4,745)			2.500	2.025	MON	2,640	31,681	12/11/2020	12/27/2050	2,578	
61772A-AD-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN		1.A	577,987	570,675	478,400	577,987		(645)			2.500	2.325	MON	1,189	14,267	03/17/2021	03/27/2051	488	
61772L-AJ-0	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN		1.A	7,488,461	7,386,892	6,192,476	7,488,461		(5,816)			2.500	2.316	MON	15,389	184,672	05/21/2021	05/25/2051	2,451	
61776X-AD-3	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN		1.A	2,525,654	2,547,547	2,571,728	2,608,838		69,343			5.500	5.128	MON	11,676	140,115	10/18/2024	09/25/2054	5,356	
61776X-AD-3	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	CF	1.A	2,525,654	2,547,547	2,571,728	2,608,838		69,343			5.500	5.128	MON	11,676	140,115	10/18/2024	09/25/2054	5,356	
61790V-AD-9	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN		1.D	8,136,733	8,136,862	8,226,211	8,136,862		129			5.764	5.579	MON	39,084	312,672	04/24/2025	03/25/2070	3,019,190	
61790V-AE-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN		1.E	7,809,315	7,809,431	7,903,492	7,809,431		116			5.966	5.774	MON	38,826	310,607	04/24/2025	03/25/2070	2,896,760	
617932-AE-8	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN		1.B	5,800,072	5,800,153	5,871,739	5,800,153		81			6.144	5.917	MON	29,697	326,665	01/23/2025	11/25/2069	1,637,575	
617932-AE-8	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	0	1.B	84,059	84,060	85,098	84,060		1			6.144	5.917	MON	430	4,734	01/23/2025	11/25/2069	1,637,575	
617941-AD-1	MSRM 2025-NQM2		1.B	3,579,319	3,579,339	3,609,654	3,579,339		19			5.800	5.596	MON	17,300	155,701	03/19/2025	01/27/2070	963,148	
617941-AE-9	MSRM 2025-NQM2		1.D	6,890,214	6,890,227	6,968,414	6,890,227		13			6.104	5.889	MON	35,048	315,435	03/19/2025	01/27/2070	1,981,832	
617941-AE-9	MSRM 2025-NQM2	0	1.D	89,483	89,483	90,499	89,483					6.104	5.889	MON	455	4,097	03/19/2025	01/27/2070	1,981,832	
62956X-AA-9	NYMT 2024-INV1		1.A FE	5,132,884	5,132,939	5,163,695	5,132,939					5.379	5.181	MON	23,009	276,101	10/15/2024	06/25/2069	1,882,854	
62956X-AB-7	NYMT 2024-INV1		1.C FE	2,688,273	2,688,282	2,714,849	2,688,273		4			5.683	5.474	MON	12,731	152,775	10/15/2024	06/25/2069	986,359	
62956X-AC-5	NYMT 2024-INV1		1.F FE	1,988,787	1,988,823	2,009,666	1,988,809					5.834	5.619	MON	9,669	116,028	10/15/2024	06/25/2069	729,811	
62957J-AC-5	NYMT 2025-INV2		1.A FE	16,625,550	16,625,829	16,711,592	16,625,829		279			5.000	4.846	MON	69,274	207,823	09/24/2025	10/25/2060	4,909,291	
62957J-AF-8	NYMT 2025-INV2		1.D FE	7,228,905	7,228,923	7,258,565	7,228,923		17			5.254	5.092	MON	31,651	94,952	09/24/2025	10/25/2060	2,135,013	
62957J-AG-6	NYMT 2025-INV2		1.G FE	10,842,748	10,842,889	10,886,969	10,842,889		141			5.456	5.287	MON	49,299	147,897	09/24/2025	10/25/2060	3,202,910	
62957J-AH-4	NYMT 2025-INV2		2.C FE	8,770,882	8,771,000	8,811,765	8,771,000		118			5.940	5.825	MON	43,416	130,249	09/24/2025	10/25/2060	8,814,416	
64352V-EF-4	NEW CENTURY HOME EQUITY LOAN TRUST NCHET		1.A FM	970	948	946	970		(11)			5.150	3.321	MON	4	46	08/23/2011	11/25/2033	948	
64831X-AD-0	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT		1.A	4,090,671	4,090,678	4,135,144	4,090,678		7			5.668	5.486	MON	19,322	173,895	03/25/2025	04/27/2065	469,070	
64831X-AD-0	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	0	1.A	86,197	86,197	87,134	86,197					5.668	5.486	MON	407	3,664	03/25/2025	04/27/2065	469,070	
64831X-AE-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT		1.B	4,217,300	4,217,363	4,268,992	4,217,363		63			5.870	5.681	MON	20,630	185,669	03/25/2025	04/27/2065	494,859	
64831Y-AB-2	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT		1.A FE	14,999,469	15,000,000	15,043,731	15,000,000		531			5.163	5.861	MON	64,538		12/12/2025	10/26/2065	15,064,538	
64831Y-AD-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT		1.A FE	4,511,805	4,521,000	4,518,491	4,513,044		1,239			5.010	5.727	MON	18,875		12/12/2025	10/26/2065	4,539,875	
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT		1.C	5,043,606	5,043,696	5,120,058	5,043,714					5.985	5.803	MON	25,155	176,088	06/02/2025	05/26/2065	752,117	
649603-AQ-0	NEW YORK MORTGAGE TRUST		1.A FM	175,494	197,759	160,634	154,964					4.698	4.177	MON	774	9,744	03/23/2006	05/25/2036	36,733	
65535V-DM-7	NOMURA ASSET ACCEPTANCE CORPOR		1.A FM	350,883	496,431	488,834	350,883					6.750	4.572	MON	2,792	35,677	03/31/2005	08/25/2034	5,596	
65536V-AC-1	NOMURA ASSET ACCEPTANCE CORPOR		1.A FM	26,734	115,442	29,558	26,734					6.215	6.123	MON	598	1,735	07/21/2006	08/25/2036	20,967	
655374-AA-4	NOMURA ASSET ACCEPTANCE CORPOR		1.A FM	11,097	40,622	102,862	24					4.246	5.136	MON	29	4,099	02/13/2007	12/25/2036	2	
67120Y-AC-3	NYMT 2025-INV1		1.A FE	18,700,818	18,700,886	18,851,895	18,700,886		67			5.402	5.223	MON	84,185	757,666	03/13/2025	04/26/2060	6,333,406	
67120Y-AC-3	NYMT 2025-INV1	0	1.A FE	192,792	192,793	194,349	192,793		1			5.402	5.223	MON	868	7,811	03/13/2025	04/26/2060	6,333,406	
67120Y-AD-1	NYMT 2025-INV1		1.D FE	6,072,988	6,073,043	6,115,966	6,073,043		55			5.604	5.418	MON	28,361	255,250	03/13/2025	04/26/2060	1,975,288	
67120Y-AE-9	NYMT 2025-INV1		1.G FE	11,760,486	11,760,496	11,843,124	11,760,496		11			5.756	5.564	MON	56,411	507,701	03/13/2025	04/26/2060	3,882,953	
67120Y-AE-9	NYMT 2025-INV1	0	1.G FE	96,397	96,398	97,075	96,398					5.756	5.564	MON	462	4,161	03/13/2025	04/26/2060	3,882,953	
67120Y-AF-6	NYMT 2025-INV1		2.C FE	6,499,884	6,500,000	6,568,008	6,499,989		106			6.224	6.086	MON	33,713	303,420	03/13/2025	04/26/2060	6,031,120	
67120Y-AF-6	NYMT 2025-INV1	0	2.C FE	99,998	100,000	101,046	100,000		2			6.224	6.086	MON	519	4,668	03/13/2025	04/26/2060	6,031,120	
67121E-AA-0	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5		1.A FE	60,819,430	60,820,282	61,351,930	60,820,282		851			5.524	5.334	MON	279,976	2,519,784	03/27/2025	03/25/2065	19,833,304	
67121E-AB-8	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5		1.C FE	6,273,925	6,274,041	6,331,353	6,274,041		116			5.676	5.480	MON	29,676	267,086	03/27/2025	03/25/2065	1,914,919	
67121E-AB-8	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	0	1.C FE	80,507	80,509	81,244	80,509		1			5.676	5.480	MON	381	3,427	03/27/2025	03/25/2065	1,914,919	
67121E-AC-6	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5		1.F FE	6,546,901	6,546,966	6,624,426	6,546,966		65			5.930	5.725	MON	32,353	291,176	03/27/2025	03/25/2065	2,004,352	
67121E-AC-6	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	0	1.F FE	80,508	80,509	81,461	80,509		1			5.930	5.725	MON	398	3,581	03/27/2025	03/25/2065	2,004,352	
67121E-AD-4	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5		2.C FE	5,532,999	5,533,000	5,588,330	5,533,000		1			6.341	6.200	MON	29,237	263,136	03/27/2025	03/25/2065	5,059,595	
673916-AA-0	OBX 2025-NQM9		1.A	61,779,427	61,780,372	62,635,308	61,780,372		945			5.658	5.475	MON	291,294	2,039,061	05/22/2025	01/26/2065	9,303,031	
673916-AB-8	OBX 2025-NQM9		1.B	6,491,206	6,491,286	6,574,780	6,491,286		80			5.810	5.621	MON	31,429	220,000	05/22/2025	01/26/2065	941,976	
673916-AC-6	OBX 2025-NQM9		1.B	9,627,202	9,627,278	9,745,369	9,627,278		76			5.962	5.768	MON	47,832	334,821	05/22/2025	01/26/2065	1,429,729	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
673916-AD-4	OBX 2025-NQM9		1.E	7,082,737	7,083,000	7,251,221	7,082,908		171			6.602	6.489	MON	38,968	272,778	05/22/2025	01/26/2065	6,820,318	
67448U-AC-6	OBX 2025-NQM6		1.C	9,556,371	9,613,070	9,698,464	9,556,371		9,771			5.958	6.070	MON	47,729	381,831	04/11/2025	03/25/2065	3,069,436	
67647M-BA-6	OCEANVIEW HOLDINGS OCMT_21-4		1.A FE	17,800,600	17,330,932	14,654,599	17,800,212		(45,094)			2.796	2.461	MON	40,376	484,925	09/14/2021	09/25/2051	103,682	
67647M-BA-6	OCEANVIEW HOLDINGS OCMT_21-4	CF	1.A FE	160,160,345	155,934,519	131,854,300	160,156,857		(405,733)			2.796	2.461	MON	363,282	4,363,094	09/14/2021	09/25/2051	103,682	
67647M-BA-6	OCEANVIEW HOLDINGS OCMT_21-4	0	1.A FE	7,607,725	7,406,996	6,263,169	7,607,560		(19,273)			2.796	2.461	MON	17,256	207,250	09/14/2021	09/25/2051	103,682	
67647M-CD-9	OCEANVIEW HOLDINGS OCMT_21-4		1.D FE	896,533	889,648	809,579	895,472		(427)			2.796	2.683	MON	2,073	24,893	09/14/2021	09/25/2051	2,093	
67647M-CD-9	OCEANVIEW HOLDINGS OCMT_21-4	CF	1.D FE	6,126,014	6,078,962	5,531,856	6,118,757		(2,920)			2.796	2.683	MON	14,162	170,091	09/14/2021	09/25/2051	2,093	
67647M-CD-9	OCEANVIEW HOLDINGS OCMT_21-4	0	1.D FE	268,960	266,894	242,874	268,641		(128)			2.796	2.683	MON	622	7,468	09/14/2021	09/25/2051	2,093	
67647M-CE-7	OCEANVIEW HOLDINGS OCMT_21-4		1.G FE	1,693,550	1,705,455	1,534,909	1,693,894		471			2.796	2.862	MON	3,973	47,719	09/14/2021	09/25/2051	455	
67647M-CE-7	OCEANVIEW HOLDINGS OCMT_21-4	0	1.G FE	88,344	88,965	80,068	88,362		25			2.796	2.862	MON	207	2,489	09/14/2021	09/25/2051	455	
67647M-CF-4	OCEANVIEW HOLDINGS OCMT_21-4		2.C FE	952,496	1,078,253	741,299	952,496		3,814			2.796	3.662	MON	2,512	30,170	09/14/2021	09/25/2051	218,198	
67647M-CF-4	OCEANVIEW HOLDINGS OCMT_21-4	0	2.C FE	78,589	88,965	61,163	78,589		315			2.796	3.662	MON	207	2,489	09/14/2021	09/25/2051	218,198	
67647M-CG-2	OCEANVIEW HOLDINGS OCMT_21-4		3.C FE	411,147	606,000	301,485	424,976		3,574			2.796	4.848	MON	1,412	16,956	09/14/2021	09/25/2051	128,733	
67647M-CH-0	OCEANVIEW HOLDINGS OCMT_21-4		4.C FE	237,556	525,000	204,750	251,348		3,605			2.796	7.317	MON	1,223	14,690	09/14/2021	09/25/2051	189,762	
67647U-CA-7	OCEANVIEW HOLDINGS OCMT_21-6		1.A FE	2,523,841	2,462,659	2,102,622	2,523,841		(4,804)			2.934	2.614	MON	6,021	72,263	12/13/2021	01/25/2052	15,745	
67647U-CA-7	OCEANVIEW HOLDINGS OCMT_21-6	CF	1.A FE	145,567,737	142,038,922	121,273,059	145,567,737		(277,094)			2.934	2.614	MON	347,251	4,167,923	12/13/2021	01/25/2052	15,745	
67647U-CA-7	OCEANVIEW HOLDINGS OCMT_21-6	0	1.A FE	15,143,047	14,775,953	12,615,733	15,143,047		(28,825)			2.934	2.614	MON	36,124	433,579	12/13/2021	01/25/2052	15,745	
67647U-EG-2	OCEANVIEW HOLDINGS OCMT_21-6		1.D FE	178,545	179,455	163,304	178,551		31			2.934	2.975	MON	439	5,266	12/13/2021	01/25/2052	23,587	
67647U-EG-2	OCEANVIEW HOLDINGS OCMT_21-6	CF	1.D FE	5,757,199	5,786,542	5,265,753	5,757,389		995			2.934	2.975	MON	14,147	169,798	12/13/2021	01/25/2052	23,587	
67647U-EG-2	OCEANVIEW HOLDINGS OCMT_21-6	0	1.D FE	624,909	628,094	571,566	624,930		108			2.934	2.975	MON	1,536	18,430	12/13/2021	01/25/2052	23,587	
67647U-EJ-6	OCEANVIEW HOLDINGS OCMT_21-6		1.G FE	1,132,082	1,154,796	1,042,203	1,133,289		1,069			2.934	3.160	MON	2,823	33,886	12/13/2021	01/25/2052	4,611	
67647U-EJ-6	OCEANVIEW HOLDINGS OCMT_21-6	0	1.G FE	114,352	116,646	105,273	114,474		108			2.934	3.160	MON	285	3,423	12/13/2021	01/25/2052	4,611	
67647U-EL-1	OCEANVIEW HOLDINGS OCMT_21-6		2.C FE	994,983	1,120,700	826,516	994,983		3,733			2.934	3.889	MON	2,740	32,885	12/13/2021	01/25/2052	24,028	
67647U-EL-1	OCEANVIEW HOLDINGS OCMT_21-6	0	2.C FE	103,561	116,646	86,026	103,561		388			2.934	3.889	MON	285	3,423	12/13/2021	01/25/2052	24,028	
67647U-EN-7	OCEANVIEW HOLDINGS OCMT_21-6		3.C FE	403,694	591,000	301,410	415,984		3,323			2.934	4.988	MON	1,445	17,342	12/13/2021	01/25/2052	37,741	
67647U-EQ-0	OCEANVIEW HOLDINGS OCMT_21-6		4.C FE	213,155	463,000	185,200	224,142		3,008			2.934	7.446	MON	1,132	13,586	12/13/2021	01/25/2052	118,253	
67648A-BA-1	OCEANVIEW HOLDINGS OCMT_21-2		1.A FE	5,743,650	5,631,029	4,686,729	5,743,557		(5,908)			2.546	2.296	MON	11,947	143,468	06/21/2021	05/25/2051	14,369	
67648A-BA-1	OCEANVIEW HOLDINGS OCMT_21-2	CF	1.A FE	149,228,966	146,302,908	121,768,524	149,226,568		(153,490)			2.546	2.296	MON	310,404	3,727,518	06/21/2021	05/25/2051	14,369	
67648A-CD-4	OCEANVIEW HOLDINGS OCMT_21-2		1.D FE	2,908,919	2,949,026	2,676,153	2,911,151		1,916			2.546	2.699	MON	6,257	75,136	06/21/2021	05/25/2051	5,529	
67648A-CD-4	OCEANVIEW HOLDINGS OCMT_21-2	CF	1.D FE	2,594,932	2,630,710	2,387,290	2,596,923		1,709			2.546	2.699	MON	5,581	67,025	06/21/2021	05/25/2051	5,529	
67648A-CE-2	OCEANVIEW HOLDINGS OCMT_21-2		1.G FE	1,507,017	1,550,365	1,395,298	1,509,886		2,189			2.546	2.884	MON	3,289	39,501	06/21/2021	05/25/2051	1,638	
67648A-CF-9	OCEANVIEW HOLDINGS OCMT_21-2		2.C FE	859,861	987,393	650,258	859,861		4,140			2.546	3.486	MON	2,095	25,157	06/21/2021	05/25/2051	111,267	
67648A-CG-7	OCEANVIEW HOLDINGS OCMT_21-2		3.C FE	371,732	583,000	271,375	387,774		3,890			2.546	4.858	MON	1,237	14,854	06/21/2021	05/25/2051	22,094	
67648A-CH-5	OCEANVIEW HOLDINGS OCMT_21-2		4.C FE	199,457	466,000	180,253	213,189		3,424			2.546	7.223	MON	989	11,873	06/21/2021	05/25/2051	60,982	
68389F-GK-4	OPTION ONE MORTGAGE LOAN TRUST		1.A FM	388,692	599,167	576,838	388,692					4.626	0.825	MON	462	18,124	01/05/2005	02/25/2035	449	
68403B-AD-7	OPTION ONE MORTGAGE LOAN TRUST		1.A FM	39,555	39,555	34,668	39,555					5.715	5.648	MON	188	1,283	03/26/2007	03/25/2037	6,378	
68403B-AG-0	OPTION ONE MORTGAGE LOAN TRUST		1.A FM	8,899	8,899	7,800	8,899					5.680	5.614	MON	42	289	03/26/2007	03/25/2037	1,435	
69121P-CK-7	OWNIT MORTGAGE LOAN ASSET-BACK		1.A FM	584,759	1,961,561	1,095,078	584,759			58,670		6.016	8.009	MON	9,834	40,552	11/29/2022	12/26/2035	254,127	
69335Q-AK-9	PHHMC MORTGAGE PASS THROUGH CE		1.A FM	472,278	480,287	516,155	476,703		1,616			4.952	5.308	MON	1,982	11,351	05/15/2006	07/18/2036	1,497	
69335V-AL-6	PHHMC MORTGAGES PASS THROUGH SERT		1.A FM	217,944	426,667	410,467	70,063					5.132	6.196	MON	1,825	21,939	02/21/2007	10/18/2036	5,154	
69335Y-AP-1	PHHMC MORTGAGE PASS THROUGH C		1.A FM	593,798	584,457	599,091	597,202		(1,420)			6.304	5.435	MON	3,070	36,817	11/01/2006	12/18/2036	465	
69336Q-AL-6	PHHMC MORTGAGE PASS THROUGH C		1.A FM	1,293,832	1,819,905	1,528,594	1,268,848					3.940	6.073	MON	5,975	72,022	06/05/2007	07/18/2037	113,703	
69336R-AJ-9	PHH MORTGAGE CORPORATION		1.A FM	388,703	585,324	550,330	388,703					4.346	5.130	MON	2,120	25,793	02/07/2005	04/18/2035	39,769	
69336R-AK-6	PHH MORTGAGE CORPORATION		1.A FM	1,381	46,472	13,547	41					4.346	5.308	MON	168	1,801	02/07/2005	04/18/2035	184	
69336R-AZ-3	PHHMC MORTGAGE PASS THROUGH CE		1.A FM	141,092	178,384	169,148	141,092					4.992	5.340	MON	742	8,911	04/27/2005	06/18/2035	3,376	
69336R-BR-0	PHHMC MORTGAGE PASS THROUGH C		1.A FM	77,833	76,486	68,688	76,663		(489)			5.840	5.637	MON	372	4,477	05/24/2005	07/18/2035	85	
69336R-CC-2	PHHMC MORTGAGE PASS THROUGH CE		1.A FM	685,466	701,311	681,917	680,561		1,195			4.713	5.449	MON	2,754	33,075	05/11/2006	08/18/2035	73,938	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
69336R-CF-5	PHMC MORTGAGE PASS THROUGH C		1.A FM	20,772	141,445	107,002	35,934					4.713	5.226	MON	555	6,672	06/16/2005	08/18/2035	3,268	
69336R-CX-6	PHMC MORTGAGE PASS THROUGH CE		1.A FM	951,008	1,685,647	1,515,146	1,217,054					5.446	5.466	MON	7,650	91,808	09/19/2005	11/18/2035	809	
69336R-DP-2	PHMC MORTGAGE PASS THROUGH CE		1.A FM	902,274	913,394	892,855	898,449		798			4.885	5.275	MON	3,719	44,841	03/30/2006	04/18/2036	58,026	
69336R-DQ-0	PHMC MORTGAGE PASS THROUGH CE		1.A FM	137,586	224,888	200,681	63,139					4.885	6.089	MON	916	18,991	03/30/2006	04/18/2036	4,793	
69337A-AL-0	PHMC MORTGAGE PASS THROUGH C		1.A FM	261,290	260,477	265,643	260,477					5.211	5.120	MON	1,131	13,615	01/10/2007	02/18/2037	2,109	
69337A-AM-8	PHMC MORTGAGE PASS THROUGH C		1.A FM	91,914	103,861	94,849	61,056		1,418			5.211	5.984	MON	451	5,340	01/10/2007	02/18/2037	130	
69337G-AK-9	PHMC MORTGAGE PASS THROUGH C		1.A FM	351,391	353,075	355,326	350,811		864			5.058	5.313	MON	1,488	18,368	04/03/2007	05/18/2037	1,267	
69337G-AL-7	PHMC MORTGAGE PASS THROUGH C		1.A FM	367,157	636,020	569,188	49,723					5.058	5.998	MON	2,681	33,087	04/03/2007	05/18/2037	82	
69337N-AG-3	PHMC MORTGAGE PASS THROUGH C		1.A FM	497,317	499,297	495,146	497,556		358			4.434	4.536	MON	1,845	22,091	04/25/2007	06/18/2037	6,152	
69337N-AH-1	PHMC MORTGAGE PASS THROUGH C		1.A FM	1,231,865	2,096,632	1,823,938	1,298,312					4.434	5.971	MON	7,747	100,287	04/25/2007	06/18/2037	3,120	
69337V-AE-0	PHMC MORTGAGE PASS THROUGH C		1.A FM	718,873	987,563	795,505	751,273					5.201	6.492	MON	4,280	95,168	10/04/2007	12/18/2037	93,829	
69375B-AA-5	PSMC_19-3		1.A	260,764	258,662	241,253	260,764		(92)			3.500	3.335	MON	754	9,036	04/02/2020	11/26/2049	472	
69375B-AA-5	PSMC_19-3	0	1.A	12,417	12,317	11,488	12,417		(4)			3.500	3.335	MON	36	430	04/02/2020	11/26/2049	472	
69382F-AD-1	PRKCM TRUST PRKCM_25-HOME1		1.C FE	4,274,959	4,275,024	4,298,884	4,275,024		65			5.698	5.522	MON	20,299	182,693	03/19/2025	02/25/2060	3,679,119	
69382F-AE-9	PRKCM TRUST PRKCM_25-HOME1		1.F FE	5,180,619	5,180,669	5,224,599	5,180,669		51			6.002	5.816	MON	25,912	233,208	03/19/2025	02/25/2060	4,651,911	
69382N-AB-8	PRPM LLC PRPM_25-NQM3		1.C FE	4,705,773	4,705,831	4,741,891	4,705,831		58			5.809	5.604	MON	22,780	136,681	07/16/2025	05/27/2070	1,010,037	
69392Y-AD-8	PRKCM_25-AFC1		1.B	7,896,679	7,896,790	7,905,990	7,896,790		13			5.253	5.081	MON	34,568	103,705	10/10/2025	10/25/2060	1,934,656	
69392Y-AE-6	PRKCM_25-AFC1		1.F	6,626,569	6,626,608	6,634,278	6,626,653					5.355	5.179	MON	29,571	88,714	10/10/2025	10/25/2060	2,111,845	
69392Y-AE-6	PRKCM_25-AFC1	0	1.F	1,988,955	1,988,967	1,991,269	1,988,981					5.355	5.179	MON	8,876	26,627	10/10/2025	10/25/2060	2,111,845	
69392Y-AF-3	PRKCM_25-AFC1		2.C	5,394,845	5,395,000	5,410,911	5,394,893		48			5.783	5.671	MON	25,999	77,998	10/10/2025	10/25/2060	5,245,156	
693983-AB-4	PRPM 2025-NQM2		1.B	6,145,943	6,145,989	6,215,754	6,145,989		46			5.892	5.670	MON	30,177	241,414	05/05/2025	04/25/2070	1,149,690	
693983-AC-2	PRPM 2025-NQM2		1.C	8,057,269	8,057,378	8,154,247	8,057,378		110			6.095	5.865	MON	40,925	327,398	05/05/2025	04/25/2070	1,535,478	
73071P-AA-3	POINT SECURITIZATION TRUST PSTRMS_25-2		1.G FE	3,299,108	3,309,180	3,305,851	3,299,867		759			5.750	5.939	MON	3,700	30,127	10/16/2025	09/25/2055	3,033,388	
73316P-DT-4	POPULAR ABS MORTGAGE PASS-THRO		1.A FM	67,418	210,540	181,224	67,418					5.250	6.225	MON	921	6,221	07/27/2006	07/25/2035	18,824	
74277J-AB-5	PRKCM_25-AFC2		1.A FE	4,608,102	4,616,491	4,610,043	4,608,140					5.022	4.949	MON	19,320	19,320	11/25/2025	12/27/2060	1,050,494	
74277J-AC-3	PRKCM_25-AFC2		1.A FE	52,671,746	52,672,668	52,698,762	52,672,668		926			5.022	0.000	MON	220,435	220,435	11/25/2025	12/27/2060	13,117,489	
74277J-AD-1	PRKCM_25-AFC2		1.C Z	29,982,474	29,982,597	29,982,474	29,982,969					5.175	5.010	MON	129,300	129,300	11/25/2025	12/27/2060	7,467,750	
74277J-AE-9	PRKCM_25-AFC2		1.F Z	17,656,547	17,656,794	17,656,547	17,656,843					5.276	5.108	MON	77,631	77,631	11/25/2025	12/27/2060	4,224,524	
74277J-AF-6	PRKCM_25-AFC2		2.B Z	9,853,901	9,854,000	9,853,901	9,853,901					5.651	5.546	MON	46,404	46,404	11/25/2025	12/27/2060	9,096,637	
74277J-AG-4	PRKCM_25-AFC2		3.B Z	5,947,528	6,001,000	5,947,528	5,948,016		488			6.618	6.748	MON	33,095	33,100	11/25/2025	12/27/2060	5,832,992	
74277J-AQ-2	PRKCM_25-AFC2		1.A FE	15,732,801	15,733,333	15,701,498	15,732,801					5.081	4.988	MON	66,618	66,618	11/25/2025	12/27/2060	14,976,211	
74936R-AA-2	RCKT MORTGAGE TRUST RCKT_21-2		1.A	10,247,173	10,131,609	8,486,803	10,247,173		(7,348)			2.500	2.355	MON	21,108	253,290	06/22/2021	06/26/2051	586	
75970H-AD-2	RENAISSANCE HOME EQUITY LOAN T		1.A FM	35,793	180,092	56,495	35,793			23,323		5.545	17.556	MON	832	7,504	11/29/2022	01/25/2037	36,625	
760985-E6-4	RESIDENTIAL ASSET MORTGAGE PRO		3.A FM	126,526	132,465	131,403	126,688		2,058			7.125	10.804	MON	787	9,438	03/05/2008	04/25/2031	1,430	
76110H-7A-1	RESIDENTIAL ACCREDIT LOANS IN		1.A FM	128,013	166,818	119,613	91,680					4.571	4.058	MON	636	7,843	09/25/2007	07/25/2035	16,074	
76110H-S3-4	RESIDENTIAL ACCREDIT LOANS IN		1.A FM	647,470	2,412,900	774,051	240,373					5.198	4.896	MON	10,453	100,254	01/10/2006	02/25/2035	241,295	
76110V-QL-5	RESIDENTIAL FUNDING MORTGAGE S		5.A Z									5.170	5.082	MON			06/25/2004	06/25/2034		
76110W-B2-1	RESIDENTIAL ASSET SECURITIES C		1.A FM	3,979	4,383	4,459	3,989					5.070	4.822	MON	19	221	07/14/2004	08/25/2034	106	
76111X-RC-9	RESIDENTIAL FUNDING MTG SEC I		2.C FM	17,520	18,191	17,660	17,531		74			5.500	6.459	MON	83	1,001	06/01/2007	12/25/2034	1,842	
76111X-VE-0	RESIDENTIAL FUNDING MTG SEC I		1.A FM	234,881	375,334	205,898	234,881			30,837		3.625	3.968	MON	1,134	12,893	05/06/2005	06/25/2035	104,772	
76111X-ZW-6	RESIDENTIAL FUNDING MTG SEC I RF		2.C FM	92,745	120,941	94,608	105,013					5.500	5.460	MON	554	6,311	09/15/2011	11/25/2035	19,803	
76114C-AD-8	RESIDENTIAL ASSET SECURITIZATI		5.A FM	1,167,129	2,219,015	1,094,753	1,158,353			33,288		6.000	7.520	MON	11,095	57,072	11/29/2022	06/25/2037	1,128,638	
76114Q-AC-9	RESIDENTIAL ASSET SECURITIZATI		4.B FM	2,560,658	6,262,331	2,251,054	2,560,658			19,205		6.000	6.787	MON	31,312	153,160	07/19/2007	07/25/2037	2,591,970	
805564-MG-3	SAXON ASSET SECURITIES TRUST		1.A FM	873,786	873,818	861,589	873,786		6			5.407	5.257	MON	3,937	19,731	10/18/2002	05/25/2031	49,240	
805564-QA-2	SAXON ASSET SECURITIES TRUST		1.A FM	323,320	325,250	319,069	325,250					6.000	5.524	MON	1,626	8,885	07/15/2004	08/25/2035	9,888	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
81375W-HK-5	CREDIT-BASED ASSET SERVICING A		1.A FM	1,810,355	2,651,767	2,286,987	1,810,355					2.838	4.543	MON	6,271	78,939	11/29/2022	01/25/2036	235,510	
816939-AB-8	SEQUOIA MORTGAGE TRUST SEMT_24-INV1		1.A	2,524,726	2,529,073	2,574,877	2,524,726		1,513			6.000	5.926	MON	12,645	151,744	11/15/2024	10/26/2054	943	
816939-AB-8	SEQUOIA MORTGAGE TRUST SEMT_24-INV1	CF	1.A	6,906,034	6,917,924	7,043,215	6,906,034		4,139			6.000	5.926	MON	34,590	415,075	11/15/2024	10/26/2054	943	
816939-AB-8	SEQUOIA MORTGAGE TRUST SEMT_24-INV1	0	1.A	69,504	69,624	70,885	69,504		42			6.000	5.926	MON	348	4,177	11/15/2024	10/26/2054	943	
81743P-AB-2	SEQUOIA MORTGAGE TRUST		1.A FM	31,075	31,075	30,570	31,075					5.278	5.278	MON	50	1,592	02/14/2003	04/20/2033	17	
81745J-AA-6	SEMT_13-11		1.A	360,068	376,050	355,652	360,068		1,451			3.500	4.466	MON	1,097	13,162	09/04/2013	09/25/2043	97	
81747B-BA-0	SEQUOIA MORTGAGE TRUST SEMT_18-1		1.A FE	5,234,781	5,135,003	4,734,921	5,234,759		(10,231)			3.706	3.382	MON	15,860	190,391	01/12/2018	01/27/2048	2,109	
81747B-BA-0	SEQUOIA MORTGAGE TRUST SEMT_18-1	CF	1.A FE	8,824,411	8,656,212	7,981,783	8,824,373		(17,247)			3.706	3.382	MON	26,736	320,948	01/12/2018	01/27/2048	2,109	
81747B-BA-0	SEQUOIA MORTGAGE TRUST SEMT_18-1	0	1.A FE	683,581	670,552	618,307	683,578		(1,336)			3.706	3.382	MON	2,071	24,862	01/12/2018	01/27/2048	2,109	
81747B-CC-5	SEQUOIA MORTGAGE TRUST SEMT_18-1		1.A FE	1,015,596	1,023,733	969,976	1,016,322		329			3.706	3.809	MON	3,162	37,957	01/12/2018	01/27/2048	6,815	
81747B-CC-5	SEQUOIA MORTGAGE TRUST SEMT_18-1	0	1.A FE	49,715	50,113	47,481	49,750		16			3.706	3.809	MON	155	1,858	01/12/2018	01/27/2048	6,815	
81747B-CD-3	SEQUOIA MORTGAGE TRUST SEMT_18-1		1.B FE	983,316	1,029,458	935,529	987,452		1,305			3.706	4.308	MON	3,180	38,169	01/12/2018	01/27/2048	11,800	
81747B-CD-3	SEQUOIA MORTGAGE TRUST SEMT_18-1	0	1.B FE	48,134	50,393	45,795	48,337		64			3.706	4.308	MON	156	1,868	01/12/2018	01/27/2048	11,800	
81747B-CE-1	SEQUOIA MORTGAGE TRUST SEMT_18-1		1.E FE	552,828	749,000	549,984	584,551		4,329			3.706	5.553	MON	2,313	27,771	01/12/2018	01/27/2048	2,838	
81747B-CF-8	SEQUOIA MORTGAGE TRUST SEMT_18-1		5.B GI	488,200	853,000	547,207	530,664		6,398			3.706	7.241	MON	2,635	31,627	01/12/2018	01/27/2048	67,122	
81747B-CL-5	SEQUOIA MORTGAGE TRUST SEMT_18-1		1.A FE	1,304,150	1,292,195	1,231,609	1,298,107		(639)			3.706	3.556	MON	3,991	47,911	01/12/2018	01/27/2048	8,525	
81747B-CL-5	SEQUOIA MORTGAGE TRUST SEMT_18-1	0	1.A FE	72,252	71,590	68,233	71,917		(35)			3.706	3.556	MON	221	2,654	01/12/2018	01/27/2048	8,525	
81747F-BA-1	SEQUOIA MORTGAGE TRUST SEMT_18-4		1.A FE	3,145,918	3,143,068	2,906,253	3,145,511		(351)			3.853	3.803	MON	10,091	120,677	04/13/2018	04/27/2048	16,829	
81747F-BA-1	SEQUOIA MORTGAGE TRUST SEMT_18-4	CF	1.A FE	8,201,609	8,194,178	7,576,789	8,200,548		(914)			3.853	3.803	MON	26,307	314,614	04/13/2018	04/27/2048	16,829	
81747F-BA-1	SEQUOIA MORTGAGE TRUST SEMT_18-4	0	1.A FE	236,117	235,904	218,129	236,087		(26)			3.853	3.803	MON	757	9,057	04/13/2018	04/27/2048	16,829	
81747F-CC-6	SEQUOIA MORTGAGE TRUST SEMT_18-4		1.A FE	2,053,908	2,092,195	1,987,307	2,061,263		1,521			3.836	4.077	MON	6,688	80,329	04/13/2018	04/27/2048	8,785	
81747F-CC-6	SEQUOIA MORTGAGE TRUST SEMT_18-4	0	1.A FE	43,700	44,515	42,283	43,857		32			3.836	4.077	MON	142	1,709	04/13/2018	04/27/2048	8,785	
81747F-CD-4	SEQUOIA MORTGAGE TRUST SEMT_18-4		1.A FE	1,371,708	1,417,054	1,338,216	1,380,227		1,965			3.836	4.302	MON	4,530	54,408	04/13/2018	04/27/2048	3,960	
81747F-CD-4	SEQUOIA MORTGAGE TRUST SEMT_18-4	0	1.A FE	28,727	29,677	28,025	28,905		41			3.836	4.302	MON	95	1,139	04/13/2018	04/27/2048	3,960	
81747F-CE-2	SEQUOIA MORTGAGE TRUST SEMT_18-4		1.A FE	1,334,708	1,424,297	1,324,379	1,350,824		3,595			3.836	4.762	MON	4,553	54,686	04/13/2018	04/27/2048	40,139	
81747F-CE-2	SEQUOIA MORTGAGE TRUST SEMT_18-4	0	1.A FE	27,952	29,828	27,736	28,289		75			3.836	4.762	MON	95	1,145	04/13/2018	04/27/2048	40,139	
81747F-CF-9	SEQUOIA MORTGAGE TRUST SEMT_18-4		1.D FE	603,880	775,000	567,548	632,075		3,897			3.836	5.388	MON	2,477	29,756	04/13/2018	04/27/2048	19,855	
81747K-AA-1	SEQUOIA MORTGAGE TRUST SEMT_21-1		1.A	2,074,811	1,990,525	1,669,863	2,074,811		(6,566)			2.500	1.998	MON	4,147	49,763	02/12/2021	03/27/2051	1,302	
81747K-AA-1	SEQUOIA MORTGAGE TRUST SEMT_21-1	CF	1.A	8,022,604	7,696,697	6,456,805	8,022,604		(25,387)			2.500	1.998	MON	16,035	192,417	02/12/2021	03/27/2051	1,302	
81748D-CC-0	SEQUOIA MORTGAGE TRUST SEMT_20-5		1.C FE	3,008,883	2,956,898	2,730,547	3,002,908		(2,906)			2.717	2.477	MON	6,695	80,401	12/18/2020	01/25/2051	10,121	
81748D-CC-0	SEQUOIA MORTGAGE TRUST SEMT_20-5	0	1.C FE	365,427	359,113	331,623	364,701		(353)			2.717	2.477	MON	813	9,765	12/18/2020	01/25/2051	10,121	
81748D-CD-8	SEQUOIA MORTGAGE TRUST SEMT_20-5		1.F FE	1,007,841	1,008,774	926,236	1,007,841		33			2.717	2.705	MON	2,284	27,430	12/18/2020	01/25/2051	3,617	
81748D-CD-8	SEQUOIA MORTGAGE TRUST SEMT_20-5	0	1.F FE	145,568	145,702	133,781	145,568		5			2.717	2.705	MON	330	3,962	12/18/2020	01/25/2051	3,617	
81748D-CE-6	SEQUOIA MORTGAGE TRUST SEMT_20-5		2.B FE	737,922	779,935	702,659	739,565		2,102			2.717	3.442	MON	1,766	21,207	12/18/2020	01/25/2051	2,787	
81748D-CE-6	SEQUOIA MORTGAGE TRUST SEMT_20-5	0	2.B FE	103,796	109,705	98,836	104,027		296			2.717	3.442	MON	248	2,983	12/18/2020	01/25/2051	2,787	
81748D-CF-3	SEQUOIA MORTGAGE TRUST SEMT_20-5		3.B FE	404,720	545,829	292,897	417,842		2,882			2.717	4.256	MON	1,236	14,842	12/18/2020	01/25/2051	92,714	
81748D-CG-1	SEQUOIA MORTGAGE TRUST SEMT_20-5		4.B FE	267,843	431,000	185,675	280,892		2,896			2.717	5.226	MON	976	11,719	12/18/2020	01/25/2051	53,344	
81748D-CH-9	SEQUOIA MORTGAGE TRUST SEMT_20-5		1.A FE	2,388,624	2,315,808	1,956,347	2,388,624		(7,366)			2.717	2.326	MON	5,243	62,969	12/18/2020	01/25/2051	25,426	
81748D-CH-9	SEQUOIA MORTGAGE TRUST SEMT_20-5	CF	1.A FE	105,358,376	102,146,571	86,291,340	105,358,376		(324,888)			2.717	2.326	MON	231,279	2,777,478	12/18/2020	01/25/2051	25,426	
81748D-CH-9	SEQUOIA MORTGAGE TRUST SEMT_20-5	0	1.A FE	14,396,475	13,957,605	11,791,100	14,396,475		(44,394)			2.717	2.326	MON	31,603	379,523	12/18/2020	01/25/2051	25,426	
81748K-AA-0	SEQUOIA MORTGAGE TRUST SEMT_20-2		1.A	2,348,588	2,292,004	2,067,902	2,348,588		(6,317)			3.500	3.132	MON	6,685	80,220	02/13/2020	03/25/2050	788	
81748K-AA-0	SEQUOIA MORTGAGE TRUST SEMT_20-2	0	1.A	106,754	104,182	93,996	106,754		(287)			3.500	3.132	MON	304	3,646	02/13/2020	03/25/2050	788	
81748M-AA-6	SEQUOIA MORTGAGE TRUST SEMT_20-1		1.A	733,605	717,133	657,770	733,605		(2,170)			3.500	3.087	MON	2,092	25,100	01/08/2020	02/25/2050	522	
81748M-AA-6	SEQUOIA MORTGAGE TRUST SEMT_20-1	0	1.A	91,701	89,642	82,221	91,701		(271)			3.500	3.087	MON	261	3,137	01/08/2020	02/25/2050	522	
81748V-AA-6	SEQUOIA MORTGAGE TRUST SEMT_21-3		1.A	5,815,684	5,717,416	4,789,228	5,815,684		(6,542)			2.500	2.282	MON	11,911	142,935	04/14/2021	05/25/2051	937	
81748X-AA-2	SEQUOIA MORTGAGE TRUST SEMT_21-5		1.A	1,945,771	1,925,910	1,613,250	1,945,771		(1,199)			2.500	2.358	MON	4,012	48,148	06/21/2021	07/25/2051	400	
81748X-AA-2	SEQUOIA MORTGAGE TRUST SEMT_21-5	CF	1.A	6,702,102	6,633,692	5,556,752	6,702,102		(4,130)			2.500	2.358	MON	13,820	165,842	06/21/2021	07/25/2051	400	
81749A-BA-0	SEQUOIA MORTGAGE TRUST SEMT_21-8		1.A FE	18,813,304	18,365,851	15,392,442	18,813,303		(29,556)			2.668	2.378	MON	40,835	490,103	11/08/2021	11/27/2051	20,092	

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Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
81749A-BA-0	SEQUOIA MORTGAGE TRUST SEMT_21-8	CF	1.A FE	116,501,382	113,730,531	95,317,694	116,501,382		(183,023)			2.668	2.378	MON	252,869	3,034,961	11/08/2021	11/27/2051	20,092	
81749A-BA-0	SEQUOIA MORTGAGE TRUST SEMT_21-8	0	1.A FE	9,406,652	9,182,925	7,696,221	9,406,652		(14,778)			2.668	2.378	MON	20,417	245,051	11/08/2021	11/27/2051	20,092	
81749A-CD-3	SEQUOIA MORTGAGE TRUST SEMT_21-8		1.C FE	2,697,774	2,654,118	2,265,422	2,696,163		(2,480)			2.668	2.450	MON	5,901	70,827	11/08/2021	11/27/2051	5,155	
81749A-CD-3	SEQUOIA MORTGAGE TRUST SEMT_21-8	0	1.C FE	180,393	177,474	151,483	180,285		(166)			2.668	2.450	MON	395	4,736	11/08/2021	11/27/2051	5,155	
81749A-CE-1	SEQUOIA MORTGAGE TRUST SEMT_21-8		1.F FE	1,195,349	1,193,510	995,710	1,195,039		(163)			2.668	2.630	MON	2,654	31,849	11/08/2021	11/27/2051	2,577	
81749A-CE-1	SEQUOIA MORTGAGE TRUST SEMT_21-8	0	1.F FE	88,874	88,737	74,030	88,850		(12)			2.668	2.630	MON	197	2,368	11/08/2021	11/27/2051	2,577	
81749A-CF-8	SEQUOIA MORTGAGE TRUST SEMT_21-8		2.B FE	1,098,200	1,112,760	854,288	1,098,333		438			2.668	2.800	MON	2,474	29,695	11/08/2021	11/27/2051	143,033	
81749A-CF-8	SEQUOIA MORTGAGE TRUST SEMT_21-8	0	2.B FE	175,152	177,474	136,250	175,173		70			2.668	2.800	MON	395	4,736	11/08/2021	11/27/2051	143,033	
81749A-CG-6	SEQUOIA MORTGAGE TRUST SEMT_21-8		3.B FE	383,267	555,000	283,494	395,606		3,213			2.668	4.574	MON	1,234	14,810	11/08/2021	11/27/2051	118,411	
81749A-CH-4	SEQUOIA MORTGAGE TRUST SEMT_21-8		4.B FE	210,515	336,000	118,877	218,642		2,158			2.668	5.108	MON	747	8,966	11/08/2021	11/27/2051	84,697	
81749C-AA-7	SEQUOIA MORTGAGE TRUST SEMT_22-1		1.A	2,636,686	2,705,161	2,265,859	2,636,686		4,549			2.500	2.771	MON	5,636	67,629	01/19/2022	02/26/2052	21,488	
81749C-AA-7	SEQUOIA MORTGAGE TRUST SEMT_22-1	CF	1.A	7,910,059	8,115,482	6,797,576	7,910,059		13,646			2.500	2.771	MON	16,907	202,887	01/19/2022	02/26/2052	21,488	
81749C-AA-7	SEQUOIA MORTGAGE TRUST SEMT_22-1	0	1.A	3,766,695	3,864,515	3,236,941	3,766,695		6,498			2.500	2.771	MON	8,051	96,613	01/19/2022	02/26/2052	21,488	
81749H-AA-6	SEQUOIA MORTGAGE TRUST SEMT_24-2	CF	1.A	8,223,371	8,232,375	8,386,411	8,224,443		1,313			6.000	5.902	MON	41,162	493,943	02/08/2024	03/25/2054	1,685	
81749N-AB-1	SEMT 2024-8		1.A	1,798,286	1,814,160	1,833,648	1,798,286		7,167			5.500	5.695	MON	8,315	99,779	08/09/2024	09/25/2054	1,134,503	
81749N-AB-1	SEMT 2024-8	CF	1.A	7,027,149	7,089,179	7,165,331	7,027,149		28,006			5.500	5.695	MON	32,492	389,905	08/09/2024	09/25/2054	1,134,503	
81749P-AC-4	SEMT 2024-9	CF	1.A	8,625,981	8,669,328	8,627,663	8,625,981		21,824			5.000	5.069	MON	36,122	433,466	09/05/2024	10/26/2054	1,100,467	
81880N-AC-8	SG RESIDENTIAL MORTGAGE TRUST SGR_25-1		1.A FE	24,999,960	25,000,000	25,034,548	25,000,000		40			5.098	5.073	MON	106,208		12/11/2025	12/25/2065	25,106,208	
84894B-AA-3	SPLITERO TRUST SPLTO_25-1		1.G FE	3,476,496	3,520,000	3,495,298	3,477,335		838			5.750	6.093	MON	25,300	16,867	11/19/2025	12/27/2055	2,592,789	
863579-B4-9	STRUCTURED ADJUSTABLE RATE MOR		1.A FM	160,082	220,930	202,890	12,389					4.302	5.366	MON	792	9,866	12/29/2005	11/25/2035	23	
863579-PD-4	STRUCTURED ADJUSTABLE RATE MOR		1.A FM	242,076	241,172	215,956	242,076		(177)			4.543	4.349	MON	913	11,107	10/13/2005	04/25/2035	18,770	
863579-XV-5	STRUCTURED ADJUSTABLE RATE MOR		1.A FM	902,100	1,148,425	721,031	651,588					4.677	4.760	MON	4,476	54,859	09/12/2005	09/25/2035	288,127	
86359A-ME-0	STRUCTURED ASSET SECURITIES CORPORATION		5.B GI	20,629	21,550	21,481	21,550		505			3.357	7.614	MON	60	723	04/30/2010	04/25/2031	42	
86359A-WR-0	STRUCTURED ASSET SECURITIES CORPORATION		5.B GI	232,914	239,735	230,353	232,875					3.357	3.883	MON	671	8,047	02/04/2013	01/25/2031	63	
86359B-GG-0	STRUCTURED ADJUSTABLE RATE MOR		1.C FM	182,510	184,180	177,982	184,180					6.292	6.131	MON	966	11,885	01/05/2006	02/25/2034	2,284	
86359B-MW-8	WELLS FARGO HOME EQUITY TRUST WFHET_04-1		1.A FM	918,921	1,067,732	1,052,936	1,067,732		(51)			4.446	0.548	MON	791	53,998	08/17/2011	04/25/2034	3	
86359B-WR-8	STRUCTURED ADJUSTABLE RATE MOR		1.A FM	799,800	824,802	799,778	824,802					4.518	4.427	MON	3,105	41,165	07/26/2004	07/25/2034	28,376	
86359B-XD-8	STRUCTURED ADJUSTABLE RATE MOR		1.A FM	241,794	243,775	231,041	243,775					4.518	4.427	MON	918	12,166	12/20/2004	07/25/2034	8,387	
86362T-AF-4	STRUCTURED ADJUSTABLE RATE MO		1.A FM	309,897	524,411	340,914	123,095					4.136	5.715	MON	1,807	21,811	01/08/2007	02/25/2037	49,693	
872225-AD-9	TBW MORTGAGE BACKED PASS THRO		1.A FM	388,905	392,115	349,732	392,115					6.450	6.313	MON	2,108	11,192	10/23/2006	11/25/2036	1,452	
872225-AH-0	TBW MORTGAGE BACKED PASS THRO		3.B FM	100,242	100,635	89,955	100,242		68			6.400	6.391	MON	537	6,875	10/23/2006	11/25/2036	6,638	
87222P-AD-5	TBW MORTGAGE BACKED PASS THROU		1.A FM	192,190	993,000	217,829	192,190					6.250	14.073	MON	5,172	9,664	04/16/2008	01/25/2037	111,907	
881561-LE-2	TERWIN MORTGAGE TRUST		1.A FM	22,642	22,642	22,507	22,642					4.849	4.912	MON	18	1,191	06/21/2004	10/25/2035	323	
881561-P2-4	TERWIN MORTGAGE TRUST		1.A FM	94,334	221,918	166,743	94,334					4.500	4.876	MON	832	1,590	01/19/2006	03/25/2037	35,171	
92490F-AE-0	VERUS SECURITIZATION TRUST VERUS_25-12		1.A FE	20,999,662	21,000,000	21,041,112	21,000,000		338			5.110	5.826	MON	89,425		12/12/2025	12/25/2070	21,089,425	
92892D-AA-7	WAMMT25-RN1 LLC WAMMT_25-RN1		1.A Z	304,046,768	287,908,843	304,046,767	304,033,811		(12,957)			6.940	6.483	MON	1,221,053		12/09/2025	09/01/2065	274,595,954	
92892D-AB-5	WAMMT25-RN1 LLC WAMMT_25-RN1		1.C Z	31,138,244	29,912,607	31,138,244	31,137,291		(953)			6.940	6.602	MON	126,863		12/09/2025	09/01/2065	28,529,450	
92892D-AC-3	WAMMT25-RN1 LLC WAMMT_25-RN1		1.G Z	26,722,493	26,173,531	26,722,492	26,722,100		(393)			6.940	6.764	MON	111,005		12/09/2025	09/01/2065	24,963,269	
92892D-AD-1	WAMMT25-RN1 LLC WAMMT_25-RN1		2.C Z	15,906,550	15,891,073	15,906,549	15,906,550					6.940	6.932	MON	67,396		12/09/2025	09/01/2065	15,156,271	
92892D-AE-9	WAMMT25-RN1 LLC WAMMT_25-RN1		3.C Z	5,241,079	6,543,383	5,241,079	5,241,904		825			6.940	8.993	MON	27,751		12/09/2025	09/01/2065	6,240,817	
92892D-AF-6	WAMMT25-RN1 LLC WAMMT_25-RN1		4.B Z	1,685,315	2,804,307	1,685,315	1,685,826		511			6.940	12.238	MON	11,893		12/09/2025	09/01/2065	2,674,636	
92892D-AG-4	WAMMT25-RN1 LLC WAMMT_25-RN1		5.B Z	1,724,163	4,299,937	1,724,163	1,724,930		767			6.940	18.473	MON	18,236		12/09/2025	09/01/2065	4,101,108	
929227-E6-9	WASHINGTON MUTUAL		1.A FM	42,969	42,703	41,914	42,831		(35)			5.764	5.503	MON	205	2,807	06/21/2005	01/25/2033	252	
929227-R6-5	WASHINGTON MUTUAL		5.C FM	61,658	61,916	61,924	61,916					5.677	5.556	MON	293	3,653	03/16/2005	06/25/2033	6,621	
92922F-NH-7	WASHINGTON MUTUAL		1.G FM	88,773	87,894	84,001	88,769		(110)			5.362	4.965	MON	393	4,807	03/19/2004	06/25/2034	679	
92977Y-BN-0	WACHOVIA MORTGAGE LOAN TRUST		1.A FM	31,661	35,374	34,098	23,304					6.738	3.976	MON	199	2,581	04/06/2006	10/20/2035	169	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
93634-AF-4	WAMU 2007-HY3 3A2		1.A FM	597,301	721,025	643,773	472,337					4.012	5.292	MON	2,411	29,314	11/29/2022	03/25/2037	1,165	
93637-AJ-9	WASHINGTON MUTUAL		1.A FM	470,552	623,021	520,137	222,485					3.448	5.302	MON	1,790	21,723	12/06/2006	01/25/2037	8,318	
93363B-AG-6	WAMU MORTGAGE PASS-THROUGH CER		1.A FM	301,470	405,739	365,619	123,901					4.430	5.669	MON	1,498	19,058	06/01/2007	08/25/2036	44	
93363N-AB-1	WASHINGTON MUTUAL		1.A FM	403,710	584,362	543,856	113,391					4.479	5.641	MON	2,181	27,345	09/28/2006	10/25/2036	2,346	
93363N-AF-2	WAMU MORTGAGE PASS-THROUGH CER		1.A FM	129,584	182,636	165,919	67,950					3.788	5.851	MON	577	7,444	07/18/2007	10/25/2036	11,228	
93363N-AM-7	WAMU MORTGAGE PASS-THROUGH CER		1.A FM	1,442,766	1,897,115	1,678,912	504,728					3.862	5.782	MON	6,105	74,932	03/05/2007	10/25/2036	1,813	
93363P-AA-8	WASHINGTON MUTUAL		1.A FM	108,675	156,891	141,251	23,984					3.992	5.303	MON	522	6,532	10/31/2006	11/25/2036	114	
93363P-AK-6	WAMU MORTGAGE PASS-THROUGH CER		1.A FM	461,072	559,572	486,839	327,024					3.805	5.491	MON	1,774	23,330	11/29/2022	11/25/2036	11,119	
939336-CZ-4	WASHINGTON MUTUAL		1.B FM	29,788	29,728	27,969	29,772		(12)			4.245	4.124	MON	105	1,357	05/16/2005	11/25/2032	8,435	
939344-AM-9	WMALT MORTGAGE PASS-THROUGH CE		1.A FM	13,901	24,278	21,182	7,045					4.006	0.305	MON	19	370	04/21/2006	05/25/2036	24	
93934F-BL-5	WMALT MORTGAGE PASS-THROUGH CE		5.A FM	513,616	523,602	519,844	526,922					5.500	5.684	MON	2,400	28,774	10/20/2005	08/25/2035	37,812	
93934F-BQ-4	WMALT MORTGAGE PASS-THROUGH CE		4.C FM	528,575	555,051	551,068	557,660					5.500	5.270	MON	2,544	30,502	11/07/2005	08/25/2035	40,083	
93934F-CE-0	WMALT MORTGAGE PASS-THROUGH CE		5.C FM	404,990	417,119	362,158	362,158	(55,941)				5.500	5.760	MON	1,912	22,924	10/14/2005	10/25/2035	32,599	
93934F-CS-9	WMALT MORTGAGE PASS-THROUGH CE		1.A FM	525,488	574,701	581,319	488,420					5.500	5.966	MON	2,634	31,579	11/16/2005	10/25/2035	24,937	
93934F-EM-0	WMALT MORTGAGE PASS-THROUGH CE		2.C FM	1,026,275	1,060,606	991,675	1,034,080				3,436	5.500	5.862	MON	4,861	58,318	11/04/2005	11/25/2035	128,299	
93934F-KQ-4	WMALT MORTGAGE PASS-THROUGH CE		1.A FM	506,010	567,825	538,440	520,646					5.750	7.780	MON	2,721	32,923	06/27/2006	02/25/2036	31,732	
93934F-LB-6	WMALT MORTGAGE PASS-THROUGH CE		1.A FM	885,239	1,114,121	1,061,328	725,685					5.750	7.160	MON	5,339	64,044	06/21/2006	02/25/2036	12,245	
93934F-LW-0	WMALT MORTGAGE PASS-THROUGH CE		4.C FM	311,578	312,469	310,386	312,923					6.000	5.865	MON	1,562	18,724	03/30/2006	03/25/2036	24,023	
93935Y-AA-8	WMALT MORTGAGE PASS-THROUGH CE		3.A FM	343,699	594,532	298,758	343,699					4.046	0.372	MON	468	14,158	12/20/2006	12/25/2036	139,375	
93936H-AP-1	WASHINGTON MUTUAL MORTGAGE PAS		1.A FM	789,955	1,109,464	1,093,051	238,852					5.500	6.598	MON	5,085	60,996	07/09/2007	04/25/2037	12,618	
93936H-AQ-9	WASHINGTON MUTUAL MORTGAGE PAS		1.A FM	513,095	649,240	640,142	295,871					5.500	6.364	MON	2,976	35,694	07/11/2007	04/25/2037	15,842	
94980G-AK-7	WELLS FARGO HOME EQUITY TRUST		1.A FM	823	812	833	823					4.980	3.643	MON	3	39	10/19/2010	04/25/2034	812	
94982D-AF-3	WELLS FARGO MORTGAGE BACKED SE		1.A FM	23,782	24,221	23,845	24,221					6.458	6.304	MON	130	1,664	12/13/2005	08/25/2035	36	
94983P-AG-3	WELLS FARGO MORTGAGE BACKED S		1.A FM	387,408	433,842	429,563	355,389					6.066	5.375	MON	2,193	26,517	03/09/2006	04/25/2036	4,226	
94983U-AB-3	WELLS FARGO MORTGAGE BACKED SECURITY		1.A FM	133,677	185,148	163,890	47,149					5.906	5.443	MON	911	11,080	03/02/2007	04/27/2037	487	
94984M-AG-9	WELLS FARGO MORTGAGE BACKED S		1.A FM	481,716	555,134	520,973	412,004					6.005	5.412	MON	2,778	35,667	06/01/2007	10/25/2036	16,080	
94985G-BB-1	WELLS FARGO ALTERNATIVE LOAN T		1.A FM	613,442	740,444	675,305	601,489					6.000	6.770	MON	3,702	44,427	08/07/2007	07/25/2037	452	
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)				3,501,376,162	3,551,201,222	3,282,840,159	3,493,335,683	(55,942)	(1,300,570)	1,260,754		XXX	XXX	XXX	13,521,757	84,809,366	XXX	XXX	1,129,978,186	XXX
009920-AA-7	ALA 2025-OANA		1.A	5,985,000	6,000,000	6,022,489	5,988,874		3,874			5.493	5.696	MON	15,563	183,102	05/14/2025	06/15/2040	6,028,878	
009920-AC-3	ALA 2025-OANA		1.A	2,493,750	2,500,000	2,506,247	2,495,368		1,618			5.593	5.797	MON	6,602	77,575	05/14/2025	06/15/2040	2,512,241	
009920-AE-9	ALA 2025-OANA		1.A	3,990,000	4,000,000	4,009,995	3,992,605		2,605			5.842	6.049	MON	11,035	129,252	05/14/2025	06/15/2040	4,020,417	
009920-AG-4	ALA 2025-OANA		1.A	1,496,250	1,500,000	1,506,538	1,497,100		850			6.841	7.065	MON	4,846	56,167	05/14/2025	06/15/2040	1,508,551	
03881B-AC-7	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR		1.A	3,834,270	3,700,000	3,462,639	3,760,639		(15,853)			2.495	2.027	MON	7,694	92,326	02/25/2021	05/15/2053	1,537,461	
03881B-AC-7	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR	OF	1.A	4,041,527	3,900,000	3,649,808	3,963,917		(16,710)			2.495	2.027	MON	8,110	97,317	02/25/2021	05/15/2053	1,537,461	
03881B-AC-7	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR	0	1.A	207,258	200,000	187,170	203,278		(857)			2.495	2.027	MON	416	4,991	02/25/2021	05/15/2053	1,537,461	
03881B-AE-3	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR		1.A	5,931,978	5,700,000	5,361,096	5,803,284		(25,334)			2.756	2.261	MON	13,092	157,109	01/12/2021	05/15/2053	4,871,217	
03881B-AE-3	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR	OF	1.A	11,894,027	11,700,000	11,004,355	11,741,190		(14,993)			2.756	2.584	MON	26,874	322,487	12/06/2022	05/15/2053	4,871,217	
03881B-AE-3	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR	0	1.A	417,082	400,000	376,217	407,633		(1,870)			2.756	2.236	MON	919	11,025	01/12/2021	05/15/2053	4,871,217	
03882K-AJ-1	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR		1.A	5,494,739	5,662,500	5,118,559	5,543,059		16,975			2.575	2.911	MON	12,149	145,792	06/29/2022	10/16/2054	7,409,999	
03882K-AJ-1	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR	OF	1.A	4,280,929	4,156,250	3,757,000	4,229,715		(12,783)			2.575	2.223	MON	8,918	107,011	09/27/2021	10/16/2054	7,409,999	
03882K-AJ-1	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR	0	1.A	1,966,522	2,118,750	1,915,222	2,015,853		15,445			2.575	3.449	MON	4,546	54,551	06/29/2022	10/16/2054	7,409,999	
03882L-AJ-9	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR		1.A	1,543,145	1,500,000	1,410,202	1,526,548		(4,555)			3.283	2.919	MON	4,104	49,947	02/08/2022	02/18/2055	2,284,720	
03882L-AJ-9	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR	OF	1.A	30,862,890	30,000,000	28,204,038	30,530,953		(91,104)			3.283	2.919	MON	82,079	998,946	02/08/2022	02/18/2055	2,284,720	
03882L-AJ-9	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR	0	1.A	1,028,763	1,000,000	940,135	1,017,698		(3,037)			3.283	2.919	MON	2,736	33,298	02/08/2022	02/18/2055	2,284,720	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
05359A-AA-1	AVMT_18-AVM-A		1.A	1,030,442	1,000,000	992,634	1,008,541		(3,238)			4.112	3.791	MON	3,427	41,694	06/19/2018	07/09/2040	34,618,229	
05359A-AA-1	AVMT_18-AVM-A	CF	1.A	35,035,028	34,000,000	33,749,539	34,290,047		(110,437)			4.112	3.791	MON	116,516	1,417,608	06/19/2018	07/09/2040	34,618,229	
05359A-AA-1	AVMT_18-AVM-A	0	1.A	515,221	500,000	496,317	504,270		(1,619)			4.112	3.791	MON	1,713	20,847	06/19/2018	07/09/2040	34,618,229	
05359A-AE-3	AVMT_18-AVM-B		1.A	609,836	600,000	591,419	602,646		(1,086)			4.112	3.909	MON	2,056	25,017	06/19/2018	07/09/2040	20,770,938	
05359A-AE-3	AVMT_18-AVM-B	CF	1.A	20,734,417	20,400,000	20,108,235	20,489,844		(37,044)			4.112	3.909	MON	69,909	850,565	06/19/2018	07/09/2040	20,770,938	
05359A-AE-3	AVMT_18-AVM-B	0	1.A	304,918	300,000	295,709	301,323		(543)			4.112	3.909	MON	1,028	12,508	06/19/2018	07/09/2040	20,770,938	
05490R-AK-2	BANC OF AMERICA MERRILL LYNCH LA		1.A	926,092	900,000	863,062	902,955		(2,645)			4.020	3.703	MON	3,015	36,180	07/24/2015	07/16/2037	602,010	
05491L-AE-8	BARCLAYS COMMERCIAL MORTGAGE SEC		1.A	2,781,000	2,700,000	2,602,679	2,703,786		(9,458)			3.391	3.024	MON	6,612	91,557	08/05/2016	08/14/2036	10,078,400	
05491L-AE-8	BARCLAYS COMMERCIAL MORTGAGE SEC	CF	1.A	8,806,499	8,550,000	8,241,816	8,561,988		(29,949)			3.391	3.024	MON	20,939	289,930	08/05/2016	08/14/2036	10,078,400	
05491L-AE-8	BARCLAYS COMMERCIAL MORTGAGE SEC	0	1.A	154,500	150,000	144,593	150,210		(525)			3.391	3.024	MON	367	5,086	08/05/2016	08/14/2036	10,078,400	
05491L-AG-3	BARCLAYS COMMERCIAL MORTGAGE SEC		1.A	20,628,724	20,500,000	19,548,550	20,500,000		(11,121)			3.609	3.479	MON	53,432	750,100	08/05/2016	08/14/2036	18,405,186	
05491L-AG-3	BARCLAYS COMMERCIAL MORTGAGE SEC	0	1.A	251,570	250,000	238,397	250,000		(136)			3.609	3.479	MON	652	9,148	08/05/2016	08/14/2036	18,405,186	
05491L-AJ-7	BARCLAYS COMMERCIAL MORTGAGE SEC		1.D	3,406,621	3,850,000	3,631,044	3,812,507		52,972			3.609	5.061	MON	10,035	140,873	07/28/2016	08/14/2036	3,660,977	
05491V-AA-4	BARCLAYS COMMERCIAL MORTGAGE SECUIRITIES		1.A	768,742	750,000	723,838	755,334		(2,041)			4.267	4.017	MON	2,667	32,443	07/26/2018	08/06/2038	14,551,554	
05491V-AA-4	BARCLAYS COMMERCIAL MORTGAGE SECUIRITIES	CF	1.A	14,093,599	13,750,000	13,270,366	13,847,611		(37,597)			4.267	4.018	MON	48,887	594,792	07/26/2018	08/06/2038	14,551,554	
05491V-AA-4	BARCLAYS COMMERCIAL MORTGAGE SECUIRITIES	0	1.A	256,247	250,000	241,279	251,778		(680)			4.267	4.017	MON	889	10,814	07/26/2018	08/06/2038	14,551,554	
05492J-AW-2	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	4,413,524	4,219,200	4,031,179	4,288,089		(18,926)			3.063	2.554	MON	10,770	129,234	09/26/2024	11/15/2052	15,416,595	
05492J-AW-2	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	CF	1.A	24,035,183	23,300,000	22,261,677	23,585,133		(78,381)			3.063	2.685	MON	59,473	713,679	02/21/2020	11/15/2052	15,416,595	
05492J-AW-2	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	0	1.A	1,137,574	1,100,000	1,050,980	1,114,755		(4,031)			3.063	2.651	MON	2,808	33,693	02/21/2020	11/15/2052	15,416,595	
05492V-AC-9	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	2,724,049	2,625,095	2,503,842	2,663,543		(11,476)			2.029	1.289	MON	4,439	53,263	08/05/2021	04/17/2053	43,897	
05492V-AC-9	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	0	1.A	817,215	787,529	751,153	799,147		(3,429)			2.029	1.284	MON	1,332	15,979	08/05/2021	04/17/2053	43,897	
05493E-AX-0	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	0	1.A	744,949	737,614	664,244	741,330		(752)			2.021	1.894	MON	1,242	14,907	02/17/2021	02/17/2054	9,168,626	
05493E-AX-0	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	7,100,102	7,030,186	6,330,901	7,065,609		(7,170)			2.021	1.894	MON	11,840	142,080	02/17/2021	02/17/2054	9,168,626	
05493E-AX-0	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	CF	1.A	23,839,756	23,605,004	21,257,040	23,723,940		(24,075)			2.021	1.894	MON	39,755	477,057	02/17/2021	02/17/2054	9,168,626	
05493L-AA-4	BAMLL COMMERCIAL MORTGAGE SECURITIES TRU		1.C FE	6,800,000	6,800,000	6,556,698	6,800,000					4.915	4.994	MON	15,781	374,185	08/26/2021	09/15/2038	6,827,849	
05493L-AG-1	BAMLL COMMERCIAL MORTGAGE SECURITIES TRU		1.G FE	1,200,000	1,200,000	1,148,463	1,200,000					5.315	5.399	MON	3,012	70,899	08/26/2021	09/15/2038	1,205,315	
05493L-AJ-5	BAMLL COMMERCIAL MORTGAGE SECURITIES TRU		2.C FE	800,000	800,000	757,991	800,000					5.865	5.957	MON	2,216	51,727	08/26/2021	09/15/2038	803,910	
05493L-AL-0	BAMLL COMMERCIAL MORTGAGE SECURITIES TRU		3.B FE	3,600,000	3,600,000	3,340,118	3,600,000					6.615	6.717	MON	11,245	260,148	08/26/2021	09/15/2038	3,619,844	
05493M-AE-4	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	6,059,730	6,000,000	5,402,902	6,031,640		(6,857)			2.043	1.915	MON	10,215	122,580	09/15/2021	09/15/2054	51,763	
05493M-AE-4	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	CF	1.A	6,968,690	6,900,000	6,213,337	6,936,386		(7,885)			2.043	1.915	MON	11,747	140,967	09/15/2021	09/15/2054	51,763	
05493M-AE-4	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	0	1.A	2,120,906	2,100,000	1,891,016	2,111,074		(2,400)			2.043	1.915	MON	3,575	42,903	09/15/2021	09/15/2054	51,763	
05493M-AF-1	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	8,239,928	8,000,000	7,141,720	8,139,650		(24,358)			2.322	1.978	MON	15,480	185,760	09/15/2021	09/15/2054	6,439,304	
05493M-AF-1	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	CF	1.A	9,475,917	9,200,000	8,212,978	9,360,597		(28,012)			2.322	1.978	MON	17,802	213,624	09/15/2021	09/15/2054	6,439,304	
05493M-AF-1	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	0	1.A	2,883,975	2,800,000	2,499,602	2,848,877		(8,525)			2.322	1.978	MON	5,418	65,016	09/15/2021	09/15/2054	6,439,304	
054975-AD-9	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	2,326,592	2,225,000	2,322,798	2,301,209		(10,227)			5.439	4.784	MON	10,085	121,018	05/11/2023	12/17/2055	591,579	
054975-AD-9	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	0	1.A	135,957	130,000	135,714	134,468		(600)			5.439	4.782	MON	589	7,071	05/11/2023	12/17/2055	591,579	
054976-AD-7	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	3,938,758	3,900,000	3,799,462	3,925,316		(4,250)			4.174	4.030	MON	13,566	162,786	08/16/2022	09/15/2055	6,331,877	
054976-AD-7	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	CF	1.A	3,938,758	3,900,000	3,799,462	3,925,315		(4,250)			4.174	4.030	MON	13,566	162,786	08/16/2022	09/15/2055	6,331,877	
054976-AD-7	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	0	1.A	2,928,820	2,900,000	2,825,241	2,918,824		(3,160)			4.174	4.030	MON	10,087	121,046	08/16/2022	09/15/2055	6,331,877	
055287-AC-0	BBSG MORTGAGE TRUST BBSG_16-MRP		1.D	6,488,735	6,300,000	5,323,500	6,307,017		(21,959)			3.727	3.367	MON	19,567	234,801	06/09/2016	06/06/2036	6,018,635	
055287-AG-1	BBSG MORTGAGE TRUST BBSG_16-MRP		5.B	15,635,593	16,900,000	11,101,610	16,824,375		153,398			4.026	4.980	MON	56,700	689,844	06/09/2016	06/06/2036	16,053,680	
05546J-AE-8	BBCMS_15-VFM-A2		1.A	905,662	900,000	887,529	899,790		(619)			3.375	3.298	MON	2,109	30,375	02/17/2016	03/12/2036	18,852,875	
05546J-AE-8	BBCMS_15-VFM-A2	CF	1.A	18,592,700	18,100,000	17,849,199	18,103,626		(52,779)			3.375	3.073	MON	42,422	610,875	02/17/2016	03/12/2036	18,852,875	
05546J-AE-8	BBCMS_15-VFM-A2	0	1.A	99,445	100,000	98,614	99,952		57			3.375	3.430	MON	234	3,375	02/17/2016	03/12/2036	18,852,875	
05546J-AG-3	BBCMS_15-VFM-B		1.A	308,382	300,000	296,341	300,061		(908)			3.483	3.173	MON	726	10,594	03/18/2015	03/12/2036	22,063,853	
05546J-AG-3	BBCMS_15-VFM-B	CF	1.A	22,306,298	21,700,000	21,435,345	21,704,431		(65,669)			3.483	3.173	MON	52,485	766,304	03/18/2015	03/12/2036	22,063,853	
05546J-AJ-7	BBCMS_15-VFM-C		1.A	100,966	100,000	98,600	100,000		(94)			3.483	3.341	MON	242	3,531	03/18/2015	03/12/2036	6,819,736	
05546J-AJ-7	BBCMS_15-VFM-C	CF	1.A	6,764,689	6,700,000	6,606,194	6,700,000		(6,266)			3.483	3.341	MON	16,205	236,601	03/18/2015	03/12/2036	6,819,736	
05551V-BJ-1	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	3,599,121	3,973,500	3,629,015	3,706,124		44,297			2.492	3.922	MON	8,252	99,020	04/05/2023	07/15/2054	6,997,452	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
05551V-BJ-1	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	CF	1.A	23,545,493	23,147,451	21,140,667	23,330,824		(39,100)			2.492	2.284	MON	48,070	576,835	04/05/2023	07/15/2054	6,997,452	
05551V-BJ-1	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	0	1.A	75,565	89,426	81,673	79,739		1,623			2.492	4.998	MON	186	2,228	04/05/2023	07/15/2054	6,997,452	
05552A-BB-3	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	CF	1.A	16,664,225	16,500,000	14,753,430	16,570,340		(18,881)			1.771	1.647	MON	24,351	292,215	10/09/2020	10/20/2053	875,669	
05552A-BB-3	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	0	1.A	2,524,883	2,500,000	2,235,368	2,510,658		(2,861)			1.771	1.647	MON	3,690	44,275	10/09/2020	10/20/2053	875,669	
05552F-BA-4	BBCMS 2022-C15		1.A	2,430,433	2,730,000	2,547,263	2,483,375		32,858			3.662	5.379	MON	8,331	99,973	09/17/2024	04/16/2055	855,820	
05552F-BA-4	BBCMS 2022-C15	CF	1.A	17,186,857	18,900,000	17,634,900	17,500,459		187,756			3.662	5.048	MON	57,677	692,118	09/18/2024	04/16/2055	855,820	
05554F-AC-9	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	CF	1.A	10,281,672	10,180,000	11,159,968	10,259,090		(11,390)			6.521	6.339	MON	55,320	663,838	10/19/2023	11/17/2056	145,415	
05554F-AD-7	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	3,743,831	3,420,000	3,822,077	3,696,577		(28,963)			6.804	5.475	MON	19,391	232,697	05/01/2024	11/17/2056	5,909,642	
05554F-AD-7	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	CF	1.A	13,123,564	12,741,666	14,239,659	13,055,218		(33,798)			6.804	6.356	MON	72,245	866,943	10/19/2023	11/17/2056	5,909,642	
05589F-AB-0	BOP 2019-300M		3.C PL	6,960,000	6,960,000	5,663,686	6,960,000					5.000	5.070	MON	29,967	352,833	12/30/2024	02/28/2034	6,185,667	
05589F-AD-6	BOP 2019-300M		2.C PL	62,640,000	62,640,000	59,077,920	62,640,000					5.000	5.070	MON	269,700	3,175,500	12/30/2024	02/28/2034	55,671,000	
055988-AC-3	BMO CAPITAL MARKETS CORP BMO_23-C5		1.A	8,898,097	8,810,000	9,174,047	8,874,011		(9,969)			5.494	5.327	MON	40,337	484,048	05/24/2023	06/16/2056	2,524,355	
05602N-AD-2	BMO COMMERCIAL MORTGAGE SECURITIES LLC B		1.A	7,271,847	7,200,000	7,279,642	7,245,686		(7,984)			4.690	4.539	MON	28,138	342,487	06/28/2022	07/17/2054	6,396,294	
05602N-AD-2	BMO COMMERCIAL MORTGAGE SECURITIES LLC B	0	1.A	1,858,361	1,840,000	1,860,353	1,851,675		(2,040)			4.690	4.539	MON	7,191	87,525	06/28/2022	07/17/2054	6,396,294	
05604F-AC-9	BWAY MORTGAGE TRUST BWAY_13-1515		1.A	2,168,713	2,115,833	2,004,088	2,115,833					3.454	3.401	MON	6,091	73,087	02/26/2013	03/10/2033	5,115,017	
05604F-AC-9	BWAY MORTGAGE TRUST BWAY_13-1515	CF	1.A	4,415,175	4,307,517	4,080,023	4,307,517					3.454	3.401	MON	12,400	148,795	02/26/2013	03/10/2033	5,115,017	
05606G-AA-9	BX_21-VIEW		1.A	8,800,000	8,800,000	8,789,312	8,800,000					5.145	5.212	MON	21,379	504,716	06/04/2021	06/16/2036	8,837,727	
05606G-AG-6	BX_21-VIEW		1.A	5,681,540	5,681,540	5,677,997	5,681,540					5.665	5.738	MON	15,198	355,814	06/04/2021	06/16/2036	5,708,360	
05606G-AJ-0	BX_21-VIEW		1.A	4,513,524	4,513,524	4,510,727	4,513,524					6.215	6.293	MON	13,246	307,835	06/04/2021	06/16/2036	4,536,899	
05608B-AG-5	BX TRUST BX_19-IMC		1.A	4,640,000	4,640,000	4,602,274	4,640,000					5.096	1.440	MON	11,166	263,842	05/02/2019	04/17/2034	4,659,705	
05608B-AJ-9	BX TRUST BX_19-IMC		1.A	2,900,000	2,900,000	2,873,050	2,900,000					5.396	1.747	MON	7,390	173,722	05/02/2019	04/17/2034	2,913,041	
05608B-AL-4	BX TRUST BX_19-IMC		1.A	17,400,000	17,400,000	17,167,524	17,400,000					5.696	2.053	MON	46,803	1,095,256	05/02/2019	04/17/2034	17,482,594	
05609M-CC-7	BMO CAPITAL MARKETS CORP BMO_22-C1		1.A	2,626,356	2,550,000	2,371,295	2,598,160		(7,671)			3.374	3.007	MON	7,170	86,037	02/10/2022	02/18/2055	49,454,233	
05609M-CC-7	BMO CAPITAL MARKETS CORP BMO_22-C1	CF	1.A	49,900,763	48,450,000	45,054,614	49,365,032		(145,756)			3.374	3.007	MON	136,225	1,634,703	02/10/2022	02/18/2055	49,454,233	
05609M-CC-7	BMO CAPITAL MARKETS CORP BMO_22-C1	0	1.A	4,377,260	4,250,000	3,952,159	4,330,266		(12,786)			3.374	3.007	MON	11,950	143,395	02/10/2022	02/18/2055	49,454,233	
05609M-CF-0	BMO CAPITAL MARKETS CORP BMO_22-C1		1.A	1,235,905	1,200,000	1,108,036	1,222,733		(3,598)			3.676	3.303	MON	3,676	44,112	02/10/2022	02/18/2055	9,478,949	
05609M-CF-0	BMO CAPITAL MARKETS CORP BMO_22-C1	CF	1.A	8,033,380	7,800,000	7,202,234	7,947,762		(23,389)			3.676	3.303	MON	23,894	286,728	02/10/2022	02/18/2055	9,478,949	
05609M-CF-0	BMO CAPITAL MARKETS CORP BMO_22-C1	0	1.A	772,440	750,000	692,522	764,208		(2,249)			3.676	3.303	MON	2,298	27,570	02/10/2022	02/18/2055	9,478,949	
05609R-AJ-3	BX TRUST BX_2021-BXMF		1.A	3,190,586	3,223,016	3,218,181	3,223,016		(1,080)			5.056	6.846	MON	7,695	181,954	10/28/2021	10/15/2038	6,473,190	
05609R-AJ-3	BX TRUST BX_2021-BXMF	0	1.A	3,190,586	3,223,016	3,218,181	3,223,016		(1,080)			5.056	6.846	MON	7,695	181,954	10/28/2021	10/15/2038	6,473,190	
05609R-AL-8	BX TRUST BX_2021-BXMF		1.A	5,044,166	5,085,203	5,077,570	5,085,203		(1,834)			5.695	7.368	MON	13,675	320,018	10/28/2021	10/15/2038	10,434,557	
05609R-AL-8	BX TRUST BX_2021-BXMF	0	1.A	5,257,299	5,300,070	5,292,115	5,300,070		(1,911)			5.695	7.368	MON	14,253	333,539	10/28/2021	10/15/2038	10,434,557	
05610C-AE-4	BMO CAPITAL MARKETS CORP BMO_23-C4		1.A	9,154,204	8,930,000	9,129,171	9,094,899		(22,080)			5.117	4.765	MON	38,076	456,909	05/04/2023	02/17/2056	2,791,359	
05610C-AE-4	BMO CAPITAL MARKETS CORP BMO_23-C4	CF	1.A	3,002,898	2,920,000	2,985,127	2,980,816		(8,065)			5.117	4.725	MON	12,450	149,404	05/04/2023	02/17/2056	2,791,359	
05610C-AE-4	BMO CAPITAL MARKETS CORP BMO_23-C4	0	1.A	4,194,238	4,090,000	4,181,222	4,166,253		(10,203)			5.117	4.762	MON	17,439	209,267	05/04/2023	02/17/2056	2,791,359	
05612K-AA-2	BX COMMERCIAL MORTGAGE TRUST BX_24-BRVE		1.A	18,198,740	18,238,640	18,261,409	18,230,991		20,803			5.590	5.767	MON	48,146	1,128,627	05/02/2024	04/15/2041	18,323,603	
05619R-AA-0	BOCA COMMERCIAL MORTGAGE TRUST BOCA_25-B		1.A FE	11,445,000	11,445,000	11,459,294	11,445,000					5.450	5.518	MON	22,524		12/04/2025	12/15/2042	11,496,979	
05625A-AE-1	BLP COMMERICALMORTGAGE TRUST BLP_24-IND2		1.A	2,511,957	2,518,253	2,519,802	2,517,617		2,693			5.641	5.758	MON	6,709	157,118	02/14/2024	03/15/2041	2,530,092	
05625A-AG-6	BLP COMMERICALMORTGAGE TRUST BLP_24-IND2		1.A	3,770,736	3,780,188	3,780,182	3,779,544		3,659			6.340	6.428	MON	11,318	262,643	02/14/2024	03/15/2041	3,800,162	
060352-AE-1	BANK_17-BNK6		1.A	5,690,319	5,638,799	5,574,166	5,632,003		(506)			3.254	3.242	MON	15,291	183,486	09/26/2024	07/16/2060	2,206,692	
060352-AF-8	BANK_17-BNK6		1.A	27,309,172	26,753,200	26,479,865	26,773,182		(38,035)			3.518	3.360	MON	78,431	941,178	09/26/2024	07/16/2060	40,729,857	
060352-AF-8	BANK_17-BNK6	CF	1.A	16,853,681	16,358,800	16,191,664	16,424,114		(57,953)			3.518	3.140	MON	47,959	575,503	02/06/2018	07/16/2060	40,729,857	
060352-AF-8	BANK_17-BNK6	0	1.A	615,629	600,000	593,870	601,954		(1,833)			3.518	3.192	MON	1,759	21,108	02/06/2018	07/16/2060	40,729,857	
06035R-AS-5	BANK_18-BN14	0	1.A	1,720,665	1,700,000	1,700,486	1,700,675		(1,326)			4.231	4.133	MON	5,994	71,927	12/15/2022	09/17/2060	15,669,679	
06035R-AS-5	BANK_18-BN14		1.A	7,755,149	7,621,100	7,623,277	7,641,317		(12,049)			4.231	4.044	MON	26,871	322,449	09/26/2024	09/17/2060	15,669,679	
06035R-AS-5	BANK_18-BN14	CF	1.A	25,824,148	25,036,100	25,043,253	25,244,045		(90,010)			4.231	3.826	MON	88,273	1,059,277	02/12/2019	09/17/2060	15,669,679	
06035R-AU-0	BANK_18-BN14		1.A	5,988,882	5,814,500	5,691,191	5,861,532		(19,887)			4.481	4.095	MON	21,712	260,548	09/18/2018	09/17/2060	8,262,588	
06035R-AU-0	BANK_18-BN14	CF	1.A	4,929,021	4,785,500	4,684,013	4,824,427		(16,280)			4.481	4.093	MON	17,870	214,438	09/18/2018	09/17/2060	8,262,588	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
06035R-AU-0	BANK_18-BN14	0	1.A	308,997	300,000	293,638	302,445		(1,022)			4.481	4.092	MON	1,120	13,443	09/18/2018	09/17/2060	8,262,588	
06036F-BB-6	BANK_18-BN15		1.A	7,896,668	7,830,831	7,825,122	7,840,994		(8,269)			4.138	4.018	MON	27,003	326,138	09/26/2024	11/18/2061	1,373,089	
06036F-BB-6	BANK_18-BN15	CF	1.A	5,401,250	5,347,884	5,343,986	5,359,080		(7,133)			4.138	3.986	MON	18,441	222,729	11/16/2018	11/18/2061	1,373,089	
06036F-BB-6	BANK_18-BN15	0	1.A	192,902	190,996	190,857	191,396		(255)			4.138	3.986	MON	659	7,955	11/16/2018	11/18/2061	1,373,089	
06036F-BC-4	BANK_18-BN15		1.A	10,711,398	10,400,000	10,448,428	10,487,475		(35,458)			4.407	4.018	MON	38,194	458,328	11/16/2018	11/18/2061	12,099,034	
06036F-BC-4	BANK_18-BN15	CF	1.A	16,479,074	16,000,000	16,074,504	16,134,807		(54,892)			4.407	4.017	MON	58,760	705,120	11/16/2018	11/18/2061	12,099,034	
06036F-BC-4	BANK_18-BN15	0	1.A	411,977	400,000	401,863	403,375		(1,367)			4.407	4.017	MON	1,469	17,628	11/16/2018	11/18/2061	12,099,034	
06036F-BF-7	BANK_18-BN15		1.A	10,196,306	9,900,000	9,789,146	9,984,601		(32,895)			4.571	4.247	MON	37,740	459,886	11/16/2018	11/18/2061	5,604,917	
06036F-BF-7	BANK_18-BN15	CF	1.A	16,736,361	16,250,000	16,068,042	16,388,978		(54,359)			4.571	4.247	MON	61,948	754,863	11/16/2018	11/18/2061	5,604,917	
06036F-BF-7	BANK_18-BN15	0	1.A	411,972	400,000	395,521	403,427		(1,332)			4.571	4.246	MON	1,525	18,581	11/16/2018	11/18/2061	5,604,917	
06054A-BB-4	BACM_15-UBS7		1.A	954,382	919,392	917,458	919,392		(1,838)			3.989	3.790	MON	3,056	36,675	04/06/2017	09/17/2048	1,522,040	
06054A-BB-4	BACM_15-UBS7	0	1.A	1,018,311	988,347	986,267	988,347		(1,102)			3.989	3.790	MON	3,285	39,425	03/30/2017	09/17/2048	1,522,040	
06427D-AR-4	BANK OF AMERICA COMMERCIAL MORTG		1.A	3,238,361	3,203,077	3,177,243	3,203,386		(5,028)			3.311	3.148	MON	8,838	106,054	01/11/2018	02/17/2050	2,344,576	
06427D-AR-4	BANK OF AMERICA COMMERCIAL MORTG	0	1.A	177,444	175,511	174,096	175,528		(276)			3.311	3.148	MON	484	5,811	01/11/2018	02/17/2050	2,344,576	
06427D-AS-2	BANK OF AMERICA COMMERCIAL MORTG		1.A	3,926,489	3,800,000	3,774,436	3,809,736		(15,163)			3.574	3.155	MON	11,318	135,812	11/15/2017	02/17/2050	1,998,430	
06427D-AS-2	BANK OF AMERICA COMMERCIAL MORTG	CF	1.A	8,960,023	8,650,000	8,591,808	8,675,054		(37,454)			3.574	3.119	MON	25,763	309,151	11/15/2017	02/17/2050	1,998,430	
06427D-AS-2	BANK OF AMERICA COMMERCIAL MORTG	0	1.A	1,700,725	1,650,000	1,638,900	1,653,696		(6,044)			3.574	3.189	MON	4,914	58,971	12/12/2017	02/17/2050	1,998,430	
06539V-AJ-7	BANK BANK_2022-BNK39		1.A	10,213,831	11,070,000	10,102,739	10,393,247		91,737			2.928	3.995	MON	27,011	324,130	08/29/2024	02/18/2055	26,080,416	
06539V-AJ-7	BANK BANK_2022-BNK39	CF	1.A	33,634,805	33,895,000	30,933,363	33,549,908		36,438			2.928	3.053	MON	82,704	992,446	08/29/2024	02/18/2055	26,080,416	
06539V-AJ-7	BANK BANK_2022-BNK39	0	1.A	2,600,589	2,530,000	2,308,937	2,573,500		(7,094)			2.928	2.595	MON	6,173	74,078	03/24/2023	02/18/2055	26,080,416	
06539W-BB-1	BANK 2020-BN25	CF	1.A	13,393,450	13,050,000	12,148,911	13,192,106		(36,998)			2.649	2.333	MON	28,808	345,695	01/31/2022	01/18/2063	2,355,053	
06539W-BB-1	BANK 2020-BN25	0	1.A	767,321	750,000	698,213	757,182		(1,891)			2.649	2.368	MON	1,656	19,868	01/31/2022	01/18/2063	2,355,053	
06539W-BB-1	BANK 2020-BN25		1.A	2,008,198	1,950,000	1,815,354	1,974,015		(6,191)			2.649	2.297	MON	4,305	51,656	01/31/2022	01/18/2063	2,355,053	
06539W-BE-5	BANK 2020-BN25		1.A	2,883,868	2,800,000	2,587,492	2,834,914		(8,834)			2.841	2.487	MON	6,629	79,548	01/27/2020	01/18/2063	5,412,785	
06539W-BE-5	BANK 2020-BN25	CF	1.A	2,471,887	2,400,000	2,217,851	2,429,926		(7,572)			2.841	2.487	MON	5,682	68,184	01/27/2020	01/18/2063	5,412,785	
06539W-BE-5	BANK 2020-BN25	0	1.A	205,991	200,000	184,821	202,494		(631)			2.841	2.487	MON	474	5,682	01/27/2020	01/18/2063	5,412,785	
065402-BC-2	BANK BANK_19-BN18		1.A	15,042,872	14,604,900	14,064,473	14,754,703		(47,375)			3.584	3.216	MON	43,620	523,440	05/21/2019	05/17/2062	11,764,504	
065402-BC-2	BANK BANK_19-BN18	CF	1.A	4,423,901	4,295,100	4,136,168	4,339,326		(13,980)			3.584	3.215	MON	12,828	153,936	05/21/2019	05/17/2062	11,764,504	
065402-BC-2	BANK BANK_19-BN18	0	1.A	1,051,315	1,050,000	1,011,147	1,044,942		842			3.584	3.661	MON	3,136	37,632	02/23/2023	05/17/2062	11,764,504	
065402-BF-5	BANK BANK_19-BN18		1.A	24,204,577	23,500,000	21,488,412	23,742,801		(76,816)			3.826	3.454	MON	74,926	899,110	05/21/2019	05/17/2062	22,143,476	
065402-BF-5	BANK BANK_19-BN18	0	1.A	926,984	900,000	822,960	909,364		(2,941)			3.826	3.452	MON	2,870	34,434	05/21/2019	05/17/2062	22,143,476	
065403-BC-0	BANK_19-BN17		1.A	5,468,523	5,300,000	5,213,783	5,355,185		(18,356)			3.714	3.324	MON	16,404	196,842	04/01/2019	04/17/2052	5,316,404	
065403-BC-0	BANK_19-BN17	0	1.A	309,539	300,000	295,120	303,147		(1,041)			3.714	3.321	MON	929	11,142	04/01/2019	04/17/2052	5,316,404	
065403-BF-3	BANK BANK_19-BN17	0	1.A	720,943	700,000	676,157	706,902		(2,308)			3.976	3.599	MON	2,319	27,832	03/21/2019	04/17/2052	12,500,582	
065403-BF-3	BANK BANK_19-BN17		1.A	12,890,455	12,516,000	12,089,690	12,638,427		(41,245)			3.976	3.601	MON	41,470	497,636	03/21/2019	04/17/2052	12,500,582	
065404-BB-0	BANK_18-BN10		1.A	6,952,863	6,807,200	6,747,619	6,828,403		(14,497)			3.688	3.452	MON	20,921	251,049	09/26/2024	02/17/2061	8,437,191	
065404-BB-0	BANK_18-BN10	CF	1.A	14,391,691	14,032,300	13,909,481	14,100,482		(41,168)			3.688	3.367	MON	43,126	517,511	11/07/2018	02/17/2061	8,437,191	
065404-BB-0	BANK_18-BN10	0	1.A	1,027,511	1,000,000	991,247	1,005,320		(3,148)			3.688	3.345	MON	3,073	36,880	02/08/2018	02/17/2061	8,437,191	
06540A-AD-3	BANK BANK_19-BN20		1.A	1,029,970	1,000,000	946,600	1,011,180		(3,215)			3.011	2.652	MON	2,509	30,110	09/13/2019	09/15/2062	11,907,252	
06540A-AD-3	BANK BANK_19-BN20	CF	1.A	12,874,619	12,500,000	11,832,496	12,638,430		(39,846)			3.011	2.655	MON	31,365	376,375	09/13/2019	09/15/2062	11,907,252	
06540A-AD-3	BANK BANK_19-BN20	0	1.A	514,985	500,000	473,300	505,590		(1,608)			3.011	2.652	MON	1,255	15,055	09/13/2019	09/15/2062	11,907,252	
06540A-AG-6	BANK BANK_19-BN20		1.B	10,814,399	10,500,000	9,489,146	10,616,936		(33,605)			3.243	2.882	MON	28,376	340,515	09/13/2019	09/15/2062	10,628,647	
06540A-AG-6	BANK BANK_19-BN20	0	1.B	411,977	400,000	361,491	404,486		(1,288)			3.243	2.880	MON	1,081	12,972	09/13/2019	09/15/2062	10,628,647	
06540C-BF-3	BANK BANK_21-BN35		1.A	10,737,952	12,086,467	10,740,511	11,076,718		152,915			2.285	3.865	MON	23,015	276,176	01/17/2024	06/17/2064	20,337,279	
06540C-BF-3	BANK BANK_21-BN35	CF	1.A	7,369,911	7,440,200	6,611,655	7,363,434		9,394			2.285	2.414	MON	14,167	170,009	01/17/2024	06/17/2064	20,337,279	
06540C-BF-3	BANK BANK_21-BN35	0	1.A	3,567,883	3,490,000	3,101,352	3,531,461		(7,667)			2.285	2.032	MON	6,646	79,746	04/05/2023	06/17/2064	20,337,279	
06540C-CL-9	BANK BANK_21-BN35		1.A	3,814,476	3,751,429	3,258,135	3,784,936		(6,413)			2.457	2.254	MON	7,681	92,173	05/03/2022	06/17/2064	4,059,724	
06540C-CL-9	BANK BANK_21-BN35	0	1.A	1,287,175	1,260,000	1,094,316	1,274,955		(2,739)			2.457	2.204	MON	2,580	30,958	05/03/2022	06/17/2064	4,059,724	
06540D-BH-7	BANK_2021-BN36		1.A	1,759,119	1,760,000	1,576,294	1,759,122					2.470	2.467	MON	3,623	43,472	01/24/2022	09/17/2064	9,208,906	
06540D-BH-7	BANK_2021-BN36	CF	1.A	11,434,272	11,440,000	10,245,910	11,434,290					2.470	2.467	MON	23,547	282,568	01/24/2022	09/17/2064	9,208,906	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
06540D-BH-7	BANK_2021-BN36	0	1.A	1,099,449	1,100,000	985,184	1,099,451					2.470	2.467	MON	2,264	27,170	01/24/2022	09/17/2064	9,208,906	
06540E-AK-9	BANK_21-BN38		1.A	4,445,071	5,430,000	4,824,945	4,694,713		102,808			2.521	5.161	MON	11,408	136,890	08/22/2023	12/15/2064	5,406,546	
06540E-AK-9	BANK_21-BN38	CF	1.A	4,632,019	5,850,000	5,198,145	4,923,038		127,533			2.521	5.659	MON	12,290	147,478	08/22/2023	12/15/2064	5,406,546	
06540E-AK-9	BANK_21-BN38	0	1.A	394,398	490,000	435,400	417,871		9,996			2.521	5.412	MON	1,029	12,353	08/22/2023	12/15/2064	5,406,546	
06540J-BB-7	BANK_20-BN26		1.A	2,034,663	1,969,500	1,820,992	1,998,968		(7,855)			2.155	1.723	MON	3,537	42,443	02/03/2021	03/16/2063	85,105	
06540J-BB-7	BANK_20-BN26	0	1.A	52,171	50,500	46,692	51,256		(201)			2.155	1.723	MON	91	1,088	02/03/2021	03/16/2063	85,105	
06540J-BG-6	BANK BANK_20-BN26		1.A	2,084,993	2,030,000	1,863,955	2,052,132		(5,656)			2.403	2.094	MON	4,065	48,781	02/24/2023	03/16/2063	10,850,811	
06540J-BG-6	BANK BANK_20-BN26	CF	1.A	24,323,820	23,620,000	21,687,986	23,915,974		(74,152)			2.403	2.058	MON	47,299	567,589	02/24/2023	03/16/2063	10,850,811	
06540J-BG-6	BANK BANK_20-BN26	0	1.A	1,932,052	1,940,000	1,781,316	1,924,767		2,487			2.403	2.522	MON	3,885	46,618	02/24/2023	03/16/2063	10,850,811	
06540K-AJ-8	BANK BANK_22-BN44	0	1.A	452,172	430,000	457,935	446,586		(2,182)			5.746	5.020	MON	2,059	25,041	04/20/2023	11/18/2055	14,723,415	
06540K-AJ-8	BANK BANK_22-BN44		1.A	17,023,291	16,180,000	17,231,145	16,825,131		(84,808)			5.746	4.997	MON	77,478	942,259	01/18/2024	11/18/2055	14,723,415	
06540K-AJ-8	BANK BANK_22-BN44	CF	1.A	32,362,516	30,750,000	32,747,695	31,999,046		(164,120)			5.746	4.984	MON	147,246	1,790,758	01/18/2024	11/18/2055	14,723,415	
06540L-BF-3	BANK BANK_21-BN37		1.A	2,023,028	2,500,000	2,237,773	2,141,210		50,830			2.618	5.495	MON	5,454	65,450	08/16/2023	11/18/2064	2,264,931	
06540L-BF-3	BANK BANK_21-BN37	0	1.A	65,084	80,000	71,609	68,814		1,588			2.618	5.413	MON	175	2,094	08/16/2023	11/18/2064	2,264,931	
06540L-BN-6	BANK BANK_21-BN37		1.A	6,797,485	6,600,000	5,797,576	6,719,447		(19,853)			2.851	2.498	MON	15,681	188,166	11/12/2021	11/18/2064	8,645,829	
06540L-BN-6	BANK BANK_21-BN37	0	1.A	6,488,509	6,300,000	5,534,050	6,414,017		(18,951)			2.851	2.498	MON	14,968	179,613	11/12/2021	11/18/2064	8,645,829	
06540M-BH-7	BANK_2022-BNK41		1.A	3,721,745	4,100,000	3,912,905	3,786,870		40,852			3.916	5.344	MON	13,380	157,532	08/07/2024	04/17/2065	6,668,481	
06540M-BH-7	BANK_2022-BNK41	CF	1.A	2,365,728	2,546,789	2,430,572	2,393,662		20,187			3.916	5.027	MON	8,311	97,854	08/07/2024	04/17/2065	6,668,481	
06540M-BH-7	BANK_2022-BNK41	0	1.A	58,153	60,000	57,262	58,721		167			3.916	4.289	MON	196	2,305	05/09/2022	04/17/2065	6,668,481	
06540M-BQ-7	BANK_22-BNK41		1.A	4,690,189	4,800,000	4,492,564	4,722,707		9,530			3.916	4.180	MON	15,665	184,428	07/21/2022	04/17/2065	6,942,155	
06540M-BQ-7	BANK_22-BNK41	CF	1.A	3,138,592	3,200,000	2,995,043	3,156,783		5,250			3.916	4.133	MON	10,443	122,952	04/25/2022	04/17/2065	6,942,155	
06540M-BQ-7	BANK_22-BNK41	0	1.A	1,111,929	1,140,000	1,066,984	1,120,240		2,450			3.916	4.202	MON	3,720	43,802	07/21/2022	04/17/2065	6,942,155	
06540T-AD-2	BANK_18-BN11		1.A	6,808,115	6,683,400	6,663,594	6,699,195		(11,266)			4.046	3.855	MON	22,534	270,410	09/26/2024	03/17/2061	1,619,104	
06540T-AD-2	BANK_18-BN11	CF	1.A	11,634,031	11,300,000	11,266,514	11,372,542		(38,746)			4.046	3.670	MON	38,100	457,198	07/19/2018	03/17/2061	1,619,104	
06540T-AD-2	BANK_18-BN11	0	1.A	308,890	300,000	299,111	301,935		(1,025)			4.046	3.668	MON	1,012	12,138	07/19/2018	03/17/2061	1,619,104	
06540X-BK-6	BANK_19-BN22		1.A	1,750,939	1,700,000	1,581,135	1,719,939		(5,436)			3.210	2.848	MON	4,548	54,570	10/25/2019	11/17/2062	25,869,015	
06540X-BK-6	BANK_19-BN22	CF	1.A	24,513,143	23,800,000	22,135,897	24,076,989		(75,564)			3.210	2.851	MON	63,665	763,980	10/25/2019	11/17/2062	25,869,015	
06540X-BK-6	BANK_19-BN22	0	1.A	1,029,964	1,000,000	930,080	1,011,729		(3,197)			3.210	2.848	MON	2,675	32,100	10/25/2019	11/17/2062	25,869,015	
06540Y-AB-5	BANK_20-BN28		1.A	1,834,050	1,799,466	1,715,998	1,807,909		(3,413)			1.725	1.480	MON	2,587	31,041	08/05/2021	03/15/2063	55	
06540Y-AB-5	BANK_20-BN28	0	1.A	482,645	473,544	451,578	476,744		(1,256)			1.725	1.383	MON	681	8,169	08/05/2021	03/15/2063	55	
06540Y-AH-2	BANK BANK_20-BN28		1.A	2,883,958	2,800,000	2,499,557	2,840,093		(8,631)			1.844	1.511	MON	4,303	51,632	09/21/2020	03/15/2063	2,297,485	
06540Y-AH-2	BANK BANK_20-BN28	CF	1.A	2,471,964	2,400,000	2,142,477	2,434,366		(7,398)			1.844	1.511	MON	3,688	44,256	09/21/2020	03/15/2063	2,297,485	
06540Y-AH-2	BANK BANK_20-BN28	0	1.A	617,991	600,000	535,619	608,591		(1,849)			1.844	1.511	MON	922	11,064	09/21/2020	03/15/2063	2,297,485	
06540Y-AP-4	BANK_20-BN28		1.G FE	1,286,977		596,104	654,383		(127,033)			0.975	2.931	MON	11,783	148,380	09/22/2020	03/15/2063	6,442	
06540Y-AP-4	BANK_20-BN28	0	1.G FE	195,265		90,443	99,286		(19,274)			0.975	2.931	MON	1,788	22,513	09/22/2020	03/15/2063	6,442	
06541A-BB-5	BANK_21-BN31		1.A	4,567,977	4,523,090	4,033,192	4,545,063		(4,681)			1.771	1.648	MON	6,675	80,104	01/28/2021	02/18/2054	6,756,596	
06541A-BB-5	BANK_21-BN31	CF	1.A	13,247,133	13,116,960	11,696,257	13,180,683		(13,576)			1.771	1.648	MON	19,358	232,301	01/28/2021	02/18/2054	6,756,596	
06541A-BB-5	BANK_21-BN31	0	1.A	456,798	452,309	403,319	454,506		(468)			1.771	1.648	MON	668	8,010	01/28/2021	02/18/2054	6,756,596	
06541B-BE-7	BANK_23-BNK45		1.A	50,498	50,000	50,492	50,348		(55)			4.937	4.781	MON	206	2,469	02/09/2023	02/17/2056	1,201,610	
06541B-BE-7	BANK_23-BNK45	0	1.A	3,585,362	3,550,000	3,584,915	3,574,709		(3,925)			4.937	4.781	MON	14,605	175,263	02/09/2023	02/17/2056	1,201,610	
06541C-BL-9	BANK_2021-BN33		1.A	3,089,997	3,000,000	2,714,899	3,049,378		(9,216)			2.556	2.207	MON	6,390	76,680	05/07/2021	05/16/2064	450,672	
06541C-BL-9	BANK_2021-BN33	CF	1.A	2,286,598	2,220,000	2,009,025	2,256,540		(6,820)			2.556	2.207	MON	4,729	56,743	05/07/2021	05/16/2064	450,672	
06541C-BT-2	BANK_2021-BN33		1.A	4,976,968	4,858,000	4,329,678	4,921,586		(12,022)			2.792	2.502	MON	11,303	135,635	07/21/2022	05/16/2064	4,225,809	
06541C-BT-2	BANK_2021-BN33	0	1.A	51,806	60,000	53,475	54,586		856			2.792	4.672	MON	140	1,675	07/21/2022	05/16/2064	4,225,809	
06541D-BH-6	BANK BANK_23-BNK46	CF	1.A	34,955,722	33,940,000	35,841,142	34,740,548		(95,146)			5.745	5.319	MON	162,488	1,949,853	08/02/2023	08/17/2056	22,352,554	
06541D-BN-3	BANK BANK_23-BNK46	CF	1.A	29,963,327	29,091,428	31,146,557	29,786,125		(78,694)			6.385	5.949	MON	154,791	1,857,488	08/02/2023	08/17/2056	18,349,324	
06541F-BA-6	BANK_17-BNK4		1.A	8,538,203	8,290,000	8,210,827	8,313,006		(29,093)			3.625	3.254	MON	25,043	300,513	04/05/2017	05/17/2050	3,936,894	
06541F-BA-6	BANK_17-BNK4	CF	1.A	4,861,317	4,720,000	4,674,922	4,733,176		(16,630)			3.625	3.253	MON	14,258	171,100	04/05/2017	05/17/2050	3,936,894	
06541F-BA-6	BANK_17-BNK4	0	1.A	1,029,940	1,000,000	990,450	1,002,794		(3,525)			3.625	3.253	MON	3,021	36,250	04/05/2017	05/17/2050	3,936,894	
06541J-AL-5	BANK_2021-BN34		1.A	1,722,515	1,672,400	1,481,081	1,700,525		(5,067)			2.438	2.095	MON	3,398	40,773	06/14/2021	06/15/2063	10,424,135	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
06541J-AL-5	BANK_2021-BN34	OF	1.A	27,219,529	26,427,600	23,404,335	26,872,056		(80,074)			2.438	2.095	MON	53,692	644,305	06/14/2021	06/15/2063	10,424,135	
06541J-AT-8	BANK 2021-BN34		1.A	3,274,297	3,179,000	2,756,064	3,232,809		(9,581)			2.572	2.228	MON	6,814	81,764	06/14/2021	06/15/2063	7,571,995	
06541J-AT-8	BANK 2021-BN34	OF	1.A	5,686,503	5,521,000	4,786,482	5,614,452		(16,640)			2.572	2.228	MON	11,833	142,000	06/14/2021	06/15/2063	7,571,995	
06541K-AZ-1	BANK BANK_18-BN12		1.A	7,943,473	7,551,650	7,518,920	7,646,596		(47,682)			3.990	3.276	MON	25,109	301,311	09/26/2024	05/17/2061	2,656,222	
06541K-AZ-1	BANK BANK_18-BN12	OF	1.A	12,143,832	11,708,800	11,658,052	11,815,867		(56,634)			3.990	3.452	MON	38,932	467,181	11/07/2019	05/17/2061	2,656,222	
06541K-AZ-1	BANK BANK_18-BN12	0	1.A	151,499	150,000	149,350	150,213		(195)			3.990	3.845	MON	499	5,985	05/15/2018	05/17/2061	2,656,222	
06541K-BA-5	BANK BANK_18-BN12		1.A	5,956,269	5,829,250	5,832,235	5,853,351		(13,731)			4.255	3.989	MON	20,670	248,034	09/26/2024	05/17/2061	4,236,964	
06541K-BA-5	BANK BANK_18-BN12	OF	1.A	16,942,755	16,450,000	16,458,422	16,562,209		(56,996)			4.255	3.870	MON	58,329	699,948	05/15/2018	05/17/2061	4,236,964	
06541K-BA-5	BANK BANK_18-BN12	0	1.A	360,484	350,000	350,179	352,392		(1,208)			4.255	3.870	MON	1,241	14,892	05/15/2018	05/17/2061	4,236,964	
06541M-BH-6	BANK BANK_2022-BNK42		1.A	3,231,914	3,200,000	3,109,302	3,220,057		(3,508)			4.246	4.101	MON	11,323	135,872	05/20/2022	06/17/2055	249,623	
06541M-BH-6	BANK BANK_2022-BNK42	0	1.A	706,981	700,000	680,160	704,387		(767)			4.246	4.101	MON	2,477	29,722	05/20/2022	06/17/2055	249,623	
06541Q-AZ-8	BANK BANK_22-BNK43		1.A	5,977,250	6,099,000	5,993,839	5,983,506		12,455			4.399	4.683	MON	22,358	268,295	04/16/2024	08/17/2055	12,446,121	
06541Q-AZ-8	BANK BANK_22-BNK43	OF	1.A	8,316,970	8,190,000	8,048,785	8,265,034		(12,267)			4.399	4.197	MON	30,023	360,278	04/16/2024	08/17/2055	12,446,121	
06541Q-AZ-8	BANK BANK_22-BNK43	0	1.A	4,159,880	4,060,000	3,989,996	4,127,778		(9,898)			4.399	4.074	MON	14,883	178,599	02/24/2023	08/17/2055	12,446,121	
06541Q-BE-4	BANK BANK_22-BNK43		1.A	2,560,126	2,485,714	2,446,086	2,537,234		(7,226)			4.830	4.432	MON	10,005	120,060	08/08/2022	08/17/2055	1,320,718	
06541Q-BE-4	BANK BANK_22-BNK43	OF	1.A	2,383,566	2,314,286	2,277,391	2,362,253		(6,727)			4.830	4.432	MON	9,315	111,780	08/08/2022	08/17/2055	1,320,718	
06541Q-BE-4	BANK BANK_22-BNK43	0	1.A	1,765,605	1,714,286	1,686,956	1,749,817		(4,983)			4.830	4.432	MON	6,900	82,800	08/08/2022	08/17/2055	1,320,718	
06541R-AZ-6	BANK BANK_2019-BN20		1.A	774,281	718,434	701,136	735,049		(4,250)			2.846	1.554	MON	1,704	20,447	08/11/2021	12/17/2052	13,205	
06541R-AZ-6	BANK BANK_2019-BN20	0	1.A	258,094	239,478	233,712	247,226		(1,961)			2.846	1.068	MON	568	6,816	08/11/2021	12/17/2052	13,205	
06541R-BE-2	BANK-19-BN23	OF	1.A	10,402,952	10,100,000	9,208,572	10,219,336		(31,767)			3.203	2.846	MON	26,959	323,503	11/21/2019	12/17/2052	10,126,959	
06541T-AZ-2	BANK_20-BNK29		1.A	703,664	687,182	657,979	691,225		(1,823)			1.805	1.500	MON	1,034	12,404	08/05/2021	11/17/2053	11,927	
06541T-AZ-2	BANK_20-BNK29	0	1.A	201,047	196,338	187,994	197,927		(696)			1.805	1.398	MON	295	3,544	08/05/2021	11/17/2053	11,927	
06541T-BA-6	BANK BANK_20-BN29		1.A	3,968,316	3,929,255	3,505,752	3,947,786		(4,001)			1.742	1.619	MON	5,704	68,448	11/20/2020	11/17/2053	9,341,663	
06541T-BA-6	BANK BANK_20-BN29	OF	1.A	8,432,671	8,349,668	7,449,723	8,389,046		(8,503)			1.742	1.619	MON	12,121	145,451	11/20/2020	11/17/2053	9,341,663	
06541T-BA-6	BANK BANK_20-BN29	0	1.A	9,920,789	9,823,138	8,764,380	9,869,466		(10,003)			1.742	1.619	MON	14,260	171,119	11/20/2020	11/17/2053	9,341,663	
06541U-BW-5	BANK BANK_20-BN30	0	1.A	6,305,355	6,354,100	5,610,530	6,294,254		8,387			1.925	2.046	MON	10,193	122,316	02/24/2023	12/17/2053	7,663,272	
06541U-BW-5	BANK BANK_20-BN30		1.A	3,938,110	3,910,800	3,453,150	3,920,337		(2,586)			1.925	1.846	MON	6,274	75,283	02/24/2023	12/17/2053	7,663,272	
06541U-BW-5	BANK BANK_20-BN30	OF	1.A	8,264,236	8,846,200	7,810,999	8,387,008		81,922			1.925	3.011	MON	14,191	170,289	09/26/2024	12/17/2053	7,663,272	
06541X-AF-7	BANK BANK_17-BNK7	OF	1.A	21,915,605	21,370,000	21,099,240	21,449,155		(63,193)			3.435	3.117	MON	61,172	734,060	03/14/2018	09/17/2060	3,977,385	
06541X-AF-7	BANK BANK_17-BNK7	0	1.A	1,595,309	1,550,000	1,530,361	1,556,886		(5,258)			3.435	3.071	MON	4,437	53,243	03/14/2018	09/17/2060	3,977,385	
06541X-AF-7	BANK BANK_17-BNK7		1.A	1,657,746	1,638,800	1,618,036	1,640,547		(2,310)			3.435	3.281	MON	4,691	56,293	03/14/2018	09/17/2060	3,977,385	
06542B-BH-9	BANK_2021-BN32		1.A	4,119,848	4,000,000	3,661,656	4,064,294		(12,204)			2.643	2.296	MON	8,810	105,720	03/16/2021	04/17/2054	3,925,897	
06542B-BH-9	BANK_2021-BN32	OF	1.A	15,449,430	15,000,000	13,731,210	15,241,103		(45,763)			2.643	2.296	MON	33,038	396,450	03/16/2021	04/17/2054	3,925,897	
06542B-BQ-9	BANK_2021-BN32		1.A	9,578,487	9,300,000	8,347,934	9,450,806		(28,158)			2.859	2.509	MON	22,157	265,887	03/16/2021	04/17/2054	5,613,342	
072925-AA-8	BAY 2025-LIVN		1.A FE	31,800,000	31,800,000	31,822,107	31,800,000					5.550	5.619	MON	83,344	1,185,667	04/28/2025	05/15/2035	31,947,078	
07336A-AE-7	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	4,665,523	5,180,000	4,708,090	4,795,293		53,155			2.946	4.295	MON	12,717	152,603	02/28/2024	02/17/2055	9,457,024	
07336A-AE-7	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	OF	1.A	16,150,842	17,300,000	15,723,928	16,350,254		128,055			2.946	3.892	MON	42,472	509,658	02/28/2024	02/17/2055	9,457,024	
07336A-AE-7	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	0	1.A	858,714	850,000	772,563	854,065		(846)			2.946	2.820	MON	2,087	25,041	04/05/2023	02/17/2055	9,457,024	
07336A-AJ-6	BARCLAYS COMMERCIAL MORTGAGE SECURITIES		1.A	2,883,894	2,800,000	2,510,317	2,852,924		(8,423)			3.350	2.984	MON	7,817	93,800	02/02/2022	02/17/2055	22,111,556	
07336A-AJ-6	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	OF	1.A	18,745,308	18,200,000	16,317,061	18,544,008		(54,750)			3.350	2.984	MON	50,808	609,700	02/02/2022	02/17/2055	22,111,556	
07336A-AJ-6	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	0	1.A	1,802,434	1,750,000	1,568,948	1,783,078		(5,264)			3.350	2.984	MON	4,885	58,625	02/02/2022	02/17/2055	22,111,556	
07336V-AU-5	BBCMS 2024-C24		1.A	3,357,608	3,260,000	3,406,183	3,341,781		(8,816)			5.419	5.008	MON	14,722	176,659	01/29/2024	02/16/2057	3,522,496	
07336V-AU-5	BBCMS 2024-C24	OF	1.A	5,067,310	4,920,000	5,140,619	5,043,424		(13,305)			5.419	5.008	MON	22,218	266,615	01/29/2024	02/16/2057	3,522,496	
08160B-AC-8	BMARK_18-B5		1.A	948,086	1,000,000	994,420	975,505		9,752			3.944	5.062	MON	3,286	39,436	12/15/2022	07/17/2051	104,221	
08160B-AC-8	BMARK_18-B5	0	1.A	379,234	400,000	397,768	390,202		3,901			3.944	5.062	MON	1,315	15,774	12/15/2022	07/17/2051	104,221	
08160B-AD-6	BENCHMARK MORTGAGE TRUST BMARK_18-B5		1.A	1,553,992	1,450,000	1,447,590	1,479,793		(12,002)			4.208	3.296	MON	5,084	61,010	04/01/2019	07/17/2051	1,404,909	
08160B-AD-6	BENCHMARK MORTGAGE TRUST BMARK_18-B5	0	1.A	107,172	100,000	99,834	102,070		(830)			4.208	3.290	MON	351	4,208	04/01/2019	07/17/2051	1,404,909	
08160J-AE-7	BENCHMARK MORTGAGE TRUST BMARK_19-B9		1.A	9,645,426	9,200,000	9,059,993	9,340,646		(48,855)			4.016	3.415	MON	30,786	369,435	03/25/2019	03/15/2052	2,181,088	
08160J-AE-7	BENCHMARK MORTGAGE TRUST BMARK_19-B9	OF	1.A	4,205,372	4,050,000	3,988,367	4,098,414		(17,394)			4.016	3.533	MON	13,553	162,632	03/25/2019	03/15/2052	2,181,088	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
08160J-AE-7	BENCHMARK MORTGAGE TRUST BMARK_19-B9	0	1.A	1,247,292	1,200,000	1,181,738	1,214,811		(5,247)			4.016	3.519	MON	4,016	48,187	03/25/2019	03/15/2052	2,181,088	
08160J-AF-4	BENCHMARK MORTGAGE TRUST BMARK_19-B9		1.A	470,064	419,437	418,423	435,747		(7,132)			3.933	1.160	MON	1,375	16,563	08/12/2021	03/15/2052	4,921	
08160J-AF-4	BENCHMARK MORTGAGE TRUST BMARK_19-B9	0	1.A	134,304	119,839	119,549	126,415		(2,870)			3.933	0.070	MON	393	4,732	08/12/2021	03/15/2052	4,921	
08160K-AF-1	BENCHMARK MORTGAGE TRUST BMARK_19-B15	0	1.A	423,488	391,171	383,019	404,344		(3,559)			2.859	0.888	MON	932	11,184	08/05/2021	12/16/2072	32,288	
08160K-AF-1	BENCHMARK MORTGAGE TRUST BMARK_19-B15		1.A	1,609,254	1,486,448	1,455,470	1,520,135		(9,229)			2.859	1.509	MON	3,541	42,498	08/05/2021	12/16/2072	32,288	
08161H-AF-7	BENCHMARK MORTGAGE TRUST BMARK_18-B4		1.A	2,885,961	2,819,400	2,808,082	2,832,299		(6,931)			4.121	3.844	MON	9,682	116,188	09/26/2024	07/17/2051	10,879,508	
08161H-AF-7	BENCHMARK MORTGAGE TRUST BMARK_18-B4	CF	1.A	39,521,938	38,373,600	38,219,557	38,644,995		(132,135)			4.121	3.737	MON	131,781	1,581,376	06/28/2018	07/17/2051	10,879,508	
08161H-AF-7	BENCHMARK MORTGAGE TRUST BMARK_18-B4	0	1.A	617,955	600,000	597,591	604,244		(2,066)			4.121	3.737	MON	2,061	24,726	06/28/2018	07/17/2051	10,879,508	
08161H-AH-3	BENCHMARK MORTGAGE TRUST BMARK_18-B4		1.A	3,207,304	3,060,000	2,973,392	3,112,279		(22,059)			4.311	3.509	MON	10,993	131,917	02/17/2022	07/17/2051	17,432,402	
08161H-AH-3	BENCHMARK MORTGAGE TRUST BMARK_18-B4	CF	1.A	15,075,878	14,460,000	14,050,734	14,664,130		(87,729)			4.311	3.634	MON	51,948	623,371	02/17/2022	07/17/2051	17,432,402	
08161H-AH-3	BENCHMARK MORTGAGE TRUST BMARK_18-B4	0	1.A	409,490	390,000	378,962	397,057		(2,964)			4.311	3.466	MON	1,401	16,813	02/17/2022	07/17/2051	17,432,402	
08161N-AF-4	BENCHMARK MORTGAGE TRUST BMARK_20-B16		1.A	1,235,985	1,200,000	1,122,524	1,214,817		(3,810)			2.732	2.378	MON	2,732	32,784	01/24/2020	02/18/2053	1,856,301	
08161N-AF-4	BENCHMARK MORTGAGE TRUST BMARK_20-B16	CF	1.A	5,355,936	5,200,000	4,864,270	5,264,205		(16,511)			2.732	2.378	MON	11,839	142,064	01/24/2020	02/18/2053	1,856,301	
08161N-AF-4	BENCHMARK MORTGAGE TRUST BMARK_20-B16	0	1.A	352,143	350,000	327,403	349,411		(15)			2.732	2.711	MON	797	9,562	02/16/2023	02/18/2053	1,856,301	
08162B-BE-1	BENCHMARK MORTGAGE TRUST BMARK_19-B11		1.A	14,517,640	14,094,800	13,685,393	14,238,874		(46,367)			3.542	3.171	MON	41,604	499,252	05/22/2019	05/17/2052	12,994,500	
08162B-BE-1	BENCHMARK MORTGAGE TRUST BMARK_19-B11	CF	1.A	24,622,349	23,905,200	23,210,833	24,149,427		(78,603)			3.542	3.171	MON	70,562	846,746	05/22/2019	05/17/2052	12,994,500	
08162B-BE-1	BENCHMARK MORTGAGE TRUST BMARK_19-B11	0	1.A	1,545,000	1,500,000	1,456,430	1,515,356		(4,941)			3.542	3.170	MON	4,428	53,132	05/22/2019	05/17/2052	12,994,500	
08162D-AD-0	BENCHMARK MORTGAGE TRUST BMARK_19-B13		1.A	2,524,965	2,500,000	2,369,047	2,508,113		(2,905)			2.701	2.572	MON	5,627	67,525	09/20/2019	08/17/2057	8,905,547	
08162D-AD-0	BENCHMARK MORTGAGE TRUST BMARK_19-B13	CF	1.A	35,349,510	35,000,000	33,166,662	35,112,459		(40,368)			2.701	2.573	MON	78,779	945,350	09/20/2019	08/17/2057	8,905,547	
08162D-AD-0	BENCHMARK MORTGAGE TRUST BMARK_19-B13	0	1.A	1,514,979	1,500,000	1,421,428	1,504,868		(1,743)			2.701	2.572	MON	3,376	40,515	09/20/2019	08/17/2057	8,905,547	
08162F-AE-3	BMARK 2019-B12 A5		1.A	6,654,656	5,940,000	5,698,089	6,232,848		(83,396)			3.116	1.618	MON	15,422	185,067	10/05/2020	08/16/2052	1,164,975	
08162F-AE-3	BMARK 2019-B12 A5	0	1.A	1,008,281	900,000	863,347	944,371		(12,636)			3.116	1.618	MON	2,337	28,040	10/05/2020	08/16/2052	1,164,975	
08162F-AG-8	BENCHMARK MORTGAGE TRUST BMARK_19-B12		1.A	19,792,264	19,020,000	17,869,482	19,312,519		(84,989)			3.419	2.913	MON	54,188	650,256	08/11/2020	08/16/2052	20,750,651	
08162F-AG-8	BENCHMARK MORTGAGE TRUST BMARK_19-B12	0	1.A	1,830,005	1,750,000	1,644,143	1,780,852		(8,850)			3.419	2.844	MON	4,986	59,829	08/11/2020	08/16/2052	20,750,651	
08162L-AC-4	BENCHMARK MORTGAGE TRUST BMARK_20-IG1		1.A	1,660,313	2,000,000	1,751,134	1,790,145		45,744			2.687	5.629	MON	4,478	53,732	12/23/2022	09/17/2043	62,128	
08162L-AC-4	BENCHMARK MORTGAGE TRUST BMARK_20-IG1	0	1.A	581,109	700,000	612,897	626,551		16,011			2.687	5.629	MON	1,567	18,806	12/23/2022	09/17/2043	62,128	
08162L-AF-7	BENCHMARK MORTGAGE TRUST BMARK_20-IG1		1.A	3,501,972	3,400,000	2,866,295	3,442,689		(10,799)			2.909	2.552	MON	8,241	98,892	02/06/2020	09/17/2043	18,945,810	
08162L-AF-7	BENCHMARK MORTGAGE TRUST BMARK_20-IG1	CF	1.A	15,140,879	14,700,000	12,392,509	14,884,565		(46,689)			2.909	2.552	MON	35,630	427,564	02/06/2020	09/17/2043	18,945,810	
08162L-AF-7	BENCHMARK MORTGAGE TRUST BMARK_20-IG1	0	1.A	823,993	800,000	674,422	810,044		(2,541)			2.909	2.552	MON	1,939	23,269	02/06/2020	09/17/2043	18,945,810	
08162L-AG-5	BENCHMARK MORTGAGE TRUST BMARK_20-IG1		1.B	9,166,937	8,900,000	6,613,683	9,012,019		(28,350)			3.111	2.749	MON	23,071	276,852	02/06/2020	09/17/2043	9,324,108	
08162L-AG-5	BENCHMARK MORTGAGE TRUST BMARK_20-IG1	0	1.B	411,997	400,000	297,244	405,035		(1,274)			3.111	2.749	MON	1,037	12,443	02/06/2020	09/17/2043	9,324,108	
08162N-AK-2	BENCHMARK MORTGAGE TRUST BMARK_20-IG2		1.A	36,047,151	35,000,000	29,356,618	35,459,151		(111,265)			2.791	2.434	MON	81,404	976,850	05/13/2020	09/17/2048	8,874,715	
08162N-AK-2	BENCHMARK MORTGAGE TRUST BMARK_20-IG2	0	1.A	1,029,919	1,000,000	838,761	1,013,119		(3,179)			2.791	2.434	MON	2,326	27,910	05/13/2020	09/17/2048	8,874,715	
08162N-AM-8	BENCHMARK MORTGAGE TRUST BMARK_20-IG2		1.C	14,118,088	14,000,000	9,315,029	14,046,417		(13,773)			3.252	3.138	MON	37,945	463,126	05/13/2020	09/17/2048	8,422,767	
08162N-AM-8	BENCHMARK MORTGAGE TRUST BMARK_20-IG2	0	1.C	403,374	400,000	266,144	401,326		(394)			3.252	3.138	MON	1,084	13,232	05/13/2020	09/17/2048	8,422,767	
08162P-AX-9	BENCHMARK MORTGAGE TRUST BMARK_18-B1	0	1.A	1,524,785	1,500,000	1,484,088	1,503,991		(3,154)			3.666	3.437	MON	4,583	54,990	02/07/2019	01/18/2051	1,714,722	
08162P-AX-9	BENCHMARK MORTGAGE TRUST BMARK_18-B1		1.A	9,363,985	9,205,700	9,108,046	9,228,873		(18,713)			3.666	3.444	MON	28,123	337,481	09/26/2024	01/18/2051	1,714,722	
08162P-AX-9	BENCHMARK MORTGAGE TRUST BMARK_18-B1	CF	1.A	10,005,273	9,815,450	9,711,328	9,846,817		(23,358)			3.666	3.407	MON	29,986	359,834	02/07/2019	01/18/2051	1,714,722	
08162R-AC-1	BENCHMARK MORTGAGE TRUST BMARK_21-B23		1.A	7,246,397	7,175,000	6,313,679	7,209,689		(7,789)			1.823	1.704	MON	10,900	130,800	01/29/2021	02/18/2054	8,533,943	
08162R-AC-1	BENCHMARK MORTGAGE TRUST BMARK_21-B23	CF	1.A	21,014,551	20,807,500	18,309,668	20,908,097		(22,588)			1.823	1.704	MON	31,610	379,321	01/29/2021	02/18/2054	8,533,943	
08162R-AC-1	BENCHMARK MORTGAGE TRUST BMARK_21-B23	0	1.A	724,640	717,500	631,368	720,969		(779)			1.823	1.704	MON	1,090	13,080	01/29/2021	02/18/2054	8,533,943	
08162T-BA-0	BENCHMARK MORTGAGE TRUST BMARK_18-B7		1.A	11,624,114	11,509,500	11,492,955	11,531,878		(14,687)			4.241	4.096	MON	40,676	488,118	11/09/2018	05/16/2053	6,568,079	
08162T-BA-0	BENCHMARK MORTGAGE TRUST BMARK_18-B7	CF	1.A	21,704,506	21,490,500	21,459,607	21,532,294		(27,427)			4.241	4.096	MON	75,951	911,412	11/09/2018	05/16/2053	6,568,079	
08162T-BA-0	BENCHMARK MORTGAGE TRUST BMARK_18-B7	0	1.A	504,979	500,000	499,281	500,973		(638)			4.241	4.096	MON	1,767	21,205	11/09/2018	05/16/2053	6,568,079	
08162X-BF-0	BENCHMARK MORTGAGE TRUST BMARK_20-B20	CF	1.A	8,382,991	8,300,000	7,526,513	8,333,689		(9,869)			1.746	1.619	MON	12,078	144,935	10/19/2020	10/15/2053	5,390,472	
08162X-BF-0	BENCHMARK MORTGAGE TRUST BMARK_20-B20	0	1.A	1,312,999	1,300,000	1,178,851	1,305,277		(1,546)			1.746	1.619	MON	1,892	22,701	10/19/2020	10/15/2053	5,390,472	
08162Y-AG-7	BENCHMARK MORTGAGE TRUST BMARK_19-B14		1.A	1,275,820	1,171,905	1,146,317	1,200,693		(7,500)			2.957	1.569	MON	2,888	34,658	08/05/2021	12/15/2062	53,427	
08162Y-AG-7	BENCHMARK MORTGAGE TRUST BMARK_19-B14	0	1.A	340,219	312,508	305,685	324,053		(2,984)			2.957	0.899	MON	770	9,242	08/05/2021	12/15/2062	53,427	
08163A-AE-3	BAMRK 2020-B18		1.A	121,453	150,000	133,324	131,631		3,765			1.925	5.126	MON	241	2,888	02/16/2023	07/15/2053	102,132	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
08163A-AE-3	BAMRK 2020-B18	0	1.A	445,328	550,000	488,853	482,647		13,805			1.925	5.126	MON	882	10,587	02/16/2023	07/15/2053	102,132	
08163A-AG-8	BENCHMARK MORTGAGE TRUST BMARK_20-B18		1.A	2,883,996	2,800,000	2,435,398	2,839,045		(8,667)			2.335	1.992	MON	5,448	65,380	07/23/2020	07/15/2053	6,913,426	
08163A-AG-8	BENCHMARK MORTGAGE TRUST BMARK_20-B18	CF	1.A	3,810,995	3,700,000	3,218,205	3,751,596		(11,453)			2.335	1.992	MON	7,200	86,395	07/23/2020	07/15/2053	6,913,426	
08163A-AG-8	BENCHMARK MORTGAGE TRUST BMARK_20-B18	0	1.A	411,999	400,000	347,914	405,578		(1,238)			2.335	1.992	MON	778	9,340	07/23/2020	07/15/2053	6,913,426	
08163B-BA-8	BENCHMARK MORTGAGE TRUST BMARK_20-B22		1.A	2,059,859	2,000,000	1,757,316	2,030,198		(6,128)			1.973	1.638	MON	3,288	39,460	12/18/2020	01/16/2054	5,658,435	
08163B-BA-8	BENCHMARK MORTGAGE TRUST BMARK_20-B22	0	1.A	5,149,648	5,000,000	4,393,290	5,075,495		(15,320)			1.973	1.638	MON	8,221	98,650	12/18/2020	01/16/2054	5,658,435	
08163C-BB-4	BENCHMARK MORTGAGE TRUST BMARK_21-B24		1.A	9,998,989	9,900,000	8,953,584	9,944,866		(11,863)			2.264	2.131	MON	18,676	224,116	03/04/2021	03/17/2054	3,939,126	
08163C-BB-4	BENCHMARK MORTGAGE TRUST BMARK_21-B24	CF	1.A	32,117,965	31,800,000	28,759,996	31,944,113		(38,107)			2.264	2.131	MON	59,991	719,888	03/04/2021	03/17/2054	3,939,126	
08163C-BB-4	BENCHMARK MORTGAGE TRUST BMARK_21-B24	0	1.A	1,110,999	1,100,000	994,843	1,104,985		(1,318)			2.264	2.131	MON	2,075	24,902	03/04/2021	03/17/2054	3,939,126	
08163D-AE-7	BMARK_21-B25		1.A	2,616,302	2,550,000	2,295,238	2,584,498		(6,706)			2.577	2.275	MON	5,476	65,714	02/23/2023	04/17/2054	8,213,001	
08163D-AE-7	BMARK_21-B25	CF	1.A	12,908,020	12,540,000	11,287,171	12,737,733		(37,682)			2.577	2.235	MON	26,930	323,156	02/23/2023	04/17/2054	8,213,001	
08163D-AE-7	BMARK_21-B25	0	1.A	553,509	670,000	603,063	589,469		13,255			2.577	5.238	MON	1,439	17,266	02/23/2023	04/17/2054	8,213,001	
08163E-BD-6	BENCHMARK MORTGAGE TRUST BMARK_21-B26		1.A	4,341,934	4,424,000	3,988,346	4,362,802		9,127			2.613	2.838	MON	9,633	115,599	11/29/2022	06/17/2054	7,764,223	
08163E-BD-6	BENCHMARK MORTGAGE TRUST BMARK_21-B26	CF	1.A	7,724,783	7,500,000	6,761,437	7,623,254		(23,057)			2.613	2.263	MON	16,331	195,975	05/13/2021	06/17/2054	7,764,223	
08163E-BD-6	BENCHMARK MORTGAGE TRUST BMARK_21-B26	0	1.A	210,717	240,000	216,366	221,288		3,112			2.613	4.267	MON	523	6,271	06/13/2022	06/17/2054	7,764,223	
08163E-BF-1	BENCHMARK MORTGAGE TRUST BMARK_21-B26		1.A	4,222,968	4,100,000	3,562,600	4,168,650		(12,382)			2.825	2.476	MON	9,652	115,825	05/13/2021	06/17/2054	3,508,240	
08163G-AU-4	BENCHMARK MORTGAGE TRUST BMARK_2021-B28		1.A	5,648,893	5,845,000	5,170,640	5,675,890		23,973			2.224	2.687	MON	10,831	129,975	01/31/2024	08/17/2054	1,520,703	
08163G-AU-4	BENCHMARK MORTGAGE TRUST BMARK_2021-B28	CF	1.A	13,045,984	14,106,000	12,478,537	13,268,961		122,441			2.224	3.255	MON	26,140	313,675	01/31/2024	08/17/2054	1,520,703	
08163G-AU-4	BENCHMARK MORTGAGE TRUST BMARK_2021-B28	0	1.A	4,890,816	4,950,000	4,378,900	4,892,833		6,899			2.224	2.363	MON	9,173	110,073	02/16/2023	08/17/2054	1,520,703	
08163H-AE-8	BMARK_2021-B27		1.A	1,396,586	1,356,000	1,210,856	1,378,803		(4,094)			2.390	2.049	MON	2,701	32,409	06/18/2021	07/15/2054	15,230,861	
08163H-AE-8	BMARK_2021-B27	CF	1.A	22,291,820	21,644,000	19,327,261	22,007,992		(65,351)			2.390	2.049	MON	43,108	517,292	06/18/2021	07/15/2054	15,230,861	
08163J-AE-4	BENCHMARK MORTGAGE TRUST BMARK_21-B29		1.A	9,931,092	11,320,000	10,085,087	10,199,388		164,217			2.388	4.265	MON	22,526	270,310	08/07/2024	09/17/2054	34,097,717	
08163J-AE-4	BENCHMARK MORTGAGE TRUST BMARK_21-B29	CF	1.A	22,521,738	24,730,000	22,032,172	22,934,316		262,617			2.388	3.709	MON	49,211	590,528	08/07/2024	09/17/2054	34,097,717	
08163J-AE-4	BENCHMARK MORTGAGE TRUST BMARK_21-B29	0	1.A	2,989,236	3,120,000	2,779,635	3,018,555		14,097			2.388	2.900	MON	6,209	74,502	02/23/2023	09/17/2054	34,097,717	
08163K-BG-5	BENCHMARK MORTGAGE TRUST BMARK_21-B30		1.A	2,316,322	2,550,000	2,289,079	2,373,130		24,780			2.576	3.792	MON	5,474	65,688	06/09/2023	11/17/2054	2,400,468	
08163K-BG-5	BENCHMARK MORTGAGE TRUST BMARK_21-B30	CF	1.A	2,187,173	2,250,000	2,019,776	2,197,265		6,831			2.576	2.923	MON	4,830	57,960	06/09/2023	11/17/2054	2,400,468	
08163K-BG-5	BENCHMARK MORTGAGE TRUST BMARK_21-B30	0	1.A	3,716,321	3,610,000	3,240,618	3,673,565		(10,722)			2.576	2.233	MON	7,749	92,994	04/28/2023	11/17/2054	2,400,468	
08163K-BJ-9	BENCHMARK MORTGAGE TRUST BMARK_21-B30		1.A	1,733,484	1,683,000	1,485,091	1,714,139		(4,864)			2.779	2.440	MON	2,079	46,771	10/29/2021	11/17/2054	4,191,685	
08163K-BJ-9	BENCHMARK MORTGAGE TRUST BMARK_21-B30	0	1.A	2,573,961	2,499,000	2,205,135	2,545,237		(7,223)			2.779	2.440	MON	3,087	69,447	10/29/2021	11/17/2054	4,191,685	
08163L-AE-9	BENCHMARK MORTGAGE TRUST BMARK_20-B21		1.A	3,787,489	3,750,000	3,373,391	3,766,206		(4,323)			1.704	1.580	MON	5,326	63,915	11/20/2020	12/17/2053	6,733,262	
08163L-AE-9	BENCHMARK MORTGAGE TRUST BMARK_20-B21	CF	1.A	2,524,993	2,500,000	2,248,927	2,510,804		(2,882)			1.704	1.580	MON	3,551	42,610	11/20/2020	12/17/2053	6,733,262	
08163L-AE-9	BENCHMARK MORTGAGE TRUST BMARK_20-B21	0	1.A	5,049,985	5,000,000	4,497,854	5,021,608		(5,764)			1.704	1.580	MON	7,102	85,220	11/20/2020	12/17/2053	6,733,262	
08163L-AG-4	BENCHMARK MORTGAGE TRUST BMARK_20-B21		1.A	6,976,718	8,153,000	7,219,539	7,335,252		145,835			1.978	4.188	MON	13,435	161,226	05/12/2023	12/17/2053	11,821,916	
08163L-AG-4	BENCHMARK MORTGAGE TRUST BMARK_20-B21	CF	1.A	4,596,205	4,750,000	4,206,158	4,624,709		20,908			1.978	2.444	MON	7,828	93,931	05/12/2023	12/17/2053	11,821,916	
08163L-AG-4	BENCHMARK MORTGAGE TRUST BMARK_20-B21	0	1.A	4,421,026	4,370,000	3,869,666	4,381,740		(3,877)			1.978	1.867	MON	7,201	86,417	05/12/2023	12/17/2053	11,821,916	
08163M-AE-7	BENCHMARK MORTGAGE TRUST BMARK_21-B31		1.A	13,532,085	16,335,000	14,646,603	14,164,191		302,307			2.669	5.269	MON	36,332	435,981	04/16/2024	12/17/2054	12,678,147	
08163M-AE-7	BENCHMARK MORTGAGE TRUST BMARK_21-B31	CF	1.A	9,252,908	11,120,000	9,970,629	9,630,965		207,379			2.669	5.291	MON	24,733	296,793	04/16/2024	12/17/2054	12,678,147	
08163M-AE-7	BENCHMARK MORTGAGE TRUST BMARK_21-B31	0	1.A	243,427	290,000	260,025	255,728		4,827			2.669	4.960	MON	645	7,740	05/08/2023	12/17/2054	12,678,147	
08163N-BH-7	BMARK_2022-B32		1.A	2,019,991	2,000,000	1,790,100	2,011,497		(2,294)			2.742	2.611	MON	4,570	54,842	02/01/2022	01/15/2055	13,324,174	
08163N-BH-7	BMARK_2022-B32	CF	1.A	13,129,943	13,000,000	11,635,650	13,074,729		(14,909)			2.742	2.611	MON	29,706	356,473	02/01/2022	01/15/2055	13,324,174	
08163N-BH-7	BMARK_2022-B32	0	1.A	1,262,495	1,250,000	1,118,813	1,257,186		(1,434)			2.742	2.611	MON	2,856	34,276	02/01/2022	01/15/2055	13,324,174	
08163N-BJ-3	BMARK_2022-B32		1.A	2,317,483	2,250,000	2,017,228	2,292,287		(6,816)			3.002	2.642	MON	5,629	67,543	02/01/2022	01/15/2055	29,993,449	
08163N-BJ-3	BMARK_2022-B32	CF	1.A	44,032,179	42,750,000	38,327,324	43,553,459		(129,496)			3.002	2.642	MON	106,943	1,283,312	02/01/2022	01/15/2055	29,993,449	
08163N-BJ-3	BMARK_2022-B32	0	1.A	3,862,472	3,750,000	3,362,046	3,820,479		(11,359)			3.002	2.642	MON	9,381	112,571	02/01/2022	01/15/2055	29,993,449	
08163P-BG-4	BENCHMARK MORTGAGE TRUST BMARK_22-B33		1.A	8,291,458	9,350,000	8,719,075	8,561,712		106,857			3.458	5.052	MON	26,945	323,342	06/13/2023	03/17/2055	3,092,190	
08163P-BG-4	BENCHMARK MORTGAGE TRUST BMARK_22-B33	CF	1.A	6,107,912	6,975,000	6,504,337	6,318,715		88,458			3.458	5.250	MON	20,101	241,209	07/25/2023	03/17/2055	3,092,190	
08163P-BG-4	BENCHMARK MORTGAGE TRUST BMARK_22-B33	0	1.A	319,657	360,000	335,708	329,883		4,084			3.458	5.038	MON	1,037	12,450	07/25/2023	03/17/2055	3,092,190	
08163Q-BG-2	BMARK 2022-B36		1.A	3,938,988	3,900,000	3,782,996	3,925,470		(4,249)			4.204	4.059	MON	13,662	163,948	08/09/2022	07/16/2055	2,127,206	
08163Q-BG-2	BMARK 2022-B36	CF	1.A	3,938,988	3,900,000	3,782,996	3,925,470		(4,249)			4.204	4.059	MON	13,662	163,948	08/09/2022	07/16/2055	2,127,206	
08163Q-BG-2	BMARK 2022-B36	0	1.A	2,928,991	2,900,000	2,812,997	2,918,939		(3,159)			4.204	4.059	MON	10,159	121,910	08/09/2022	07/16/2055	2,127,206	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
08163Q-BH-0	B_22-B36		1.A	11,173,622	11,700,000	11,478,175	11,297,048		48,157			4.470	5.058	MON	43,582	522,978	04/28/2023	07/16/2055	11,793,768	
08163Q-BH-0	B_22-B36	0	1.A	219,588	230,000	225,639	222,029		953			4.470	5.062	MON	857	10,281	04/28/2023	07/16/2055	11,793,768	
08191G-AE-8	BENCHMARK MORTGAGE TRUST BMARK_23-B38		1.A	20,046,873	19,390,000	20,291,877	19,885,617		(63,012)			5.525	5.051	MON	89,268	1,071,220	04/25/2023	04/17/2056	16,156,291	
08191G-AE-8	BENCHMARK MORTGAGE TRUST BMARK_23-B38	CF	1.A	14,937,203	14,400,000	15,069,780	14,805,780		(51,332)			5.525	5.006	MON	66,295	795,542	04/25/2023	04/17/2056	16,156,291	
08191G-AE-8	BENCHMARK MORTGAGE TRUST BMARK_23-B38	0	1.A	703,608	680,000	711,629	697,818		(2,262)			5.525	5.040	MON	3,131	37,567	04/25/2023	04/17/2056	16,156,291	
08192S-AD-1	BENCHMARK MORTGAGE TRUST BMARK_23-B39		1.A	2,121,886	2,090,000	2,215,005	2,116,689		(3,218)			5.754	5.516	MON	10,021	120,250	08/29/2024	07/17/2056	13,273,372	
08192S-AD-1	BENCHMARK MORTGAGE TRUST BMARK_23-B39	CF	1.A	18,703,028	18,135,000	19,219,676	18,601,734		(53,868)			5.754	5.303	MON	86,951	1,043,413	08/29/2024	07/17/2056	13,273,372	
08192S-AD-1	BENCHMARK MORTGAGE TRUST BMARK_23-B39	0	1.A	304,860	300,000	317,943	303,798		(458)			5.754	5.518	MON	1,438	17,261	08/18/2023	07/17/2056	13,273,372	
12430X-AA-0	BWAY_19-1633		1.G FE	9,334,896	9,600,000	8,292,696	9,480,332		26,275			2.968	3.285	MON	23,741	288,851	12/13/2019	12/12/2039	27,422,650	
12430X-AA-0	BWAY_19-1633	CF	1.G FE	20,376,328	20,955,000	18,101,400	20,693,786		57,353			2.968	3.285	MON	51,823	630,508	12/13/2019	12/12/2039	27,422,650	
12430X-AE-2	BWAY_19-1633		2.C FE	32,432,898	34,500,000	28,525,504	33,575,207		207,933			2.968	3.679	MON	85,320	1,038,059	12/13/2019	12/12/2039	30,976,417	
12433C-AA-3	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC		1.A	14,250,623	14,286,339	14,312,980	14,274,375		18,534			5.441	5.638	MON	36,709	862,362	07/23/2024	08/15/2041	14,351,120	
12433C-AC-9	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC		1.A	7,125,312	7,143,169	7,178,558	7,137,404		9,288			5.891	6.088	MON	19,870	463,725	07/23/2024	08/15/2041	7,178,235	
12433C-AE-5	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC		1.A	3,562,656	3,571,585	3,598,133	3,568,819		4,655			6.340	6.538	MON	10,693	248,134	07/23/2024	08/15/2041	3,590,455	
12433C-AG-0	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC		1.E	7,125,312	7,143,169	7,160,930	7,137,904		9,337			6.839	7.038	MON	23,070	532,429	07/23/2024	08/15/2041	7,183,881	
12477B-AA-2	CAMB COMMERCIAL MORTGAGE TRUST CAMB_21-C		1.A	2,475,953	2,404,000	2,080,669	2,447,556		(7,108)			2.700	2.356	MON	5,409	64,908	10/22/2021	11/13/2046	4,969,406	
12477B-AA-2	CAMB COMMERCIAL MORTGAGE TRUST CAMB_21-C	0	1.A	2,630,700	2,554,250	2,210,711	2,600,528		(7,552)			2.700	2.356	MON	5,747	68,965	10/22/2021	11/13/2046	4,969,406	
12477B-AE-4	CAMB COMMERCIAL MORTGAGE TRUST CAMB_21-C		1.A	3,769,015	3,704,000	3,134,390	3,743,117		(6,508)			2.771	2.564	MON	8,554	104,071	10/22/2021	11/13/2046	7,661,653	
12477B-AE-4	CAMB COMMERCIAL MORTGAGE TRUST CAMB_21-C	0	1.A	4,009,157	3,940,000	3,334,097	3,981,609		(6,923)			2.771	2.564	MON	9,099	110,702	10/22/2021	11/13/2046	7,661,653	
12477B-AG-9	CAMB COMMERCIAL MORTGAGE TRUST CAMB_21-C	CF	1.A	6,702,624	6,818,000	5,601,114	6,744,477		10,581			2.771	2.959	MON	15,745	191,565	10/22/2021	11/13/2046	14,083,783	
12477B-AG-9	CAMB COMMERCIAL MORTGAGE TRUST CAMB_21-C	0	1.A	7,110,929	7,233,334	5,942,318	7,155,332		11,225			2.771	2.959	MON	16,704	203,234	10/22/2021	11/13/2046	14,083,783	
12477B-AJ-3	CAMB COMMERCIAL MORTGAGE TRUST CAMB_21-C		2.C	2,237,106	2,355,000	1,854,403	2,280,551		11,050			2.771	3.353	MON	5,438	66,168	10/22/2021	11/13/2046	4,863,706	
12477B-AJ-3	CAMB COMMERCIAL MORTGAGE TRUST CAMB_21-C	0	2.C	2,372,472	2,497,500	1,966,612	2,418,546		11,718			2.771	3.353	MON	5,768	70,172	10/22/2021	11/13/2046	4,863,706	
12503Q-AF-4	CD COMMERCIAL MORTGAGE TRUST CD_17-CD6		1.A	2,285,303	2,241,600	2,213,927	2,247,888		(5,100)			3.456	3.209	MON	6,456	77,470	06/28/2018	11/15/2050	899,195	
12503Q-AF-4	CD COMMERCIAL MORTGAGE TRUST CD_17-CD6	CF	1.A	12,849,985	12,749,400	12,592,005	12,755,587		(12,076)			3.456	3.349	MON	36,718	440,619	06/28/2018	11/15/2050	899,195	
12503Q-AF-4	CD COMMERCIAL MORTGAGE TRUST CD_17-CD6	0	1.A	248,916	250,000	246,914	249,524		106			3.456	3.498	MON	720	8,640	06/28/2018	11/15/2050	899,195	
12515D-AR-5	CD COMMERCIAL MORTGAGE TRUST CD_	CF	1.A	6,797,944	6,567,000	6,507,435	6,593,811		(27,393)			3.514	3.073	MON	19,230	230,764	11/15/2017	05/12/2050	1,064,494	
12515D-AR-5	CD COMMERCIAL MORTGAGE TRUST CD_	0	1.A	514,996	500,000	495,465	501,634		(1,742)			3.514	3.146	MON	1,464	17,570	04/28/2017	05/12/2050	1,064,494	
12515D-AR-5	CD COMMERCIAL MORTGAGE TRUST CD_		1.A	2,943,597	2,850,000	2,824,149	2,860,592		(11,007)			3.514	3.106	MON	8,346	100,149	11/15/2017	05/12/2050	1,064,494	
12515G-AD-9	CD COMMERCIAL MORTGAGE TRUST CD_		1.A	8,497,216	8,250,000	8,052,565	8,270,829		(28,860)			3.631	3.270	MON	24,963	299,557	01/27/2017	02/11/2050	14,362,550	
12515G-AD-9	CD COMMERCIAL MORTGAGE TRUST CD_	CF	1.A	27,809,071	27,000,000	26,353,850	27,068,168		(94,452)			3.631	3.270	MON	81,698	980,370	01/27/2017	02/11/2050	14,362,550	
12515G-AD-9	CD COMMERCIAL MORTGAGE TRUST CD_	0	1.A	2,317,423	2,250,000	2,196,154	2,255,681		(7,871)			3.631	3.270	MON	6,808	81,697	01/27/2017	02/11/2050	14,362,550	
12515H-AZ-8	CD COMMERCIAL MORTGAGE TRUST CD_		1.A	5,922,101	5,858,594	5,782,786	5,862,654		(7,784)			3.431	3.285	MON	16,751	201,008	04/12/2018	08/17/2050	2,227,074	
12515H-AZ-8	CD COMMERCIAL MORTGAGE TRUST CD_	CF	1.A	11,270,009	11,177,503	11,032,871	11,180,651		(11,617)			3.431	3.314	MON	31,958	383,500	04/12/2018	08/17/2050	2,227,074	
12515H-AZ-8	CD COMMERCIAL MORTGAGE TRUST CD_	0	1.A	1,686,363	1,650,000	1,628,650	1,654,408		(4,339)			3.431	3.148	MON	4,718	56,612	04/11/2018	08/17/2050	2,227,074	
12528Y-AE-3	CANTOR COMMERCIAL REAL ESTATE LENDING CF		1.A	4,832,866	4,581,933	4,350,115	4,704,641		(34,722)			2.624	1.764	MON	10,018	120,211	02/23/2021	11/15/2052	1,974,571	
12528Y-AE-3	CANTOR COMMERCIAL REAL ESTATE LENDING CF	0	1.A	92,940	88,114	83,656	90,482		(660)			2.624	1.761	MON	193	2,312	02/23/2021	11/15/2052	1,974,571	
12528Y-AF-0	CANTOR COMMERCIAL REAL ESTATE LENDING CF		1.A	1,681,433	1,600,000	1,515,964	1,634,461		(9,443)			2.874	2.224	MON	3,833	45,990	02/23/2021	11/15/2052	9,370,607	
12528Y-AF-0	CANTOR COMMERCIAL REAL ESTATE LENDING CF	CF	1.A	24,207,100	23,352,000	22,125,497	23,690,178		(94,490)			2.874	2.426	MON	55,936	671,230	02/23/2021	11/15/2052	9,370,607	
12528Y-AF-0	CANTOR COMMERCIAL REAL ESTATE LENDING CF	0	1.A	931,175	900,000	852,730	912,246		(3,430)			2.874	2.451	MON	2,156	25,870	02/23/2021	11/15/2052	9,370,607	
12529M-AF-5	CANTOR COMMERCIAL REAL ESTATE LENDING CF		1.A	7,816,740	7,580,000	7,444,436	7,658,297		(25,956)			3.786	3.398	MON	23,913	286,956	06/21/2019	05/17/2052	1,807,390	
12529M-AF-5	CANTOR COMMERCIAL REAL ESTATE LENDING CF	0	1.A	422,298	410,000	402,667	414,085		(1,354)			3.786	3.410	MON	1,293	15,521	04/16/2019	05/17/2052	1,807,390	
12529T-AW-3	CANTOR COMMERCIAL REAL ESTATE LENDING CF		1.A	7,271,988	7,200,000	6,768,060	7,225,403		(8,297)			2.752	2.623	MON	16,513	198,158	12/09/2019	01/17/2053	9,584,589	
12529T-AW-3	CANTOR COMMERCIAL REAL ESTATE LENDING CF	CF	1.A	8,079,987	8,000,000	7,520,067	8,028,476		(9,281)			2.752	2.622	MON	18,348	220,176	12/09/2019	01/17/2053	9,584,589	
12532A-AY-5	CFCRE COMMERCIAL MORTGAGE TRUST		1.A	3,333,633	3,300,676	3,283,808	3,300,676		(3,967)			2.950	2.809	MON	8,114	97,370	11/01/2016	11/15/2049	388,964	
12532A-AZ-2	CFCRE COMMERCIAL MORTGAGE TRUST		1.A	3,959,869	3,844,800	3,815,125	3,851,849		(13,151)			3.217	2.862	MON	10,307	123,687	11/01/2016	11/15/2049	4,793,000	
12532A-AZ-2	CFCRE COMMERCIAL MORTGAGE TRUST	CF	1.A	11,283,072	10,955,200	10,870,647	10,975,527		(37,788)			3.217	2.859	MON	29,369	352,429	11/01/2016	11/15/2049	4,793,000	
12532C-AZ-8	CFCRE COMMERCIAL MORTGAGE TRUST		1.A	5,847,539	5,789,673	5,728,616	5,791,644		(8,954)			3.305	3.142	MON	15,945	191,337	05/18/2017	06/17/2050	3,302,209	
12532C-AZ-8	CFCRE COMMERCIAL MORTGAGE TRUST	CF	1.A	4,270,587	4,228,325	4,183,735	4,229,754		(6,529)			3.305	3.143	MON	11,645	139,738	05/18/2017	06/17/2050	3,302,209	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
12532C-AZ-8	CFCRE COMMERCIAL MORTGAGE TRUST	0	1.A	412,060	407,982	403,680	408,122		(632)			3.305	3.142	MON	1,124	13,483	05/18/2017	06/17/2050	3,302,209	
12564N-AJ-1	COLONY MORTGAGE CAPITAL LTD CLNY_19-IKPR		1.A	13,707,978	13,850,000	13,296,601	13,850,000					5.791	2.360	MON	37,872	888,000	11/27/2019	11/15/2038	13,916,833	
12564N-AL-6	COLONY MORTGAGE CAPITAL LTD CLNY_19-IKPR		1.A	26,264,035	26,535,000	24,944,052	26,535,000					5.890	2.711	MON	73,799	1,795,200	11/27/2019	11/15/2038	26,665,234	
12593Y-BK-8	COMM MORTGAGE TRUST COMM_16-CR28		1.A	2,316,164	2,248,800	2,229,685	2,248,800		(5,501)			4.066	3.971	MON	7,620	91,436	01/27/2016	02/12/2049	1,441,915	
12593Y-BK-8	COMM MORTGAGE TRUST COMM_16-CR28	0	1.A	308,987	300,000	297,450	300,000		(738)			4.066	3.971	MON	1,017	12,198	01/27/2016	02/12/2049	1,441,915	
12594M-BC-1	COMM_16-COR1		1.A	12,709,117	12,491,400	12,358,495	12,468,452		19,336			3.091	3.220	MON	32,176	386,117	09/26/2024	10/13/2049	15,687,139	
12594M-BC-1	COMM_16-COR1	CF	1.A	15,976,802	15,469,700	15,305,107	15,496,581		(64,737)			3.091	2.658	MON	39,847	478,168	08/12/2021	10/13/2049	15,687,139	
12594M-BC-1	COMM_16-COR1	0	1.A	1,082,891	1,000,000	989,360	1,009,411		(17,129)			3.091	1.353	MON	2,576	30,910	08/12/2021	10/13/2049	15,687,139	
12595B-AD-3	CSAIL COMMERCIAL MORTGAGE TRUST		1.A	5,833,493	5,683,000	5,599,132	5,700,319		(17,543)			3.392	3.065	MON	16,064	192,764	07/18/2017	06/17/2050	5,316,510	
12595B-AD-3	CSAIL COMMERCIAL MORTGAGE TRUST	CF	1.A	19,828,270	19,317,000	19,031,926	19,375,854		(59,621)			3.392	3.065	MON	54,602	655,223	07/18/2017	06/17/2050	5,316,510	
12595B-AD-3	CSAIL COMMERCIAL MORTGAGE TRUST	0	1.A	513,385	500,000	492,621	501,549		(1,561)			3.392	3.061	MON	1,413	16,960	07/18/2017	06/17/2050	5,316,510	
12595F-AD-4	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_17	0	1.A	2,475,920	2,452,829	2,414,228	2,452,964		(2,760)			3.176	3.057	MON	6,491	77,890	11/27/2017	09/16/2050	1,329,533	
12595F-AE-2	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_17		1.A	3,154,508	3,066,250	2,997,926	3,083,519		(15,265)			3.446	2.901	MON	8,804	105,651	08/12/2021	09/16/2050	16,371,734	
12595F-AE-2	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_17	CF	1.A	28,412,987	27,764,750	27,146,076	27,844,418		(82,434)			3.446	3.127	MON	79,722	956,662	08/12/2021	09/16/2050	16,371,734	
12595F-AE-2	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_17	0	1.A	588,156	550,000	537,745	558,933		(6,923)			3.446	2.114	MON	1,579	18,951	08/12/2021	09/16/2050	16,371,734	
12595F-AJ-1	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_17		1.A	6,640,965	6,450,000	6,195,994	6,476,746		(22,552)			3.700	3.325	MON	19,886	238,637	10/26/2017	09/16/2050	2,029,461	
12595F-AJ-1	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_17	CF	1.A	10,708,377	10,400,000	9,990,440	10,443,206		(36,413)			3.700	3.325	MON	32,065	384,779	10/26/2017	09/16/2050	2,029,461	
12595J-AG-9	CSAIL_17-CX10-A4		1.A	908,996	900,000	888,064	900,474		(1,153)			3.191	3.050	MON	2,393	28,717	11/17/2017	11/18/2050	464,178	
12595J-AG-9	CSAIL_17-CX10-A4	0	1.A	807,997	800,000	789,390	800,421		(1,024)			3.191	3.050	MON	2,127	25,526	11/17/2017	11/18/2050	464,178	
12595J-AJ-3	CSAIL_17-CX10-A5		1.A	5,069,001	4,893,426	4,770,392	4,928,673		(22,023)			3.458	2.970	MON	14,100	169,205	07/30/2019	11/18/2050	7,570,002	
12595J-AJ-3	CSAIL_17-CX10-A5	CF	1.A	10,134,766	9,809,574	9,562,935	9,870,871		(39,164)			3.458	3.026	MON	28,266	339,195	07/30/2019	11/18/2050	7,570,002	
12595J-AJ-3	CSAIL_17-CX10-A5	0	1.A	2,570,386	2,490,000	2,427,395	2,504,767		(9,519)			3.458	3.044	MON	7,175	86,099	07/30/2019	11/18/2050	7,570,002	
12595J-AS-3	CSAIL 2017-CX10		1.A	15,861,877	15,400,000	14,838,242	15,481,272		(52,992)			3.670	3.300	MON	47,096	565,149	11/17/2017	11/18/2050	18,957,799	
12595J-AS-3	CSAIL 2017-CX10	0	1.A	3,604,972	3,500,000	3,372,328	3,518,534		(11,980)			3.670	3.299	MON	10,704	128,443	11/17/2017	11/18/2050	18,957,799	
12595V-AC-1	COMM MORTGAGE TRUST COMM_18-COR3		1.A	6,252,181	6,245,143	6,191,041	6,228,342		5,362			3.961	4.054	MON	20,614	247,370	09/26/2024	05/12/2051	3,445,239	
12595V-AC-1	COMM MORTGAGE TRUST COMM_18-COR3	CF	1.A	25,835,101	25,580,540	25,358,933	25,617,435		(32,317)			3.961	3.824	MON	84,437	1,013,245	05/04/2018	05/12/2051	3,445,239	
12595V-AC-1	COMM MORTGAGE TRUST COMM_18-COR3	0	1.A	504,947	499,971	495,640	500,696		(629)			3.961	3.823	MON	1,650	19,804	05/04/2018	05/12/2051	3,445,239	
12596G-AY-5	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_18		1.A	9,688,537	9,592,678	9,498,918	9,612,463		(12,668)			4.151	3.989	MON	33,183	398,201	11/20/2018	11/17/2051	4,585,717	
12596G-AY-5	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_18	CF	1.A	15,699,001	15,543,673	15,391,747	15,575,734		(20,528)			4.151	3.989	MON	53,769	645,233	11/20/2018	11/17/2051	4,585,717	
12596G-AY-5	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_18	0	1.A	2,543,553	2,518,387	2,493,772	2,523,583		(3,327)			4.151	3.989	MON	8,712	104,541	11/20/2018	11/17/2051	4,585,717	
12596G-AZ-2	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_18		1.A	6,179,994	6,000,000	5,969,765	6,049,744		(20,586)			4.422	4.031	MON	22,108	265,296	11/20/2018	11/17/2051	9,334,267	
12596G-AZ-2	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_18	CF	1.A	4,480,496	4,350,000	4,328,079	4,386,259		(14,993)			4.422	4.029	MON	16,028	192,340	11/20/2018	11/17/2051	9,334,267	
12596G-AZ-2	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_18	0	1.A	1,081,499	1,050,000	1,044,709	1,058,752		(3,619)			4.422	4.029	MON	3,869	46,427	11/20/2018	11/17/2051	9,334,267	
12597B-AT-6	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_19		1.A	11,419,845	11,306,800	10,715,569	11,342,403		(13,366)			2.763	2.627	MON	26,032	312,384	09/17/2019	09/17/2052	14,132,191	
12597B-AT-6	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_19	CF	1.A	30,192,072	29,893,200	28,330,088	29,987,168		(35,292)			2.763	2.628	MON	68,824	825,889	09/17/2019	09/17/2052	14,132,191	
12597B-AT-6	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_19	0	1.A	1,716,997	1,700,000	1,611,107	1,705,355		(2,010)			2.763	2.627	MON	3,914	46,968	09/17/2019	09/17/2052	14,132,191	
12597D-AC-9	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_19		1.A	931,148	900,000	848,366	912,652		(3,132)			2.716	2.295	MON	2,037	24,445	02/18/2020	12/17/2052	10,019,138	
12597D-AC-9	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_19	CF	1.A	18,288,258	18,100,000	17,061,589	18,167,385		(19,785)			2.716	2.582	MON	40,968	491,614	02/18/2020	12/17/2052	10,019,138	
12624N-AL-4	COMMERCIAL MORTGAGE PASS-THROUGH CERTIFI		1.A FM	12,890,494	12,700,000	10,985,754	12,700,000					4.129	3.643	MON	43,700	524,396	09/13/2012	10/07/2030	10,987,678	
12635F-AX-2	CSAIL_15-C3		1.A	8,591,236	8,341,039	8,270,140	8,341,039		(3,795)			4.053	3.797	MON	28,173	338,039	08/06/2015	08/17/2048	15,046,971	
12635F-AX-2	CSAIL_15-C3	0	1.A	7,764,612	7,538,487	7,474,410	7,538,487		(3,431)			4.053	3.797	MON	25,463	305,514	08/06/2015	08/17/2048	15,046,971	
12636M-AE-8	CSAIL COMMERCIAL MORTGAGE TRUST		1.A	7,250,601	7,076,766	7,051,947	7,073,157		(5,011)			3.090	2.690	MON	18,221	218,658	09/26/2024	01/15/2049	410,048	
12636M-AE-8	CSAIL COMMERCIAL MORTGAGE TRUST	CF	1.A	3,020,046	2,932,100	2,921,817	2,932,100		(8,089)			3.090	2.336	MON	7,550	90,596	05/17/2016	01/15/2049	410,048	
12637U-AV-1	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_16		1.A	2,999,439	2,978,391	2,965,023	2,974,800		3,276			3.210	3.227	MON	7,967	95,606	09/26/2024	11/18/2049	1,113,211	
12637U-AV-1	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_16	CF	1.A	3,511,568	3,476,817	3,461,213	3,476,817		(852)			3.210	2.914	MON	9,300	111,606	11/10/2016	11/18/2049	1,113,211	
12637U-AW-9	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_16		1.A	3,913,996	3,800,000	3,772,027	3,804,736		(13,458)			3.502	3.134	MON	11,090	133,076	11/10/2016	11/18/2049	1,751,148	
12649A-AJ-8	CSMC_14-USA		1.A	11,298,436	10,900,000	9,543,915	10,900,000		(16,231)			4.185	4.123	MON	38,010	456,121	02/17/2016	09/17/2037	10,135,220	
12649A-AJ-8	CSMC_14-USA	0	1.A	413,797	400,000	350,235	400,000		(601)			4.185	4.123	MON	1,395	16,738	02/17/2016	09/17/2037	10,135,220	
12649A-AL-3	CSMC_14-USA		1.A	16,152,102	15,780,000	13,588,862	15,770,809		(14,367)			4.336	4.293	MON	57,012	684,142	02/17/2016	09/17/2037	13,227,618	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
12649A-AL-3	CSMC_14-USA	0	1.A	395,875	400,000	344,458	399,290		270			4.336	4.339	MON	1,445	17,342	02/17/2016	09/17/2037	13,227,618	
12651Q-AL-3	CSMC_17-CHOP-D		1.A	16,950,000	16,950,000	16,862,708	16,950,000					5.594	2.042	MON	44,775	1,083,180	06/20/2017	07/15/2032	17,029,015	
12652U-AT-6	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_18		1.A	3,946,036	3,906,993	3,880,745	3,909,782		(5,465)			3.766	3.616	MON	12,261	151,638	04/03/2018	04/17/2051	1,892,483	
12652U-AT-6	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_18	OF	1.A	15,547,470	15,444,690	15,340,931	15,431,054		(2,422)			3.766	3.724	MON	48,469	599,438	09/26/2024	04/17/2051	1,892,483	
12652U-AT-6	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_18	0	1.A	327,635	324,393	322,214	324,625		(454)			3.766	3.616	MON	1,018	12,590	04/03/2018	04/17/2051	1,892,483	
12655T-BM-0	COMM MORTGAGE TRUST COMM_19-GC44	OF	1.A	5,870,954	5,700,000	5,416,290	5,767,692		(17,987)			2.950	2.596	MON	14,013	168,150	11/19/2019	08/15/2057	5,714,013	
12656D-AA-1	CREDIT SUISSE COMMERCIAL MORTGAGE TRUST		1.A FE	4,634,973	4,500,000	4,249,108	4,555,562		(14,069)			3.160	2.805	MON	11,848	142,178	12/11/2019	12/17/2041	10,226,856	
12656D-AA-1	CREDIT SUISSE COMMERCIAL MORTGAGE TRUST	OF	1.A FE	7,106,959	6,900,000	6,515,299	6,985,195		(21,573)			3.160	2.805	MON	18,167	218,006	12/11/2019	12/17/2041	10,226,856	
12656K-AG-2	COMM MORTGAGE TRUST COMM_20-CX		1.A	3,768,986	3,700,000	3,054,462	3,735,173		(7,009)			2.684	2.467	MON	8,274	100,668	10/23/2020	11/13/2046	4,309,616	
12656K-AG-2	COMM MORTGAGE TRUST COMM_20-CX	0	1.A	611,187	600,000	495,318	605,704		(1,137)			2.684	2.467	MON	1,342	16,325	10/23/2020	11/13/2046	4,309,616	
12656K-AJ-6	COMM MORTGAGE TRUST COMM_20-CX	1.C	2,731,327	2,800,000	2,237,162	2,764,121		6,579				2.684	2.959	MON	6,262	76,181	10/23/2020	11/13/2046	3,207,156	
12656K-AJ-6	COMM MORTGAGE TRUST COMM_20-CX	0	1.C	390,190	400,000	319,595	394,874		940			2.684	2.959	MON	895	10,883	10/23/2020	11/13/2046	3,207,156	
12658W-AA-7	CREDIT SUISSE MORTGAGE TRUST CSMC_21-B33		1.A FE	2,015,895	1,957,190	1,873,118	1,989,181		(5,257)			3.053	2.462	MON	4,979	59,743	10/08/2021	10/13/2043	23,133	
12658W-AA-7	CREDIT SUISSE MORTGAGE TRUST CSMC_21-B33	0	1.A FE	262,943	255,286	244,320	259,458		(686)			3.053	2.462	MON	649	7,793	10/08/2021	10/13/2043	23,133	
12658W-AC-3	CREDIT SUISSE MORTGAGE TRUST CSMC_21-B33		1.A FE	5,870,966	5,700,000	5,128,462	5,803,126		(16,928)			3.167	2.812	MON	15,044	180,525	10/08/2021	10/13/2043	4,311,349	
12658W-AC-3	CREDIT SUISSE MORTGAGE TRUST CSMC_21-B33	0	1.A FE	720,996	700,000	629,811	712,665		(2,079)			3.167	2.812	MON	1,847	22,170	10/08/2021	10/13/2043	4,311,349	
129890-AJ-8	CALI MORTGAGE TRUST CALI_19-101C	1.F	7,930,677	7,700,000	7,192,754	7,778,246		(25,367)				4.258	3.884	MON	27,322	327,866	03/07/2019	03/11/2039	6,824,129	
129890-AJ-8	CALI MORTGAGE TRUST CALI_19-101C	0	1.F	1,390,443	1,350,000	1,261,067	1,363,775		(4,391)			4.258	3.882	MON	4,790	57,483	03/07/2019	03/11/2039	6,824,129	
129890-AL-3	CALI MORTGAGE TRUST CALI_19-101C	3.C	17,923,168	17,500,000	15,899,445	17,641,651		(46,996)				4.324	4.018	MON	63,065	767,287	03/07/2019	03/11/2039	15,505,677	
129890-AL-3	CALI MORTGAGE TRUST CALI_19-101C	0	3.C	3,174,961	3,100,000	2,816,473	3,125,198		(8,219)			4.324	4.017	MON	11,171	135,919	03/07/2019	03/11/2039	15,505,677	
17290Y-AQ-1	CITIGROUP COMMERCIAL MORTGAGE TR		1.A	8,736,694	8,682,225	8,656,990	8,677,044		12,657			2.944	2.968	MON	21,300	258,158	09/26/2024	05/12/2049	1,639,434	
17290Y-AQ-1	CITIGROUP COMMERCIAL MORTGAGE TR	OF	1.A	5,547,511	5,493,016	5,477,050	5,493,016		(3,482)			2.944	2.579	MON	13,476	163,330	05/17/2016	05/12/2049	1,639,434	
17290Y-AR-9	CITIGROUP COMMERCIAL MORTGAGE TR		1.A	11,178,667	10,908,150	10,865,817	10,905,058		(19,291)			3.209	3.022	MON	29,170	350,043	09/26/2024	05/12/2049	2,698,572	
17290Y-AR-9	CITIGROUP COMMERCIAL MORTGAGE TR	OF	1.A	4,642,909	4,508,000	4,490,505	4,509,035		(15,736)			3.209	2.852	MON	12,055	144,662	05/17/2016	05/12/2049	2,698,572	
17291C-BR-5	CITIGROUP COMMERCIAL MORTGAGE TR	1.A	13,837,971	13,460,750	13,344,682	13,472,998		(37,246)				2.832	2.547	MON	31,767	381,208	09/26/2024	08/12/2049	10,428,691	
17291C-BR-5	CITIGROUP COMMERCIAL MORTGAGE TR	OF	1.A	4,341,215	4,215,000	4,178,655	4,220,402		(14,301)			2.832	2.485	MON	9,947	119,369	08/11/2016	08/12/2049	10,428,691	
17291C-BR-5	CITIGROUP COMMERCIAL MORTGAGE TR	0	1.A	257,486	250,000	247,844	250,320		(848)			2.832	2.485	MON	590	7,080	08/11/2016	08/12/2049	10,428,691	
17291C-BT-1	CITIGROUP COMMERCIAL MORTGAGE TR	1.A	11,020,483	10,700,000	10,542,584	10,714,702		(36,451)				2.974	2.623	MON	26,518	318,218	08/11/2016	08/12/2049	9,760,680	
17291C-BT-1	CITIGROUP COMMERCIAL MORTGAGE TR	0	1.A	154,493	150,000	147,793	150,206		(511)			2.974	2.623	MON	372	4,461	08/11/2016	08/12/2049	9,760,680	
17324K-AP-3	CITIGROUP COMMERCIAL MORTGAGE TRUST	1.A	854,858	796,823	793,988	796,823		(5,027)				3.818	2.720	MON	2,535	30,423	11/28/2016	11/13/2048	10,909	
17324K-AP-3	CITIGROUP COMMERCIAL MORTGAGE TRUST	OF	1.A	1,335,149	1,250,271	1,245,823	1,250,271		(7,318)			3.818	2.799	MON	3,978	47,735	11/28/2016	11/13/2048	10,909	
17324K-AP-3	CITIGROUP COMMERCIAL MORTGAGE TRUST	0	1.A	53,629	50,033	49,855	50,033		(300)			3.818	2.798	MON	159	1,910	03/29/2016	11/13/2048	10,909	
17325D-AD-5	CITIGROUP COMMERCIAL MORTGAGE TR	OF	1.A	30,949,843	30,407,600	29,971,561	30,424,629		(63,045)			2.941	2.724	MON	74,524	894,287	11/02/2017	10/13/2049	207,537	
17325D-AD-5	CITIGROUP COMMERCIAL MORTGAGE TR	0	1.A	248,768	250,000	246,415	249,755		129			2.941	2.983	MON	613	7,353	08/03/2017	10/13/2049	207,537	
17325D-AD-5	CITIGROUP COMMERCIAL MORTGAGE TR	1.A	23,679,884	23,892,400	23,549,788	23,771,404		162,763				2.941	3.634	MON	58,556	702,675	09/26/2024	10/13/2049	207,537	
17325G-AC-0	CITIGROUP COMMERCIAL MORTGAGE TR	1.A	2,999,436	2,969,794	2,939,389	2,969,794		(4,016)				2.896	2.745	MON	7,167	86,005	11/03/2016	11/18/2049	517,397	
17325G-AD-8	CITIGROUP COMMERCIAL MORTGAGE TR	1.A	1,991,364	1,945,300	1,924,138	1,945,409		(3,128)				3.154	2.981	MON	5,113	61,355	09/26/2024	11/18/2049	8,435,764	
17325G-AD-8	CITIGROUP COMMERCIAL MORTGAGE TR	OF	1.A	6,802,590	6,604,700	6,532,851	6,615,068		(22,817)			3.154	2.795	MON	17,359	208,312	11/03/2016	11/18/2049	8,435,764	
17325H-BP-8	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	1.A	4,994,843	4,841,800	4,800,164	4,856,165		(18,059)				3.712	3.321	MON	14,977	179,728	08/04/2017	04/15/2050	2,110,718	
17325H-BP-8	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	OF	1.A	7,270,802	7,048,100	6,987,491	7,068,996		(26,276)			3.712	3.322	MON	21,802	261,625	08/04/2017	04/15/2050	2,110,718	
17325H-BP-8	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	0	1.A	1,031,308	1,000,000	991,401	1,002,929		(3,697)			3.712	3.325	MON	3,093	37,120	08/04/2017	04/15/2050	2,110,718	
17326C-AZ-7	CITIGROUP COMMERCIAL MORTGAGE TR	1.A	2,468,209	2,358,400	2,328,742	2,380,670		(15,635)				3.458	2.743	MON	6,796	81,554	08/05/2021	08/17/2050	6,700,453	
17326C-AZ-7	CITIGROUP COMMERCIAL MORTGAGE TR	OF	1.A	10,829,809	10,468,600	10,336,954	10,528,479		(45,123)			3.458	2.995	MON	30,167	362,004	08/05/2021	08/17/2050	6,700,453	
17326C-AZ-7	CITIGROUP COMMERCIAL MORTGAGE TR	0	1.A	1,697,234	1,600,000	1,579,880	1,622,130		(14,981)			3.458	2.454	MON	4,611	55,328	08/05/2021	08/17/2050	6,700,453	
17326D-AD-4	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	1.A	1,544,881	1,500,000	1,470,495	1,506,636		(5,170)				3.465	3.097	MON	4,331	51,975	09/18/2017	09/16/2050	24,244,351	
17326D-AD-4	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	OF	1.A	28,631,787	27,800,000	27,253,174	27,922,978		(95,824)			3.465	3.097	MON	80,273	963,270	09/18/2017	09/16/2050	24,244,351	
17327F-AD-8	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	1.A	4,811,625	4,671,600	4,649,795	4,701,942		(15,898)				4.009	3.635	MON	15,607	187,284	03/08/2018	03/10/2051	13,484,749	
17327F-AD-8	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	OF	1.A	16,007,724	15,644,550	15,571,528	15,705,527		(35,351)			4.009	3.760	MON	52,266	627,190	09/26/2024	03/10/2051	13,484,749	
17327F-AD-8	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	0	1.A	360,491	350,000	348,366	352,273		(1,191)			4.009	3.635	MON	1,169	14,031	03/08/2018	03/10/2051	13,484,749	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
17327G-AX-2	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	11,174,275	11,064,000	10,977,212	11,091,992		(13,012)			4.145	4.009	MON	38,217	458,603	11/19/2018	11/10/2051	25,395,919	
17327G-AX-2	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	CF	1.A	18,922,742	18,736,000	18,589,031	18,783,404		(22,036)			4.145	4.009	MON	64,717	776,607	11/19/2018	11/10/2051	25,395,919	
17327G-AX-2	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	0	1.A	3,029,901	3,000,000	2,976,467	3,007,592		(3,529)			4.145	4.009	MON	10,363	124,350	11/19/2018	11/10/2051	25,395,919	
17327G-AY-0	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	7,467,304	7,250,000	7,232,726	7,315,394		(24,083)			4.412	4.032	MON	26,656	319,870	11/19/2018	11/10/2051	6,080,315	
17327G-AY-0	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	CF	1.A	5,407,358	5,250,000	5,237,491	5,297,590		(17,518)			4.412	4.030	MON	19,303	231,630	11/19/2018	11/10/2051	6,080,315	
17327G-AY-0	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	0	1.A	1,287,466	1,250,000	1,247,022	1,261,331		(4,171)			4.412	4.030	MON	4,596	55,150	11/19/2018	11/10/2051	6,080,315	
17328C-AE-2	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	1,674,522	1,537,250	1,505,818	1,577,088		(9,682)			3.042	1.675	MON	3,897	46,763	08/11/2021	12/16/2072	9,703	
17328C-AE-2	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	0	1.A	440,664	404,540	396,268	420,042		(3,620)			3.042	1.054	MON	1,026	12,306	08/11/2021	12/16/2072	9,703	
17328F-AW-5	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	4,428,982	4,300,000	4,087,144	4,347,676		(13,846)			2.869	2.519	MON	10,280	123,354	08/05/2019	08/10/2056	2,017,294	
17328F-AW-5	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	CF	1.A	10,299,959	10,000,000	9,504,986	10,110,369		(31,387)			2.869	2.521	MON	23,906	286,870	08/05/2019	08/10/2056	2,017,294	
17328F-AW-5	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	0	1.A	1,461,057	1,440,000	1,368,718	1,443,772		(1,453)			2.869	2.744	MON	3,442	41,309	02/23/2023	08/10/2056	2,017,294	
17328F-AY-1	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	14,316,990	13,900,000	12,867,594	14,056,356		(43,824)			3.018	2.669	MON	34,956	419,474	08/05/2019	08/10/2056	15,073,011	
17328F-AY-1	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	0	1.A	1,235,999	1,200,000	1,110,871	1,213,594		(3,777)			3.018	2.666	MON	3,018	36,214	08/05/2019	08/10/2056	15,073,011	
17328H-BC-4	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	3,684,582	3,783,295	3,552,016	3,698,048		20,748			2.782	3.405	MON	8,771	105,251	09/26/2024	11/13/2052	37,923,785	
17328H-BC-4	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	CF	1.A	34,535,319	34,195,440	32,105,011	34,314,312		(38,088)			2.782	2.658	MON	79,276	951,317	10/29/2019	11/13/2052	37,923,785	
17328H-BC-4	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	0	1.A	1,514,707	1,499,800	1,408,115	1,505,060		(1,683)			2.782	2.657	MON	3,477	41,724	10/29/2019	11/13/2052	37,923,785	
17328Q-AA-9	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	5,265,661	5,120,000	4,618,253	5,193,585		(14,834)			2.456	2.131	MON	10,479	125,747	03/02/2021	11/13/2042	7,455,227	
17328Q-AA-9	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	0	1.A	3,810,567	3,700,000	3,337,410	3,755,836		(11,237)			2.456	2.116	MON	7,573	90,872	03/02/2021	11/13/2042	7,455,227	
17328Q-AC-5	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	772,452	750,000	681,982	761,414		(2,284)			2.860	2.511	MON	1,788	21,450	11/18/2020	11/13/2042	1,142,717	
17328Q-AC-5	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	0	1.A	617,962	600,000	545,586	609,131		(1,827)			2.860	2.511	MON	1,430	17,160	11/18/2020	11/13/2042	1,142,717	
17328Q-AE-1	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	768,951	750,000	690,509	759,681		(1,939)			3.312	3.008	MON	2,070	25,183	11/18/2020	11/13/2042	1,143,146	
17328Q-AE-1	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	0	1.A	615,161	600,000	552,408	607,744		(1,551)			3.312	3.008	MON	1,656	20,147	11/18/2020	11/13/2042	1,143,146	
17328Q-AG-6	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	1,359,704	1,400,000	1,263,938	1,377,919		3,860			3.312	3.648	MON	3,864	47,009	11/18/2020	11/13/2042	2,125,851	
17328Q-AG-6	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	0	1.A	1,078,051	1,110,000	1,002,122	1,092,493		3,060			3.312	3.648	MON	3,063	37,271	11/18/2020	11/13/2042	2,125,851	
17328R-AY-5	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	2,423,820	2,400,000	2,218,303	2,408,923		(2,701)			2.477	2.352	MON	4,954	59,448	02/13/2020	02/18/2053	8,365,065	
17328R-AY-5	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	CF	1.A	15,148,872	15,000,000	13,864,392	15,055,768		(16,879)			2.477	2.352	MON	30,963	371,550	02/13/2020	02/18/2053	8,365,065	
17328R-AY-5	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	0	1.A	605,955	600,000	554,576	602,231		(675)			2.477	2.352	MON	1,239	14,862	02/13/2020	02/18/2053	8,365,065	
17328R-AZ-2	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	1,647,917	1,600,000	1,489,282	1,619,872		(5,086)			2.717	2.363	MON	3,623	43,472	02/13/2020	02/18/2053	390,971	
17328R-AZ-2	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	CF	1.A	10,299,481	10,000,000	9,308,013	10,124,198		(31,786)			2.717	2.363	MON	22,642	271,700	02/13/2020	02/18/2053	390,971	
17328R-AZ-2	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	0	1.A	411,979	400,000	372,321	404,968		(1,271)			2.717	2.363	MON	906	10,868	02/13/2020	02/18/2053	390,971	
204018-AH-4	COLLATERAL TRUST NOTE		5.B GI	8,615	8,615	8,166	8,615					6.060	6.060	MON	33	523	01/30/2007	11/01/2037	8,658	
204018-AJ-0	COLLATERAL TRUST NOTE		5.B GI	20,754	20,754	20,961	20,754					3.100	3.100	MON	41	1,224	05/30/2007	03/01/2038	20,807	
204018-AR-2	COLLATERAL TRUST NOTE		5.B GI	21,431	21,431	20,679	21,431					5.550	5.550	MON	76	1,171	10/31/2007	06/01/2038	21,530	
204018-AS-0	COLLATERAL TRUST NOTE		5.B GI	60,877	45,165	31,624	60,877					5.986	2.859	MON	173		02/29/2008	12/01/2038	45,390	
204018-AT-8	COLLATERAL TRUST NOTE		5.B GI	32,002	32,002	31,804	32,002					6.088	6.088	MON	114	1,948	05/29/2008	04/01/2039	32,165	
204018-AV-3	COLLATERAL TRUST NOTE		5.B GI	34,870	34,870	33,841	34,870					6.382	6.382	MON	132	3,127	09/29/2008	08/01/2039	35,056	
204018-AW-1	COLLATERAL TRUST NOTE		5.B GI	141,130	141,130	128,372	141,130					6.011	6.011	MON	502	8,399	11/26/2008	10/01/2039	141,837	
204018-AY-7	COLLATERAL TRUST NOTE		5.B GI	175,654	175,408	171,163	175,654					5.757	5.742	MON	597	10,071	02/27/2009	12/01/2039	176,249	
204018-AZ-4	COLLATERAL TRUST NOTE		5.B GI	47,366	47,152	45,450	47,366					5.490	5.519	MON	158	2,491	04/30/2009	03/01/2040	47,368	
204018-BD-2	COLLATERAL TRUST NOTE		5.B GI	48,729	48,729	48,378	48,729					5.742	5.742	MON	165	2,821	06/29/2009	06/01/2040	48,962	
23307C-AG-0	DBWF MORTGAGE TRUST DBWF_16-85T		1.A	8,936,402	8,970,000	8,737,083	8,958,577		2,869			3.808	3.843	MON	28,466	346,331	12/09/2016	12/11/2036	7,563,928	
23307D-BA-0	DBGS MORTGAGE TRUST DBGS_18-C1		1.A	10,360,022	10,069,300	10,080,386	10,145,055		(32,799)			4.466	4.095	MON	37,475	449,695	09/26/2024	10/17/2051	388,099	
23307D-BA-0	DBGS MORTGAGE TRUST DBGS_18-C1	CF	1.A	26,703,068	25,927,200	25,955,746	26,135,811		(89,171)			4.466	4.075	MON	96,492	1,157,909	10/17/2018	10/17/2051	388,099	
23307D-BA-0	DBGS MORTGAGE TRUST DBGS_18-C1	0	1.A	1,029,925	1,000,000	1,001,101	1,008,064		(3,446)			4.466	4.074	MON	3,722	44,660	10/17/2018	10/17/2051	388,099	
23307E-AE-1	DBGS MORTGAGE TRUST DBGS_19-1735		1.A	2,852,989	2,770,000	2,519,316	2,798,742		(9,054)			3.994	3.625	MON	9,219	110,634	04/03/2019	04/10/2037	2,779,219	
23307E-AE-1	DBGS MORTGAGE TRUST DBGS_19-1735	0	1.A	566,478	550,000	500,225	555,731		(1,774)			3.994	3.624	MON	1,831	21,967	04/03/2019	04/10/2037	2,779,219	
23307E-AG-6	DBGS MORTGAGE TRUST DBGS_19-1735		1.A	1,802,466	1,750,000	1,537,850	1,768,221		(5,738)			4.145	3.773	MON	6,045	72,537	04/03/2019	04/10/2037	1,756,045	
23307E-AG-6	DBGS MORTGAGE TRUST DBGS_19-1735	0	1.A	360,493	350,000	307,570	353,660		(1,132)			4.145	3.771	MON	1,209	14,508	04/03/2019	04/10/2037	1,756,045	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
23307E-AJ-0	DBGS MORTGAGE TRUST DBGS_19-1735		1.C	1,521,765	1,500,000	1,240,163	1,507,105		(2,476)			4.195	4.006	MON	5,243	63,792	04/03/2019	04/10/2037	1,505,243	
23307E-AJ-0	DBGS MORTGAGE TRUST DBGS_19-1735	0	1.C	304,353	300,000	248,033	301,428		(489)			4.195	4.005	MON	1,049	12,758	04/03/2019	04/10/2037	1,505,243	
23312J-AF-0	DEUTSCHE BANK COMMERCIAL MORTGAG		1.A	3,653,765	3,562,852	3,513,564	3,574,654		(10,358)			3.328	3.019	MON	9,881	118,572	02/07/2018	06/10/2050	2,158,467	
23312J-AF-0	DEUTSCHE BANK COMMERCIAL MORTGAG	CF	1.A	9,769,524	9,537,083	9,405,149	9,567,039		(26,578)			3.328	3.031	MON	26,450	317,394	02/07/2018	06/10/2050	2,158,467	
23312J-AF-0	DEUTSCHE BANK COMMERCIAL MORTGAG	0	1.A	494,951	483,000	476,318	484,534		(1,358)			3.328	3.029	MON	1,340	16,074	02/07/2018	06/10/2050	2,158,467	
23312R-AA-3	DEUTSCHE BANK COMMERCIAL MORTGAG		6.	16,250,000	32,500,000	5,410,925	5,410,925	6,357,264	(72,539)	16,331,544		2.833	2.487	MON	76,727	85,781	07/08/2016	08/12/2036	5,403,227	
23312R-AA-3	DEUTSCHE BANK COMMERCIAL MORTGAG	0	6.	250,000	500,000	83,245	83,245	97,804	(1,116)	251,255		2.833	2.487	MON	1,180	1,320	07/08/2016	08/12/2036	5,403,227	
23802D-AA-9	DATA_24-CTR2		1.A	6,729,424	7,000,000	7,031,130	6,762,950		20,531			5.299	5.791	MON	30,911	376,082	04/18/2024	05/10/2046	7,030,911	
29426V-AC-0	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM		1.A	6,731,170	6,700,000	6,583,838	6,714,616		(3,626)			4.479	4.406	MON	25,008	300,093	09/26/2024	05/15/2054	1,211,523	
29426V-AC-0	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	0	1.A	1,413,900	1,400,000	1,375,727	1,408,796		(1,538)			4.479	4.332	MON	5,226	62,706	06/06/2022	05/15/2054	1,211,523	
29429C-AC-9	CITIGROUP COMMERCIAL MORTGAGE TR		1.A	715,825	724,148	722,873	724,148		8,201			3.063	6.554	MON	1,848	22,181	09/26/2024	04/16/2049	596,331	
29429C-AC-9	CITIGROUP COMMERCIAL MORTGAGE TR	0	1.A	88,514	89,401	89,244	89,401		589			3.063	5.397	MON	228	2,738	01/26/2017	04/16/2049	596,331	
29429C-AD-7	CITIGROUP COMMERCIAL MORTGAGE TR		1.A	14,785,241	14,341,100	14,296,049	14,341,100		(39,268)			3.329	2.578	MON	39,785	477,415	11/21/2016	04/16/2049	18,740,708	
29429C-AD-7	CITIGROUP COMMERCIAL MORTGAGE TR	CF	1.A	22,021,595	21,462,150	21,394,729	21,451,309		(8,341)			3.329	2.928	MON	59,540	714,475	09/26/2024	04/16/2049	18,740,708	
29429C-AD-7	CITIGROUP COMMERCIAL MORTGAGE TR	0	1.A	927,060	900,000	897,173	900,000		(2,341)			3.329	2.578	MON	2,497	29,961	03/30/2016	04/16/2049	18,740,708	
29429C-AF-2	CITIGROUP COMMERCIAL MORTGAGE TR		1.A	7,827,466	7,600,000	7,440,161	7,600,000		(21,772)			3.585	3.040	MON	22,705	272,460	03/29/2016	04/16/2049	4,323,379	
29429C-AF-2	CITIGROUP COMMERCIAL MORTGAGE TR	0	1.A	308,979	300,000	293,691	300,000		(860)			3.585	3.040	MON	896	10,755	03/29/2016	04/16/2049	4,323,379	
337964-AC-4	FIVE_23-V1		1.A	1,231,877	1,196,000	1,226,228	1,211,006		(7,660)			5.668	4.936	MON	5,649	67,788	02/10/2023	02/10/2056	1,085,244	
337964-AC-4	FIVE_23-V1	0	1.A	187,460	182,000	186,600	184,284		(1,166)			5.668	4.936	MON	860	10,316	02/10/2023	02/10/2056	1,085,244	
36192R-AA-0	GS MORTGAGE SECURITIES CORPORATI		4.B FM	4,872,173	4,936,411	4,334,455	4,936,411					2.954	3.096	MON	12,152	145,822	06/18/2013	11/07/2034	4,334,195	
36192R-AC-6	GS MORTGAGE SECURITIES CORPORATI		3.A FE	263,856		26,321						0.375	4.642	MON	2,370	31,220	12/11/2012	11/07/2034		
36192R-AE-2	GS MORTGAGE SECURITIES CORPORATI		4.A FE	21,493		2,261						0.074	5.855	MON	135	2,422	12/11/2012	11/07/2034	67	
36192R-AG-7	GS MORTGAGE SECURITIES CORPORATI		6. FM	2,555,750	2,500,000	1,542,319	1,542,319	183,800				3.255	2.907	MON	6,781	81,375	02/28/2014	11/07/2034	43	
36192R-AJ-1	GS MORTGAGE SECURITIES CORPORATI		6.	1,001,615	1,000,000	435,928	435,928	77,740				3.329	2.936	MON	2,774	33,651	12/11/2012	11/07/2034	18	
36251P-AD-6	GS MORTGAGE SECURITIES TRUST GSM		1.A	8,601,189	8,675,000	8,587,589	8,615,789		78,949			2.850	3.787	MON	20,603	247,238	09/26/2024	10/13/2049	9,624,991	
36251P-AD-6	GS MORTGAGE SECURITIES TRUST GSM	CF	1.A	19,057,949	18,504,000	18,317,550	18,532,208		(62,866)			2.850	2.498	MON	43,947	527,364	09/22/2016	10/13/2049	9,624,991	
36251P-AH-7	GS MORTGAGE SECURITIES TRUST GSM		1.A	20,835,591	20,350,000	19,972,070	20,373,258		(55,420)			3.143	2.858	MON	53,300	639,600	01/20/2017	10/13/2049	14,002,930	
36251P-AH-7	GS MORTGAGE SECURITIES TRUST GSM	0	1.A	146,602	150,000	147,214	149,609		384			3.143	3.410	MON	393	4,715	01/20/2017	10/13/2049	14,002,930	
36251X-AR-8	GS MORTGAGE SECURITIES TRUST GSM		1.A	11,260,434	11,007,150	10,938,556	11,014,298		(21,592)			3.442	3.228	MON	31,572	378,866	09/26/2024	11/15/2049	1,867,539	
36251X-AR-8	GS MORTGAGE SECURITIES TRUST GSM	CF	1.A	11,245,674	10,957,900	10,889,613	10,976,097		(35,678)			3.442	3.096	MON	31,431	377,171	02/05/2018	11/15/2049	1,867,539	
36251X-AR-8	GS MORTGAGE SECURITIES TRUST GSM	0	1.A	613,500	600,000	596,261	600,853		(1,735)			3.442	3.129	MON	1,721	20,652	02/05/2018	11/15/2049	1,867,539	
36252H-AC-5	GSMSCII_17-GS5		1.A	6,114,640	5,977,319	5,929,473	5,988,864		(18,272)			3.409	3.090	MON	16,981	203,767	08/04/2017	03/11/2050	2,759,167	
36252H-AC-5	GSMSCII_17-GS5	0	1.A	233,659	228,517	226,688	228,946		(685)			3.409	3.096	MON	649	7,790	07/11/2017	03/11/2050	2,759,167	
36252H-AD-3	GS MORTGAGE SECURITIES TRUST GSM		1.A	3,484,448	3,381,200	3,343,379	3,390,987		(12,056)			3.674	3.298	MON	10,352	124,225	03/22/2017	03/11/2050	1,336,246	
36252H-AD-3	GS MORTGAGE SECURITIES TRUST GSM	CF	1.A	11,262,813	10,929,800	10,807,544	10,961,357		(38,899)			3.674	3.299	MON	33,463	401,561	03/22/2017	03/11/2050	1,336,246	
36252H-AD-3	GS MORTGAGE SECURITIES TRUST GSM	0	1.A	2,267,065	2,200,000	2,175,392	2,206,358		(7,835)			3.674	3.299	MON	6,736	80,828	03/22/2017	03/11/2050	1,336,246	
36252S-AV-9	GS MORTGAGE SECURITIES TRUST GSMS_19-GC3		1.A	13,422,783	12,950,000	12,745,779	13,089,375		(48,126)			3.968	3.540	MON	42,821	513,856	09/26/2024	02/12/2052	9,923,418	
36252S-AV-9	GS MORTGAGE SECURITIES TRUST GSMS_19-GC3	CF	1.A	7,096,561	6,850,000	6,741,976	6,929,802		(27,355)			3.968	3.517	MON	22,651	271,808	07/30/2019	02/12/2052	9,923,418	
36252S-AV-9	GS MORTGAGE SECURITIES TRUST GSMS_19-GC3	0	1.A	2,183,536	2,100,000	2,066,883	2,127,275		(9,222)			3.968	3.468	MON	6,944	83,328	07/30/2019	02/12/2052	9,923,418	
36252S-AZ-0	GS MORTGAGE SECURITIES TRUST GSMS_19-GC3		1.A	3,752,823	3,643,800	3,541,443	3,679,160		(11,986)			4.158	3.782	MON	12,626	151,509	02/13/2019	02/12/2052	7,777,255	
36252S-AZ-0	GS MORTGAGE SECURITIES TRUST GSMS_19-GC3	CF	1.A	3,456,618	3,356,200	3,261,922	3,388,714		(11,097)			4.158	3.782	MON	11,629	139,551	02/13/2019	02/12/2052	7,777,255	
36252S-AZ-0	GS MORTGAGE SECURITIES TRUST GSMS_19-GC3	0	1.A	823,936	800,000	777,527	807,764		(2,632)			4.158	3.782	MON	2,772	33,264	02/13/2019	02/12/2052	7,777,255	
36252T-AR-6	GS MORTGAGE SECURITIES TRUST		1.A	6,526,827	6,610,000	6,589,091	6,602,875		18,890			3.050	3.342	MON	16,800	201,605	09/26/2024	05/12/2049	6,426,292	
36252T-AR-6	GS MORTGAGE SECURITIES TRUST	0	1.A	395,484	400,000	398,735	399,637		526			3.050	3.184	MON	1,017	12,200	01/26/2017	05/12/2049	6,426,292	
36253B-AU-7	GS MORTGAGE SECURITIES TRUST GSM		1.A	2,593,353	2,501,855	2,419,554	2,501,855					3.862	2.970	MON	8,052	96,622	11/13/2014	06/12/2047	6,015	
36253P-AC-6	GS MORTGAGE SECURITIES TRUST GSM		1.A	5,230,071	5,078,000	5,021,340	5,096,052		(17,486)			3.433	3.069	MON	14,527	174,328	05/19/2017	05/12/2050	5,658,265	
36253P-AC-6	GS MORTGAGE SECURITIES TRUST GSM	CF	1.A	7,415,103	7,199,500	7,119,169	7,225,091		(24,790)			3.433	3.069	MON	20,597	247,159	05/19/2017	05/12/2050	5,658,265	
36253P-AC-6	GS MORTGAGE SECURITIES TRUST GSM	0	1.A	514,974	500,000	494,421	501,779		(1,723)			3.433	3.069	MON	1,430	17,165	05/19/2017	05/12/2050	5,658,265	
36253P-AG-7	GS MORTGAGE SECURITIES TRUST GSM		1.A	10,529,594	10,247,000	9,827,069	10,282,859		(32,366)			3.638	3.301	MON	31,066	372,786	03/14/2018	05/12/2050	7,275,403	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
36253P-AG-7	GS MORTGAGE SECURITIES TRUST GSM	0	1.A	205,999	200,000	191,804	200,777		(687)			3.638	3.273	MON	606	7,276	05/19/2017	05/12/2050	7,275,403	
36254X-AA-2	GS MORTGAGE SECURITIES TRUST GSMS_17-FAR		1.A	1,238,133	1,200,000	1,133,646	1,207,921		(4,050)			3.541	3.225	MON	3,541	43,077	12/18/2017	01/12/2043	9,728,620	
36254X-AA-2	GS MORTGAGE SECURITIES TRUST GSMS_17-FAR	CF	1.A	6,706,556	6,500,000	6,140,580	6,542,905		(21,940)			3.541	3.225	MON	19,178	233,335	12/18/2017	01/12/2043	9,728,620	
36254X-AA-2	GS MORTGAGE SECURITIES TRUST GSMS_17-FAR	0	1.A	2,063,556	2,000,000	1,889,409	2,013,202		(6,751)			3.541	3.225	MON	5,901	71,796	12/18/2017	01/12/2043	9,728,620	
36255N-AT-2	GS MORTGAGE SECURITIES CORPORATION GSMS_		1.A	8,016,353	7,785,200	7,746,691	7,834,571		(26,438)			3.992	3.619	MON	25,899	310,785	07/16/2018	03/10/2051	14,003,407	
36255N-AT-2	GS MORTGAGE SECURITIES CORPORATION GSMS_	CF	1.A	39,165,017	38,286,400	38,097,020	38,427,583		(83,486)			3.992	3.749	MON	127,366	1,528,393	09/26/2024	03/10/2051	14,003,407	
36255N-AT-2	GS MORTGAGE SECURITIES CORPORATION GSMS_	0	1.A	823,286	800,000	796,043	804,973		(2,670)			3.992	3.625	MON	2,661	31,936	07/16/2018	03/10/2051	14,003,407	
36257U-AL-1	GS MORTGAGE SECURITIES TRUST GSMS_19-GC4		1.A	2,612,937	2,500,000	2,359,337	2,544,964		(12,282)			3.001	2.453	MON	6,251	75,013	08/12/2020	09/12/2052	3,357,846	
36257U-AL-1	GS MORTGAGE SECURITIES TRUST GSMS_19-GC4	CF	1.A	30,589,181	29,580,000	27,915,669	29,969,170		(107,251)			3.001	2.596	MON	73,962	887,548	08/12/2020	09/12/2052	3,357,846	
36257U-AL-1	GS MORTGAGE SECURITIES TRUST GSMS_19-GC4	0	1.A	1,453,535	1,400,000	1,321,228	1,420,995		(5,765)			3.001	2.540	MON	3,501	42,007	08/12/2020	09/12/2052	3,357,846	
36258R-AZ-6	GS MORTGAGE SECURITIES TRUST GSMS_20-GS4		1.A	5,554,984	5,500,000	5,059,426	5,522,043		(6,173)			2.125	2.002	MON	9,737	116,848	05/07/2020	05/14/2053	1,056,145	
36258R-AZ-6	GS MORTGAGE SECURITIES TRUST GSMS_20-GS4	CF	1.A	6,968,979	6,900,000	6,347,280	6,927,654		(7,745)			2.125	2.002	MON	12,216	146,591	05/07/2020	05/14/2053	1,056,145	
36258R-AZ-6	GS MORTGAGE SECURITIES TRUST GSMS_20-GS4	0	1.A	302,999	300,000	275,969	301,202		(337)			2.125	2.002	MON	531	6,374	05/07/2020	05/14/2053	1,056,145	
36258Y-BG-2	GS MORTGAGE SECURITIES TRUST GSMS_20-GC4		1.A	4,116,344	3,920,000	3,694,613	4,007,210		(21,880)			2.911	2.291	MON	9,508	114,096	03/03/2021	02/14/2053	12,291,862	
36258Y-BG-2	GS MORTGAGE SECURITIES TRUST GSMS_20-GC4	CF	1.A	11,316,795	10,880,000	10,254,435	11,067,701		(47,494)			2.911	2.423	MON	26,389	316,673	03/03/2021	02/14/2053	12,291,862	
36258Y-BG-2	GS MORTGAGE SECURITIES TRUST GSMS_20-GC4	0	1.A	612,351	590,000	556,077	599,539		(2,420)			2.911	2.452	MON	1,431	17,173	03/03/2021	02/14/2053	12,291,862	
36261P-AT-9	GS MORTGAGE SECURITIES TRUST GSMS_19-GSA		1.A	2,574,983	2,500,000	2,371,765	2,529,541		(7,916)			3.048	2.693	MON	6,350	76,198	10/30/2019	11/13/2052	17,035,882	
36261P-AT-9	GS MORTGAGE SECURITIES TRUST GSMS_19-GSA	CF	1.A	35,225,761	34,200,000	32,445,745	34,600,957		(107,485)			3.048	2.695	MON	86,865	1,042,382	10/30/2019	11/13/2052	17,035,882	
36261P-AT-9	GS MORTGAGE SECURITIES TRUST GSMS_19-GSA	0	1.A	1,544,990	1,500,000	1,423,059	1,517,725		(4,750)			3.048	2.693	MON	3,810	45,719	10/30/2019	11/13/2052	17,035,882	
36264K-AU-4	GS MORTGAGE SECURITIES TRUST GSMS_20-GSA		1.A	1,615,950	1,600,000	1,437,088	1,607,006		(1,879)			1.721	1.594	MON	2,295	27,536	12/17/2020	12/12/2053	3,613,449	
36264K-AU-4	GS MORTGAGE SECURITIES TRUST GSMS_20-GSA	0	1.A	4,039,876	4,000,000	3,592,721	4,017,516		(4,696)			1.721	1.594	MON	5,737	68,840	12/17/2020	12/12/2053	3,613,449	
36264K-AV-2	GS MORTGAGE SECURITIES TRUST GSMS_20-GSA		1.A	2,471,899	2,400,000	2,120,471	2,436,074		(7,424)			2.012	1.674	MON	4,024	48,288	12/17/2020	12/12/2053	3,743,193	
36264K-AV-2	GS MORTGAGE SECURITIES TRUST GSMS_20-GSA	0	1.A	6,179,748	6,000,000	5,301,178	6,090,184		(18,560)			2.012	1.674	MON	10,060	120,720	12/17/2020	12/12/2053	3,743,193	
36270H-AA-7	GSMS 2024-MARK		1.A	32,727,975	32,810,000	32,809,859	32,786,244		45,940			5.541	5.752	MON	85,848	2,013,776	06/13/2024	06/15/2034	32,961,497	
36270H-AC-3	GSMS 2024-MARK		1.A	5,326,650	5,340,000	5,326,417	5,336,178		7,505			5.890	6.103	MON	14,854	346,675	06/13/2024	06/15/2034	5,366,212	
44216X-AA-3	HGMT 2025-HGLR	CF	1.A	12,645,000	12,645,000	13,118,261	12,645,000					5.462	5.453	MON	57,554	585,135	01/29/2025	02/07/2045	12,702,554	
44216X-AC-9	HGMT 20225-HGLR		1.A	76,595,000	76,595,000	78,545,484	76,595,000					5.751	5.742	MON	367,086	3,732,041	01/29/2025	02/07/2045	76,962,086	
44421L-AG-7	HUDSON YARDS HY_16-10HY		1.A	3,518,900	3,600,000	3,554,475	3,591,729		8,916			2.977	3.235	MON	8,930	108,647	08/08/2016	08/12/2038	13,433,239	
44421L-AG-7	HUDSON YARDS HY_16-10HY	CF	1.A	11,143,184	11,400,000	11,255,839	11,373,809		28,233			2.977	3.235	MON	28,278	344,049	08/08/2016	08/12/2038	13,433,239	
44421L-AG-7	HUDSON YARDS HY_16-10HY	0	1.A	195,494	200,000	197,471	199,541		495			2.977	3.235	MON	496	6,036	08/08/2016	08/12/2038	13,433,239	
44421L-AJ-1	HUDSON YARDS HY_16-10HY		1.A	46,596,128	49,900,000	49,065,612	49,627,078		380,624			2.977	3.805	MON	123,778	1,505,970	08/08/2016	08/12/2038	44,710,631	
44421L-AJ-1	HUDSON YARDS HY_16-10HY	0	1.A	606,964	650,000	639,131	646,445		4,958			2.977	3.805	MON	1,612	19,617	08/08/2016	08/12/2038	44,710,631	
46590M-AR-1	JPMORGAN CHASE COMMERCIAL MORTGA		1.A	16,243,483	16,148,550	16,035,551	16,135,311		(11,036)			2.822	2.742	MON	37,973	455,680	11/28/2017	08/17/2049	3,348,683	
46590M-AR-1	JPMORGAN CHASE COMMERCIAL MORTGA	CF	1.A	12,496,068	12,389,000	12,302,308	12,366,571		21,043			2.822	2.985	MON	29,133	349,593	09/26/2024	08/17/2049	3,348,683	
46590M-AR-1	JPMORGAN CHASE COMMERCIAL MORTGA	0	1.A	887,183	900,000	893,702	898,373		1,566			2.822	2.999	MON	2,116	25,396	11/28/2017	08/17/2049	3,348,683	
46590R-AD-1	JPMCC_16-JP3		1.A	647,866	681,628	675,536	677,564		5,925			2.627	3.640	MON	1,492	17,903	03/20/2017	08/17/2049	336,711	
46590R-AD-1	JPMCC_16-JP3	0	1.A	44,680	47,009	46,589	46,728		409			2.627	3.640	MON	103	1,235	03/20/2017	08/17/2049	336,711	
46590R-AE-9	JPMORGAN CHASE COMMERCIAL MORTGA	0	1.A	544,813	550,000	544,770	549,035		579			2.870	2.979	MON	1,316	15,787	11/15/2017	08/17/2049	14,729,108	
46590R-AE-9	JPMORGAN CHASE COMMERCIAL MORTGA		1.A	13,625,615	13,772,750	13,641,779	13,709,959		76,690			2.870	3.443	MON	32,944	395,333	09/26/2024	08/17/2049	14,729,108	
46590R-AE-9	JPMORGAN CHASE COMMERCIAL MORTGA	CF	1.A	12,487,619	12,293,300	12,176,398	12,293,483		(22,889)			2.870	2.674	MON	29,406	352,867	11/15/2017	08/17/2049	14,729,108	
46591A-AZ-8	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU		1.A	4,990,889	4,715,587	4,683,606	4,794,451		(39,391)			3.944	3.023	MON	15,500	186,002	05/07/2019	06/16/2051	1,615,559	
46591A-AZ-8	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	CF	1.A	8,998,359	8,504,147	8,446,471	8,645,575		(70,669)			3.944	3.028	MON	27,953	335,438	05/07/2019	06/16/2051	1,615,559	
46591A-AZ-8	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	0	1.A	657,301	621,441	617,226	631,713		(5,135)			3.944	3.033	MON	2,043	24,512	05/07/2019	06/16/2051	1,615,559	
46591A-BA-2	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU		1.A	6,679,722	6,382,300	6,379,542	6,454,987		(34,998)			4.211	3.603	MON	22,394	268,733	09/26/2024	06/16/2051	330,375	
46591A-BA-2	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	CF	1.A	3,359,616	3,217,700	3,216,310	3,252,953		(16,737)			4.211	3.628	MON	11,290	135,484	06/13/2019	06/16/2051	330,375	
46591A-BA-2	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	0	1.A	323,219	300,000	299,870	306,211		(2,786)			4.211	3.185	MON	1,053	12,632	06/13/2019	06/16/2051	330,375	
465972-AA-5	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		1.A	3,635,673	3,800,000	3,540,528	3,684,076		14,561			3.916	4.439	MON	12,400	150,867	06/08/2022	06/12/2042	11,236,547	
465972-AA-5	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	CF	1.A	6,027,563	6,300,000	5,869,822	6,107,809		24,140			3.916	4.439	MON	20,558	250,122	06/08/2022	06/12/2042	11,236,547	
465972-AA-5	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	0	1.A	1,435,134	1,500,000	1,397,577	1,454,240		5,748			3.916	4.439	MON	4,895	59,553	06/08/2022	06/12/2042	11,236,547	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
46644Y-AZ-3	JPMBB COMMERCIAL MORTGAGE SECURI		1.A	2,681,513	2,603,431	2,573,491	2,603,431		(1,931)			4.106	3.960	MON	8,908	106,892	08/13/2015	08/17/2048	4,827,339	
46644Y-AZ-3	JPMBB COMMERCIAL MORTGAGE SECURI	0	1.A	2,607,000	2,531,087	2,501,980	2,531,087		(1,878)			4.106	3.960	MON	8,660	103,921	08/13/2015	08/17/2048	4,827,339	
46645U-AT-4	JPMORGAN CHASE COMMERCIAL MORTGA		1.A	15,604,198	15,108,350	14,985,344	15,139,173		(58,909)			3.648	3.238	MON	45,933	551,198	08/09/2017	12/17/2049	28,426,014	
46645U-AT-4	JPMORGAN CHASE COMMERCIAL MORTGA	CF	1.A	20,789,475	20,341,650	20,176,036	20,334,761		(25,339)			3.648	3.509	MON	61,844	742,124	09/26/2024	12/17/2049	28,426,014	
46645U-AT-4	JPMORGAN CHASE COMMERCIAL MORTGA	0	1.A	52,641	50,000	49,593	50,210		(318)			3.648	2.983	MON	152	1,824	06/12/2017	12/17/2049	28,426,014	
46646R-AJ-2	JPMDB COMMERCIAL MORTGAGE SECURI		1.A	11,372,161	11,380,300	11,197,619	11,366,673		(349)			3.141	3.136	MON	29,791	357,489	02/02/2017	12/17/2049	13,612,833	
46646R-AJ-2	JPMDB COMMERCIAL MORTGAGE SECURI	CF	1.A	12,447,845	12,342,600	12,144,472	12,310,889		20,542			3.141	3.302	MON	32,310	387,718	09/26/2024	12/17/2049	13,612,833	
46646R-AJ-2	JPMDB COMMERCIAL MORTGAGE SECURI	0	1.A	793,844	800,000	787,158	798,560		599			3.141	3.219	MON	2,094	25,130	02/02/2017	12/17/2049	13,612,833	
46647T-AS-7	JP MORGAN CHASE COMMERCIAL MORTG		1.A	3,704,295	3,593,500	3,572,550	3,601,639		(13,435)			3.723	3.330	MON	11,149	133,793	03/21/2017	03/17/2050	3,678,506	
46647T-AS-7	JP MORGAN CHASE COMMERCIAL MORTG	CF	1.A	6,355,079	6,165,000	6,129,058	6,178,975		(23,060)			3.723	3.330	MON	19,128	229,535	03/21/2017	03/17/2050	3,678,506	
46647T-AS-7	JP MORGAN CHASE COMMERCIAL MORTG	0	1.A	1,546,248	1,500,000	1,491,255	1,503,401		(5,611)			3.723	3.330	MON	4,654	55,848	03/21/2017	03/17/2050	3,678,506	
48128K-AU-5	JP MORGAN CHASE COMMERCIAL MORTG		1.A	4,521,948	4,361,800	4,278,163	4,380,165		(18,499)			3.490	3.041	MON	12,685	152,218	11/06/2017	07/15/2050	1,848,208	
48128K-AU-5	JP MORGAN CHASE COMMERCIAL MORTG	CF	1.A	21,474,013	20,688,200	20,291,504	20,779,335		(90,825)			3.490	3.025	MON	60,165	721,977	11/06/2017	07/15/2050	1,848,208	
48128K-AU-5	JP MORGAN CHASE COMMERCIAL MORTG	0	1.A	726,383	700,000	686,578	703,040		(3,039)			3.490	3.030	MON	2,036	24,429	08/09/2017	07/15/2050	1,848,208	
48128Y-AV-3	JPMORGAN CHASE COMMERCIAL MORTGAGE SECUR		1.A	5,302,494	5,250,000	5,104,045	5,262,622		(6,431)			3.758	3.621	MON	16,443	197,311	02/15/2019	03/12/2052	1,258,762	
48128Y-AV-3	JPMORGAN CHASE COMMERCIAL MORTGAGE SECUR	CF	1.A	3,534,996	3,500,000	3,402,697	3,508,455		(4,302)			3.758	3.621	MON	10,962	131,541	02/15/2019	03/12/2052	1,258,762	
48128Y-AV-3	JPMORGAN CHASE COMMERCIAL MORTGAGE SECUR	0	1.A	1,009,999	1,000,000	972,199	1,002,416		(1,229)			3.758	3.621	MON	3,132	37,583	02/15/2019	03/12/2052	1,258,762	
48129R-AW-5	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU		1.A	6,075,310	6,015,200	5,634,999	6,034,458		(7,138)			2.795	2.663	MON	14,008	168,101	11/14/2019	11/18/2052	1,485,204	
48129R-AW-5	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	CF	1.A	14,730,546	14,584,800	13,662,943	14,631,494		(17,307)			2.795	2.663	MON	33,966	407,587	11/14/2019	11/18/2052	1,485,204	
494925-AA-8	KKR INDUSTRIAL PORTFOLIO TRUST KIND_24-1		1.A	15,221,285	15,260,000	15,269,527	15,251,911		25,617			5.640	5.795	MON	40,643	951,887	07/24/2024	08/15/2041	15,331,724	
494925-AB-6	KKR INDUSTRIAL PORTFOLIO TRUST KIND_24-1		1.A	5,327,612	5,341,000	5,340,999	5,338,607		9,166			6.140	6.289	MON	15,486	360,236	07/24/2024	08/15/2041	5,368,329	
494925-AC-4	KKR INDUSTRIAL PORTFOLIO TRUST KIND_24-1		1.A	5,327,534	5,341,000	5,340,999	5,338,919		9,460			6.589	6.735	MON	16,619	384,550	07/24/2024	08/15/2041	5,370,327	
50190D-AJ-5	LADDER CAPITAL COMMERCIAL MORTGA		1.A	2,626,431	2,550,000	2,515,625	2,559,748		(8,819)			3.551	3.184	MON	7,546	90,551	06/22/2017	07/12/2050	1,714,931	
50190D-AJ-5	LADDER CAPITAL COMMERCIAL MORTGA	CF	1.A	11,432,700	11,100,000	10,950,366	11,142,434		(38,387)			3.551	3.184	MON	32,847	394,161	06/22/2017	07/12/2050	1,714,931	
50190D-AJ-5	LADDER CAPITAL COMMERCIAL MORTGA	0	1.A	308,992	300,000	295,956	301,147		(1,037)			3.551	3.184	MON	888	10,653	06/22/2017	07/12/2050	1,714,931	
50219Q-AJ-3	LSTAR COMMERCIAL MORTGAGE TRUST		1.A	2,015,147	2,015,240	2,005,761	2,015,240		93			3.952	3.460	MON	6,637	79,642	06/10/2016	03/12/2049	227,019	
50219Q-AL-8	LSTAR COMMERCIAL MORTGAGE TRUST		1.A	5,605,480	5,800,000	5,700,219	5,789,392		22,725			4.603	4.961	MON	22,248	271,307	06/10/2016	03/12/2049	5,521,098	
53218C-AE-0	LIFE FINANCIAL SERVICES TRUST LIFE_21-BM		1.A	683,519	683,519	680,604	683,519					4.965	5.386	MON	1,602	37,955	03/18/2021	03/15/2038	686,347	
53218C-AJ-9	LIFE FINANCIAL SERVICES TRUST LIFE_21-BM		1.A	5,530,000	5,530,000	5,491,939	5,530,000					5.615	6.006	MON	14,662	343,520	03/18/2021	03/15/2038	5,555,874	
54910T-AJ-1	LSTAR COMMERCIAL MORTGAGE TRUST		1.A	4,499,857	4,500,000	4,441,706	4,499,857					3.549	3.438	MON	13,309	159,705	03/24/2017	03/11/2050	2,529,523	
54910T-AJ-1	LSTAR COMMERCIAL MORTGAGE TRUST	CF	1.A	10,199,676	10,200,000	10,067,866	10,199,676					3.549	3.438	MON	30,167	361,998	03/24/2017	03/11/2050	2,529,523	
54910T-AJ-1	LSTAR COMMERCIAL MORTGAGE TRUST	0	1.A	699,978	700,000	690,932	699,978					3.549	3.438	MON	2,070	24,843	03/24/2017	03/11/2050	2,529,523	
55376C-AD-5	MSWF COMMERCIAL MORTGAGE TRUST MSWF_23-1		1.A	8,332,247	8,250,000	8,583,614	8,310,347		(8,835)			5.472	5.312	MON	37,620	451,440	05/19/2023	05/15/2056	6,528,881	
55376C-AD-5	MSWF COMMERCIAL MORTGAGE TRUST MSWF_23-1	CF	1.A	3,736,886	3,700,000	3,849,621	3,727,065		(3,962)			5.472	5.312	MON	16,872	202,464	05/19/2023	05/15/2056	6,528,881	
55376C-AD-5	MSWF COMMERCIAL MORTGAGE TRUST MSWF_23-1	0	1.A	535,284	530,000	551,432	533,877		(568)			5.472	5.312	MON	2,417	29,002	05/19/2023	05/15/2056	6,528,881	
61690L-AJ-9	MORGAN STANLEY CAPITAL I TRUST M		1.F	7,944,203	7,900,000	7,248,171	7,900,000					3.828	3.588	MON	25,203	296,745	03/06/2013	02/07/2035	7,423,607	
61690L-AL-4	MORGAN STANLEY CAPITAL I TRUST M		3.C	5,665,921	5,900,000	5,236,191	5,897,318		2,102			3.828	3.860	MON	18,822	221,620	03/06/2013	02/07/2035	5,918,822	
61690Y-BT-8	MORGAN STANLEY CAPITAL I TRUST M		1.A	2,569,509	2,563,276	2,535,562	2,556,962		5,418			2.791	2.998	MON	5,962	71,541	09/26/2024	11/18/2049	1,989,715	
61690Y-BT-8	MORGAN STANLEY CAPITAL I TRUST M	CF	1.A	7,895,517	7,817,677	7,733,154	7,817,677		(7,703)			2.791	2.649	MON	18,183	218,191	11/04/2016	11/18/2049	1,989,715	
61691G-AS-9	MORGAN STANLEY BAML TRUST MSBAM_		1.A	15,209,126	14,766,500	14,648,712	14,792,565		(52,422)			3.720	3.348	MON	45,776	549,314	12/06/2016	12/17/2049	1,648,780	
61691G-AS-9	MORGAN STANLEY BAML TRUST MSBAM_	CF	1.A	22,236,422	21,733,500	21,560,138	21,739,514		(41,660)			3.720	3.514	MON	67,374	808,486	09/26/2024	12/17/2049	1,648,780	
61691J-AV-6	MORGAN STANLEY CAPITAL I TRUST M		1.A	5,276,348	5,110,100	5,063,571	5,129,151		(19,379)			3.530	3.128	MON	15,032	180,387	06/20/2017	06/17/2050	2,509,889	
61691J-AV-6	MORGAN STANLEY CAPITAL I TRUST M	CF	1.A	7,501,105	7,264,950	7,198,800	7,291,999		(27,525)			3.530	3.129	MON	21,371	256,453	06/20/2017	06/17/2050	2,509,889	
61691J-AV-6	MORGAN STANLEY CAPITAL I TRUST M	0	1.A	568,232	550,000	544,992	552,103		(2,125)			3.530	3.121	MON	1,618	19,415	06/20/2017	06/17/2050	2,509,889	
61691Q-AE-8	MORGAN STANLEY CAPITAL I TRUST MSC_18-L1		1.A	10,254,198	9,962,900	9,981,457	10,040,263		(33,216)			4.407	4.028	MON	36,589	439,065	09/26/2024	10/17/2051	11,299,228	
61691Q-AE-8	MORGAN STANLEY CAPITAL I TRUST MSC_18-L1	CF	1.A	26,812,890	26,033,600	26,082,090	26,242,776		(89,263)			4.407	4.017	MON	95,608	1,147,301	10/12/2018	10/17/2051	11,299,228	
61691Q-AE-8	MORGAN STANLEY CAPITAL I TRUST MSC_18-L1	0	1.A	1,029,934	1,000,000	1,001,863	1,008,053		(3,435)			4.407	4.017	MON	3,673	44,070	10/12/2018	10/17/2051	11,299,228	
61691U-BD-0	MORGAN STANLEY CAPITAL I TRUST MSC_19-L3		1.A	1,101,983	1,037,924	995,011	1,068,565		(8,418)			2.874	1.973	MON	2,486	29,830	06/04/2020	11/15/2052	206,387	
61691U-BE-8	MORGAN STANELY CAPITAL I TRUST MSC_19-L3		1.A	6,840,007	6,640,000	6,332,873	6,719,948		(21,436)			3.127	2.762	MON	17,303	207,633	04/07/2020	11/15/2052	17,018,104	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
61691U-BE-8	MORGAN STANELY CAPITAL I TRUST MSC_19-L3	CF	1.A	20,200,621	19,550,000	18,645,734	19,811,360		(69,507)			3.127	2.725	MON	50,944	611,328	04/07/2020	11/15/2052	17,018,104	
61691U-BE-8	MORGAN STANELY CAPITAL I TRUST MSC_19-L3	0	1.A	623,156	600,000	572,248	609,397		(2,473)			3.127	2.662	MON	1,564	18,762	04/07/2020	11/15/2052	17,018,104	
61691Y-AJ-0	MORGAN STANLEY CAPITAL I TRUST MSC_21-L5		1.A	4,413,903	4,920,000	4,479,583	4,561,762		57,040			2.728	4.188	MON	11,185	134,218	05/11/2023	05/15/2054	15,218,631	
61691Y-AJ-0	MORGAN STANLEY CAPITAL I TRUST MSC_21-L5	CF	1.A	12,613,392	13,337,000	12,143,130	12,767,170		86,972			2.728	3.501	MON	30,319	363,833	08/01/2023	05/15/2054	15,218,631	
61691Y-AJ-0	MORGAN STANLEY CAPITAL I TRUST MSC_21-L5	0	1.A	1,017,688	1,200,000	1,092,581	1,074,920		20,092			2.728	4.961	MON	2,728	32,736	05/11/2023	05/15/2054	15,218,631	
61691Y-AR-2	MORGAN STANLEY CAPITAL I TRUST MSC_21-L5		1.A	2,471,974	2,400,000	2,172,621	2,439,748		(7,279)			2.951	2.598	MON	5,902	70,824	04/29/2021	05/15/2054	2,405,902	
61692C-BE-7	MORGAN STANLEY CAPITAL I TRUST MSC_21-L6		1.A	1,414,726	1,384,800	1,236,891	1,401,420		(3,060)			2.444	2.191	MON	2,820	33,845	01/25/2022	06/17/2054	4,433,931	
61692C-BE-7	MORGAN STANLEY CAPITAL I TRUST MSC_21-L6	CF	1.A	19,029,278	18,692,200	16,695,709	18,877,602		(34,689)			2.444	2.231	MON	38,070	456,838	01/25/2022	06/17/2054	4,433,931	
61692C-BE-7	MORGAN STANLEY CAPITAL I TRUST MSC_21-L6	0	1.A	495,645	500,000	446,596	497,154		398			2.444	2.537	MON	1,018	12,220	01/25/2022	06/17/2054	4,433,931	
61765B-AG-7	MORGAN STANLEY CAPITAL I TRUST M		1.A	406,960	400,000	388,223	400,000					8.011	7.986	MON	2,670	35,379	03/06/2015	10/17/2050	21,240,861	
61765B-AG-7	MORGAN STANLEY CAPITAL I TRUST M	CF	1.A	21,060,201	20,700,000	20,090,557	20,700,000					8.011	7.986	MON	138,191	1,830,836	03/06/2015	10/17/2050	21,240,861	
61765B-AJ-1	MORGAN STANLEY CAPITAL I TRUST M		1.A	297,602	300,000	284,187	299,658					8.011	7.999	MON	2,003	26,534	03/06/2015	10/17/2050	15,905,479	
61765B-AJ-1	MORGAN STANLEY CAPITAL I TRUST M	CF	1.A	15,376,113	15,500,000	14,682,980	15,482,345					8.011	7.999	MON	103,476	1,370,916	03/06/2015	10/17/2050	15,905,479	
61766C-AG-4	MORGAN STANLEY CAPITAL I TRUST M		1.A	6,282,851	6,100,000	6,056,198	6,100,000		(15,773)			3.903	3.765	MON	19,840	238,083	02/19/2016	03/17/2049	5,517,889	
61766C-AG-4	MORGAN STANLEY CAPITAL I TRUST M	0	1.A	308,993	300,000	297,846	300,000		(778)			3.903	3.765	MON	976	11,709	02/19/2016	03/17/2049	5,517,889	
61766E-BE-4	MORGAN STANLEY BAML TRUST MSBAM_		1.A	20,175,836	19,256,350	19,154,041	19,253,571		(81,974)			3.325	2.608	MON	53,356	640,274	09/26/2024	05/17/2049	3,474,559	
61766E-BE-4	MORGAN STANLEY BAML TRUST MSBAM_	CF	1.A	8,048,454	7,672,000	7,631,239	7,672,664		(38,721)			3.325	2.477	MON	21,258	255,094	02/06/2017	05/17/2049	3,474,559	
61766E-BE-4	MORGAN STANLEY BAML TRUST MSBAM_	0	1.A	675,538	650,000	646,547	650,035		(2,493)			3.325	2.511	MON	1,801	21,612	02/06/2017	05/17/2049	3,474,559	
61766N-BB-0	MORGAN STANLEY BAML TRUST MSBAM_		1.A	7,455,915	7,496,000	7,420,446	7,447,607		61,731			2.860	3.697	MON	17,865	214,386	09/26/2024	09/17/2049	18,381,706	
61766N-BB-0	MORGAN STANLEY BAML TRUST MSBAM_	CF	1.A	19,057,743	18,504,000	18,317,494	18,523,896		(63,697)			2.860	2.506	MON	44,101	529,214	09/26/2016	09/17/2049	18,381,706	
61766N-BE-4	MORGAN STANLEY BAML TRUST MSBAM_		1.A	23,071,525	22,400,000	21,801,627	22,426,136		(77,931)			3.175	2.815	MON	59,267	711,200	09/26/2016	09/17/2049	9,031,039	
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBAM_	CF	1.A	7,007,274	6,938,133	6,887,758	6,938,133		(6,550)			2.840	2.652	MON	16,420	197,043	10/25/2016	11/18/2049	2,010,144	
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBAM_		1.A	2,459,249	2,434,984	2,417,304	2,434,984		(2,251)			2.840	2.652	MON	5,763	69,153	10/25/2016	11/18/2049	2,010,144	
61767F-BA-8	MORGAN STANLEY CAPITAL I TRUST M		1.A	4,088,328	3,982,000	3,940,316	3,985,359		(12,073)			2.782	2.469	MON	9,232	110,779	08/17/2017	08/17/2049	15,664,231	
61767F-BA-8	MORGAN STANLEY CAPITAL I TRUST M	CF	1.A	12,181,335	11,846,000	11,721,996	11,857,435		(38,187)			2.782	2.450	MON	27,463	329,556	08/17/2017	08/17/2049	15,664,231	
61767F-BA-8	MORGAN STANLEY CAPITAL I TRUST M	0	1.A	49,348	50,000	49,477	49,899		73			2.782	2.934	MON	116	1,391	08/17/2017	08/17/2049	15,664,231	
61767Y-AY-6	MORGAN STANLEY CAPITAL I TRUST MSC_18-H3		1.A	2,175,829	2,085,322	2,071,333	2,119,313		(11,159)			3.914	3.110	MON	6,802	84,380	09/26/2024	07/17/2051	10,432,351	
61767Y-AY-6	MORGAN STANLEY CAPITAL I TRUST MSC_18-H3	CF	1.A	13,249,249	12,968,717	12,881,723	13,062,368		(37,883)			3.914	3.516	MON	42,300	524,767	06/06/2019	07/17/2051	10,432,351	
61767Y-AY-6	MORGAN STANLEY CAPITAL I TRUST MSC_18-H3	0	1.A	325,491	314,512	312,402	318,635		(1,407)			3.914	3.252	MON	1,026	12,726	06/06/2019	07/17/2051	10,432,351	
61768H-AW-6	MORGAN STANELY CAPITAL I TRUST MSC_19-L2		1.A	15,141,843	14,400,000	14,151,899	14,639,267		(80,135)			4.071	3.437	MON	48,852	586,224	09/26/2024	03/15/2052	8,656,204	
61768H-AW-6	MORGAN STANELY CAPITAL I TRUST MSC_19-L2	0	1.A	1,501,570	1,450,000	1,425,018	1,464,093		(5,062)			4.071	3.656	MON	4,919	59,030	02/23/2023	03/15/2052	8,656,204	
61769J-BA-8	MORGAN STANLEY CAPITAL I TRUST MSC_19-H6		1.A	5,820,995	5,600,000	5,436,060	5,678,421		(24,223)			3.417	2.930	MON	15,946	191,352	01/10/2020	06/17/2052	6,170,537	
61769J-BA-8	MORGAN STANLEY CAPITAL I TRUST MSC_19-H6	CF	1.A	6,514,085	6,100,000	5,921,423	6,254,167		(46,154)			3.417	2.581	MON	17,370	208,437	01/10/2020	06/17/2052	6,170,537	
61769J-BA-8	MORGAN STANLEY CAPITAL I TRUST MSC_19-H6	0	1.A	528,320	500,000	485,363	510,422		(3,142)			3.417	2.716	MON	1,424	17,085	01/10/2020	06/17/2052	6,170,537	
61770Y-AA-3	MORGAN STANLEY CAPITAL I TRUST MSC_20-CN		1.A	13,773,290	13,825,000	12,261,986	13,799,045		4,875			2.428	2.467	MON	27,968	340,277	05/06/2020	04/07/2042	28,497,534	
61770Y-AA-3	MORGAN STANLEY CAPITAL I TRUST MSC_20-CN	CF	1.A	13,773,290	13,825,000	12,261,986	13,799,044		4,875			2.428	2.467	MON	27,968	340,277	05/06/2020	04/07/2042	28,497,534	
61770Y-AA-3	MORGAN STANLEY CAPITAL I TRUST MSC_20-CN	0	1.A	787,045	790,000	700,685	788,517		279			2.428	2.467	MON	1,598	19,444	05/06/2020	04/07/2042	28,497,534	
61771M-AV-2	MORGAN STANLEY CAPITAL I TRUST MSC_19-H7		1.A	2,445,086	2,351,486	2,253,856	2,385,907		(13,166)			3.005	2.516	MON	5,889	70,660	09/27/2019	07/17/2052	718,852	
61771M-AV-2	MORGAN STANLEY CAPITAL I TRUST MSC_19-H7	0	1.A	95,087	91,447	87,650	92,795		(516)			3.005	2.512	MON	229	2,748	09/27/2019	07/17/2052	718,852	
61771M-AW-0	MORGAN STANLEY CAPITAL I TRUST MSC_19-H7		1.A	5,528,801	5,318,300	5,126,225	5,396,188		(22,878)			3.261	2.779	MON	14,452	173,424	01/10/2020	07/17/2052	10,901,909	
61771M-AW-0	MORGAN STANLEY CAPITAL I TRUST MSC_19-H7	CF	1.A	17,920,349	17,181,700	16,561,167	17,457,326		(80,445)			3.261	2.737	MON	46,691	560,275	01/10/2020	07/17/2052	10,901,909	
61771M-AW-0	MORGAN STANLEY CAPITAL I TRUST MSC_19-H7	0	1.A	1,660,725	1,600,000	1,542,215	1,622,383		(6,597)			3.261	2.798	MON	4,348	52,174	01/10/2020	07/17/2052	10,901,909	
61774L-BF-5	MORGAN STANLEY CAPITAL I TRUST MSC_22-L8	CF	1.A	34,422,875	38,800,000	36,550,624	35,417,418		439,290			3.791	5.424	MON	122,588	1,491,756	08/02/2023	04/16/2055	33,658,034	
63874T-AC-1	NATIXIS COMMERCIAL MORTGAGE SECURITIES N		1.A FE	371,455		104,710	116,684		(41,460)			0.639	5.499	MON	3,691	48,655	04/15/2019	08/17/2038	4,922	
63874T-AC-1	NATIXIS COMMERCIAL MORTGAGE SECURITIES N	0	1.A FE	123,818		34,903	38,895		(13,820)			0.639	5.499	MON	1,230	16,218	04/15/2019	08/17/2038	4,922	
63874T-AE-7	NATIXIS COMMERCIAL MORTGAGE SECURITIES N		1.G FE	356,580		100,805	112,752		(39,650)			0.305	5.251	MON	3,236	46,843	04/15/2019	08/17/2038	3,668	
63874T-AE-7	NATIXIS COMMERCIAL MORTGAGE SECURITIES N	0	1.G FE	118,953		33,628	37,613		(13,227)			0.305	5.251	MON	1,080	15,627	04/15/2019	08/17/2038	3,668	
63874T-AJ-6	NATIXIS COMMERCIAL MORTGAGE SECURITIES N		1.D FE	2,162,990	2,100,000	1,959,639	2,117,641		(7,588)			4.187	3.785	MON	7,328	87,931	04/12/2019	08/17/2038	2,809,770	
63874T-AJ-6	NATIXIS COMMERCIAL MORTGAGE SECURITIES N	0	1.D FE	720,997	700,000	653,213	705,903		(2,506)			4.187	3.784	MON	2,443	29,310	04/12/2019	08/17/2038	2,809,770	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
63874T-AL-1	NATIXIS COMMERCIAL MORTGAGE SECURITIES N		1.G FE	1,647,989	1,600,000	1,472,112	1,613,492		(5,782)			4.439	4.030	MON	5,918	71,021	04/12/2019	08/17/2038	2,208,138	
63874T-AL-1	NATIXIS COMMERCIAL MORTGAGE SECURITIES N	0	1.G FE	617,996	600,000	552,042	605,066		(2,162)			4.439	4.030	MON	2,219	26,633	04/12/2019	08/17/2038	2,208,138	
63874U-AA-2	NATIXIS COMMERCIAL MORTGAGE S CMB OTHER		1.A FE	4,737,959	4,600,000	4,444,762	4,647,805		(14,984)			3.622	3.252	MON	13,884	166,612	05/30/2019	05/17/2039	14,343,162	
63874U-AA-2	NATIXIS COMMERCIAL MORTGAGE S CMB OTHER	OF	1.A FE	8,033,930	7,800,000	7,536,770	7,881,060		(25,407)			3.622	3.252	MON	23,543	282,516	05/30/2019	05/17/2039	14,343,162	
63874U-AA-2	NATIXIS COMMERCIAL MORTGAGE S CMB OTHER	0	1.A FE	1,956,983	1,900,000	1,835,880	1,919,746		(6,189)			3.622	3.252	MON	5,735	68,818	05/30/2019	05/17/2039	14,343,162	
68271C-AA-0	1345T 2025-A0A		1.A	7,500,000	7,500,000	7,523,333	7,500,000					5.350	5.423	MON	18,948	225,875	05/23/2025	06/15/2030	7,533,438	
68271C-AC-6	1345T 2025-A0A		1.A	2,000,000	2,000,000	2,004,766	2,000,000					5.750	5.828	MON	5,431	64,389	05/23/2025	06/15/2030	2,009,584	
68271C-AE-2	1345T 2025-A0A		1.A	1,750,000	1,750,000	1,753,265	1,750,000					6.000	6.081	MON	4,958	58,613	05/23/2025	06/15/2030	1,758,750	
68271C-AG-7	1345T 2025-A0A		1.B	3,008,477	3,000,000	3,005,596	3,006,169		(2,307)			6.750	6.687	MON	9,563	112,166	05/29/2025	06/15/2030	3,016,875	
74166X-AA-0	PRIMA CAPITAL LTD PRIMA_2021-X		1.C FE	46,310,980	46,517,452	45,284,740	46,468,934		41,811			2.400	2.497	MON	18,607	1,116,419	11/09/2021	12/25/2051	8,326,662	
74166X-AB-8	PRIMA CAPITAL LTD PRIMA_2021-X		2.C FE	19,841,727	20,200,000	19,002,140	20,069,558		57,682			3.000	3.311	MON	8,417	606,000	11/09/2021	12/25/2051	5,895,377	
74167T-AA-8	PRIMA CAPITAL LTD PRIMA_20-8A		1.A FE	10,766,682	10,849,385	10,538,008	10,832,114		14,411			1.900	2.064	MON	6,299	206,138	07/01/2020	12/26/2070	10,866,563	
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURITIE		1.A	4,052,195	4,012,254	4,001,368	4,012,254		(2,275)			2.779	2.431	MON	9,292	111,500	07/01/2016	10/13/2048	199,243	
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURITIE	OF	1.A	8,135,721	8,055,531	8,033,674	8,055,531		(4,998)			2.779	2.431	MON	18,655	223,863	07/01/2016	10/13/2048	199,243	
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURITIE	0	1.A	348,127	344,695	343,760	344,695		(214)			2.779	2.431	MON	798	9,579	07/01/2016	10/13/2048	199,243	
784234-AA-4	SHR TRUST SHR_24-LXRY		1.A	4,000,000	4,000,000	4,008,328	4,000,000					5.700	5.782	MON	10,767	251,945	09/27/2024	10/15/2041	4,019,000	
784234-AC-0	SHR TRUST SHR_24-LXRY		1.A	8,000,000	8,000,000	8,019,789	8,000,000					6.200	6.288	MON	23,423	544,446	09/27/2024	10/15/2041	8,041,334	
78430E-AC-9	SG COMMERCIAL MORTGAGE SECURITIES TRUST	0	1.G FE	875,223		319,442	356,842		(87,660)			0.358	4.229	MON	7,705	104,944	09/30/2019	09/16/2039	15,391	
78430E-AC-9	SG COMMERCIAL MORTGAGE SECURITIES TRUST		1.G FE	1,455,292		531,158	593,345		(145,758)			0.358	4.229	MON	12,811	174,498	09/30/2019	09/16/2039	15,391	
78430E-AE-5	SG COMMERCIAL MORTGAGE SECURITIES TRUST		1.A	6,488,710	6,300,000	5,775,464	6,373,200		(19,943)			3.172	2.815	MON	16,653	199,836	09/27/2019	09/16/2039	7,589,007	
78430E-AE-5	SG COMMERCIAL MORTGAGE SECURITIES TRUST	0	1.A	3,881,897	3,769,000	3,455,194	3,812,792		(11,931)			3.172	2.815	MON	9,963	119,553	09/27/2019	09/16/2039	7,589,007	
830941-AA-8	SKY1 2025-LINE		1.A FE	4,342,712	4,353,596	4,375,163	4,350,935		3,409			6.339	6.469	MON	13,031	238,102	03/27/2025	04/15/2042	4,252,213	
88575J-AV-0	3650R COMMERCIAL MORTGAGE TRUST 3650R_22		1.A	3,756,412	3,800,000	3,901,001	3,766,172		3,352			5.291	5.419	MON	16,754	203,834	11/21/2022	11/18/2055	3,728,720	
88575J-AV-0	3650R COMMERCIAL MORTGAGE TRUST 3650R_22	OF	1.A	6,623,148	6,700,000	6,878,081	6,640,355		5,909			5.291	5.419	MON	29,540	359,392	11/21/2022	11/18/2055	3,728,720	
88575J-AV-0	3650R COMMERCIAL MORTGAGE TRUST 3650R_22	0	1.A	1,482,794	1,500,000	1,539,869	1,486,647		1,323			5.291	5.419	MON	6,613	80,461	11/21/2022	11/18/2055	3,728,720	
88575J-AW-8	3650R COMMERCIAL MORTGAGE TRUST 3650R_22		1.A	3,952,087	4,000,000	4,097,555	3,962,379		3,536			5.291	5.422	MON	17,636	214,562	11/21/2022	11/18/2055	2,257,940	
88575J-AW-8	3650R COMMERCIAL MORTGAGE TRUST 3650R_22	OF	1.A	2,964,065	3,000,000	3,073,166	2,971,784		2,652			5.291	5.422	MON	13,227	160,922	11/21/2022	11/18/2055	2,257,940	
88575J-AW-8	3650R COMMERCIAL MORTGAGE TRUST 3650R_22	0	1.A	988,022	1,000,000	1,024,389	990,595		884			5.291	5.422	MON	4,409	53,641	11/21/2022	11/18/2055	2,257,940	
88581E-AD-3	3650R COMMERCIAL MORTGAGE TRUST_21-PF1		1.A	10,646,412	12,032,666	10,709,644	11,017,568		148,527			2.522	4.084	MON	25,289	303,464	05/01/2023	11/18/2054	4,469,727	
88581E-AD-3	3650R COMMERCIAL MORTGAGE TRUST_21-PF1	OF	1.A	9,407,460	9,352,000	8,323,724	9,359,680		(5,100)			2.522	2.447	MON	19,655	235,857	05/01/2023	11/18/2054	4,469,727	
88581E-AD-3	3650R COMMERCIAL MORTGAGE TRUST_21-PF1	0	1.A	12,283,193	11,986,001	10,668,110	12,154,743		(30,567)			2.522	2.227	MON	25,191	302,287	05/01/2023	11/18/2054	4,469,727	
902055-AG-7	LIBERTY STREET TRUST LBTY_16-225		1.C	21,142,753	22,500,000	21,371,834	22,454,989		168,158			4.649	5.430	MON	87,159	1,060,439	02/17/2016	02/12/2036	21,081,349	
902055-AG-7	LIBERTY STREET TRUST LBTY_16-225	0	1.C	1,409,517	1,500,000	1,424,789	1,496,999		11,210			4.649	5.430	MON	5,811	70,696	02/17/2016	02/12/2036	21,081,349	
90276C-AE-1	UBS COMMERCIAL MORTGAGE TRUST UB		1.A	4,931,828	4,781,800	4,730,415	4,802,042		(17,383)			3.487	3.099	MON	13,895	166,741	06/28/2018	08/17/2050	4,246,550	
90276C-AE-1	UBS COMMERCIAL MORTGAGE TRUST UB	OF	1.A	14,781,783	14,353,450	14,199,209	14,410,348		(49,680)			3.487	3.117	MON	41,709	500,505	06/28/2018	08/17/2050	4,246,550	
90276C-AE-1	UBS COMMERCIAL MORTGAGE TRUST UB	0	1.A	826,289	800,000	791,403	803,582		(3,036)			3.487	3.082	MON	2,325	27,896	08/15/2017	08/17/2050	4,246,550	
90276E-AD-9	UBS COMMERCIAL MORTGAGE TRUST UB		1.A	3,171,717	3,140,535	3,110,090	3,142,464		(5,542)			3.196	3.009	MON	8,364	100,372	05/31/2017	06/17/2050	291,566	
90276E-AD-9	UBS COMMERCIAL MORTGAGE TRUST UB	OF	1.A	2,281,955	2,259,521	2,237,617	2,260,915		(3,993)			3.196	3.008	MON	6,018	72,214	05/31/2017	06/17/2050	291,566	
90276E-AD-9	UBS COMMERCIAL MORTGAGE TRUST UB	0	1.A	223,502	221,305	219,159	221,442		(392)			3.196	3.008	MON	589	7,073	05/31/2017	06/17/2050	291,566	
90276F-AW-4	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	OF	1.A	28,119,564	27,354,600	27,312,892	27,524,963		(85,824)			4.313	3.960	MON	98,326	1,179,913	09/26/2024	05/17/2051	23,661,040	
90276F-AW-4	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	0	1.A	515,228	500,000	499,238	503,570		(1,749)			4.313	3.921	MON	1,797	21,567	07/26/2018	05/17/2051	23,661,040	
90276F-AW-4	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C		1.A	4,337,150	4,209,800	4,203,381	4,239,591		(14,618)			4.313	3.924	MON	15,132	181,586	07/26/2018	05/17/2051	23,661,040	
90276G-AS-1	UBS COMMERCIAL MORTGAGE TRUST UB		1.A	2,448,247	2,377,000	2,330,747	2,387,127		(8,183)			3.426	3.059	MON	6,786	81,436	08/17/2017	08/17/2050	6,674,758	
90276G-AS-1	UBS COMMERCIAL MORTGAGE TRUST UB	OF	1.A	22,271,115	21,623,000	21,202,245	21,715,128		(74,448)			3.426	3.059	MON	61,734	740,804	08/17/2017	08/17/2050	6,674,758	
90276G-AS-1	UBS COMMERCIAL MORTGAGE TRUST UB	0	1.A	1,029,973	1,000,000	980,541	1,004,261		(3,443)			3.426	3.059	MON	2,855	34,260	08/17/2017	08/17/2050	6,674,758	
90276R-BE-7	UBS COMMERCIAL MORTGAGE TRUST UBSCM_17-C		1.A	1,029,954	1,000,000	985,960	1,004,596		(3,461)			3.563	3.192	MON	2,969	35,630	09/29/2017	10/17/2050	7,832,920	
90276R-BE-7	UBS COMMERCIAL MORTGAGE TRUST UBSCM_17-C	OF	1.A	19,054,145	18,500,000	18,240,253	18,585,021		(64,034)			3.563	3.192	MON	54,930	659,155	09/29/2017	10/17/2050	7,832,920	
90276T-AG-9	UBS COMMERCIAL MORTGAGE TRUST UBSCM_17-C		1.A	5,676,861	5,669,650	5,566,724	5,663,599		(979)			3.474	3.448	MON	16,414	196,963	04/01/2019	11/18/2050	8,965,095	
90276T-AG-9	UBS COMMERCIAL MORTGAGE TRUST UBSCM_17-C	OF	1.A	19,930,385	19,555,350	19,200,346	19,608,377		(44,090)			3.474	3.228	MON	56,613	679,353	04/01/2019	11/18/2050	8,965,095	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
90276T-AG-9	UBS COMMERCIAL MORTGAGE TRUST UBSCM_17-C	0	1.A	248,342	250,000	245,462	249,383		152			3.474	3.536	MON	724	8,685	04/01/2019	11/18/2050	8,965,095	
90276V-AD-1	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C		1.A	12,099,165	11,987,056	11,875,319	11,999,817		(14,645)			3.720	3.585	MON	37,160	445,918	09/26/2024	02/17/2051	17,783,293	
90276V-AD-1	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	CF	1.A	22,350,198	22,085,343	21,879,476	22,137,048		(40,520)			3.720	3.519	MON	68,465	821,575	04/04/2019	02/17/2051	17,783,293	
90276V-AD-1	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	0	1.A	1,676,705	1,656,379	1,640,939	1,660,406		(3,113)			3.720	3.514	MON	5,135	61,617	04/04/2019	02/17/2051	17,783,293	
90276Y-AD-5	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C		1.A	7,245,307	7,173,600	7,068,640	7,192,085		(8,661)			3.344	3.208	MON	19,988	239,856	03/27/2019	04/17/2052	16,801,594	
90276Y-AD-5	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C	CF	1.A	14,570,606	14,426,400	14,215,322	14,463,562		(17,414)			3.344	3.208	MON	40,197	482,361	03/27/2019	04/17/2052	16,801,594	
90276Y-AD-5	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C	0	1.A	1,211,995	1,200,000	1,182,442	1,203,099		(1,451)			3.344	3.208	MON	3,344	40,123	03/27/2019	04/17/2052	16,801,594	
90278K-AZ-4	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C		1.A	6,324,663	6,262,092	6,282,156	6,281,692		(10,092)			4.180	3.995	MON	21,815	261,774	11/28/2018	12/15/2051	7,859,924	
90278K-AZ-4	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	CF	1.A	9,505,273	9,411,236	9,441,390	9,440,693		(15,167)			4.180	3.995	MON	32,785	393,418	11/28/2018	12/15/2051	7,859,924	
90278K-AZ-4	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	0	1.A	2,266,642	2,244,218	2,251,408	2,251,242		(3,617)			4.180	3.995	MON	7,818	93,815	11/28/2018	12/15/2051	7,859,924	
90278M-AZ-0	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C	0	1.A	1,514,924	1,499,935	1,428,605	1,504,816		(1,737)			2.669	2.540	MON	3,336	40,027	09/26/2019	10/18/2052	2,394,925	
90278M-AZ-0	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C		1.A	2,524,873	2,499,892	2,381,008	2,508,027		(2,896)			2.669	2.540	MON	5,559	66,712	09/26/2019	10/18/2052	2,394,925	
90278M-AZ-0	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C	CF	1.A	35,348,227	34,998,487	33,334,109	35,111,226		(40,229)			2.669	2.541	MON	77,831	933,970	09/26/2019	10/18/2052	2,394,925	
90278P-AY-6	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C		1.A	2,974,343	2,731,496	2,682,586	2,826,078		(26,678)			2.987	0.856	MON	6,800	81,595	08/05/2021	12/17/2052	62,754	
90278P-AY-6	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C	0	1.A	849,812	780,427	766,453	807,576		(7,657)			2.987	0.847	MON	1,943	23,313	08/05/2021	12/17/2052	62,754	
90291J-AV-9	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C		1.A	6,210,068	6,148,935	6,089,047	6,158,795		(8,705)			3.854	3.698	MON	19,748	236,980	03/23/2018	03/17/2051	8,713,914	
90291J-AV-9	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	CF	1.A	20,965,889	20,845,695	20,642,669	20,835,826		(9,912)			3.854	3.801	MON	66,949	803,393	09/26/2024	03/17/2051	8,713,914	
90291J-AV-9	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	0	1.A	442,187	437,834	433,569	438,536		(620)			3.854	3.698	MON	1,406	16,874	03/23/2018	03/17/2051	8,713,914	
90353K-AX-7	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C		1.A	6,838,103	6,663,904	6,634,166	6,703,932		(21,657)			4.069	3.754	MON	22,598	271,181	05/29/2019	10/17/2051	6,641,909	
90353K-AX-7	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	CF	1.A	8,497,418	8,323,492	8,286,348	8,360,914		(21,698)			4.069	3.817	MON	28,226	338,716	05/29/2019	10/17/2051	6,641,909	
90353K-AX-7	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	0	1.A	418,225	409,492	407,664	411,389		(1,091)			4.069	3.812	MON	1,389	16,664	05/09/2019	10/17/2051	6,641,909	
92858T-AA-4	VLS COMMERCIAL MORTGAGE TRUST VLS_20-LAB	CF	1.A FE	16,550,000	20,000,000	17,181,248	17,173,404		502,114			2.130	5.489	MON	35,500	426,000	09/25/2024	10/10/2042	20,035,500	
92858T-AE-6	VLS COMMERCIAL MORTGAGE TRUST VLS_20-LAB		1.E FE	3,235,015	3,200,000	2,561,670	3,216,919		(3,704)			2.603	2.471	MON	6,940	84,441	10/21/2020	10/10/2042	3,708,025	
92858T-AE-6	VLS COMMERCIAL MORTGAGE TRUST VLS_20-LAB	0	1.E FE	505,471	500,000	400,261	502,644		(579)			2.603	2.471	MON	1,084	13,194	10/21/2020	10/10/2042	3,708,025	
92858T-AG-1	VLS COMMERCIAL MORTGAGE TRUST VLS_20-LAB		1.F FE	771,338	800,000	613,626	784,866		2,800			2.603	3.014	MON	1,735	21,110	10/21/2020	10/10/2042	701,518	
92858T-AG-1	VLS COMMERCIAL MORTGAGE TRUST VLS_20-LAB	0	1.F FE	96,417	100,000	76,703	98,108		350			2.603	3.014	MON	217	2,639	10/21/2020	10/10/2042	701,518	
92939G-AA-5	WFLD_14-MONT-A		1.A	10,261,961	9,960,187	9,627,822	9,960,187					3.755	2.887	MON	31,165	379,181	08/07/2014	08/12/2031	9,903,565	
92939G-AG-2	WFLD_14-MONT-B		1.G	19,865,540	19,600,000	18,691,162	19,600,000					3.755	2.887	MON	61,328	746,166	08/07/2014	08/12/2031	19,661,328	
92939G-AJ-6	WFLD_14-MONT-C		4.C	11,274,854	11,400,000	10,301,390	11,400,000					3.755	3.894	MON	35,671	433,995	08/07/2014	08/12/2031	11,435,671	
92939H-BA-2	WFRBS_14-C23		1.A	1,234,466	1,198,538	1,161,384	1,198,538					4.210	2.869	MON	4,205	50,428	09/18/2014	10/17/2057	1,167,038	
94989Y-AZ-6	WELLS FARGO COMMERCIAL MORTGAGE	CF	1.A	182,311	175,631	175,226	175,631		(572)			3.560	2.426	MON	521	6,252	02/16/2017	01/17/2059	21,874	
94989Y-AZ-6	WELLS FARGO COMMERCIAL MORTGAGE	0	1.A	44,805	43,530	43,430	43,530		(91)			3.560	2.426	MON	129	1,550	02/16/2017	01/17/2059	21,874	
94989Y-AZ-6	WELLS FARGO COMMERCIAL MORTGAGE		1.A	491,068	474,946	473,852	474,946		(1,223)			3.560	2.426	MON	1,409	16,908	02/16/2017	01/17/2059	21,874	
94990E-AA-2	WFCM 2018-AUS C		1.A	2,028,426	2,000,000	1,969,193	2,005,325		(3,360)			4.058	3.932	MON	6,764	82,293	07/20/2018	08/15/2036	4,063,697	
94990E-AA-2	WFCM 2018-AUS C	CF	1.A	2,079,137	2,050,000	2,018,423	2,055,516		(3,386)			4.058	3.931	MON	6,933	84,351	07/20/2018	08/15/2036	4,063,697	
94990E-AA-2	WFCM 2018-AUS C	0	1.A	101,421	100,000	98,460	100,269		(165)			4.058	3.931	MON	338	4,115	07/20/2018	08/15/2036	4,063,697	
94990E-AE-4	WFCM 2018-AUS C		1.A	1,006,135	1,000,000	978,082	1,000,635		(848)			4.058	3.964	MON	3,382	41,147	07/20/2018	08/15/2036	19,315,102	
94990E-AE-4	WFCM 2018-AUS C	CF	1.A	18,361,964	18,250,000	17,849,998	18,261,592		(15,475)			4.058	3.964	MON	61,720	750,926	07/20/2018	08/15/2036	19,315,102	
94990E-AE-4	WFCM 2018-AUS C	0	1.A	352,147	350,000	342,329	350,222		(297)			4.058	3.964	MON	1,184	14,401	07/20/2018	08/15/2036	19,315,102	
95000C-BB-8	WELLS FARGO COMMERCIAL MORTGAGE		1.A	1,462,656	1,420,121	1,417,507	1,420,121		(3,304)			3.635	2.477	MON	4,302	51,621	02/18/2016	01/17/2059	553,801	
95000C-BB-8	WELLS FARGO COMMERCIAL MORTGAGE	0	1.A	190,661	185,116	184,776	185,116		(441)			3.635	2.477	MON	561	6,729	02/18/2016	01/17/2059	553,801	
95000C-BD-4	WELLS FARGO COMMERCIAL MORTGAGE		1.A	5,441,862	5,283,500	5,220,942	5,283,500		(12,160)			3.988	3.847	MON	17,559	210,706	02/18/2016	01/17/2059	5,222,499	
95000C-BD-4	WELLS FARGO COMMERCIAL MORTGAGE	0	1.A	823,978	800,000	790,528	800,000		(1,854)			3.988	3.847	MON	2,659	31,904	02/18/2016	01/17/2059	5,222,499	
95000F-AT-3	WELLS FARGO COMMERCIAL MORTGAGE		1.A	15,093,513	14,742,100	14,622,863	14,742,986		(36,907)			2.931	2.663	MON	36,008	432,091	09/26/2024	07/17/2048	17,923,643	
95000F-AT-3	WELLS FARGO COMMERCIAL MORTGAGE	CF	1.A	4,623,335	4,502,000	4,465,587	4,503,413		(14,107)			2.931	2.606	MON	10,996	131,954	05/02/2017	07/17/2048	17,923,643	
95000F-AT-3	WELLS FARGO COMMERCIAL MORTGAGE	0	1.A	358,205	350,000	347,169	350,043		(956)			2.931	2.646	MON	855	10,259	05/02/2017	07/17/2048	17,923,643	
95000G-BA-1	WELLS FARGO COMMERCIAL MORTGAGE		1.A	5,090,761	4,942,750	4,742,728	4,946,907		(16,979)			2.814	2.461	MON	11,591	139,089	08/04/2016	08/17/2049	2,408,625	
95000G-BA-1	WELLS FARGO COMMERCIAL MORTGAGE	CF	1.A	11,851,835	11,507,250	11,041,578	11,516,929		(39,529)			2.814	2.461	MON	26,985	323,814	08/04/2016	08/17/2049	2,408,625	
95000G-BA-1	WELLS FARGO COMMERCIAL MORTGAGE	0	1.A	257,486	250,000	239,883	250,210		(859)			2.814	2.461	MON	586	7,035	08/04/2016	08/17/2049	2,408,625	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
95000H-BF-8	WELLS FARGO COMMERCIAL MORTGAGE		1.A	43,669,597	43,249,000	42,875,108	43,148,453		84,165			2.942	3.129	MON	106,032	1,272,386	09/26/2024	10/18/2049	23,887,191	
95000H-BF-8	WELLS FARGO COMMERCIAL MORTGAGE	CF	1.A	14,759,572	14,475,600	14,350,457	14,478,498		(33,174)			2.942	2.701	MON	35,489	425,872	04/07/2017	10/18/2049	23,887,191	
95000H-BF-8	WELLS FARGO COMMERCIAL MORTGAGE	0	1.A	1,167,610	1,150,000	1,140,058	1,149,893		(2,061)			2.942	2.751	MON	2,819	33,833	04/07/2017	10/18/2049	23,887,191	
95000J-AV-0	WELLS FARGO COMMERCIAL MORTGAGE		1.A	8,508,750	8,285,500	8,215,806	8,293,396		(22,892)			3.640	3.348	MON	25,133	301,592	09/26/2024	12/17/2059	10,189,986	
95000J-AV-0	WELLS FARGO COMMERCIAL MORTGAGE	CF	1.A	11,550,857	11,214,500	11,120,168	11,232,761		(39,735)			3.640	3.269	MON	34,017	408,208	11/22/2016	12/17/2059	10,189,986	
95000L-AZ-6	WELLS FARGO COMMERCIAL MORTGAGE		1.A	12,250,446	11,865,319	11,836,444	11,865,399		(38,673)			3.426	2.565	MON	33,875	406,506	08/10/2017	03/17/2059	3,756,194	
95000L-AZ-6	WELLS FARGO COMMERCIAL MORTGAGE	CF	1.A	7,759,964	7,571,519	7,553,092	7,562,587		(1,765)			3.426	3.426	MON	21,617	259,400	09/26/2024	03/17/2059	3,756,194	
95000L-AZ-6	WELLS FARGO COMMERCIAL MORTGAGE	0	1.A	608,177	591,418	589,979	591,418		(1,631)			3.426	2.575	MON	1,689	20,262	08/10/2017	03/17/2059	3,756,194	
95000L-BB-8	WELLS FARGO COMMERCIAL MORTGAGE		1.A	8,158,273	7,950,000	7,924,807	7,948,460		(13,236)			3.749	3.161	MON	24,837	298,045	09/26/2024	03/17/2059	7,223,999	
95000L-BB-8	WELLS FARGO COMMERCIAL MORTGAGE	0	1.A	360,179	350,000	348,891	350,000		(925)			3.749	3.038	MON	1,093	13,122	01/25/2018	03/17/2059	7,223,999	
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAGE		1.A	3,377,369	3,343,943	3,315,420	3,343,943		(4,032)			2.807	2.639	MON	7,822	93,864	10/21/2016	11/18/2059	430,746	
95000M-BP-5	WELLS FARGO COMMERCIAL MORTGAGE		1.A	3,688,164	3,580,850	3,542,042	3,586,013		(12,303)			3.065	2.710	MON	9,146	109,753	10/21/2016	11/18/2059	7,515,923	
95000M-BP-5	WELLS FARGO COMMERCIAL MORTGAGE	CF	1.A	10,782,900	10,469,150	10,355,688	10,484,477		(36,274)			3.065	2.707	MON	26,740	320,880	10/21/2016	11/18/2059	7,515,923	
95000P-AD-6	WFCM_16-C37		1.A	5,337,516	5,147,364	5,112,983	5,156,062		(21,504)			3.525	3.059	MON	15,120	181,445	09/26/2024	12/15/2049	503,902	
95000P-AD-6	WFCM_16-C37	0	1.A	196,827	187,860	186,605	188,575		(1,291)			3.525	2.764	MON	552	6,622	08/24/2017	12/15/2049	503,902	
95000P-AE-4	WELLS FARGO COMMERCIAL MORTGAGE		1.A	14,453,945	14,024,350	13,967,014	14,042,944		(43,741)			3.794	3.461	MON	44,340	532,084	09/26/2024	12/15/2049	22,280,171	
95000P-AE-4	WELLS FARGO COMMERCIAL MORTGAGE	CF	1.A	12,106,463	11,720,650	11,672,732	11,744,806		(46,013)			3.794	3.382	MON	37,057	444,681	08/09/2017	12/15/2049	22,280,171	
95000P-AE-4	WELLS FARGO COMMERCIAL MORTGAGE	0	1.A	313,957	300,000	298,774	301,056		(1,667)			3.794	3.212	MON	948	11,382	08/09/2017	12/15/2049	22,280,171	
95000X-AF-4	WELLS FARGO COMMERCIAL MORTGAGE		1.A	2,519,849	2,392,500	2,351,051	2,418,703		(19,336)			3.418	2.552	MON	6,815	81,776	08/05/2021	09/16/2050	5,753,086	
95000X-AF-4	WELLS FARGO COMMERCIAL MORTGAGE	CF	1.A	15,334,428	14,876,000	14,618,279	14,948,090		(59,945)			3.418	2.985	MON	42,372	508,462	08/05/2021	09/16/2050	5,753,086	
95000X-AF-4	WELLS FARGO COMMERCIAL MORTGAGE	0	1.A	1,572,267	1,450,000	1,424,879	1,479,166		(20,553)			3.418	1.930	MON	4,130	49,561	08/05/2021	09/16/2050	5,753,086	
95000Y-AY-1	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF		1.A	669,473	650,000	643,894	652,991		(2,249)			3.581	3.210	MON	1,940	23,277	10/05/2017	10/17/2050	7,969,596	
95000Y-AY-1	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	CF	1.A	17,841,172	17,250,000	17,087,966	17,343,513		(67,909)			3.581	3.159	MON	51,477	617,722	11/15/2017	10/17/2050	7,969,596	
95001C-AC-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF		3.C FE	8,410,000	8,410,000	7,146,286	8,410,000					4.922	4.810	MON	19,548	463,334	12/14/2017	12/15/2034	8,444,496	
95001L-AU-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF		1.A	8,077,704	7,959,800	7,925,573	7,962,864		(7,220)			4.012	3.907	MON	26,612	319,347	09/26/2024	03/17/2051	10,721,699	
95001L-AU-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	CF	1.A	15,902,258	15,439,100	15,372,712	15,532,836		(53,794)			4.012	3.629	MON	51,618	619,417	03/12/2018	03/17/2051	10,721,699	
95001L-AU-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	0	1.A	412,000	400,000	398,280	402,429		(1,394)			4.012	3.629	MON	1,337	16,048	03/12/2018	03/17/2051	10,721,699	
95001X-BB-1	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF		1.A	5,465,312	5,306,200	5,182,401	5,359,625		(17,449)			3.729	3.356	MON	16,489	197,868	04/29/2019	05/17/2052	9,826,366	
95001X-BB-1	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	CF	1.A	11,179,262	10,853,800	10,600,570	10,963,051		(35,684)			3.729	3.356	MON	33,728	404,738	04/29/2019	05/17/2052	9,826,366	
95001X-BB-1	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	0	1.A	926,987	900,000	879,002	909,074		(2,963)			3.729	3.355	MON	2,797	33,561	04/29/2019	05/17/2052	9,826,366	
95002D-BG-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF		1.A	10,574,547	10,278,550	10,339,964	10,359,235		(33,925)			4.442	4.065	MON	38,048	456,573	09/26/2024	09/16/2061	52,964,176	
95002D-BG-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	CF	1.A	62,692,808	60,871,000	61,234,704	61,368,653		(207,755)			4.442	4.053	MON	225,324	2,703,890	10/09/2018	09/16/2061	52,964,176	
95002D-BG-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	0	1.A	2,059,858	2,000,000	2,011,950	2,016,383		(6,837)			4.442	4.052	MON	7,403	88,840	10/09/2018	09/16/2061	52,964,176	
95002E-AZ-0	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF		1.A	1,752,980	1,634,123	1,589,178	1,667,919		(9,165)			2.651	1.525	MON	3,610	43,321	08/05/2021	02/18/2053	56,491	
95002E-AZ-0	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	0	1.A	461,311	430,033	418,205	442,247		(3,221)			2.651	1.129	MON	950	11,400	08/05/2021	02/18/2053	56,491	
95002R-AV-0	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF		1.A	4,485,152	4,231,276	4,086,495	4,333,759		(23,864)			2.422	1.323	MON	8,540	102,481	08/05/2021	06/17/2053	604,230	
95002R-AV-0	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	0	1.A	1,281,472	1,208,936	1,167,570	1,238,418		(6,784)			2.422	1.316	MON	2,440	29,280	08/05/2021	06/17/2053	604,230	
95002R-AW-8	WFCM_20-C56		1.A	1,640,214	1,568,715	1,466,643	1,607,378		(8,864)			2.194	1.534	MON	2,868	34,418	01/27/2021	06/17/2053	1,440,414	
95002R-AW-8	WFCM_20-C56	CF	1.A	5,467,380	5,229,050	4,888,810	5,357,876		(29,598)			2.194	1.534	MON	9,560	114,725	01/27/2021	06/17/2053	1,440,414	
95002R-AW-8	WFCM_20-C56	0	1.A	182,246	174,302	162,960	178,598		(985)			2.194	1.534	MON	319	3,824	01/27/2021	06/17/2053	1,440,414	
95002R-AX-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF		1.A	5,355,589	5,200,000	4,822,906	5,267,427		(16,623)			2.448	2.096	MON	10,608	127,296	05/27/2020	06/17/2053	2,809,919	
95002R-AX-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	CF	1.A	3,913,700	3,800,000	3,524,432	3,849,273		(12,148)			2.448	2.096	MON	7,752	93,024	05/27/2020	06/17/2053	2,809,919	
95002R-AX-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	0	1.A	308,976	300,000	278,245	303,890		(959)			2.448	2.096	MON	612	7,344	05/27/2020	06/17/2053	2,809,919	
95002U-AD-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF		1.A	3,008,870	2,979,118	2,708,535	2,993,318		(2,865)			1.810	1.678	MON	4,494	53,922	12/03/2020	07/15/2053	270,913	
95002U-AD-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	CF	1.A	6,378,026	6,314,959	5,741,394	6,345,059		(6,072)			1.810	1.678	MON	9,525	114,301	12/03/2020	07/15/2053	270,913	
95002U-AD-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	0	1.A	7,488,095	7,414,051	6,740,659	7,449,390		(7,129)			1.810	1.678	MON	11,183	134,194	12/03/2020	07/15/2053	270,913	
95003D-BJ-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF		1.A	3,044,542	3,003,572	2,681,476	3,022,194		(4,103)			2.342	2.176	MON	5,862	70,344	06/29/2022	08/17/2054	4,173,318	
95003D-BJ-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	CF	1.A	20,428,609	19,942,347	17,803,774	20,208,682		(50,008)			2.342	2.055	MON	38,921	467,050	06/29/2022	08/17/2054	4,173,318	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
95003D-BJ-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	0	1.A	691,132	730,000	651,716	703,142		4,039			2.342	2.970	MON	1,425	17,097	06/29/2022	08/17/2054	4,173,318	
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)				6,206,739,998	6,151,470,120	5,877,697,072	6,127,193,581	6,716,608	(6,623,833)	16,582,799		XXX	XXX	XXX	17,682,631	221,907,060	XXX	XXX	7,534,529,597	XXX
00090R-AQ-4	ABDLF 2023-1A		1.D FE	43,445,000	43,445,000	43,453,298	43,445,000					6.411	6.489	FMAN	456,500	1,075,483	05/29/2025	08/01/2035	737,704	
00090T-AA-5	ABPCI DIRECT LENDING FUND ABS LTD ABDLF_		1.F FE	3,040,530	3,040,530	3,014,629	3,040,530					3.199	3.197	JAJO	19,183	97,267	12/16/2020	12/29/2030	886,231	
00090T-AA-5	ABPCI DIRECT LENDING FUND ABS LTD ABDLF_	0	1.F FE	2,533,775	2,533,775	2,512,190	2,533,775					3.199	3.197	JAJO	15,986	81,055	12/16/2020	12/29/2030	886,231	
00119B-AA-1	AGL CLO LTD AGL_24-29		1.A FE	2,183,800	2,176,000	2,179,553	2,183,411		(389)			5.440	5.435	JAJO	23,675	115,395	02/26/2025	04/21/2037	232,098	
00119B-AB-9	AGL CLO LTD AGL_24-29		1.A FE	319,333	319,333	319,787	319,333					5.620	5.698	JAJO	3,589	19,838	01/16/2024	04/21/2037	323,820	
00119B-AC-7	AGL CLO LTD AGL_24-29		1.C FE	1,176,000	1,176,000	1,183,055	1,176,000					5.920	6.001	JAJO	13,924	76,633	01/16/2024	04/21/2037	302,632	
00119C-AN-1	AGL CLO LTD AGL_22-20A		1.A FE	9,361,467	9,361,467	9,384,515	9,361,467					5.254	5.327	JAJO	99,745	517,616	03/24/2025	10/20/2037	541,554	
00119C-AS-0	AGL CLO LTD AGL_22-20A		1.B FE	7,636,667	7,636,667	7,662,525	7,636,667					5.634	5.713	JAJO	87,252	473,119	09/13/2024	10/20/2037	343,625	
00121B-AA-7	AGL_2024-32A		1.A FE	9,250,000	9,250,000	9,271,849	9,250,000					5.250	5.322	JAJO	97,124	678,237	06/20/2024	07/21/2037	197,300	
00121B-AC-3	AGL_2024-32A		1.A FE	2,355,000	2,355,000	2,358,485	2,355,000					5.420	5.494	JAJO	25,528	177,635	06/20/2024	07/21/2037	2,386,910	
00121B-AE-9	AGL_2024-32A		1.B FE	4,580,000	4,580,000	4,587,497	4,580,000					5.520	5.596	JAJO	50,563	351,139	06/20/2024	07/21/2037	275,247	
00121B-AG-4	AGL_2024-32A		1.E FE	7,088,789	7,093,000	7,102,881	7,091,782		2,993			5.770	5.854	JAJO	81,853	418,223	04/30/2025	07/21/2037	478,066	
00122P-AA-5	AGL CLO LTD AGL_25-45		1.A FE	20,000,000	20,000,000	19,986,140	20,000,000					5.082	5.150	JAJO	141,167		10/03/2025	01/24/2039	371,129	
00122P-AC-1	AGL CLO LTD AGL_25-45		1.C FE	20,000,000	20,000,000	20,051,300	20,000,000					5.432	5.507	JAJO	150,889		10/03/2025	01/24/2039	454,756	
00263*-AA-0	ASIF FUNDING I LLC ASIF_24-1		1.F Z	45,574,157	45,574,157	45,667,466	45,574,157					5.708	6.484	MON	43,356	2,875,273	10/28/2024	08/01/2030	45,790,937	
00263*-AB-8	ASIF FUNDING I LLC ASIF_24-1		1.F Z	5,203,109	5,203,109	5,139,423	5,203,109					5.489	5.493	MON	4,760	362,752	12/08/2025	08/01/2030	5,226,908	
00791Y-AA-6	AG 2025-_42A		1.A FE	11,160,000	11,160,000	11,196,136	11,160,000					5.569	5.642	JAJO	326,297		05/28/2025	07/22/2038	173,140	
00791Y-AC-2	AGL 2025-42A		1.A FE	2,358,480	2,358,480	2,364,388	2,358,480					5.869	5.948	JAJO	72,672		05/28/2025	07/22/2038	2,393,437	
00791Y-AE-8	AGL 2025-42A		1.C FE	8,835,000	8,835,000	8,874,987	8,835,000					5.919	6.001	JAJO	274,553		05/28/2025	07/22/2038	932,757	
00791Y-AG-3	AGL 2025-42A		1.F FE	1,897,200	1,897,200	1,900,332	1,897,200					6.069	6.152	JAJO	60,451		05/28/2025	07/22/2038	389,371	
00851W-AL-3	AGL 2021-14A		1.A FE	2,000,000	2,000,000	2,000,186	2,000,000					5.000	5.068	JAJO	20,000	64,571	03/13/2025	12/04/2034	33,830	
00851W-AN-9	AGL CLO LTD AGL_21-14A		1.C FE	8,401,000	8,401,000	8,407,628	8,401,000					5.470	5.543	JAJO	91,906	294,700	03/13/2025	12/04/2034	1,621,640	
00889B-AE-1	AIMCO 2021-15A		1.A FE	12,205,000	12,205,000	12,211,127	12,205,000					5.082	5.144	JAJO	130,934	373,040	03/14/2025	04/19/2038	1,317,172	
00889B-AF-8	AIMCO 2021-15A		1.C FE	5,345,667	5,345,667	5,349,484	5,345,667					5.432	5.501	JAJO	61,298	173,782	03/13/2025	04/19/2038	723,420	
00889B-AG-6	AIMCO 2021-15A		1.F FE	3,011,000	3,011,000	3,006,751	3,011,000					5.632	5.702	JAJO	35,798	101,230	03/13/2025	04/19/2038	303,150	
00901F-AJ-5	AIMCO 2021-16A		1.A FE	25,250,000	25,250,000	25,305,272	25,250,000					5.282	5.345	JAJO	281,540	1,481,997	06/07/2024	07/17/2037	769,260	
00901F-AN-6	AIMCO 2021-16A		1.C FE	4,500,000	4,500,000	4,505,000	4,500,000					5.532	5.603	JAJO	52,550	275,525	06/07/2024	07/17/2037	48,201	
00901F-AQ-9	AIMCO 2021-16A		1.F FE	4,500,000	4,500,000	4,513,581	4,500,000					5.832	5.906	JAJO	55,400	289,212	06/07/2024	07/17/2037	1,111,452	
00901Q-AN-2	AIMCO CLO LTD AIMCO_23-20		1.A FE	15,000,000	15,000,000	14,967,315	15,000,000					5.104	5.174	JAJO	163,741		10/03/2025	10/18/2038	432,313	
00901Q-AQ-5	AIMCO CLO LTD AIMCO_23-20		1.A FE	5,000,000	5,000,000	5,009,700	5,000,000					5.344	5.420	JAJO	57,147		10/03/2025	10/18/2038	3,705,891	
00901Q-AS-1	AIMCO CLO LTD AIMCO_23-20		1.C FE	10,000,000	10,000,000	10,019,370	10,000,000					5.444	5.520	JAJO	116,433		10/03/2025	10/18/2038	2,025,057	
00901Q-AU-6	AIMCO CLO LTD AIMCO_23-20		1.F FE	7,000,000	7,000,000	7,032,781	7,000,000					5.644	5.722	JAJO	84,498		10/03/2025	10/18/2038	164,124	
00901Q-AW-2	AIMCO CLO LTD AIMCO_23-20		2.C FE	4,000,000	4,000,000	4,018,512	4,000,000					6.494	6.584	JAJO	55,557		10/03/2025	10/18/2038	1,461,389	
00901U-AA-1	AIMCO 2024-22A		1.A FE	12,000,000	12,000,000	12,031,080	12,000,000					5.384	5.456	JAJO	131,021	713,109	03/08/2024	04/20/2037	544,649	
00901U-AC-7	AIMCO 2024-22A		1.C FE	1,500,000	1,500,000	1,503,296	1,500,000					5.834	5.912	JAJO	17,746	95,964	03/08/2024	04/20/2037	320,248	
00901U-AG-8	AIMCO 2024-22A		2.C FE	1,200,000	1,200,000	1,206,059	1,200,000					7.284	7.382	JAJO	17,725	94,364	03/08/2024	04/20/2037	70,132	
00902D-AA-8	AIMCO CLO LTD AIMCO_25-28		1.A FE	20,000,000	20,000,000	20,003,440	20,000,000					4.947	5.007	JAJO	82,442		10/16/2025	01/18/2039	160,964	
00902D-AC-4	AIMCO CLO LTD AIMCO_25-28		1.A FE	3,000,000	3,000,000	3,000,483	3,000,000					5.147	5.214	JAJO	12,866		10/16/2025	01/18/2039	125,396	
00902D-AE-0	AIMCO CLO LTD AIMCO_25-28		1.C FE	9,000,000	9,000,000	9,001,386	9,000,000					5.297	5.365	JAJO	39,724		10/16/2025	01/18/2039	2,072,305	
00902D-AG-5	AIMCO CLO LTD AIMCO_25-28		1.F FE	3,000,000	3,000,000	3,000,435	3,000,000					5.447	5.516	JAJO	13,616		10/16/2025	01/18/2039	1,329,710	
01750W-AQ-2	ALLEGRO CLO LTD ALLEG_21-1A		1.A FE	9,555,000	9,555,000	9,578,056	9,555,000					5.224	5.296	JAJO	101,226	123,136	07/14/2025	07/20/2038	151,276	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
01750W-AS-8	ALLEGRO CLO LTD ALLEG_21-1A		1.A FE	3,185,000	3,185,000	3,190,430	3,185,000					5.534	5.613	JAJO	35,744	43,294	07/14/2025	07/20/2038	3,229,068	
01750W-AU-3	ALLEGRO CLO LTD ALLEG_21-1A		1.C FE	9,555,000	9,555,000	9,582,881	9,555,000					5.684	5.763	JAJO	110,138	133,147	07/14/2025	07/20/2038	655,447	
01750W-AW-9	ALLEGRO CLO LTD ALLEG_21-1A		1.E FE	3,185,000	3,185,000	3,196,463	3,185,000					5.984	6.067	JAJO	38,650	46,559	07/14/2025	07/20/2038	1,710,560	
01751V-AC-4	ALLEG 2025-2A		1.A FE	12,740,000	12,740,000	12,783,380	12,740,000					5.308	5.379	JAJO	370,052		05/08/2025	07/25/2037	515,408	
01751V-AG-5	ALLEG 2025-2A		1.C FE	9,555,000	9,555,000	9,615,798	9,555,000					5.808	5.886	JAJO	303,682		05/08/2025	07/26/2038	464,904	
01751V-AJ-9	ALLEG 2025-2A		1.F FE	2,229,000	2,229,000	2,246,790	2,229,000					6.208	6.291	JAJO	75,722		05/08/2025	07/26/2038	765,014	
03663Y-AA-5	ANTR_24-5A-A		1.A FE	22,910,000	22,910,000	22,931,742	22,910,000					5.454	5.532	JAJO	253,394	1,350,720	10/04/2024	10/20/2036	519,632	
03665C-AD-5	ANTR 2024-2A		1.A FE	18,504,000	18,504,000	18,543,839	18,504,000					5.564	5.642	JAJO	208,789	1,133,292	05/24/2024	07/21/2036	73,841	
03665C-AG-8	ANTR 2024-2A		1.C FE	6,500,000	6,500,000	6,515,425	6,500,000					5.834	5.916	JAJO	76,901	415,842	05/24/2024	07/21/2036	1,344,118	
03665J-AN-8	ANTR 2017-1A		1.A FE	15,273,334	15,273,334	15,294,213	15,273,334					5.374	5.449	JAJO	166,451	682,421	12/13/2024	01/21/2037	1,141,301	
03665J-AS-7	ANTR 2017-1A		1.C FE	9,927,667	9,927,667	9,952,496	9,927,667					5.784	5.864	JAJO	116,447	475,006	12/13/2024	01/21/2037	2,915,093	
03768U-AA-7	APIDOS CLO APID_21-35A		1.A FE	25,659,687	25,687,000	25,707,318	25,679,771		7,352			5.196	5.276	JAJO	270,649	1,477,540	08/18/2023	04/20/2034	617,413	
03770G-AL-0	APIDOS CLO APID_22-42A		1.A FE	3,000,000	3,000,000	2,999,913	3,000,000					5.084	5.155	JAJO	30,930	107,765	02/12/2025	04/20/2038	60,418	
03770G-AQ-9	APIDOS CLO APID_22-42A		1.C FE	12,000,000	12,000,000	11,999,616	12,000,000					5.384	5.459	JAJO	131,021	454,560	02/12/2025	04/20/2038	1,596,396	
03770G-AS-5	APID 2022-42A		1.F FE	5,000,000	5,000,000	5,007,345	5,000,000					5.584	5.664	JAJO	56,620	195,928	02/12/2025	04/20/2038	2,729,643	
03770Q-AA-2	APID 2024-47A		1.A FE	8,000,000	8,000,000	8,011,872	8,000,000					5.358	5.432	JAJO	78,584	475,499	02/06/2024	04/27/2037	48,523	
03770Q-AE-4	APID 2024-47A		1.B FE	1,000,000	1,000,000	1,001,909	1,000,000					5.808	5.888	JAJO	10,648	63,987	02/06/2024	04/27/2037	417,830	
03771E-AE-0	APIDOS CLO LIII LTD APID_25-53		1.C FE	11,068,000	11,068,000	11,156,799	11,068,000					5.784	5.865	JAJO	129,823	275,664	04/17/2025	07/20/2038	114,900	
03771M-AC-6	APIDOS CLO L APID_24-50A		1.A FE	7,636,667	7,636,667	7,657,798	7,636,667					5.434	5.509	JAJO	84,155	397,710	11/01/2024	01/20/2038	7,567,728	
03771M-AE-2	APIDOS CLO L APID_24-50A		1.C FE	11,455,000	11,455,000	11,491,026	11,455,000					5.534	5.611	JAJO	128,555	606,715	11/01/2024	01/20/2038	2,082,104	
03771M-AG-7	APIDOS CLO L APID_24-50A		1.F FE	3,403,000	3,403,000	3,406,328	3,403,000					5.734	5.814	JAJO	39,571	186,271	11/01/2024	01/20/2038	1,031,782	
03771V-AA-0	APIDOS CLO LTD APID_25-55		1.A FE	25,000,000	25,000,000	25,020,175	25,000,000					4.932	4.927	JAJO	30,827		11/14/2025	01/20/2039	25,305,939	
03771V-AE-2	APIDOS CLO LTD APID_25-55		1.C FE	10,000,000	10,000,000	10,008,000	10,000,000					5.272	5.267	JAJO	13,181		11/14/2025	01/20/2039	10,130,876	
03771V-AG-7	APIDOS CLO LTD APID_25-55		1.F FE	5,000,000	5,000,000	5,003,985	5,000,000					5.472	5.467	JAJO	6,840		11/14/2025	01/20/2039	5,067,938	
03990K-AA-9	ARES LXXVII CLO LTD ARES_25-77		1.A FE	18,600,000	18,600,000	18,650,108	18,600,000					5.214	5.283	JAJO	471,399		05/30/2025	07/15/2038	719,389	
03990K-AE-1	ARES LXXVII CLO LTD ARES_25-77		1.C FE	7,440,000	7,440,000	7,475,266	7,440,000					5.594	5.671	JAJO	202,303		05/30/2025	07/15/2038	1,951,702	
03990K-AG-6	ARES LXXVII CLO LTD ARES_25-77		1.F FE	3,720,000	3,720,000	3,731,197	3,720,000					5.744	5.824	JAJO	103,864		05/30/2025	07/15/2038	1,662,703	
04016D-AS-4	ARES CLO LTD ARES_16-41A		1.A FE	22,680,000	22,680,000	22,694,606	22,680,000					5.236	5.307	JAJO	257,304	1,314,229	02/17/2021	04/17/2034	407,063	
04016D-AU-9	ARES CLO LTD ARES_16-41A		1.C FE	4,283,000	4,283,000	4,295,399	4,283,000					5.616	5.691	JAJO	52,117	264,687	02/17/2021	04/17/2034	164,437	
04018E-AA-9	ARES CLO LTD ARES_21-59A		1.A FE	29,036,453	29,050,000	29,070,451	29,049,761		496			5.150	5.213	JAJO	274,259	1,680,732	03/08/2022	04/25/2034	448,144	
04018E-AE-1	ARES CLO LTD ARES_21-59A		1.F FE	1,750,000	1,750,000	1,751,654	1,750,000					6.020	6.102	JAJO	19,313	116,770	03/09/2021	04/25/2034	1,640,269	
04018E-AJ-0	ARES CLO LTD ARES_21-59A		1.C FE	550,000	550,000	514,074	550,000					2.780	2.780	JAJO	2,803	15,290	03/09/2021	04/25/2034	399,680	
04018E-AJ-0	ARES CLO LTD ARES_21-59A	0	1.C FE	800,000	800,000	747,744	800,000					2.780	2.780	JAJO	4,077	22,240	03/09/2021	04/25/2034	399,680	
04019H-AQ-6	ARES 2022-64A		1.A FE	22,910,000	22,910,000	22,974,377	22,910,000					5.265	5.336	JAJO	261,323	1,334,152	08/08/2024	10/24/2039	1,953,016	
04019H-AS-2	ARES 2022-64A		1.C FE	5,345,667	5,345,667	5,361,581	5,345,667					5.655	5.735	JAJO	65,492	332,440	08/08/2024	10/24/2039	308,232	
04020Q-AA-8	ARES 2024-ALF5A		1.A FE	22,910,000	22,910,000	22,969,795	22,910,000					5.358	5.428	JAJO	225,044	1,960,385	04/24/2024	07/27/2037	1,286,430	
04020Q-AE-0	ARES 2024-ALF5A		1.C FE	500,000	500,000	501,091	500,000					5.758	5.835	JAJO	5,278	45,573	04/24/2024	07/27/2037	294,621	
04020U-AA-9	ARES DIRECT LENDING CLO LLC ARESDL_25-1		1.A FE	22,910,000	22,910,000	22,912,703	22,910,000					5.264	5.337	JAJO	244,567	663,355	03/14/2025	04/15/2038	1,075,448	
04020U-AC-5	ARES DIRECT LENDING CLO LLC ARESDL_25-1		1.A FE	6,110,000	6,110,000	6,117,961	6,110,000					5.484	5.560	JAJO	67,951	184,120	03/14/2025	04/15/2038	6,193,775	
04020U-AE-1	ARES DIRECT LENDING CLO LLC ARESDL_25-1		1.C FE	9,165,000	9,165,000	9,171,480	9,165,000					5.584	5.661	JAJO	103,784	281,094	03/14/2025	04/15/2038	1,134,536	
05684C-AW-5	BAIN CAPITAL CREDIT CLO BCC_20-3		1.A FE	13,591,250	13,591,250	13,592,935	13,591,250					5.070	5.137	JAJO	133,982	770,233	10/08/2024	10/23/2034	848,442	
05684C-AX-3	BAIN CAPITAL CREDIT CLO BCC_20-3		1.A FE	3,818,334	3,818,334	3,799,483	3,818,334					5.260	5.329	JAJO	39,052	223,745	10/08/2024	10/23/2034	2,018,404	
05684C-AY-1	BAIN CAPITAL CREDIT CLO BCC_20-3		1.C FE	3,818,334	3,818,334	3,819,972	3,818,334					5.460	5.532	JAJO	40,536	231,488	10/08/2024	10/23/2034	1,011,072	
05685H-AC-7	BCC 2025-2A		1.A FE	6,370,000	6,370,000	6,386,097	6,370,000					5.534	5.609	JAJO	71,488	154,380	04/15/2025	07/19/2038	1,365,003	
05685H-AE-3	BCC 2025-2A		1.C FE	9,555,000	9,555,000	9,597,491	9,555,000					5.634	5.710	JAJO	109,170	235,445	04/15/2025	07/19/2038	1,989,654	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
05685H-AG-8	BCC 2025-2A		1.F FE	4,459,000	4,459,000	4,474,384	4,459,000					6.384	6.471	JAJO	57,727	123,437	04/15/2025	07/19/2038	1,903,272	
05685Q-AA-1	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A		1.A FE	22,250,000	22,250,000	22,314,948	22,250,000					5.374	5.446	JAJO	255,733	1,818,009	05/16/2024	07/16/2037	2,014,341	
05685Q-AC-7	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A		1.A FE	3,250,000	3,250,000	3,257,316	3,250,000					5.594	5.671	JAJO	38,884	275,006	05/16/2024	07/16/2037	3,295,448	
05685Q-AE-3	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A		1.C FE	4,842,308	4,842,308	4,853,547	4,842,308					5.744	5.822	JAJO	59,488	419,346	05/16/2024	07/16/2037	1,981,850	
056912-AA-6	BAIN CAPITAL CREDIT CLO LTD BCC_24-5		1.A FE	3,795,000	3,795,000	3,807,136	3,795,000					5.230	5.301	JAJO	39,695	231,410	08/22/2024	10/21/2037	107,717	
056912-AC-2	BAIN CAPITAL CREDIT CLO LTD BCC_24-5		1.A FE	6,110,000	6,110,000	6,109,792	6,110,000					5.430	5.505	JAJO	66,354	385,574	08/22/2024	10/21/2037	6,192,943	
056912-AE-8	BAIN CAPITAL CREDIT CLO LTD BCC_24-5		1.B FE	7,637,000	7,637,000	7,661,324	7,637,000					5.610	5.687	JAJO	85,687	496,561	08/22/2024	10/21/2037	2,320,376	
056912-AJ-7	BAIN CAPITAL CREDIT CLO LTD BCC_24-5		1.F FE	3,795,000	3,795,000	3,805,083	3,795,000					5.870	5.952	JAJO	44,553	257,250	08/22/2024	10/21/2037	162,215	
056920-AA-9	BCC 2024-1A		1.A FE	8,850,000	8,850,000	8,865,169	8,850,000					5.444	5.517	JAJO	103,043	532,457	01/25/2024	04/16/2037	431,790	
056920-AE-1	BCC 2024-1A		1.C FE	1,770,000	1,770,000	1,773,175	1,770,000					5.894	5.975	JAJO	22,312	114,567	01/25/2024	04/16/2037	66,537	
05874J-AL-4	BALLY 2022-21A		1.A FE	22,910,000	22,910,000	22,980,700	22,910,000					5.244	5.317	JAJO	243,638	1,329,014	09/30/2024	10/20/2037	294,911	
05874J-AN-0	BALLY 2022-21A		1.A FE	1,881,600	1,881,600	1,882,513	1,881,600					5.444	5.520	JAJO	20,773	112,957	09/30/2024	10/20/2037	1,907,211	
05874J-AQ-3	BALLY 2022-21A		1.C FE	9,545,834	9,545,834	9,569,250	9,545,834					5.584	5.662	JAJO	108,097	586,572	09/30/2024	10/20/2037	950,817	
05874J-AS-9	BALLY 2022-21A		1.F FE	3,795,000	3,795,000	3,799,171	3,795,000					5.834	5.915	JAJO	44,898	242,788	09/30/2024	10/20/2037	550,042	
05874V-AL-7	BALLY 2023-23A		1.A FE	2,518,000	2,518,000	2,534,730	2,518,000					5.708	5.786	JAJO	26,350	73,726	04/25/2025	04/25/2038	348,677	
05874V-AN-3	BALLY 2023-23A		1.C FE	13,662,000	13,662,000	13,733,930	13,662,000					5.808	5.886	JAJO	145,472	406,507	04/25/2025	04/25/2038	853,377	
05874V-AQ-6	BALLY 2023-23A		1.F FE	6,170,000	6,170,000	6,211,672	6,170,000					6.258	6.343	JAJO	70,788	196,774	04/25/2025	04/25/2038	213,656	
05876N-AA-7	BALLY 2024-26A		1.A FE	19,091,667	19,091,667	19,160,416	19,091,667					5.368	5.438	JAJO	187,887	1,680,930	04/29/2024	07/27/2037	388,217	
05876N-AC-3	BALLY 2024-26A		1.A FE	8,400,334	8,400,334	8,410,162	8,400,334					5.568	5.644	JAJO	85,750	763,597	04/29/2024	07/27/2037	8,517,266	
05876N-AE-9	BALLY 2024-26A		1.C FE	4,300,000	4,300,000	4,313,343	4,300,000					5.758	5.836	JAJO	45,392	402,538	04/29/2024	07/27/2037	836,888	
05876N-AG-4	BALLY 2024-26A		1.F FE	7,517,022	7,511,000	7,535,426	7,516,258		(764)			6.158	6.228	JAJO	84,796	597,668	03/18/2025	07/27/2037	609,415	
06763V-AA-3	BARINGS LOAN PARTNERS CLO LTD BABSN_24-1		1.A FE	10,806,771	10,809,000	10,821,376	10,809,000		2,229			5.514	5.590	JAJO	120,867	620,954	04/10/2025	01/21/2037	136,926	
08182F-AY-5	BSP 2020-20A		1.A FE	15,000,000	15,000,000	15,032,580	15,000,000					5.195	5.266	JAJO	168,823	125,543	08/07/2025	07/15/2037	500,141	
08182F-BC-2	BSP 2020-20A		1.C FE	10,000,000	10,000,000	10,036,230	10,000,000					5.505	5.584	JAJO	119,265	88,346	08/07/2025	10/15/2038	1,981,498	
08182F-BE-8	BSP 2020-20A		1.F FE	5,000,000	5,000,000	5,009,855	5,000,000					5.755	5.836	JAJO	62,341	46,048	08/07/2025	10/15/2038	1,138,254	
08182F-BG-3	BSP 2020-20A		2.C FE	1,000,000	1,000,000	1,004,775	1,000,000					6.605	6.697	JAJO	14,310	10,485	08/07/2025	10/15/2038	133,158	
08182T-AA-7	BSP 2024-37A		1.A FE	22,671,256	22,643,000	22,679,523	22,672,268		1,012			5.208	5.249	JAJO	216,195	1,134,165	03/19/2025	01/25/2038	302,283	
08182T-AC-3	BSP 2024-37A		1.C FE	9,164,000	9,164,000	9,197,055	9,164,000					5.508	5.582	JAJO	92,538	483,300	11/01/2024	01/25/2038	1,043,148	
08182T-AE-9	BSP 2024-37A		1.F FE	3,403,000	3,403,000	3,407,247	3,403,000					5.708	5.785	JAJO	35,611	185,483	11/01/2024	01/25/2038	780,285	
08182T-AG-4	BENEFIT STREET PARTNERS CLO LTD BSP_24-3		2.C FE	2,352,000	2,352,000	2,359,543	2,352,000					6.708	6.798	JAJO	28,925	148,973	11/01/2024	01/25/2038	499,866	
08183F-AA-6	BENEFIT STREET PARTNERS CLO LTD BSP_24-3		1.A FE	9,991,078	9,991,667	10,004,666	9,991,667		589			5.168	5.236	JAJO	94,667	473,803	03/14/2025	01/25/2038	100,520	
08183F-AC-2	BENEFIT STREET PARTNERS CLO LTD BSP_24-3		1.C FE	9,164,000	9,164,000	9,198,090	9,164,000					5.508	5.582	JAJO	92,538	460,866	11/27/2024	01/25/2038	1,390,006	
08186A-AJ-5	BENEFIT STREET PARTNERS CLO LTD BSP_22-2		1.A FE	15,274,000	15,274,000	15,313,605	15,274,000					5.264	5.338	JAJO	163,052	889,137	07/03/2024	07/20/2037	577,954	
08186A-AL-0	BENEFIT STREET PARTNERS CLO LTD BSP_22-2		1.C FE	3,403,000	3,403,000	3,406,930	3,403,000					5.584	5.662	JAJO	38,536	209,107	07/03/2024	07/20/2037	264,817	
08186A-AN-6	BENEFIT STREET PARTNERS CLO LTD BSP_22-2		1.F FE	3,011,000	3,011,000	3,017,088	3,011,000					5.884	5.966	JAJO	35,928	194,153	07/03/2024	07/20/2037	874,636	
08186A-AQ-9	BENEFIT STREET PARTNERS CLO LTD BSP_22-2		2.B FE	3,795,000	3,795,000	3,814,290	3,795,000					6.884	6.979	JAJO	52,979	283,078	07/03/2024	07/20/2037	1,937,880	
08186K-AL-8	BSP 2023-30A		1.A FE	4,578,667	4,578,667	4,581,996	4,578,667					5.128	5.196	JAJO	43,045	131,068	03/28/2025	04/26/2038	36,630	
08186K-AN-4	BSP 2023-30A		1.A FE	1,568,000	1,568,000	1,572,227	1,568,000					5.458	5.533	JAJO	15,690	47,544	03/28/2025	04/26/2038	1,589,395	
08186K-AQ-7	BSP 2023-30A		1.C FE	7,636,667	7,636,667	7,658,370	7,636,667					5.608	5.684	JAJO	78,515	237,442	03/28/2025	04/26/2038	2,339,805	
08186K-AS-3	BSP 2023-30A		1.F FE	4,174,500	4,174,500	4,185,713	4,174,500					5.708	5.784	JAJO	43,685	131,940	03/28/2025	04/26/2038	1,840,012	
08186V-AN-0	BSP 2021-23A		1.A FE	12,000,000	12,000,000	11,976,888	12,000,000					4.958	5.018	JAJO	109,076	185,924	07/01/2025	04/25/2034	697,458	
08187N-AA-5	BENEFIT STREET PARTNERS CLO LTD BSP_25-4		1.A FE	23,000,000	23,000,000	23,018,630	23,000,000					4.944	5.013	JAJO	41,062		11/14/2025	01/18/2039	155,528	
08187N-AC-1	BENEFIT STREET PARTNERS CLO LTD BSP_25-4		1.A FE	4,000,000	4,000,000	4,003,216	4,000,000					5.174	5.246	JAJO	7,474		11/14/2025	01/18/2039	936,764	
08187N-AE-7	BENEFIT STREET PARTNERS CLO LTD BSP_25-4		1.C FE	10,000,000	10,000,000	10,008,020	10,000,000					5.274	5.350	JAJO	19,045		11/14/2025	01/18/2039	1,044,922	
08187N-AG-2	BENEFIT STREET PARTNERS CLO LTD BSP_25-4		1.F FE	4,000,000	4,000,000	4,003,192	4,000,000					5.474	5.552	JAJO	7,907		11/14/2025	01/18/2039	826,825	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
09609Q-AA-6	BLUEBERRY PARK CLO LTD BLUEPK_24-1		1.A FE	13,746,000	13,746,000	13,768,406	13,746,000					5.234	5.307	JAJO	145,904	907,099	07/26/2024	10/20/2037	1,546,854	
09609Q-AC-2	BLUEBERRY PARK CLO LTD BLUEPK_24-1		1.C FE	3,795,000	3,795,000	3,802,913	3,795,000					5.534	5.611	JAJO	42,590	263,367	07/26/2024	10/20/2037	1,723,520	
09609Q-AG-3	BERRY 2024-1A		2.C FE	579,580	580,160	581,776	580,160		580			6.784	6.878	JAJO	7,981	31,543	03/24/2025	10/20/2037	74,295	
11765E-AA-9	BRYANT PARK FUNDING 2025-27 BRYPK_25-27		1.A FE	19,110,000	19,110,000	19,162,189	19,110,000					5.534	5.608	JAJO	393,610		07/16/2025	07/20/2038	312,906	
11765E-AE-1	BRYANT PARK FUNDING 2025-27 BRYPK_25-27		1.C FE	8,281,000	8,281,000	8,303,450	8,281,000					5.904	5.984	JAJO	181,969		07/16/2025	07/20/2038	787,098	
11765E-AN-1	BRYANT PARK FUNDING 2025-27 BRYPK_25-27		1.F FE	4,459,000	4,459,000	4,457,881	4,459,000					6.104	6.187	JAJO	101,303		07/16/2025	07/20/2038	510,082	
12511A-AA-2	CBAM_20-13A-A		1.A FE	8,100,000	8,100,000	8,104,658	8,100,000					5.576	5.649	JAJO	91,587	497,042	11/24/2020	01/20/2034	106,528	
12511A-AC-8	CBAM LTD CBAM_2020-13A		1.C FE	1,800,000	1,800,000	1,801,242	1,800,000					5.946	6.028	JAJO	21,703	117,188	12/01/2021	01/20/2034	569,849	
12511W-AH-9	CCS8 UNITRANCHE PTNR 2024-1 FUNDED		1.E Z	68,213,306	68,213,306	68,289,487	68,213,306					5.586	5.682	JAJO	966,371	3,178,072	08/29/2025	04/28/2029	69,262,342	
12570L-AA-6	CIFC FUNDING LTD CIFC_22-1A		1.A FE	37,875,000	37,875,000	37,908,141	37,875,000					5.202	5.258	JAJO	415,914	2,192,275	01/27/2022	04/17/2035	3,217,789	
12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A		1.C FE	7,247,500	7,250,000	7,252,929	7,249,458		1,039			5.682	5.753	JAJO	86,961	454,927	03/25/2024	04/17/2035	2,962,984	
12570L-AE-8	CIFC FUNDING LTD CIFC_22-1		1.F FE	955,500	1,000,000	1,000,723	971,496		5,818			5.982	6.640	JAJO	12,628	65,790	04/18/2023	04/17/2035	1,014,954	
12571K-AA-7	CIFC FUNDING LTD CIFC_22-3A		1.A FE	21,623,490	22,120,000	22,140,218	21,973,295		76,344			5.280	5.561	JAJO	233,585	1,297,893	10/24/2022	04/23/2035	1,460,458	
12571K-AG-4	CIFC 2022-3A		2.C FE	250,300	250,000	250,333	250,171		(57)			7.620	7.710	JAJO	3,810	20,600	06/04/2024	04/23/2035	9,418	
12575V-AA-9	CIFC FUNDING 2025-VII LTD CIFC_25-7		1.A FE	20,000,000	20,000,000	20,029,600	20,000,000					4.969	5.036	JAJO	63,490		10/28/2025	01/24/2039	3,626,173	
12575V-AC-5	CIFC FUNDING 2025-VII LTD CIFC_25-7		1.A FE	5,000,000	5,000,000	5,003,165	5,000,000					5.169	5.240	JAJO	16,511		10/28/2025	01/24/2039	5,064,610	
12575V-AE-1	CIFC FUNDING 2025-VII LTD CIFC_25-7		1.C FE	12,000,000	12,000,000	12,007,536	12,000,000					5.319	5.394	JAJO	40,777		10/28/2025	01/24/2039	2,030,605	
12575V-AG-6	CIFC FUNDING 2025-VII LTD CIFC_25-7		1.F FE	5,000,000	5,000,000	5,003,110	5,000,000					5.519	5.597	JAJO	17,629		10/28/2025	01/24/2039	444,952	
13875G-AA-7	CANYON CLO LTD CANYC_25-3		1.A FE	10,000,000	10,000,000	10,003,050	10,000,000					4.944	5.006	JAJO	28,837		10/30/2025	01/18/2039	22,219	
13875G-AE-9	CANYON CLO LTD CANYC_25-3		1.C FE	12,000,000	12,000,000	12,003,480	12,000,000					5.314	5.384	JAJO	37,195		10/30/2025	01/18/2039	3,580,310	
13875G-AG-4	CANYON CLO LTD CANYC_25-3		1.E FE	1,670,000	1,670,000	1,670,474	1,670,000					5.464	5.535	JAJO	5,322		10/30/2025	01/18/2039	621,395	
13875G-AN-9	CANYON CLO LTD CANYC_25-3		1.F FE	830,000	830,000	830,226	830,000					5.764	5.838	JAJO	2,791		10/30/2025	01/18/2039	214,984	
13876J-AC-6	CANYC_12-1RA-A		1.A FE	1,326,215	1,326,215	1,326,355	1,326,215					5.316	5.299	JAJO	15,276	77,925	07/10/2018	07/15/2030	80,471	
13877J-AA-9	CANYON CLO LTD CANYC_2022-1		1.A FE	27,425,907	27,468,000	27,483,382	27,473,197		7,091			5.224	5.290	JAJO	310,879	1,514,957	02/26/2025	04/16/2035	302,658	
13877J-AC-5	CANYON CLO LTD CANYC_2022-1		1.C FE	9,500,000	9,500,000	9,504,380	9,500,000					5.744	5.821	JAJO	118,223	600,460	02/02/2022	04/16/2035	2,081,804	
13887P-AK-1	CANYON CAPITAL CLO LTD CANYC_16-		1.A FE	4,779,605	4,806,038	4,807,980	4,789,070					5.236	5.792	JAJO	54,524	278,494	03/27/2020	07/15/2031	307,024	
13891G-AC-9	CANYON CAPITAL CLO LTD CANYC_25-1		1.A FE	6,873,000	6,873,000	6,851,969	6,873,000					5.355	5.428	JAJO	79,737	221,766	03/10/2025	04/15/2038	1,717,421	
13891G-AE-5	CANYON CAPITAL CLO LTD CANYC_25-1		1.B FE	9,927,667	9,927,667	9,951,871	9,927,667					5.505	5.583	JAJO	118,402	328,685	03/10/2025	04/15/2038	3,758,884	
13891G-AG-0	CANYON CAPITAL CLO LTD CANYC_25-1		1.E FE	4,578,667	4,578,667	4,595,104	4,578,667					5.755	5.836	JAJO	57,088	158,013	03/10/2025	04/15/2038	213,680	
14319P-AA-9	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24		1.A FE	15,273,334	15,273,334	15,316,832	15,273,334					5.198	5.266	JAJO	145,549	823,893	10/10/2024	10/26/2037	2,704,396	
14319P-AC-5	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24		1.A FE	7,636,667	7,636,667	7,640,363	7,636,667					5.458	5.532	JAJO	76,415	430,699	10/10/2024	10/26/2037	6,173,436	
14319P-AE-1	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24		1.C FE	7,636,667	7,636,667	7,665,969	7,636,667					5.558	5.633	JAJO	77,815	437,911	10/10/2024	10/26/2037	2,704,334	
15032A-AN-7	CEDAR FUNDING LTD CEDF_16-5A		1.A FE	5,433,309	5,446,467	5,449,195	5,446,950		132			5.243	5.260	JAJO	60,287	317,549	07/30/2020	07/17/2031	218,998	
15032Q-AA-0	CEDAR FUNDING LTD CEDF_2022-15A		1.A FE	21,651,792	21,684,000	21,684,000	21,671,259		7,466			5.204	5.294	JAJO	228,841	1,249,123	08/29/2023	04/20/2035	980,398	
15032Q-AC-6	CEDAR FUNDING LTD CEDF_2022-15A		1.C FE	6,830,095	6,831,000	6,831,000	6,830,777		305			5.684	5.763	JAJO	78,739	426,658	01/19/2024	04/20/2035	2,722,776	
15032Q-AE-2	CEDAR FUNDING LTD CEDF_2022-15A		1.F FE	2,850,000	2,850,000	2,850,000	2,850,000					6.034	6.118	JAJO	34,874	188,094	02/16/2022	04/20/2035	1,124,634	
15032Q-AL-6	CEDAR FUNDING LTD CEDF_22-15A		1.A FE	20,000,000	20,000,000	20,000,000	20,000,000					4.981	4.976	JAJO			12/18/2025	01/20/2039	20,249,051	
15032Q-AN-2	CEDAR FUNDING LTD CEDF_22-15A		1.C FE	10,000,000	10,000,000	10,000,000	10,000,000					5.351	5.346	JAJO			12/18/2025	01/20/2039	10,133,775	
15033C-AC-6	CEDAR FUNDING LTD CEDF_24-19A		1.A FE	30,359,584	30,273,334	30,318,683	30,355,130		(4,454)			5.190	5.204	JAJO	305,497	1,327,201	02/26/2025	01/25/2038	1,324,811	
15033C-AE-2	CEDAR FUNDING LTD CEDF_24-19A		1.A FE	3,818,334	3,818,334	3,820,148	3,818,334					5.460	5.534	JAJO	40,536	175,474	12/03/2024	01/25/2038	3,870,452	
15033C-AG-7	CEDAR FUNDING LTD CEDF_24-19A		1.C FE	9,164,000	9,164,000	9,193,765	9,164,000					5.560	5.640	JAJO	99,069	428,316	12/03/2024	01/25/2038	1,291,394	
15033C-AN-2	CEDAR FUNDING LTD CEDF_24-19A		1.F FE	3,245,584	3,245,584	3,250,832	3,245,584					5.810	5.893	JAJO	36,665	158,051	12/03/2024	01/25/2038	830,000	
17151P-AA-3	CHMML 2024-2A		1.A FE	31,500,000	31,500,000	31,573,931	31,500,000					5.584	5.662	JAJO	356,706	2,560,960	05/31/2024	07/21/2036	321,977	
17151P-AC-9	CHMML 2024-2A		1.C FE	7,500,000	7,500,000	7,484,843	7,500,000					5.834	5.914	JAJO	88,732	633,763	05/31/2024	07/21/2036	3,713,376	
17181U-AA-6	CIFC 2024-2A		1.A FE	22,839,862	22,849,417	22,894,202	22,844,714		4,852			5.377	5.455	JAJO	242,326	1,317,307	04/09/2025	04/22/2037	499,295	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
17181W-AA-2	CIFC_2024-4A		1.A FE	9,164,000	9,164,000	9,186,488	9,164,000					5.244	5.315	JAJO	102,779	531,296	09/06/2024	10/16/2037	78,653	
17181W-AC-8	CIFC 2024-4A		1.C FE	7,637,000	7,637,000	7,661,194	7,637,000					5.594	5.671	JAJO	91,370	469,793	09/06/2024	10/16/2037	1,334,242	
17181W-AE-4	CIFC 2024-4A		1.F FE	7,637,000	7,637,000	7,651,686	7,637,000					5.844	5.929	JAJO	95,454	489,097	09/06/2024	10/16/2037	2,360,972	
171929-AA-0	CHURCHILL MIDDLE MARKET CLO LTD CHMML_24		1.A FE	22,910,000	22,910,000	22,959,325	22,910,000					5.457	5.531	JAJO	246,583	1,321,679	10/02/2024	10/22/2035	600,260	
171929-AC-6	CHURCHILL MIDDLE MARKET CLO LTD CHMML_24		1.C FE	7,636,667	7,636,667	7,640,340	7,636,667					5.707	5.784	JAJO	85,960	459,068	10/02/2024	10/22/2035	951,794	
25254A-AA-5	DCLO 2025-9A		1.A FE	30,547,000	30,547,000	30,546,145	30,547,000					5.054	5.124	JAJO	313,085	1,039,867	01/27/2025	04/20/2038	2,265,934	
25254A-AE-7	DCLO 2025-9A		1.C FE	9,164,000	9,164,000	9,174,740	9,164,000					5.434	5.511	JAJO	100,986	333,624	01/27/2025	04/20/2038	3,305,727	
25255Y-AA-2	DIAMETER CAPITAL CLO 12 LTD DCLO_25-12		1.A FE	20,000,000	20,000,000	19,972,980	20,000,000					5.156	5.225	JAJO	126,031		10/07/2025	10/20/2038	337,763	
25255Y-AC-8	DIAMETER CAPITAL CLO 12 LTD DCLO_25-12		1.C FE	7,000,000	7,000,000	7,007,994	7,000,000					5.516	5.591	JAJO	47,191		10/07/2025	10/20/2038	619,994	
25255Y-AE-4	DIAMETER CAPITAL CLO 12 LTD DCLO_25-12		1.F FE	4,000,000	4,000,000	4,000,588	4,000,000					5.716	5.793	JAJO	27,944		10/07/2025	10/20/2038	177,083	
25290B-AA-9	DIAMETER CAPITAL CLO 10 LTD DCLO_25-10A		1.A FE	12,740,000	12,740,000	12,764,181	12,740,000					5.194	5.266	JAJO	134,193	343,870	04/07/2025	04/20/2038	338,768	
25290B-AC-5	DIAMETER CAPITAL CLO 10 LTD DCLO_25-10A		1.C FE	7,644,000	7,644,000	7,685,125	7,644,000					5.784	5.865	JAJO	89,661	227,995	04/07/2025	04/20/2038	1,461,931	
26251L-AC-8	DRYDEN SENIOR LOAN FUND DRSLF_18-64A		1.A FE	3,789,154	3,798,353	3,799,774	3,802,762					5.116	5.067	JAJO	39,405	248,921	11/15/2019	04/18/2031	599,889	
26251L-AE-4	DRYDEN SENIOR LOAN FUND DRSLF_18-64A		1.A FE	4,560,000	4,560,000	4,561,491	4,560,000					5.546	5.609	JAJO	51,282	281,053	03/20/2018	04/18/2031	1,453,092	
28924A-AB-7	ELM TRUST MDCP_20-4A		1.F FE	383,483	383,484	382,854	383,513	(2,206)				2.286	2.286	MON	268	8,766	10/16/2020	10/22/2029	1,584	
28924A-AB-7	ELM TRUST MDCP_20-4A	0	1.F FE	28,406	28,406	28,360	28,408	(163)				2.286	2.286	MON	20	649	10/16/2020	10/22/2029	1,584	
28924A-AC-5	ELM TRUST MDCP_20-4A		2.C FE	134,702	134,706	134,483	134,836	(970)				3.866	3.865	MON	159	5,208	10/16/2020	10/20/2029	10,381	
28924A-AC-5	ELM TRUST MDCP_20-4A	0	2.C FE	12,246	12,246	12,226	12,258	(88)				3.866	3.865	MON	14	473	10/16/2020	10/20/2029	10,381	
289338-AB-1	ELM TRUST MDCP_20-3A		1.F FE	157,337	157,341	157,137	178,022					2.954	2.955	MON	142	4,648	08/26/2020	08/20/2029	76,570	
289338-AB-1	ELM TRUST MDCP_20-3A	0	1.F FE	4,826	4,826	4,820	5,461					2.954	2.955	MON	4	143	08/26/2020	08/20/2029	76,570	
289338-AC-9	ELM TRUST MDCP_20-3A		2.C FE	52,120	52,121	52,052	62,715					4.481	4.482	MON	71	2,336	08/26/2020	08/20/2029	4,585	
289338-AC-9	ELM TRUST MDCP_20-3A	0	2.C FE	2,127	2,127	2,125	2,560					4.481	4.482	MON	3	95	08/26/2020	08/20/2029	4,585	
29001V-AU-3	ELMW6 2020-3A		1.A FE	18,938,827	18,946,000	18,986,279	18,943,890		5,063			5.264	5.334	JAJO	202,251	1,055,487	04/04/2025	07/20/2037	589,247	
29001V-AW-9	ELMW6 2020-3A		1.C FE	5,300,000	5,300,000	5,312,778	5,300,000					5.584	5.657	JAJO	60,017	328,736	06/17/2024	07/20/2037	97,795	
29001V-AY-5	ELMW6 2020-3A		1.F FE	3,750,000	3,750,000	3,758,730	3,750,000					5.934	6.012	JAJO	45,126	245,977	06/17/2024	07/20/2037	36,929	
29002Q-AS-8	ELMW7 2020-4A		1.A FE	7,636,670	7,636,670	7,658,358	7,636,670					5.242	5.305	JAJO	84,505	455,856	09/26/2024	10/19/2037	5,484	
29002Q-AU-3	ELMW7 2020-4A		1.A FE	2,619,000	2,619,000	2,624,005	2,619,000					5.432	5.501	JAJO	30,031	161,520	09/26/2024	10/19/2037	2,654,564	
29002Q-AW-9	ELMW7 2020-4A		1.C FE	7,636,667	7,636,667	7,652,017	7,636,667					5.582	5.653	JAJO	89,986	482,903	09/26/2024	10/19/2037	1,262,380	
29002Q-AY-5	ELMW7 2020-4A		1.F FE	2,352,000	2,352,000	2,359,597	2,352,000					5.882	5.956	JAJO	29,204	156,078	09/26/2024	10/19/2037	588,669	
29003H-AA-6	ELMWOOD CLO ELM_24-31		1.A FE	22,876,666	22,876,666	22,950,009	22,876,666					5.232	5.293	JAJO	252,663	1,534,999	07/12/2024	07/17/2037	2,252,039	
29003H-AE-8	ELMWOOD CLO ELM_24-31		1.C FE	5,345,667	5,345,667	5,362,239	5,345,667					5.532	5.603	JAJO	62,426	377,131	07/12/2024	07/17/2037	1,210,404	
29003H-AG-3	ELMWOOD CLO ELM_24-31		1.F FE	3,741,968	3,741,968	3,752,363	3,741,968					5.832	5.906	JAJO	46,068	276,902	07/12/2024	07/17/2037	5,922	
29004C-AA-6	ELM26 2024-1A		1.A FE	39,678,457	39,678,457	39,775,749	39,678,457					5.384	5.451	JAJO	433,227	2,380,186	02/15/2024	04/20/2037	1,736,382	
29004C-AE-8	ELM26 2024-1A		1.C FE	8,927,653	8,927,653	8,948,588	8,927,653					5.884	5.962	JAJO	106,528	581,048	02/15/2024	04/20/2037	767,386	
29004C-AG-3	ELM26 2024-1A		1.F FE	1,653,269	1,653,269	1,658,178	1,653,269					6.284	6.366	JAJO	21,068	114,343	02/15/2024	04/20/2037	961,100	
29004C-AJ-7	ELM26 2024-1A		2.C FE	1,881,600	1,881,600	1,889,049	1,881,600					7.484	7.582	JAJO	28,557	153,153	02/15/2024	04/20/2037	57,729	
29004N-AA-2	ELM35_24-11A-A		1.A FE	8,400,334	8,400,334	8,420,806	8,400,334					5.224	5.295	JAJO	87,774	423,202	10/18/2024	10/19/2037	1,630,887	
29004N-AC-8	ELM35_24-11A-B		1.C FE	13,746,000	13,746,000	13,803,431	13,746,000					5.534	5.607	JAJO	154,266	730,390	10/18/2024	10/19/2037	2,664,640	
29004N-AE-4	ELM35_24-11A-C		1.F FE	2,352,000	2,352,000	2,355,770	2,352,000					5.734	5.810	JAJO	27,349	129,154	10/18/2024	10/19/2037	205,247	
29244R-AA-3	EMPWR 2024-1A		1.A FE	12,875,000	12,875,000	12,907,046	12,875,000					5.458	5.528	JAJO	128,831	785,380	02/07/2024	04/27/2037	594,582	
29244R-AC-9	EMPWR_24-1A		1.C FE	5,150,000	5,150,000	5,157,318	5,150,000					5.858	5.937	JAJO	55,309	335,153	02/07/2024	04/27/2037	610,564	
29246A-AL-4	EMPOWER CLO 2022-1 LTD EMPWR_22-1		1.A FE	11,455,000	11,455,000	11,483,191	11,455,000					5.274	5.348	JAJO	122,516	667,982	10/04/2024	10/20/2037	418,140	
29246A-AN-0	EMPOWER CLO 2022-1 LTD EMPWR_22-1		1.A FE	3,795,000	3,795,000	3,796,446	3,795,000					5.454	5.530	JAJO	41,974	228,207	10/04/2024	10/20/2037	3,136,709	
29246A-AQ-3	EMPOWER CLO 2022-1 LTD EMPWR_22-1		1.C FE	6,109,334	6,109,334	6,121,773	6,109,334					5.634	5.713	JAJO	69,802	378,495	10/04/2024	10/20/2037	703,337	
29246A-AU-4	EMPOWER CLO 2022-1 LTD EMPWR_22-1		1.F FE	4,578,667	4,578,667	4,581,808	4,578,667					5.834	5.915	JAJO	54,170	292,924	10/04/2024	10/20/2037	1,520,395	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
29247B-AN-7	EMPWR 2023-2A		1.A FE	25,000,000	25,000,000	24,999,400	25,000,000					5.225	5.297	JAJO	282,996	210,364	08/08/2025	10/15/2038	659,686	
29247B-AQ-0	EMPWR 2023-2A		1.C FE	5,000,000	5,000,000	5,014,580	5,000,000					5.605	5.685	JAJO	60,716	44,923	08/08/2025	10/15/2038	241,923	
29247B-AS-6	EMPWR 2023-2A		1.F FE	5,000,000	5,000,000	5,007,670	5,000,000					5.855	5.937	JAJO	63,424	46,798	08/08/2025	10/15/2038	159,131	
29249D-AA-9	EMPOWER CLO LTD EMPWR_25-1A		1.A FE	11,455,000	11,455,000	11,448,700	11,455,000					5.194	5.266	JAJO	120,657	283,362	04/03/2025	07/20/2038	770,344	
29249D-AC-5	EMPOWER CLO LTD EMPWR_25-1A		1.C FE	7,637,000	7,637,000	7,659,285	7,637,000					5.684	5.763	JAJO	88,030	205,340	04/03/2025	07/20/2038	1,400,401	
29249D-AE-1	EMPOWER CLO LTD EMPWR_25-1A		1.F FE	1,176,000	1,176,000	1,180,648	1,176,000					5.884	5.966	JAJO	14,032	32,652	04/03/2025	07/20/2038	152,324	
31568B-AA-2	FF ASSET SECURITIZATION LLC FFAST_25-1		1.G PL	8,006,818	8,007,000	7,979,367	8,006,913		95			5.807	5.807	MON	46,497		11/19/2025	12/17/2031	957,622	
31568B-AA-2	FF ASSET SECURITIZATION LLC FFAST_25-1	0	1.G PL	99,998	100,000	99,655	99,999		1			5.807	5.807	MON	581		11/19/2025	12/17/2031	957,622	
362937-AA-2	GALAXY CLO LTD GALXY_25-36		1.A FE	20,000,000	20,000,000	20,011,480	20,000,000					5.008	5.077	JAJO	66,778		10/27/2025	10/15/2038	705,098	
362937-AC-8	GALAXY CLO LTD GALXY_25-36		1.A FE	4,000,000	4,000,000	4,002,268	4,000,000					5.228	5.306	JAJO	13,942		10/27/2025	10/15/2038	4,053,094	
362937-AE-4	GALAXY CLO LTD GALXY_25-36		1.C FE	10,000,000	10,000,000	10,029,310	10,000,000					5.378	5.455	JAJO	35,856		10/27/2025	10/15/2038	139,724	
362937-AG-9	GALAXY CLO LTD GALXY_25-36		1.F FE	5,000,000	5,000,000	5,002,790	5,000,000					5.528	5.607	JAJO	18,428		10/27/2025	10/15/2038	304,430	
36321E-AC-9	GALXY 2024-33A		1.A FE	83,767,266	83,767,266	83,948,371	83,767,266					5.434	5.510	JAJO	923,102	5,020,283	03/25/2024	04/20/2037	6,233,372	
36321R-AN-6	GALAXY CLO LTD GALXY_22-30A		1.A FE	11,455,000	11,455,000	11,484,600	11,455,000					5.245	5.316	JAJO	130,165	542,163	12/09/2024	01/15/2038	298,379	
36321R-AQ-9	GALAXY CLO LTD GALXY_22-30A		1.C FE	9,164,000	9,164,000	9,174,575	9,164,000					5.605	5.684	JAJO	111,280	461,406	12/09/2024	01/15/2038	1,189,091	
36321R-AS-5	GALAXY CLO LTD GALXY_22-30A		1.F FE	4,772,917	4,772,917	4,776,711	4,772,917					5.855	5.939	JAJO	60,544	250,325	12/09/2024	01/15/2038	638,067	
36322A-AA-0	GALAXY CLO LTD GALXY_24-34		1.A FE	9,164,000	9,164,000	9,184,656	9,164,000					5.254	5.327	JAJO	97,641	494,801	09/26/2024	10/20/2037	466,889	
36322A-AC-6	GALAXY CLO LTD GALXY_24-34		1.C FE	8,323,967	8,323,967	8,346,109	8,323,967					5.584	5.661	JAJO	94,261	475,387	09/26/2024	10/20/2037	2,839,918	
36322A-AE-2	GALAXY CLO LTD GALXY_24-34		1.F FE	5,651,134	5,651,134	5,651,507	5,651,134					5.784	5.866	JAJO	66,285	333,414	09/26/2024	10/20/2037	629,070	
38139K-AC-3	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL		1.A FE	17,934,009	17,943,167	17,957,593	17,939,843		5,834			5.154	5.230	JAJO	187,543	848,721	03/21/2025	01/20/2039	142,230	
38139K-AE-9	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL		1.A FE	2,352,000	2,352,000	2,354,166	2,352,000					5.284	5.357	JAJO	25,203	113,765	11/26/2024	01/20/2039	2,383,073	
38139K-AG-4	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL		1.C FE	9,164,000	9,164,000	9,201,866	9,164,000					5.484	5.561	JAJO	101,915	458,784	11/26/2024	01/20/2039	16,538	
38139Q-AE-6	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL		1.A FE	7,644,000	7,644,000	7,651,101	7,644,000					5.824	5.902	JAJO	181,788		07/09/2025	07/20/2038	821,701	
38139Q-AJ-5	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL		1.F FE	3,822,000	3,822,000	3,827,508	3,822,000					6.074	6.157	JAJO	94,796		07/09/2025	07/20/2038	479,730	
38139V-AC-9	GLM 2025-24A		1.A FE	36,523,059	36,917,000	36,826,184	36,592,964		69,904			5.034	5.287	JAJO	376,876	1,000,888	04/07/2025	10/20/2038	3,068,037	
38177U-AA-8	GCPAF_20-1A-A2		1.E FE	7,272,888	7,272,888	7,256,183	7,272,888					3.208	3.205	JAJO	46,015	233,314	11/02/2020	01/22/2029	871,995	
38177U-AA-8	GCPAF_20-1A-A2	0	1.E FE	545,467	545,467	544,214	545,467					3.208	3.205	JAJO	3,451	17,499	11/02/2020	01/22/2029	871,995	
38177U-AC-4	GCPAF_20-1A-B		2.A FE	740,628	740,628	736,559	740,628					4.496	4.492	JAJO	6,567	33,299	11/02/2020	01/22/2029	510,649	
38177U-AC-4	GCPAF_20-1A-B	0	2.A FE	67,330	67,330	66,960	67,330					4.496	4.492	JAJO	597	3,027	11/02/2020	01/22/2029	510,649	
38178H-AA-6	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF		1.F FE	13,719,965	13,719,965	13,664,831	13,719,965					2.773	2.770	JAJO	75,034	380,455	03/19/2021	04/20/2029	2,463,515	
38178H-AA-6	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	0	1.F FE	479,300	479,300	477,374	479,300					2.773	2.770	JAJO	2,621	13,291	03/19/2021	04/20/2029	2,463,515	
38178H-AC-2	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF		2.B FE	2,217,259	2,217,259	2,190,219	2,217,259					3.816	3.813	JAJO	16,687	84,611	03/19/2021	04/20/2029	1,899,258	
38178H-AC-2	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	0	2.B FE	67,190	67,190	66,370	67,190					3.816	3.813	JAJO	506	2,564	03/19/2021	04/20/2029	1,899,258	
38178X-AA-1	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF		1.F FE	3,995,377	3,995,377	3,903,378	3,995,377					2.944	2.943	JAJO	23,195	117,608	10/15/2021	10/19/2029	795,507	
38178X-AA-1	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	0	1.F FE	1,690,352	1,690,352	1,651,429	1,690,352					2.944	2.943	JAJO	9,813	49,757	10/15/2021	10/19/2029	795,507	
38178X-AC-7	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF		2.B FE	1,997,688	1,997,688	1,947,789	1,997,688					3.994	3.992	JAJO	15,734	79,780	10/15/2021	10/19/2029	411,865	
38178X-AC-7	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	0	2.B FE	845,176	845,176	824,065	845,176					3.994	3.992	JAJO	6,657	33,753	10/15/2021	10/19/2029	411,865	
38180A-AB-5	GCPAF 2024-2A		1.F FE	18,213,548	18,216,000	18,086,940	18,216,000					5.905	5.904	JAJO	197,203	1,272,858	08/02/2024	07/25/2034	2,540,562	
38180A-AD-1	GCPAF 2024-2A		2.B FE	3,959,160	3,960,000	3,870,991	3,960,000					7.255	7.254	JAJO	52,671	339,969	08/02/2024	07/25/2034	554,133	
38181C-AA-2	GBDC4 2025-1A		1.A FE	15,925,000	15,925,000	15,983,445	15,925,000					5.924	6.003	JAJO	511,022		05/23/2025	07/20/2037	234,606	
38181C-AC-8	GBDC4 2025-1A		1.A FE	3,185,000	3,185,000	3,194,526	3,185,000					6.094	6.173	JAJO	105,137		05/23/2025	07/20/2037	3,233,798	
38181C-AE-4	GBDC4 2025-1A		1.C FE	7,644,000	7,644,000	7,673,124	7,644,000					6.294	6.376	JAJO	260,611		05/23/2025	07/20/2037	4,863,519	
38181E-AC-4	GOCAP 2013-16A		1.A FE	15,925,000	15,925,000	15,992,761	15,925,000					5.495	5.571	FMAN	126,399	359,329	05/23/2025	08/09/2039	424,968	
38181E-AE-0	GOCAP 2013-16A		1.A FE	1,911,000	1,911,000	1,911,247	1,911,000					5.615	5.690	FMAN	15,499	43,999	05/23/2025	08/09/2039	997,901	
38181E-AG-5	GOCAP 2013-16A		1.C FE	3,822,000	3,822,000	3,823,842	3,822,000					5.815	5.895	FMAN	32,102	90,927	05/23/2025	08/09/2039	1,122,261	
381934-AC-2	GOCAP 2025-78A		1.A FE	32,591,178	32,637,000	32,640,525	32,604,359		13,181			5.250	5.343	JAJO	342,686	1,179,270	03/28/2025	04/21/2039	3,064,634	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
381934-AE-8	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_25-		1.A FE	10,000,000	10,000,000	10,001,050	10,000,000					5.470	5.546	JAJO	109,399	375,323	02/10/2025	04/21/2039	10,064,078	
381934-AG-3	GOCAP 2025-78A		1.C FE	12,800,000	12,800,000	12,782,029	12,800,000					5.570	5.647	JAJO	142,591	488,556	02/10/2025	04/21/2039	1,191,752	
44047@-AA-9	HORIZON FUNDING I LLC		1.F PL	123,080,000	123,080,000	115,895,710	123,080,000					6.569	6.572	MON	487,344	8,052,635	09/06/2023	06/10/2030	98,412,101	
44047@-AA-9	HORIZON FUNDING I LLC	0	1.F PL	3,620,000	3,620,000	3,408,697	3,620,000					6.569	6.572	MON	14,334	236,842	09/06/2023	06/10/2030	98,412,101	
442924-AA-4	HLM 2024-19		1.A FE	24,360,968	24,360,968	24,413,758	24,360,968					5.475	5.549	JAJO	288,958	1,470,516	03/22/2024	04/15/2037	48,857	
442924-AC-0	HLM 2024-19A		1.A FE	3,011,000	3,011,000	3,014,451	3,011,000					5.705	5.783	JAJO	37,215	188,776	03/22/2024	04/15/2037	3,053,941	
442924-AE-6	HPS LOAN MANAGEMENT LTD HLM_24-19		1.B FE	2,277,000	2,277,000	2,281,183	2,277,000					5.955	6.036	JAJO	29,377	148,529	03/22/2024	04/15/2037	450,641	
44334G-AB-5	HPS STRATEGIC SMA LP RCF FUNDED		1.C Z	19,987,611	19,987,611	19,987,611	19,987,611					5.881	5.877	MON	41,866		12/19/2025	12/12/2030	20,085,567	
46090X-AA-9	INVESCO CLO LTD IVZ_21-1A		1.A FE	16,901,500	16,900,000	16,907,909	16,900,806		(694)			5.166	5.234	JAJO	189,167	891,691	03/12/2025	04/17/2034	340,181	
46090X-AE-1	INVESCO CLO LTD IVZ_21-1A		1.C FE	2,000,000	2,000,000	2,002,720	2,000,000					5.716	5.793	JAJO	24,770	125,627	03/19/2021	04/17/2034	379,987	
46092F-AA-6	INVCO_25-3A-A1		1.A FE	10,000,000	10,000,000	10,004,950	10,000,000					5.099	5.160	JAJO	52,402		10/15/2025	10/15/2038	468,008	
46092F-AC-2	INVCO_25-3A-A2		1.A FE	10,000,000	10,000,000	9,998,910	10,000,000					5.329	5.398	JAJO	54,766		10/15/2025	10/15/2038	2,887,948	
46092F-AE-8	INVCO_25-3A-B		1.C FE	8,000,000	8,000,000	8,011,632	8,000,000					5.429	5.498	JAJO	44,635		10/15/2025	10/15/2038	2,338,452	
46092F-AG-3	INVCO_25-3A-C		1.F FE	7,000,000	7,000,000	6,977,446	7,000,000					5.629	5.701	JAJO	40,495		10/15/2025	10/15/2038	2,817,987	
46146V-AL-3	INVCO 2022-3A		1.A FE	7,636,667	7,636,667	7,656,347	7,636,667					5.227	5.298	JAJO	78,730	445,387	09/30/2024	10/22/2037	190,060	
46146V-AN-9	INVCO 2022-3A		1.A FE	3,795,000	3,795,000	3,800,799	3,795,000					5.457	5.533	JAJO	40,846	230,182	09/30/2024	10/22/2037	3,846,777	
46146V-AQ-2	INVCO 2022-3A		1.C FE	7,636,667	7,636,667	7,657,057	7,636,667					5.607	5.687	JAJO	84,453	474,809	09/30/2024	10/22/2037	436,246	
46146V-AS-8	INVCO 2022-3A		1.F FE	2,352,000	2,352,000	2,356,793	2,352,000					5.857	5.941	JAJO	27,170	152,197	09/30/2024	10/22/2037	109,930	
46147K-AE-2	INVESCO CLO LTD INVCO_23-2		1.A FE	6,370,000	6,370,000	6,386,186	6,370,000					5.170	5.240	JAJO	65,865	165,114	04/17/2025	04/21/2038	529,825	
46147K-AF-9	INVESCO CLO LTD INVCO_23-2		1.A FE	4,777,500	4,777,500	4,790,313	4,777,500					5.470	5.546	JAJO	52,265	130,445	04/17/2025	04/21/2038	1,086,697	
46147K-AG-7	INVESCO CLO LTD INVCO_23-2		1.C FE	9,555,000	9,555,000	9,609,435	9,555,000					5.670	5.749	JAJO	108,353	269,701	04/17/2025	04/21/2038	312,547	
46148H-AB-4	INVCO 2024-3A		1.A FE	26,222,223	26,222,223	26,307,078	26,222,223					5.394	5.470	JAJO	286,838	2,241,903	05/02/2024	07/20/2037	1,526,927	
46148H-AC-2	INVCO 2024-3A		1.C FE	2,642,063	2,642,063	2,648,068	2,642,063					5.734	5.813	JAJO	30,722	238,388	05/02/2024	07/20/2037	787,571	
46148H-AD-0	INVCO 2024-3A		1.F FE	3,450,000	3,450,000	3,461,564	3,450,000					6.134	6.220	JAJO	42,916	330,492	05/02/2024	07/20/2037	1,460,074	
46151M-AA-9	INVCO 2025-1A		1.A FE	14,014,000	14,014,000	14,051,992	14,014,000					5.681	5.756	JAJO	415,766		05/23/2025	07/15/2038	458,694	
46151M-AC-5	INVCO 2025-1A		1.C FE	4,969,000	4,969,000	4,996,126	4,969,000					6.081	6.165	JAJO	157,800		05/23/2025	07/15/2038	389,344	
46151M-AE-1	INVCO 2025-1A		1.F FE	1,911,000	1,911,000	1,912,825	1,911,000					6.281	6.368	JAJO	62,683		05/23/2025	07/15/2038	725,236	
46600C-AY-6	IVY HILL MIDDLE MARKET CREDIT FUND LTD I		1.A FE	19,091,667	19,091,667	19,063,354	19,091,667					5.284	5.357	JAJO	204,580	733,105	01/30/2025	04/20/2037	152,785	
46600C-BC-3	IVY HILL MIDDLE MARKET CREDIT FUND LTD I		1.C FE	6,873,000	6,873,000	6,846,243	6,873,000					5.584	5.662	JAJO	77,830	277,778	01/30/2025	04/20/2037	1,167,818	
46604E-AU-6	IVY HILL MIDDLE MARKET CREDIT FUND LTD I		1.A FE	10,304,000	10,304,000	10,327,699	10,304,000					5.735	5.810	JAJO	218,259		07/24/2025	07/23/2037	202,041	
46604E-AW-2	IVY HILL MIDDLE MARKET CREDIT FUND LTD I		1.A FE	5,888,000	5,888,000	5,898,263	5,888,000					5.915	5.994	JAJO	128,635		07/24/2025	07/23/2037	5,976,592	
46604E-AY-8	IVY HILL MIDDLE MARKET CREDIT FUND LTD I		1.C FE	7,360,000	7,360,000	7,366,079	7,360,000					6.065	6.148	JAJO	164,872		07/24/2025	07/23/2037	2,535,814	
48555M-AE-9	KAPT 2024-1A		1.D PL	9,711,464	9,812,000	9,864,583	9,744,570		33,106			5.490	5.899	MON	31,423	472,840	01/15/2025	09/10/2031	9,756,432	
48555N-AA-5	KAPITUS ASSET SECURITIZATION LLC KAPT_25		1.D FE	12,886,131	12,887,000	12,935,356	12,886,501		369			5.460	5.462	MON	41,045	416,315	04/28/2025	04/12/2032	12,945,636	
48662L-AA-9	KAYNE CLO LTD KAYNE_21-10A		1.A FE	10,764,944	10,772,000	10,783,731	10,771,412		4,385			5.291	5.365	JAJO	110,832	634,666	08/05/2024	04/24/2034	393,872	
527911-AC-5	LEWEY PARK CLO LTD LEWEY_24-1A		1.A FE	11,264,084	11,264,084	11,281,262	11,264,084					5.430	5.505	JAJO	122,327	632,214	09/27/2024	10/21/2037	11,416,993	
527911-AE-1	LEWEY 2024-1A		1.C FE	11,455,000	11,455,000	11,477,910	11,455,000					5.570	5.647	JAJO	127,608	658,165	09/27/2024	10/21/2037	4,779,725	
527911-AJ-0	LEWEY 2024-1A		1.F FE	2,352,000	2,352,000	2,359,964	2,352,000					5.820	5.902	JAJO	27,377	140,724	09/27/2024	10/21/2037	1,501,439	
55952A-AL-3	MAGNETITE CLO LTD MAGNE_23-37		1.A FE	23,000,550	23,000,000	22,999,494	23,000,800		250			5.097	5.165	JAJO	179,096		12/04/2025	10/25/2038	563,157	
55952A-AN-9	MAGNETITE CLO LTD MAGNE_23-37		1.A FE	5,000,000	5,000,000	5,004,810	5,000,000					5.297	5.368	JAJO	40,462		10/17/2025	10/25/2038	3,431,576	
55952A-AQ-2	MAGNETITE CLO LTD MAGNE_23-37		1.C FE	12,000,000	12,000,000	12,040,092	12,000,000					5.447	5.520	JAJO	99,858		10/17/2025	10/25/2038	2,492,909	
55952A-AS-8	MAGNETITE CLO LTD MAGNE_23-37		1.F FE	3,000,000	3,000,000	3,002,862	3,000,000					5.647	5.723	JAJO	25,881		10/17/2025	10/25/2038	28,016	
55952F-AA-6	MAGNETITE CLO LTD MAGNE_21-31		1.A FE	23,667,941	23,721,000	23,721,000	23,701,895		11,025			5.266	5.365	JAJO	270,656	1,381,767	04/19/2023	07/17/2034	1,461,880	
55952F-AC-2	MAGNETITE CLO LTD MAGNE_21-31		1.C FE	3,100,000	3,100,000	3,100,000	3,100,000					5.816	5.894	JAJO	39,065	197,864	06/29/2021	07/17/2034	131,218	
55952F-AE-8	MAGNETITE CLO LTD MAGNE_21-31		1.F FE	3,800,000	3,800,000	3,800,000	3,800,000					6.066	6.150	JAJO	49,945	252,175	06/29/2021	07/17/2034	3,857,628	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
55952F-AL-2	MAGNETITE CLO LTD MAGNE_21-31		1.A FE	10,000,000	10,000,000	10,000,000	10,000,000					4.689	4.689	JAJO			12/23/2025	07/15/2034	10,117,216	
55952F-AN-8	MAGNETITE CLO LTD MAGNE_21-31		1.C FE	10,000,000	10,000,000	10,000,000	10,000,000					4.989	4.989	JAJO			12/23/2025	07/15/2034	10,124,716	
55952F-AQ-1	MAGNETITE CLO LTD MAGNE_21-31		1.F FE	7,000,000	7,000,000	7,000,000	7,000,000					5.239	5.239	JAJO			12/23/2025	07/15/2034	7,091,676	
55952F-AS-7	MAGNETITE CLO LTD MAGNE_21-31		2.C FE	3,000,000	3,000,000	3,000,000	3,000,000					6.039	6.039	JAJO			12/23/2025	07/15/2034	3,045,290	
55955E-AW-8	MAGNE 2020-27A		1.A FE	3,000,000	3,000,000	3,000,231	3,000,000					5.164	5.235	JAJO	38,731		10/15/2025	10/20/2038	147,157	
55955L-AS-1	MAGNE 2020-28A		1.A FE	9,296,075	9,287,000	9,287,947	9,295,660		(415)			5.145	5.195	JAJO	103,518	389,594	02/26/2025	01/15/2038	474,355	
55955L-AW-2	MAGNE 2020-28A		1.C FE	7,637,000	7,637,000	7,657,956	7,637,000					5.455	5.533	JAJO	90,255	338,329	12/23/2024	01/15/2038	1,060,880	
559916-AA-9	MAGNETITE CLO LTD MAGNE_24-47		1.A FE	22,896,587	22,910,334	22,960,714	22,909,155		12,568			5.188	5.258	JAJO	217,907	1,213,087	04/03/2025	01/25/2038	3,139,783	
559916-AE-1	MAGNETITE CLO LTD MAGNE_24-47		1.C FE	7,636,667	7,636,667	7,671,719	7,636,667					5.508	5.582	JAJO	77,115	427,029	10/17/2024	01/25/2038	1,269,751	
559916-AG-6	MAGNETITE CLO LTD MAGNE_24-47		1.F FE	3,795,000	3,795,000	3,803,546	3,795,000					5.708	5.785	JAJO	39,713	219,252	10/17/2024	01/25/2038	417,844	
597921-AA-3	MIDOCEAN CREDIT CLO MIDO_24-16		1.A FE	19,091,667	19,091,667	19,140,637	19,091,667					5.284	5.358	JAJO	204,580	1,058,358	09/27/2024	10/20/2037	1,385,702	
597921-AE-5	MIDOCEAN CREDIT CLO MIDO_24-16		1.C FE	9,927,667	9,927,667	9,945,825	9,927,667					5.634	5.712	JAJO	113,427	583,838	09/27/2024	10/20/2037	3,756,570	
59801F-AA-1	MIDO 2024-15A		1.A FE	30,000,000	30,000,000	30,065,940	30,000,000					5.400	5.473	JAJO	323,998	1,796,752	05/10/2024	07/21/2037	2,433,816	
59801F-AC-7	MIDO 2024-15A		1.A FE	4,750,000	4,750,000	4,758,146	4,750,000					5.600	5.677	JAJO	53,200	294,118	05/10/2024	07/21/2037	2,079,121	
59801F-AE-3	MIDO 2024-15A		1.C FE	6,500,000	6,500,000	6,515,776	6,500,000					5.820	5.900	JAJO	75,659	416,976	05/10/2024	07/21/2037	391,717	
59803D-AE-6	MIDOCEAN CREDIT CLO MIDO_23-13		1.C FE	502,500	500,000	501,392	502,381		(119)			6.670	6.668	JAJO	6,670	26,906	03/18/2025	01/21/2037	263,662	
609936-AA-7	MONROE CAPITAL ABS FUNDING LTD MCAF_25-1		1.F FE	22,500,000	22,500,000	22,500,000	22,500,000					5.669	5.671	JAJO			12/19/2025	01/07/2036	22,818,907	
609936-AC-3	MONROE CAPITAL ABS FUNDING LTD MCAF_25-1		2.B FE	15,000,000	15,000,000	15,000,000	15,000,000					7.695	7.696	JAJO			12/19/2025	01/07/2036	15,288,547	
610331-AA-8	MONROE CAPITAL ABS FUNDING MCAF_21-1		1.F FE	4,468,270	4,468,270	4,447,306	4,468,270					2.815	2.812	JAJO	24,108	125,782	02/18/2021	04/22/2031	1,348,540	
610331-AA-8	MONROE CAPITAL ABS FUNDING MCAF_21-1	0	1.F FE	81,431	81,431	81,049	81,431					2.815	2.812	JAJO	439	2,292	02/18/2021	04/22/2031	1,348,540	
61033M-AB-0	MONROE CAPITAL INCOME PLUS ABS FUNDING L		1.F FE	24,145,426	24,543,447	24,194,051	24,373,516		34,124			4.050	4.706	JAJO	190,518	994,010	03/16/2022	04/30/2032	2,754,875	
61033M-AB-0	MONROE CAPITAL INCOME PLUS ABS FUNDING L	0	1.F FE	1,886,361	1,917,457	1,890,160	1,904,181		2,666			4.050	4.706	JAJO	14,884	77,657	03/16/2022	04/30/2032	2,754,875	
61034B-AA-5	MONROE CAPITAL INCOME PLUS ABS FUNDING L		1.F FE	17,500,000	17,500,000	17,500,000	17,500,000					5.701	5.697	JAJO	38,796		12/05/2025	12/18/2035	17,752,002	
61034B-AC-1	MONROE CAPITAL INCOME PLUS ABS FUNDING L		2.B FE	17,500,000	17,500,000	17,500,000	17,500,000					7.701	7.695	JAJO	52,407		12/05/2025	12/18/2035	17,839,502	
61035M-AS-1	MCAF 2023-1A		1.C FE	12,450,010	12,453,000	12,463,896	12,453,000					6.770	6.768	JAJO	161,588	1,065,544	07/02/2024	07/22/2034	33,426	
617934-AN-4	MORGAN STANLEY EATON VANCE CLO MSEV_23-1		1.A FE	3,852,000	3,852,000	3,862,400	3,852,000					5.555	5.637	JAJO	46,358	72,138	06/13/2025	07/15/2038	3,905,490	
617934-AQ-7	MORGAN STANLEY EATON VANCE CLO MSEV_23-1		1.C FE	9,630,000	9,630,000	9,694,300	9,630,000					5.655	5.735	JAJO	117,982	183,367	06/13/2025	07/15/2038	503,511	
617934-AS-3	MORGAN STANLEY EATON VANCE CLO MSEV_23-1		1.F FE	3,210,000	3,210,000	3,214,183	3,210,000					5.905	5.988	JAJO	41,066	63,641	06/13/2025	07/15/2038	357,995	
62880T-AA-9	NALP BUSINESS LOAN TRUST 2025-1		1.G FE	29,815,042	29,820,792	30,170,136	29,820,300		804			6.250	6.251	MON	31,063	1,260,477	04/16/2025	09/26/2050	140,642	
62880T-AB-7	NALP BUSINESS LOAN TRUST 2025-1		2.B FE	1,759,627	1,759,796	1,784,399	1,759,993		20			7.710	7.706	MON	2,261	91,760	04/16/2025	09/26/2050	8,310	
62880T-AC-5	NALP BUSINESS LOAN TRUST 2025-1		3.B FE	1,773,356	1,773,473	1,784,291	1,773,834		12			10.120	10.113	MON	2,991	121,378	04/16/2025	09/26/2050	8,391	
640970-AA-7	NEUBERGER BERMAN CLO LTD NEUB_24-58		1.A FE	54,965,355	54,965,833	55,048,886	54,965,833		478			5.224	5.290	JAJO	582,308	2,817,220	04/30/2025	10/18/2038	615,009	
640970-AC-3	NEUBERGER BERMAN CLO LTD NEUB_24-58		1.C FE	9,164,000	9,164,000	9,201,343	9,164,000					5.534	5.607	JAJO	102,844	501,744	10/18/2024	10/18/2038	2,385,576	
640970-AE-9	NEUBERGER BERMAN CLO LTD NEUB_24-58		1.F FE	6,109,333	6,109,333	6,131,657	6,109,333					5.784	5.860	JAJO	71,660	348,454	10/18/2024	10/18/2038	712,404	
640989-AC-3	NEUBERGER BERMAN CLO LTD NEUB_25-61		1.A FE	5,136,000	5,136,000	5,152,086	5,136,000					5.671	5.744	JAJO	61,487		06/11/2025	07/17/2039	5,208,814	
640989-AE-9	NEUBERGER BERMAN CLO LTD NEUB_25-61		1.C FE	6,580,500	6,580,500	6,604,499	6,580,500					5.741	5.814	JAJO	79,753		06/11/2025	07/17/2039	1,012,071	
640989-AG-4	NEUBERGER BERMAN CLO LTD NEUB_25-61		2.C FE	1,926,000	1,926,000	1,941,470	1,926,000					7.119	7.206	JAJO	61,700		06/11/2025	07/17/2039	523,524	
640989-AL-3	NEUBERGER BERMAN CLO LTD NEUB_25-61		1.F FE	1,284,000	1,284,000	1,287,337	1,284,000					5.891	5.966	JAJO	15,968		06/11/2025	07/17/2039	64,850	
64136D-AC-8	NEUB 2024-57A		1.A FE	7,636,667	7,636,667	7,646,732	7,636,667					5.425	5.498	JAJO	79,411	451,552	09/18/2024	10/25/2038	4,975,949	
64136D-AE-4	NEUB 2024-57A		1.C FE	9,164,000	9,164,000	9,201,939	9,164,000					5.565	5.640	JAJO	97,753	554,656	09/18/2024	10/25/2038	3,105,181	
64136D-AG-9	NEUB 2024-57A		1.F FE	5,345,667	5,345,667	5,365,494	5,345,667					5.865	5.943	JAJO	60,096	339,542	09/18/2024	10/25/2038	3,349,832	
64136D-AJ-3	NEUB 2024-57A		2.C FE	1,568,000	1,568,000	1,576,042	1,568,000					6.765	6.854	JAJO	20,332	113,668	09/18/2024	10/25/2038	207,402	
64136G-AA-5	NEUB 2025_62A		1.A FE	12,006,000	12,000,000	11,992,056	12,006,000					5.095	5.155	JAJO	106,999		12/04/2025	10/18/2038	2,164,418	
67098U-AY-1	OAKC 2020-6A		1.A FE	7,636,667	7,636,667	7,646,747	7,636,667					5.214	5.287	JAJO	80,748	426,371	10/11/2024	10/20/2037	310,915	
67098U-BA-2	OAKC 2020-6A		1.C FE	7,637,000	7,637,000	7,654,153	7,637,000					5.534	5.611	JAJO	85,707	450,353	10/11/2024	10/20/2037	823,952	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
67108S-AD-0	ONDECK ASSET SECURITIZATION TRUST LLC ON		1.C FE	7,598,474	7,600,000	7,632,427	7,599,274		591			4.980	4.985	MON	14,719	378,480	09/24/2024	10/17/2031	1,049,585	
67113G-AS-6	OAK HILL CREDIT PARTNERS OAKC_20-5A		1.A FE	26,728,334	26,728,334	26,801,730	26,728,334					5.234	5.301	JAJO	283,702	1,562,477	09/30/2024	10/19/2037	2,710,680	
67113G-AW-7	OAK HILL CREDIT PARTNERS OAKC_20-5A		1.C FE	9,164,000	9,164,000	9,182,484	9,164,000					5.584	5.657	JAJO	103,773	568,404	09/30/2024	10/19/2037	409,651	
67113G-BA-4	OAK HILL CREDIT PARTNERS OAKC_20-5A		1.F FE	7,666,143	7,662,667	7,682,015	7,665,687		(455)			5.784	5.854	JAJO	89,880	450,965	03/11/2025	10/19/2037	99,812	
67113L-AW-6	OCP 2019-17A		1.A FE	19,092,000	19,092,000	19,150,632	19,092,000					5.284	5.358	JAJO	204,584	1,115,253	06/18/2024	07/20/2037	26,785	
67113L-AY-2	OCP 2019-17A		1.C FE	5,346,000	5,346,000	5,356,842	5,346,000					5.634	5.713	JAJO	61,080	331,204	06/18/2024	07/20/2037	338,547	
67113L-BA-3	OCP 2019-17A		1.F FE	1,568,000	1,568,000	1,572,292	1,568,000					5.884	5.966	JAJO	18,710	101,107	06/18/2024	07/20/2037	540,990	
67115V-AL-6	OAK HILL CREDIT PARTNERS OAKC_22-11A		1.A FE	15,273,334	15,273,334	15,307,852	15,273,334					5.234	5.304	JAJO	162,115	884,465	07/31/2024	07/20/2037	792,968	
67115V-AN-2	OAK HILL CREDIT PARTNERS OAKC_22-11A		1.A FE	3,795,000	3,795,000	3,801,163	3,795,000					5.404	5.476	JAJO	41,589	226,288	07/31/2024	07/20/2037	2,105,197	
67115V-AQ-5	OAK HILL CREDIT PARTNERS OAKC_22-11A		1.C FE	5,345,667	5,345,667	5,354,765	5,345,667					5.484	5.558	JAJO	59,450	323,075	07/31/2024	07/20/2037	1,003,221	
67115V-AU-6	OAK HILL CREDIT PARTNERS OAKC_22-11A		1.F FE	3,795,000	3,795,000	3,802,932	3,795,000					5.784	5.862	JAJO	44,514	240,869	07/31/2024	07/20/2037	129,867	
67118N-AA-5	ONDECK ASSET SECURITIZATION TRUST LLC ON		1.C FE	4,898,996	4,900,000	4,961,588	4,899,776		365			6.270	6.273	MON	11,948	307,230	05/09/2024	06/17/2031	403,389	
67122K-AG-2	OHA CREDIT FUNDING 16-R LTD OAKC_23-16		1.C FE	10,000,000	10,000,000	10,019,400	10,000,000					5.434	5.510	JAJO	110,198		10/06/2025	10/20/2038	948,810	
67122K-AJ-6	OAKC_23-16RA-C		1.F FE	3,000,000	3,000,000	3,005,799	3,000,000					5.634	5.712	JAJO	34,276		10/06/2025	10/20/2038	871,343	
67400B-AA-8	OAKTREE CLO LTD OAKCL_25-31		1.A FE	22,295,000	22,295,000	22,348,463	22,295,000					5.599	5.674	JAJO	457,706		07/11/2025	07/15/2038	2,151,930	
67400B-AC-4	OAKTREE CLO LTD OAKCL_25-31		1.C FE	9,555,000	9,555,000	9,581,056	9,555,000					5.979	6.063	JAJO	209,473		07/11/2025	07/15/2038	500,986	
67402P-AA-5	OAKCL 2024-25A		1.A FE	4,116,000	4,116,000	4,125,352	4,116,000					5.434	5.510	JAJO	45,358	246,677	01/31/2024	04/20/2037	67,028	
67402P-AC-1	OAKCL 2024-25A		1.C FE	624,750	624,750	627,279	624,750					5.934	6.016	JAJO	7,518	40,601	01/31/2024	04/20/2037	378,744	
67402P-AL-1	OAKCL 2024-25A		1.A FE	735,000	735,000	735,699	735,000					5.634	5.712	JAJO	8,398	45,536	01/31/2024	04/20/2037	745,353	
67403H-AA-2	OAKCL 2024-28A		1.A FE	19,392,090	19,392,000	19,452,678	19,392,048		(42)			5.245	5.316	JAJO	220,355	909,230	05/21/2025	01/15/2038	426,456	
67403H-AC-8	OAKCL 2024-28A		1.C FE	11,455,000	11,455,000	11,496,490	11,455,000					5.605	5.684	JAJO	139,100	571,339	11/21/2024	01/15/2038	2,870,606	
67403H-AE-4	OAKCL 2024-28A		1.F FE	1,960,000	1,960,000	1,960,678	1,960,000					5.805	5.886	JAJO	24,650	101,014	11/21/2024	01/15/2038	217,400	
67570A-AA-4	OCP CLO LTD OCP_24-31		1.A FE	19,985,050	19,942,000	19,974,326	19,982,667		(2,136)			5.514	5.543	JAJO	222,993	1,127,462	02/26/2025	04/20/2037	1,099,819	
67571L-AN-1	OCT67 2023-1A		1.A FE	15,925,000	15,925,000	15,978,604	15,925,000					5.308	5.379	JAJO	154,971	408,412	05/09/2025	07/26/2038	516,455	
67571L-AQ-4	OCT67 2023-1A		1.C FE	7,644,000	7,644,000	7,697,508	7,644,000					5.808	5.886	JAJO	81,393	213,024	05/09/2025	07/26/2038	414,012	
67571L-AS-0	OCT67 2023-1A		1.F FE	3,185,000	3,185,000	3,193,354	3,185,000					6.208	6.292	JAJO	36,249	94,422	05/09/2025	07/26/2038	500,680	
67579H-AC-6	OCT73 2025-4A		1.A FE	12,000,000	12,000,000	11,993,436	12,000,000					5.521	5.592	JAJO	206,119		08/05/2025	10/20/2038	12,174,140	
67579H-AE-2	OCT73 2025-4A		1.C FE	10,000,000	10,000,000	10,018,050	10,000,000					5.671	5.745	JAJO	176,433		08/05/2025	10/20/2038	506,407	
67579H-AG-7	OCT73 2025-4A		1.F FE	6,000,000	6,000,000	6,007,116	6,000,000					5.871	5.947	JAJO	109,593		08/05/2025	10/20/2038	103,981	
67592R-AA-1	OCT53_21-1A		1.A FE	16,000,000	16,000,000	16,010,304	16,000,000					5.196	5.266	JAJO	180,133	920,657	03/12/2021	04/17/2034	127,182	
67592R-AC-7	OCT53_21-1A		1.C FE	8,000,000	8,000,000	8,000,960	8,000,000					5.716	5.792	JAJO	99,080	502,506	03/12/2021	04/17/2034	1,030,149	
67593Q-AC-5	OCTAGON 59 LTD OCT59_2022-1		1.A FE	1,225,000	1,225,000	1,225,670	1,225,000					5.552	5.616	FMAN	8,501	75,518	03/18/2022	05/15/2035	1,242,002	
67593Q-AE-1	OCTAGON 59 LTD OCT59_2022-1		1.C FE	875,000	875,000	875,833	875,000					5.802	5.871	FMAN	6,346	56,171	03/18/2022	05/15/2035	78,850	
67706J-AA-2	OAK HILL CREDIT PARTNERS OAKC_24-18A		1.A FE	18,451,500	18,450,000	18,499,040	18,451,012		(236)			5.384	5.458	JAJO	201,445	1,096,405	08/13/2024	04/20/2037	1,019,235	
67706J-AE-4	OAKC_24-18-B1		1.C FE	1,500,000	1,500,000	1,503,642	1,500,000					5.834	5.915	JAJO	17,746	95,964	03/08/2024	04/20/2037	3,550	
67706J-AJ-3	OAKC_24-18A-C		1.F FE	1,500,000	1,500,000	1,509,807	1,500,000					6.334	6.421	JAJO	19,267	103,547	03/08/2024	04/20/2037	394,723	
67707G-AQ-2	OAKC_21-8A-A1R		1.A FE	7,637,000	7,637,000	7,654,855	7,637,000					5.164	5.236	JAJO	79,977	335,901	12/13/2024	01/20/2038	62,288	
67707G-AS-8	OAKC_21-8A-A2R		1.A FE	3,795,000	3,795,000	3,794,879	3,795,000					5.364	5.438	JAJO	41,282	172,905	12/13/2024	01/20/2038	1,459,847	
67707G-AU-3	OAKC_21-8A-B1R		1.C FE	4,320,000	4,320,000	4,327,914	4,320,000					5.434	5.510	JAJO	47,606	199,210	12/13/2024	01/20/2038	196,403	
69120N-AA-7	OR 2024-19A		1.A FE	24,087,771	24,090,000	24,164,462	24,090,000		2,230			5.507	5.581	JAJO	261,659	1,310,889	05/13/2025	10/22/2037	2,116,319	
69120N-AB-5	OR 2024-19A		1.C FE	6,110,000	6,110,000	6,070,413	6,110,000					5.757	5.836	JAJO	69,378	381,202	10/01/2024	10/22/2037	2,865,776	
69120Y-AA-3	OWL ROCK CLO LTD OR_24-16		1.A FE	12,360,000	12,360,000	12,389,157	12,360,000					5.884	5.962	JAJO	147,484	796,989	02/07/2024	04/21/2036	20,691	
69121M-AA-8	OWL ROCK CLO LTD OR_23-14		1.A FE	4,389,385	4,385,000	4,395,936	4,388,516		(869)			6.284	6.336	JAJO	55,880	221,848	04/09/2025	10/22/2035	133,126	
691448-AC-4	OXFORD FIN FUNDING IX LLC FUNDED		1.F PL	140,066,218	140,066,218	140,626,483	140,066,218					5.724	5.728	MON	373,439	2,803,858	12/19/2025	09/15/2034	127,940,346	
691448-AD-2	OXFORD FINANCE FUNDING IX FUNDED		2.B PL	19,250,000	19,250,000	19,327,000	19,250,000					6.894	6.899	MON	61,813	468,271	12/19/2025	09/15/2034	19,280,779	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
69145@-AE-9	OXFIN CREDIT FUND TRUST 2 (FUNDED)		1.G PL	298,934,275	298,934,275	301,866,313	298,934,275					6.242	6.240	MON	869,016	6,342,697	12/15/2025	09/14/2034	4,777	
69145@-AF-6	OXFIN CREDIT FUND TRUST 2 (FUNDED)		2.C PL	41,518,649	41,518,649	42,004,276	41,518,649					6.839	6.837	MON	132,243	961,838	12/15/2025	09/14/2034	663	
69145@-AG-4	OXFIN CREDIT FUND TRUST 2 (FUNDED)		3.C PL	33,214,920	33,214,920	33,789,458	33,214,920					7.646	7.644	MON	118,286	860,684	12/15/2025	09/14/2034	524	
69145@-AH-2	OXFIN CREDIT FUND TRUST 2 (FUNDED)		4.C PL	20,759,325	20,759,325	21,817,583	20,759,325					8.549	8.547	MON	82,661	602,408	12/15/2025	09/14/2034	328	
69688N-AL-7	PLMRS 2022-2A		1.A FE	9,164,000	9,164,000	9,185,590	9,164,000					5.254	5.327	JAJO	97,641	532,532	07/02/2024	07/20/2037	301,354	
69688N-AN-3	PLMRS 2022-2A		1.C FE	5,728,000	5,728,000	5,734,622	5,728,000					5.534	5.611	JAJO	64,283	349,078	07/02/2024	07/20/2037	131,590	
69688N-AQ-6	PLMRS 2022-2A		1.F FE	3,795,000	3,795,000	3,805,087	3,795,000					5.834	5.915	JAJO	44,898	242,788	07/02/2024	07/20/2037	885,732	
69688N-AU-7	PLMRS 2022-2A		2.C FE	1,176,000	1,176,000	1,180,437	1,176,000					8.084	8.196	JAJO	19,279	101,990	07/02/2024	07/20/2037	1,199,768	
696924-AN-9	PALMER SQUARE CLO PLMRS_23-4		1.C FE	10,773,013	10,769,000	10,799,885	10,772,678		(335)			5.584	5.655	JAJO	121,948	611,774	06/11/2025	10/20/2037	3,428,908	
69702E-AL-9	PLMRS 2021-4A		1.A FE	22,320,000	22,320,000	22,375,086	22,320,000					5.225	5.296	JAJO	252,659	364,023	06/05/2025	07/15/2038	397,554	
69702E-AN-5	PLMRS 2021-4A		1.A FE	5,208,000	5,208,000	5,214,156	5,208,000					5.505	5.580	JAJO	62,113	89,192	06/05/2025	07/15/2038	3,059,509	
69702E-AQ-8	PLMRS 2021-4A		1.C FE	5,208,000	5,208,000	5,226,744	5,208,000					5.605	5.685	JAJO	63,242	90,711	06/05/2025	07/15/2038	741,192	
69702E-AS-4	PLMRS 2021-4A		1.F FE	3,720,000	3,720,000	3,727,581	3,720,000					5.755	5.836	JAJO	46,382	66,421	06/05/2025	07/15/2038	1,932,757	
69702E-AU-9	PLMRS 2021-4A		2.B FE	2,976,000	2,976,000	2,989,606	2,976,000					6.755	6.850	JAJO	43,553	61,817	06/05/2025	07/15/2038	519,868	
69703J-AA-1	PLMRS_24-1A		1.A FE	15,000,000	15,000,000	15,025,350	15,000,000					5.405	5.477	JAJO	175,648	894,809	02/01/2024	04/15/2037	947,973	
69703J-AC-7	PLMRS_24-1A		1.C FE	4,500,000	4,500,000	4,510,076	4,500,000					5.905	5.986	JAJO	57,569	291,255	02/01/2024	04/15/2037	493,326	
69703J-AG-8	PLMRS_24-1A		2.C FE	1,400,000	1,400,000	1,404,493	1,400,000					7.305	7.408	JAJO	22,157	110,485	02/01/2024	04/15/2037	187,127	
69704A-AA-9	PALMER SQUARE LOAN FUNDING LTD PSTAT_25-		1.A FE	20,000,000	20,000,000	20,004,180	20,000,000					5.228	5.293	JAJO	429,830		06/25/2025	07/15/2033	1,098,441	
69704B-AA-7	PLMRS 2025-2A		1.A FE	6,370,000	6,370,000	6,392,047	6,370,000					5.234	5.306	JAJO	67,613	139,567	05/13/2025	07/20/2038	217,118	
69704B-AE-9	PLMRS 2025-2A		1.C FE	3,185,000	3,185,000	3,204,846	3,185,000					5.684	5.763	JAJO	36,713	75,317	05/13/2025	07/20/2038	595,582	
69704B-AJ-8	PLMRS 2025-2A		2.C FE	2,070,250	2,070,250	2,098,362	2,070,250					6.984	7.081	JAJO	29,321	59,348	05/13/2025	07/20/2038	207,752	
70017B-AA-7	PARK AVENUE INSTITUTIONAL ADVISERS CLO L		1.A FE	19,000,000	19,000,000	19,006,878	19,000,000					5.254	5.325	JAJO	202,442	1,104,115	02/11/2022	04/20/2035	591,900	
70017B-AC-3	PARK AVENUE INSTITUTIONAL ADVISERS CLO L		1.C FE	4,750,000	4,750,000	4,751,834	4,750,000					5.754	5.834	JAJO	55,426	300,043	02/11/2022	04/20/2035	3,715,381	
70017B-AE-9	PARK AVENUE INSTITUTIONAL ADVISERS CLO L		1.F FE	2,750,000	2,750,000	2,751,130	2,750,000					6.134	6.219	JAJO	34,208	184,275	02/11/2022	04/20/2035	2,684,403	
70537A-AA-0	PBSPK 2024-1A		1.A FE	15,182,783	15,182,783	15,224,156	15,182,783					5.370	5.443	JAJO	163,062	904,705	02/12/2024	04/21/2037	1,977,674	
70537A-AC-6	PBSPK 2024-1A		1.C FE	2,429,245	2,429,245	2,435,838	2,429,245					5.870	5.950	JAJO	28,519	157,068	02/12/2024	04/21/2037	668,836	
70537A-AG-7	PBSPK 2024-1A		1.F FE	3,036,556	3,036,556	3,046,273	3,036,556					6.270	6.357	JAJO	38,078	208,650	02/12/2024	04/21/2037	2,425,040	
72132E-AA-7	PIPK 2024-16A		1.A FE	61,000,000	61,000,000	61,167,933	61,000,000					5.318	5.388	JAJO	594,727	5,000,104	05/31/2024	07/27/2037	1,684,089	
72132E-AE-9	PIPK 2024-16A		1.C FE	11,500,000	11,500,000	11,551,842	11,500,000					5.658	5.734	JAJO	119,289	995,428	05/31/2024	07/27/2037	2,476,991	
72132E-AG-4	PIPK 2024-16A		1.F FE	3,892,857	3,892,857	3,901,223	3,892,857					5.958	6.038	JAJO	42,522	352,728	05/31/2024	07/27/2037	647,121	
72132M-AA-9	PIKES PEAK CLO PIPK_25-20		1.A FE	15,000,000	15,000,000	15,004,230	15,000,000					4.950	5.012	JAJO	43,315		12/16/2025	01/20/2039	1,211,640	
72133L-AM-4	PIKES PEAK CLO PIPK_23-12A		1.A FE	24,711,507	24,774,334	24,784,789	24,727,103		15,596			5.104	5.214	JAJO	256,431	927,341	04/07/2025	04/20/2038	1,087,009	
72133L-AR-3	PIKES PEAK CLO PIPK_23-12A		1.C FE	14,215,667	14,218,667	14,181,357	14,215,842		175			5.384	5.462	JAJO	155,246	480,552	12/02/2025	04/20/2038	2,311,288	
72133L-AT-9	PIKES PEAK CLO PIPK_23-12A		1.F FE	3,011,000	3,011,000	3,006,553	3,011,000					5.684	5.766	JAJO	34,707	124,543	01/30/2025	04/20/2038	1,838,182	
72133T-AA-3	PIPK 2024-17A		1.A FE	15,274,000	15,274,000	15,333,049	15,274,000					5.285	5.356	JAJO	174,885	780,579	11/01/2024	01/15/2038	1,097,348	
72133T-AC-9	PIPK 2024-17A		1.A FE	3,795,000	3,795,000	3,798,795	3,795,000					5.505	5.580	JAJO	45,261	201,411	11/01/2024	01/15/2038	1,472,564	
72133T-AE-5	PIPK 2024-17A		1.C FE	7,637,000	7,637,000	7,660,323	7,637,000					5.605	5.682	JAJO	92,737	412,148	11/01/2024	01/15/2038	100,870	
72133T-AG-0	PIPK 2024-17A		1.F FE	4,773,000	4,773,000	4,789,166	4,773,000					5.905	5.991	JAJO	61,062	270,393	11/01/2024	01/15/2038	1,065,784	
74970D-AF-9	RAPID 2025-1		1.D FE	16,822,939	16,823,000	17,022,171	16,823,000		61			6.049	6.049	MON	45,228	551,212	05/22/2025	05/15/2032	2,794,065	
749972-AA-3	RAD CLO LTD RAD_24-27		1.A FE	45,820,000	45,820,000	45,909,945	45,820,000					5.225	5.295	JAJO	518,675	1,898,759	12/11/2024	01/15/2038	755,741	
749972-AC-9	RAD CLO LTD RAD_24-27		1.A FE	7,637,000	7,637,000	7,656,016	7,637,000					5.505	5.580	JAJO	91,083	332,274	12/11/2024	01/15/2038	7,742,095	
749972-AE-5	RAD CLO LTD RAD_24-27		1.C FE	22,910,000	22,910,000	22,978,524	22,910,000					5.605	5.683	JAJO	278,200	1,013,706	12/11/2024	01/15/2038	4,457,719	
749972-AG-0	RAD CLO LTD RAD_24-27		1.F FE	4,773,000	4,773,000	4,784,847	4,773,000					5.805	5.886	JAJO	60,028	218,246	12/11/2024	01/15/2038	835,594	
75009G-AA-5	RAD 2024-25A		1.A FE	27,712,378	27,701,688	27,781,580	27,711,248		(1,130)			5.344	5.411	JAJO	300,213	2,040,442	03/13/2025	07/20/2037	393,185	
75009G-AC-1	RAD 2024-25A		1.A FE	1,519,230	1,519,230	1,522,556	1,519,230					5.544	5.621	JAJO	17,081	126,911	05/16/2024	07/20/2037	1,540,288	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
75009G-AE-7	RAD 2024-25A		1.C FE	2,800,000	2,800,000	2,807,899	2,800,000					5.684	5.763	JAJO	32,275	239,129	05/16/2024	07/20/2037	587,296	
75009G-AG-2	RAD 2024-25A		1.E FE	1,293,085	1,293,085	1,295,391	1,293,085					5.934	6.017	JAJO	15,561	114,744	05/16/2024	07/20/2037	1,312,269	
75009L-AL-0	RAD 2022-16A		1.A FE	13,091,939	13,112,000	13,164,081	13,096,271		4,332			5.455	5.556	JAJO	154,960	753,478	04/09/2025	07/15/2037	117,155	
75009L-AN-6	RAD 2022-16A		1.A FE	4,187,000	4,187,000	4,197,007	4,187,000					5.655	5.733	JAJO	51,297	260,384	05/03/2024	07/15/2037	4,246,189	
75009L-AQ-9	RAD 2022-16A		1.C FE	4,187,000	4,187,000	4,197,639	4,187,000					5.905	5.988	JAJO	53,565	270,997	05/03/2024	07/15/2037	439,452	
75009N-AA-0	RAD CLO LTD RAD_20-9A		1.A FE	15,273,334	15,273,334	15,295,679	15,273,334					5.245	5.316	JAJO	173,553	671,501	12/19/2024	01/15/2038	1,373,441	
75009N-AC-6	RAD CLO LTD RAD_20-9A		1.A FE	1,803,000	1,803,000	1,804,960	1,803,000					5.465	5.545	JAJO	21,347	82,366	12/19/2024	01/15/2038	1,407,760	
75009N-AE-2	RAD CLO LTD RAD_20-9A		1.C FE	6,598,080	6,598,080	6,624,842	6,598,080					5.655	5.735	JAJO	80,836	311,204	12/19/2024	01/15/2038	493,969	
75009N-AG-7	RAD CLO LTD RAD_20-9A		1.F FE	1,639,000	1,639,000	1,642,793	1,639,000					5.905	5.989	JAJO	20,968	80,503	12/19/2024	01/15/2038	903,228	
75888B-AQ-7	REG17 202-1A		1.A FE	15,274,000	15,274,000	15,328,467	15,274,000					5.285	5.357	JAJO	174,885	836,728	10/22/2024	10/15/2037	647,007	
75888B-AS-3	REGATTA XVII FUNDING LTD REG17_20-1A		1.C FE	7,637,000	7,637,000	7,667,258	7,637,000					5.705	5.786	JAJO	94,392	449,014	10/22/2024	10/15/2037	380,253	
75888B-AW-4	REG17 2020-1A		1.F FE	3,403,000	3,403,000	3,408,105	3,403,000					5.905	5.990	JAJO	43,535	206,581	10/22/2024	10/15/2037	1,434,441	
75888E-AS-7	REGATTA XIX FUNDING LTD REG19_22-1A		1.A FE	27,000,000	27,000,000	26,999,217	27,000,000					5.124	5.195	JAJO	280,563		10/08/2025	10/20/2038	933,431	
75888E-AW-8	REGATTA XIX FUNDING LTD REG19_22-1A		1.C FE	12,000,000	12,000,000	12,030,000	12,000,000					5.484	5.560	JAJO	133,455		10/08/2025	10/20/2038	1,292,334	
75889H-AN-0	REG24 2021-5A		1.A FE	13,341,789	13,351,000	13,375,579	13,347,222		5,433			5.204	5.283	JAJO	140,899	619,499	03/19/2025	01/20/2038	1,072,724	
75889H-AQ-3	REG24 2021-5A		1.C FE	7,637,000	7,637,000	7,656,161	7,637,000					5.534	5.612	JAJO	85,707	375,156	12/20/2024	01/20/2038	977,444	
75901P-AA-4	REG28 2024-1A		1.A FE	9,825,202	9,828,100	9,847,756	9,826,655		1,454			5.408	5.482	JAJO	97,442	581,155	04/09/2025	04/27/2037	1,113,336	
75901P-AE-6	REGATTA XXVIII FUNDING LTD REG28_24-1A		1.B FE	1,500,000	1,500,000	1,503,908	1,500,000					5.908	5.988	JAJO	16,247	98,382	03/08/2024	04/27/2037	454,213	
75904B-AA-2	REG34 2025-3A		1.A FE	15,925,000	15,925,000	15,988,286	15,925,000					5.518	5.591	JAJO	475,988		05/09/2025	07/20/2038	328,584	
75904B-AC-8	REG34 2025-3A		1.A FE	6,370,000	6,370,000	6,392,263	6,370,000					5.868	5.947	JAJO	202,471		05/09/2025	07/20/2038	6,466,350	
75904B-AE-4	REG34 2025-3A		1.C FE	3,185,000	3,185,000	3,211,149	3,185,000					5.918	5.998	JAJO	102,098		05/09/2025	07/20/2038	754,061	
77587A-AC-0	ROMARK CLO LTD RMRK_18-1A		1.A FE	2,166,311	2,175,602	2,175,708	2,175,218		12,262			5.176	5.218	JAJO	22,835	134,285	03/24/2020	04/21/2031	45,629	
77587A-AE-6	ROMARK CLO LTD RMRK_18-1A		1.A FE	1,900,000	1,900,000	1,900,120	1,900,000					5.446	5.500	JAJO	20,982	114,093	03/29/2018	04/21/2031	336,483	
77587A-AG-1	ROMARK CLO LTD RMRK_18-1A		1.B FE	1,900,000	1,900,000	1,902,928	1,900,000					5.696	5.766	JAJO	21,946	118,895	03/29/2018	04/21/2031	683,350	
77587M-AJ-9	ROMARK CLO LTD RMRK_2019-3A		1.A FE	13,900,000	13,900,000	13,913,747	13,900,000					5.366	5.439	JAJO	161,611	823,779	09/29/2021	10/16/2034	616,349	
77587M-AL-4	ROMARK CLO LTD RMRK_2019-3A		1.C FE	1,900,000	1,900,000	1,902,086	1,900,000					5.916	5.997	JAJO	24,355	123,198	09/29/2021	10/16/2034	1,222,314	
81785B-AA-4	NIML 24-1A-A1		1.A FE	12,600,000	12,600,000	12,619,202	12,600,000					5.505	5.579	JAJO	150,274	764,414	01/31/2024	04/15/2037	735,797	
81785B-AC-0	NIML 24-1A-A2		1.A FE	2,800,000	2,800,000	2,802,162	2,800,000					5.705	5.783	JAJO	34,608	175,548	01/31/2024	04/15/2037	840,115	
81785B-AE-6	NIML_24-1A-B		1.C FE	798,708	798,708	801,930	798,708					5.905	5.986	JAJO	10,218	51,695	01/31/2024	04/15/2037	180,533	
81785B-AJ-5	NIML_24-1A-D		2.C FE	500,000	500,000	502,046	500,000					7.755	7.863	JAJO	8,401	41,740	01/31/2024	04/15/2037	45,729	
81800U-AA-3	NIML 2024-3A		1.A FE	13,391,550	13,380,000	13,416,072	13,390,736		(814)			5.244	5.300	JAJO	142,290	695,762	02/26/2025	01/20/2038	1,426,539	
81800U-AC-9	NIML 2024-3A		1.A FE	3,795,000	3,795,000	3,795,732	3,795,000					5.484	5.560	JAJO	42,205	205,403	10/18/2024	01/20/2038	362,815	
81800U-AE-5	NIML_24-3A-B		1.C FE	4,270,967	4,270,967	4,273,239	4,270,967					5.534	5.611	JAJO	47,931	233,110	10/18/2024	01/20/2038	4,330,061	
81800U-AG-0	NIML 2024-3A		1.F FE	3,403,000	3,403,000	3,405,566	3,403,000					5.784	5.866	JAJO	39,916	193,488	10/18/2024	01/20/2038	625,158	
81881J-AE-2	SHACKLETON CLO LTD SHACK_14-5RA		1.A FE	1,905,000	2,000,000	2,006,978	1,983,807		11,458			5.831	6.649	FMAN	17,817	127,815	06/01/2020	05/07/2031	287,349	
81883M-AL-7	SHACKLETON CLO LTD SHACK_19-15A		1.A FE	3,953,353	3,953,353	3,954,582	3,953,353					5.366	5.428	JAJO	45,964	234,294	01/27/2021	01/15/2032	390,488	
81883M-AN-3	SHACKLETON CLO LTD SHACK_19-15A		1.C FE	2,825,000	2,825,000	2,826,396	2,825,000					5.716	5.798	JAJO	34,988	177,448	01/27/2021	01/15/2032	808,477	
83011P-AJ-6	SIXST 2022-21A		1.A FE	7,636,667	7,636,667	7,655,507	7,636,667					5.240	5.311	JAJO	80,032	453,119	09/11/2024	10/21/2037	357,950	
83011P-AL-1	SIXST 2022-21A		1.B FE	12,218,667	12,218,667	12,247,430	12,218,667					5.570	5.648	JAJO	136,115	766,544	09/11/2024	10/21/2037	199,158	
83011P-AN-7	SIXST 2022-21A		1.F FE	1,960,000	1,960,000	1,963,583	1,960,000					5.820	5.902	JAJO	22,814	128,011	09/11/2024	10/21/2037	117,309	
83011Q-AA-3	SIXTH STREET CLO LTD SIXST_24-24A		1.A FE	35,049,303	35,049,303	35,114,355	35,049,303					5.380	5.452	JAJO	366,641	2,096,448	02/16/2024	04/23/2037	1,690,570	
83011Q-AC-9	SIXTH STREET CLO LTD SIXST_24-24A		1.C FE	12,234,191	12,234,191	12,259,283	12,234,191					5.860	5.940	JAJO	139,397	791,319	02/16/2024	04/23/2037	316,118	
83011Q-AG-0	SIXTH STREET CLO LTD SIXST_24-24A		2.C FE	3,306,538	3,306,538	3,321,450	3,306,538					7.460	7.567	JAJO	47,962	267,509	02/16/2024	04/23/2037	1,746,578	
83012F-AL-2	SIXTH STREET CLO XVI LTD SIXST_21-17A		1.A FE	20,000,000	20,000,000	19,975,620	20,000,000					5.032	5.093	JAJO	212,447	681,647	02/14/2025	04/19/2038	460,259	
83012F-AQ-1	SIXTH STREET CLO XVI LTD SIXST_21-17A		1.C FE	12,000,000	12,000,000	12,037,500	12,000,000					5.462	5.531	JAJO	138,361	441,238	02/14/2025	04/19/2038	1,676,537	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
83012F-AS-7	SIXTH STREET CLO XVI LTD SIXST_21-17A		1.E FE	5,000,000	5,000,000	5,014,115	5,000,000					5.582	5.653	JAJO	58,917	187,599	02/14/2025	04/19/2038	1,796,282	
83013B-AC-0	SIXST 2025-29A		1.C FE	5,208,000	5,208,000	5,222,468	5,208,000					5.972	6.054	JAJO	145,153		06/05/2025	07/19/2038	429,380	
83013B-AE-6	SIXST 2025-29A		1.F FE	5,208,000	5,208,000	5,228,707	5,208,000					6.172	6.256	JAJO	150,014		06/05/2025	07/19/2038	199,205	
83013B-AG-1	SIXST 2025-29A		2.C FE	3,348,000	3,348,000	3,359,909	3,348,000					7.172	7.268	JAJO	112,062		06/05/2025	07/19/2038	982,355	
83013G-AA-3	SIXST 2024-27A		1.A FE	12,983,000	12,983,000	13,031,349	12,983,000					5.222	5.284	JAJO	143,117	629,127	11/01/2024	01/18/2038	1,363,901	
83013G-AC-9	SIXST 2024-27A		1.C FE	9,164,000	9,164,000	9,190,493	9,164,000					5.532	5.603	JAJO	107,016	468,372	11/01/2024	01/18/2038	1,789,098	
83013G-AE-5	SIXST 2024-27A		1.F FE	1,960,000	1,960,000	1,961,527	1,960,000					5.732	5.805	JAJO	23,716	103,529	11/01/2024	01/18/2038	544,209	
83014B-AA-3	SIXTH STREET CLO 31 LTD SIXST_25-31A		1.A FE	5,000,000	5,000,000	5,002,400	5,000,000					4.874	4.862	JAJO	6,769		11/14/2025	01/18/2039	5,060,924	
83014B-AC-9	SIXTH STREET CLO 31 LTD SIXST_25-31A		1.A FE	5,000,000	5,000,000	5,002,375	5,000,000					5.104	5.092	JAJO	7,089		11/14/2025	01/18/2039	5,063,799	
83014B-AE-5	SIXTH STREET CLO 31 LTD SIXST_25-31A		1.C FE	7,500,000	7,500,000	7,503,540	7,500,000					5.224	5.211	JAJO	10,883		11/14/2025	01/18/2039	7,597,949	
83014B-AG-0	SIXTH STREET CLO 31 LTD SIXST_25-31A		1.F FE	5,000,000	5,000,000	5,002,335	5,000,000					5.424	5.411	JAJO	7,533		11/14/2025	01/18/2039	5,067,799	
835937-AA-1	SOUND POINT CLO LTD SNDPT_24-38		1.A FE	16,532,690	16,532,690	16,549,024	16,532,690					5.489	5.560	FMAN	105,872	996,063	02/15/2024	02/20/2037	292,329	
835937-AC-7	SOUND POINT CLO LTD SNDPT_24-38		1.A FE	1,948,625	1,950,000	1,951,544	1,949,955		852			5.689	5.768	FMAN	12,942	121,438	08/07/2024	02/20/2037	1,977,734	
835937-AE-3	SOUND POINT CLO LTD SNDPT_24-38		1.C FE	8,179,508	8,181,076	8,196,620	8,181,076		222			5.989	6.069	FMAN	57,162	534,368	08/07/2024	02/20/2037	1,222,225	
83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1A		1.A FE	1,204,971	1,211,373	1,211,703	1,214,084		1,131			5.166	5.496	JAJO	13,559	69,335	12/09/2020	04/15/2031	102,198	
83610J-AC-0	SOUND POINT CLO LTD SNDPT_18-1A		1.A FE	1,140,000	1,140,000	1,140,006	1,140,000					5.616	5.692	JAJO	13,872	70,451	03/27/2018	04/15/2031	34,591	
83615P-AA-5	SOUND POINT CLO LTD SNDPT_2021-3A		1.A FE	16,000,000	16,000,000	16,003,072	16,000,000					5.290	5.354	JAJO	155,161	948,540	08/06/2021	10/25/2034	371,064	
83616K-AA-5	SOUND POINT CLO LTD SNDPT_2022-A		1.A FE	41,250,000	41,250,000	41,274,874	41,250,000					5.198	5.262	JAJO	393,097	2,406,931	01/28/2022	04/25/2035	1,594,399	
83616K-AC-1	SOUND POINT CLO LTD SNDPT_2022-A		1.C FE	7,125,000	7,125,000	7,129,909	7,125,000					5.758	5.833	JAJO	75,214	456,418	01/28/2022	04/25/2035	234,661	
87248T-AL-9	TICP CLO LTD TICP_17-7A		1.A FE	420,000	420,000	420,305	420,000					5.716	5.795	JAJO	5,202	26,382	02/14/2020	04/15/2033	382,910	
87251P-AA-5	TCW 2023-2A		1.A FE	21,827,000	21,827,000	21,827,000	21,827,000					5.734	5.814	JAJO	253,808	1,374,329	08/14/2023	10/20/2036	119,680	
87251P-AQ-0	TCW GEM LTD TCW_23-2		1.A FE	25,000,000	25,000,000	25,000,000	25,000,000					4.949	4.939	JAJO			12/23/2025	01/24/2039	25,309,289	
87251P-AU-1	TCW GEM LTD TCW_23-2		1.C FE	10,000,000	10,000,000	10,000,000	10,000,000					5.339	5.328	JAJO			12/23/2025	01/24/2039	10,133,466	
87252G-AC-0	TCW CLO LTD TCW_24-2		1.A FE	19,095,000	19,095,000	19,133,075	19,095,000					5.302	5.364	JAJO	213,718	1,318,608	07/12/2024	07/17/2037	7,167	
87252G-AG-1	TCW CLO LTD TCW_24-2		1.C FE	6,110,000	6,110,000	6,127,957	6,110,000					5.682	5.755	JAJO	73,287	449,015	07/12/2024	07/17/2037	815,732	
87252M-AC-7	TCW 2024 -1A		1.A FE	7,375,000	7,375,000	7,382,095	7,375,000					5.494	5.567	JAJO	86,658	447,453	01/25/2024	01/16/2037	156,038	
87252M-AE-3	TCW 2024-1A		1.A FE	3,826,969	3,822,000	3,825,222	3,826,363		(606)			5.694	5.750	JAJO	46,544	118,306	04/30/2025	01/16/2037	3,876,403	
87252M-AG-8	TCW 2024-1A		1.C FE	2,950,000	2,950,000	2,952,564	2,950,000					5.944	6.026	JAJO	37,503	192,441	01/25/2024	01/16/2037	1,779,167	
87272H-AA-8	TEACHERS INSURANCE AND ANNUITY TIA_17-2A		1.A FE	440,915	441,130	441,130	450,789					5.305	5.141	JAJO	5,006	25,921	03/13/2019	01/16/2031	18,131	
87272H-AC-4	TEACHERS INSURANCE AND ANNUITY TIA_17-2A		1.A FE	4,420,000	4,500,000	4,500,000	4,489,497		8,550			5.655	6.069	JAJO	54,432	280,396	06/08/2020	01/16/2031	114,120	
88238C-AE-2	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1		1.A FE	22,470,000	22,470,000	22,516,850	22,470,000					5.184	5.256	JAJO	236,225	403,894	06/13/2025	07/20/2038	2,448,556	
88238C-AJ-1	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1		1.C FE	4,991,550	4,991,550	5,013,228	4,991,550					5.534	5.612	JAJO	56,018	95,303	06/13/2025	07/20/2038	558,811	
88238C-AL-6	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1		1.F FE	3,210,000	3,210,000	3,212,578	3,210,000					5.684	5.763	JAJO	37,001	62,826	06/13/2025	07/20/2038	81,301	
88238C-AN-2	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1		2.C FE	2,568,000	2,568,000	2,580,283	2,568,000					6.634	6.727	JAJO	34,548	58,054	06/13/2025	07/20/2038	456,284	
88239M-AJ-8	TCIFC 2023-2A		1.A FE	8,401,000	8,401,000	8,425,397	8,401,000					5.240	5.311	JAJO	88,042	524,367	09/06/2024	10/21/2037	579,101	
88239M-AL-3	TCIFC 2023-2A		1.C FE	7,637,000	7,637,000	7,664,325	7,637,000					5.600	5.677	JAJO	85,534	506,388	09/06/2024	10/21/2037	4,165,237	
88239M-AN-9	TCIFC 2023-2A		1.F FE	3,795,000	3,795,000	3,807,808	3,795,000					5.820	5.901	JAJO	44,174	260,657	09/06/2024	10/21/2037	985,873	
88239M-AU-3	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-2		1.A FE	2,352,000	2,352,000	2,356,516	2,352,000					5.420	5.494	JAJO	25,495	151,380	09/06/2024	10/21/2037	2,383,869	
894932-AC-6	TRESTLES CLO IX LTD TREST_25-9		1.A FE	15,000,000	15,000,000	15,008,415	15,000,000					5.130	5.198	JAJO	132,523		10/03/2025	01/15/2039	1,427,221	
894932-AG-7	TRESTLES CLO IX LTD TREST_25-9		1.C FE	12,000,000	12,000,000	12,005,568	12,000,000					5.450	5.525	JAJO	112,632		10/03/2025	01/15/2039	939,621	
894932-AJ-1	TRESTLES CLO IX LTD TREST_25-9		1.F FE	5,000,000	5,000,000	5,004,245	5,000,000					5.670	5.749	JAJO	48,824		10/03/2025	01/15/2039	2,012,926	
89532T-AQ-9	TRESTLES CLO LTD TREST_20-3A		1.A FE	11,455,000	11,455,000	11,496,410	11,455,000					5.274	5.347	JAJO	122,516	667,982	10/09/2024	10/20/2037	838,796	
89532T-AS-5	TRESTLES CLO LTD TREST_20-3A		1.A FE	6,032,967	6,032,967	6,047,187	6,032,967					5.494	5.571	JAJO	67,216	365,224	10/09/2024	10/20/2037	6,115,836	
89532T-AU-0	TRESTLES CLO LTD TREST_20-3A		1.C FE	7,636,667	7,636,667	7,658,615	7,636,667					5.634	5.713	JAJO	87,252	473,119	10/09/2024	10/20/2037	1,226,600	
89532T-AW-6	TRESTLES CLO LTD TREST_20-3A		1.F FE	1,568,000	1,568,000	1,569,889	1,568,000					5.884	5.966	JAJO	18,710	101,107	10/09/2024	10/20/2037	543,704	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
89532U-AN-3	TRESTLES CLO LTD TREST_21-5A		1.A FE	5,000,000	5,000,000	5,002,900	5,000,000					5.134	5.204	JAJO	52,058	140,228	04/03/2025	10/20/2034	200,283	
89532U-AQ-6	TRESTLES CLO LTD TREST_21-5A		1.C FE	7,637,000	7,637,000	7,633,632	7,637,000					5.634	5.712	JAJO	87,256	233,489	04/03/2025	10/20/2034	2,330,598	
89532W-AN-9	TRESTLES CLO LTD TREST_21-4A		1.A FE	25,000,000	25,000,000	25,017,325	25,000,000					5.071	5.065	JAJO	183,104		11/03/2025	11/01/2038	25,316,910	
89532W-AQ-2	TRESTLES CLO LTD TREST_21-4A		1.A FE	3,000,000	3,000,000	3,002,658	3,000,000					5.241	5.366	JAJO	22,709		11/03/2025	11/01/2038	307,517	
89532W-AS-8	TRESTLES CLO LTD TREST_21-4A		1.C FE	10,000,000	10,000,000	10,010,800	10,000,000					5.391	5.682	JAJO	77,864		11/03/2025	11/01/2038	2,444,888	
89532W-AU-3	TRESTLES CLO LTD TREST_21-4A		1.F FE	2,500,000	2,500,000	2,499,633	2,500,000					5.641	5.938	JAJO	20,369		11/03/2025	11/01/2038	347,120	
89532X-AC-1	TREST 2024-7A		1.A FE	13,354,495	13,365,000	13,396,769	13,357,945		3,450			5.238	5.319	JAJO	128,344	904,601	04/04/2025	10/25/2037	667,003	
89532X-AE-7	TREST 2024-7A		1.A FE	5,346,000	5,346,000	5,346,289	5,346,000					5.408	5.481	JAJO	53,004	372,342	08/09/2024	10/25/2037	2,557,147	
89532X-AG-2	TREST 2024-7A		1.C FE	9,928,000	9,928,000	9,944,907	9,928,000					5.608	5.683	JAJO	102,073	714,418	08/09/2024	10/25/2037	8,712,887	
89533D-AC-4	TREST 2025-8SA		1.A FE	15,000,000	15,000,000	15,031,905	15,000,000					5.627	5.698	JAJO	478,267		05/23/2025	06/11/2035	1,024,769	
89533D-AE-0	TREST 2025-8A		1.A FE	5,096,000	5,096,000	5,096,408	5,096,000					5.897	5.973	JAJO	170,280		05/23/2025	06/11/2035	20,579	
89533D-AG-5	TREST 2025-8A		1.C FE	4,459,000	4,459,000	4,459,660	4,459,000					5.947	6.025	JAJO	150,258		05/23/2025	06/11/2035	4,525,660	
89533D-AJ-9	TREST 2025-8A		1.F FE	4,140,000	4,140,000	4,140,865	4,140,000					6.147	6.227	JAJO	144,201		05/23/2025	06/11/2035	4,123,325	
90357P-BC-7	US BANK C&I CREDIT-LINKED NOTES SERIES U		1.D FE	8,942,664	8,942,664	8,967,298	8,942,664					5.582	5.582	MON	8,320	391,024	03/06/2025	02/25/2032	106,662	
90357P-BE-3	US BANK C&I CREDIT-LINKED NOTES SERIES U		1.F FE	5,670,469	5,670,469	5,646,948	5,670,469					5.774	5.857	MON	5,457	284,456	03/06/2025	02/25/2032	778,429	
91824X-AW-0	VCP RRL ABS LTD VCRRL_22-1		1.F FE	18,221,091	18,224,747	18,238,816	18,232,495		3,656			6.070	6.045	JAJO	218,176	565,644	03/24/2025	07/20/2035	63,140	
91824X-AY-6	VCP RRL ABS LTD VCRRL_22-1		2.B FE	10,036,817	10,036,817	10,004,378	10,036,817					8.384	8.486	JAJO	170,644	458,358	03/24/2025	07/20/2035	976,452	
91825D-AA-1	VCP RRL ABS LTD VCRRL_24-1A		1.C FE	10,339,375	10,339,375	10,352,951	10,339,375					6.384	6.464	JAJO	133,856	728,370	02/23/2024	04/20/2034	519,164	
91825D-AC-7	VCP RRL ABS LTD VCRRL_24-1A		1.F FE	6,110,843	6,110,843	6,119,893	6,110,843					7.084	7.171	JAJO	87,786	474,878	02/23/2024	04/20/2034	317,272	
91825N-AE-1	VCRRL 2025-1A		1.F FE	40,973,110	40,973,110	40,440,131	40,973,110					6.234	6.309	JAJO	517,984	1,887,548	02/04/2025	04/20/2035	2,427,541	
92243R-AA-2	VCP RRL ABS I LTD VCRRL_21-1		1.F FE	5,303,755	5,303,755	5,233,595	5,303,755					2.152	2.151	JAJO	22,510	114,137	07/28/2021	10/20/2031	522,719	
92243R-AA-2	VCP RRL ABS I LTD VCRRL_21-1	0	1.F FE	632,834	632,834	624,463	632,834					2.152	2.151	JAJO	2,686	13,619	07/28/2021	10/20/2031	522,719	
92261L-AA-2	VELOX LIBRI NOTE SPV 2023 (FUNDED)		1.A Z	200,600,502	199,774,662	200,277,674	200,152,958		(425,872)			5.190	4.345	MON	316,809	4,068,618	12/31/2025	08/20/2030	2,003,658	
92261L-AB-0	VELOX LIBRI SPV 2023 (FUNDED)		1.F Z	16,735,140	16,549,381	16,659,557	16,692,129		(41,492)			6.090	3.777	MON	30,796	396,081	12/31/2025	08/20/2030	60,483	
92261L-AC-8	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI		2.B Z	7,236,856	7,092,592	7,170,714	7,215,498		(18,764)			7.160	3.229	MON	15,517	199,637	12/31/2025	08/20/2030	119,465	
92261L-AD-6	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI		4.B Z	12,790,524	12,960,363	13,073,896	12,780,464		(2,893)			9.700	12.585	MON	48,768	485,530	12/31/2025	08/20/2030	116,146	
92331V-AA-6	VENTURE CDO LTD VENTR_18-31A		1.A FE	1,114,520	1,117,930	1,118,049	1,120,592					5.176	4.768	JAJO	11,734	77,561	04/24/2019	04/20/2031	102,623	
92331V-AC-2	VENTURE CDO LTD VENTR_18-31A		1.A FE	11,220,000	11,220,000	11,203,338	11,220,000					5.296	5.348	JAJO	120,494	656,730	02/23/2018	04/20/2031	10,195,771	
92331V-AE-8	VENTURE CDO LTD VENTR_18-31A		1.A FE	3,960,000	3,960,000	3,969,706	3,960,000					5.596	5.664	JAJO	44,936	243,799	02/23/2018	04/20/2031	979,491	
92559E-AC-5	VIBRANT CLO LTD VIBR_21-15A		1.A FE	1,800,000	1,800,000	1,801,121	1,800,000					5.596	5.672	JAJO	20,426	110,818	11/01/2021	01/22/2035	65,301	
92559E-AE-1	VIBRANT CLO LTD VIBR_21-15A		1.B FE	3,500,000	3,500,000	3,502,692	3,500,000					5.846	5.926	JAJO	41,491	224,326	11/01/2021	01/22/2035	2,336,055	
92915C-AQ-7	VOYA CLO LTD VOYA_16-1A		1.A FE	1,048,493	1,048,944	1,049,023	1,051,574					5.216	5.129	JAJO	11,095	70,781	03/12/2025	01/21/2031	27,895	
92915C-AS-3	VOYA CLO LTD VOYA_16-1A		1.A FE	2,970,000	2,970,000	2,975,759	2,970,000					5.446	5.506	JAJO	32,799	178,367	01/23/2018	01/21/2031	220,331	
92917J-AA-5	VOYA CLO LTD VOYA_18-1A		1.A FE	1,699,314	1,699,314	1,700,275	1,699,314					5.166	5.212	JAJO	19,021	97,263	05/17/2018	07/15/2031	78,980	
92919A-AQ-7	VOYA CLO LTD VOYA_21-2A		1.A FE	3,011,000	3,011,000	2,992,232	3,011,000					5.284	5.359	JAJO	32,265	113,215	02/03/2025	04/20/2038	278,242	
92919A-AS-3	VOYA CLO LTD VOYA_21-2A		1.C FE	8,400,334	8,400,334	8,372,722	8,400,334					5.434	5.510	JAJO	92,570	324,152	02/03/2025	04/20/2038	1,119,019	
92919A-AU-8	VOYA CLO LTD VOYA_21-2A		1.F FE	4,018,440	4,018,440	4,015,543	4,018,440					5.684	5.763	JAJO	46,320	161,677	02/03/2025	04/20/2038	3,074,747	
92920F-AL-4	VOYA CLO LTD VOYA_23-1		1.A FE	15,000,000	15,000,000	15,009,840	15,000,000					4.958	5.028	JAJO	35,118		12/01/2025	01/20/2039	385,297	
92920F-AN-0	VOYA CLO LTD VOYA_23-1		1.C FE	12,000,000	12,000,000	12,007,824	12,000,000					5.298	5.373	JAJO	30,021		12/01/2025	01/20/2039	2,521,973	
92920F-AP-5	VOYA CLO LTD VOYA_23-1		1.F FE	5,000,000	5,000,000	5,003,250	5,000,000					5.498	5.576	JAJO	12,981		12/01/2025	01/20/2039	1,417,604	
92920H-AA-4	VOYA CLO LTD VOYA_24-2		1.A FE	31,855,528	31,852,000	31,911,977	31,854,125		(1,214)			5.344	5.417	JAJO	345,191	2,581,421	06/28/2024	07/20/2037	1,562,566	
92920H-AE-6	VOYA CLO LTD VOYA_24-2		1.C FE	6,800,000	6,800,000	6,812,750	6,800,000					5.684	5.763	JAJO	78,382	581,992	05/21/2024	07/20/2037	2,071,535	
92920H-AG-1	VOYA CLO LTD VOYA_24-2		1.F FE	3,450,000	3,450,000	3,458,211	3,450,000					6.134	6.220	JAJO	42,916	316,018	05/21/2024	07/20/2037	1,202,277	
92920K-AA-7	VOYA CLO LTD VOYA_24-4		1.A FE	29,020,000	29,020,000	29,067,564	29,020,000					5.234	5.307	JAJO	308,026	1,953,937	07/12/2024	07/20/2037	1,407,941	
92920K-AE-9	VOYA CLO LTD VOYA_24-4		1.C FE	3,793,782	3,795,000	3,805,721	3,795,000					5.534	5.611	JAJO	42,590	268,676	07/12/2024	07/20/2037	1,573,021	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
92920K-AG-4	VOYA CLO LTD VOYA_24-4		1.F FE	3,793,600	3,795,000	3,803,888	3,795,000					5.784	5.866	JAJO	44,514	279,639	07/12/2024	07/20/2037	1,829,153	
92920L-AN-7	VOYA 2022-4A		1.A FE	35,521,167	35,364,167	35,432,880	35,512,422		(8,718)			5.394	5.374	JAJO	386,839	1,870,235	02/26/2025	04/20/2037	3,051,607	
92920L-AQ-0	VOYA 2022-4A		1.A FE	3,795,000	3,795,000	3,801,524	3,795,000					5.594	5.671	JAJO	43,052	233,579	04/15/2024	04/20/2037	1,064,768	
92920L-AS-6	VOYA 2022-4A		1.C FE	5,727,500	5,727,500	5,737,947	5,727,500					5.834	5.915	JAJO	67,762	366,421	04/15/2024	04/20/2037	956,083	
92920L-AU-1	VOYA 2022-4A		1.F FE	2,352,000	2,352,000	2,358,200	2,352,000					6.334	6.422	JAJO	30,211	162,362	04/15/2024	04/20/2037	467,586	
92944Y-AC-5	VOYA 2024-5A		1.A FE	3,795,000	3,795,000	3,803,463	3,795,000					5.285	5.356	JAJO	43,452	216,000	09/05/2024	10/15/2037	443,576	
92944Y-AE-1	VOYA 2024-5A		1.A FE	6,110,000	6,110,000	6,122,965	6,110,000					5.505	5.580	JAJO	72,871	361,056	09/05/2024	10/15/2037	3,706,127	
92944Y-AG-6	VOYA 2024-5A		1.C FE	4,579,000	4,579,000	4,584,019	4,579,000					5.605	5.683	JAJO	55,604	275,113	09/05/2024	10/15/2037	211,025	
92944Y-AL-5	VOYA 2024-5A		1.F FE	4,579,000	4,579,000	4,592,737	4,579,000					5.905	5.991	JAJO	58,580	288,698	09/05/2024	10/15/2037	889,589	
93655P-AA-5	WARWICK CAPITAL CLO LTD WWICK_24-3		1.A FE	36,377,600	36,365,000	36,489,186	36,376,678		(922)			5.534	5.604	JAJO	408,110	2,216,171	10/08/2024	04/20/2037	1,666,639	
93656E-AA-9	WWICK 2025-6A		1.A FE	19,110,000	19,110,000	19,163,986	19,110,000					5.531	5.604	JAJO	551,992		05/22/2025	07/20/2038	1,390,514	
93656E-AC-5	WWICK 2025-6A		1.A FE	5,733,000	5,733,000	5,736,182	5,733,000					5.751	5.828	JAJO	172,184		05/22/2025	07/20/2038	4,450,347	
93656E-AE-1	WWICK 2025-6A		1.C FE	3,185,000	3,185,000	3,195,625	3,185,000					5.851	5.930	JAJO	97,321		05/22/2025	07/20/2038	366,015	
93656F-AA-6	WWICK 2024-5A		1.A FE	21,383,000	21,383,000	21,444,947	21,383,000					5.244	5.317	JAJO	227,399	989,112	11/21/2024	01/20/2038	2,221,847	
93656F-AE-8	WWICK 2024-5A		1.C FE	9,164,000	9,164,000	9,185,966	9,164,000					5.634	5.712	JAJO	104,702	453,086	11/21/2024	01/20/2038	5,928,985	
94957L-AA-7	WELLI 2025-4A		1.A FE	19,058,333	19,058,333	19,000,319	19,058,333					5.034	5.099	JAJO	194,561	617,524	02/06/2025	04/19/2038	646,676	
94957L-AC-3	WELLI 2025-4A		1.C FE	8,018,500	8,018,500	7,982,537	8,018,500					5.364	5.435	JAJO	87,224	275,543	02/06/2025	04/19/2038	133,132	
94957L-AE-9	WELLI 2025-4A		1.F FE	4,578,667	4,578,667	4,583,722	4,578,667					5.634	5.707	JAJO	52,313	164,688	02/06/2025	04/19/2038	1,183,284	
94957N-AA-3	WELLI 2025-5A		1.A FE	27,000,000	27,000,000	27,047,601	27,000,000					5.251	5.314	JAJO	417,462		08/11/2025	10/18/2038	2,413,764	
94957N-AC-9	WELLI 2025-5A		1.C FE	15,000,000	15,000,000	15,000,345	15,000,000					5.611	5.679	JAJO	247,823		08/11/2025	10/18/2038	1,928,371	
94957N-AE-5	WELLI 2025-5A		1.F FE	5,000,000	5,000,000	4,987,280	5,000,000					5.761	5.832	JAJO	84,816		08/11/2025	10/18/2038	686,838	
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)				6,483,104,517	6,483,829,695	6,490,643,183	6,483,783,619		(132,816)			XXX	XXX	XXX	63,087,824	253,124,385	XXX	XXX	1,507,128,580	XXX
33882J-AE-2	FLAT_24-3A-B		1.C FE	7,637,000	7,637,000	7,661,034	7,637,000					5.584	5.657	JAJO	86,481	429,474	10/01/2024	10/19/2037	3,867,159	
33882J-AG-7	FLAT_24-3A-C		1.F FE	18,328,000	18,328,000	18,389,325	18,328,000					5.784	5.860	JAJO	214,979	1,064,804	10/01/2024	10/19/2037	1,407,373	
33882J-AL-6	FLAT_24-3A-D2		2.C FE	1,568,000	1,568,000	1,572,960	1,568,000					8.034	8.138	JAJO	25,546	123,926	10/01/2024	10/19/2037	267,156	
33882M-AE-5	FLAT 2025-30A		1.C FE	6,873,000	6,873,000	6,898,492	6,873,000					5.505	5.583	JAJO	81,971	183,688	03/24/2025	04/15/2038	703,122	
33882M-AG-0	FLAT 2025-30A		1.F FE	1,568,000	1,568,000	1,573,333	1,568,000					5.705	5.787	JAJO	19,380	43,326	03/24/2025	04/15/2038	381,446	
33882M-AJ-4	FLAT 2025-30A		2.C FE	4,578,667	4,578,667	4,611,711	4,578,667					6.755	6.851	JAJO	67,008	148,283	03/24/2025	04/15/2038	1,113,467	
33883D-BA-1	FLATIRON CLO LTD FLAT_23-1A		4.C FE	1,000,000	1,000,000	962,494	1,000,000					11.632	11.774	JAJO	24,556	43,248	05/29/2025	04/17/2036	1,029,079	
33883J-AW-1	FLAT 2019-1A		1.A FE	10,691,366	10,691,366	10,693,248	10,691,366					5.032	5.083	FMAN	67,246	400,342	03/25/2025	11/16/2034	515,484	
33883J-AY-7	FLAT 2019-1A		1.C FE	11,455,000	11,455,000	11,463,580	11,455,000					5.352	5.417	FMAN	76,631	409,124	03/25/2025	11/16/2034	2,213,191	
33883J-BA-8	FLAT 2019-1A		1.F FE	3,795,000	3,795,000	3,798,579	3,795,000					5.752	5.828	FMAN	27,285	144,945	03/25/2025	11/16/2034	188,352	
33883J-BC-4	FLAT 2019-1A		2.C FE	3,795,000	3,795,000	3,801,288	3,795,000					6.752	6.836	FMAN	32,029	168,452	03/25/2025	11/16/2034	1,590,083	
33883P-AQ-0	FLAT 2021-1A		1.A FE	7,959,000	7,959,000	7,978,492	7,959,000					5.244	5.315	JAJO	84,640	461,703	08/29/2024	10/19/2037	345,091	
33883P-AS-6	FLAT 2021-1A		1.A FE	1,960,000	1,960,000	1,963,038	1,960,000					5.464	5.538	JAJO	21,718	118,060	08/29/2024	10/19/2037	1,986,776	
33883P-AU-1	FLAT 2021-1A		1.C FE	9,011,000	9,011,000	9,034,852	9,011,000					5.584	5.660	JAJO	102,041	553,708	08/29/2024	10/19/2037	503,023	
33883P-AW-7	FLATIRON CLO LTD FLAT_21-1A		1.F FE	8,401,000	8,401,000	8,442,644	8,401,000					5.884	5.964	JAJO	100,244	541,708	08/29/2024	10/19/2037	4,355,852	
33883Q-AS-4	FLAT 2021-2A		1.C FE	11,455,000	11,455,000	11,457,360	11,455,000					5.305	5.375	JAJO	131,654	427,686	02/07/2025	10/16/2034	2,505,029	
33883Q-AU-9	FLAT 2021-2A		1.F FE	3,795,000	3,795,000	3,794,905	3,795,000					5.405	5.479	JAJO	44,439	144,179	02/07/2025	10/16/2034	2,016,669	
33883Q-AW-5	FLAT 2021-2A		2.C FE	4,422,200	4,422,200	4,383,417	4,422,200					6.305	6.392	JAJO	60,407	194,098	02/07/2025	10/16/2034	1,766,134	
33883Q-AY-1	FLATIRON CLO LTD FLAT_21-2A		3.C FE	5,488,000	5,488,000	5,174,075	5,488,000					8.155	8.266	JAJO	96,963	307,435	02/07/2025	10/16/2034	2,478,660	
33883T-AE-9	FLAT 2021-1A		3.C FE	2,430,000	2,430,000	2,392,631	2,430,000					9.784	9.914	JAJO	48,213	252,513	08/29/2024	10/19/2037	956,690	
33883W-AL-6	FLATIRON CLO LTD FLAT_25-31		2.C FE	5,000,000	5,000,000	5,000,000	5,000,000					6.197	6.192	JAJO	1,721		12/05/2025	01/18/2039	5,077,461	

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Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
33883X-AC-4	FLAT 2024-2A		1.C FE	9,120,839	9,119,334	9,134,791	9,120,138		(701)			5.482	5.551	JAJO	105,532	576,895	03/13/2025	10/17/2037	3,677,503	
33883X-AG-5	FLAT 2024-2A		2.C FE	2,195,200	2,195,200	2,200,951	2,195,200					6.732	6.817	JAJO	31,196	168,368	08/07/2024	10/17/2037	217,756	
33883Y-AA-6	FLAT 2024-2A		3.C FE	3,795,000	3,795,000	3,798,203	3,795,000					9.132	9.244	JAJO	73,160	388,981	08/07/2024	10/17/2037	729,642	
33884C-AA-3	FLATIRON CLO LTD FLAT_25-31		3.C FE	5,000,000	5,000,000	5,000,000	5,000,000					8.297	8.289	JAJO	2,305		12/05/2025	01/18/2039	5,103,711	
33884E-AS-0	FLAT 2024-1A		1.A FE	5,000,000	5,000,000	5,004,885	5,000,000					5.305	5.375	JAJO	57,466	32,973	08/13/2025	07/15/2036	1,895,476	
33884E-AU-5	FLAT 2024-1A		1.C FE	7,975,000	7,975,000	7,994,020	7,975,000					5.405	5.477	JAJO	93,386	53,523	08/13/2025	07/15/2036	3,677,111	
33884E-AW-1	FLAT 2024-1A		1.F FE	3,650,000	3,650,000	3,656,209	3,650,000					5.605	5.682	JAJO	44,323	25,348	08/13/2025	07/15/2036	2,529,637	
33884E-AY-7	FLAT 2024-1A		2.C FE	5,000,000	5,000,000	4,986,585	5,000,000					6.305	6.391	JAJO	68,299	38,807	08/13/2025	07/15/2036	163,919	
33888A-AE-5	FLATIRON CLO LTD FLAT_24-4A		1.C FE	36,656,000	36,656,000	36,765,711	36,656,000					5.555	5.633	JAJO	441,149	1,856,402	11/01/2024	01/15/2038	7,780,956	
33888A-AG-0	FLATIRON CLO LTD FLAT_24-4A		1.F FE	4,964,000	4,964,000	4,974,454	4,964,000					5.755	5.835	JAJO	61,892	259,835	11/01/2024	01/15/2038	835,972	
33888A-AJ-4	FLATIRON CLO LTD FLAT_24-4A		2.C FE	1,568,000	1,568,000	1,576,558	1,568,000					6.705	6.801	JAJO	22,778	94,737	11/01/2024	01/15/2038	319,225	
36221#-AA-1	GPP PRIVATE DEBT V RS LP		2.C PL	3,658,930	3,658,930	3,687,104	3,658,930					4.000	4.079	JAJO	31,276	163,314	12/24/2025	09/30/2029	3,695,519	
55280Q-BC-0	MCF CLO LLC MCFCL_17-1A		1.A FE	10,404,959	10,404,959	10,429,910	10,404,959					5.504	5.581	JAJO	116,138	651,765	09/19/2024	10/20/2037	415,972	
55280Q-BE-6	MCF CLO LLC MCFCL_17-1A		1.C FE	10,691,334	10,691,334	10,698,487	10,691,334					5.884	5.966	JAJO	127,573	712,023	09/19/2024	10/20/2037	2,398,340	
55280Q-BG-1	MCF CLO LLC MCFCL_17-1A		1.F FE	3,795,000	3,795,000	3,803,618	3,795,000					6.434	6.524	JAJO	49,516	274,482	09/19/2024	10/20/2037	1,657,989	
55280Q-BJ-5	MCF CLO LLC MCFCL_17-1A		2.C FE	1,151,000	1,150,000	1,138,399	1,150,917		(83)			8.034	8.132	JAJO	18,736	89,753	03/28/2025	10/20/2037	525,465	
55280Q-BL-0	MCF CLO LLC MCFCL_17-1A		3.C FE	575,000	575,000	575,623	575,000					11.384	11.540	JAJO	13,274	71,237	09/19/2024	10/20/2037	344,402	
55281G-AQ-1	MCFCL_18-1A-AR		1.A FE	13,936,917	13,936,917	13,981,181	13,936,917					5.834	5.904	JAJO	164,887	899,967	04/12/2024	04/18/2036	297,170	
55281G-AS-7	MCFCL_18-1A-BR		1.C FE	5,727,500	5,727,500	5,738,193	5,727,500					6.284	6.362	JAJO	72,988	396,125	04/12/2024	04/18/2036	1,088,727	
55281G-AU-2	MCFCL_18-1A-CR		1.F FE	2,462,200	2,462,200	2,473,135	2,462,200					6.984	7.076	JAJO	34,872	187,861	04/12/2024	04/18/2036	1,657,253	
55281G-AW-8	MCFCL_18-1A-DR		2.C FE	3,011,000	3,011,000	3,033,025	3,011,000					9.034	9.150	JAJO	55,161	292,659	04/12/2024	04/18/2036	1,610,063	
55281Q-AG-1	MCFCL_18-1A-ER		3.C FE	932,800	932,800	933,631	932,800					11.884	12.034	JAJO	22,480	117,767	04/12/2024	04/18/2036	812,834	
55281X-AZ-4	MCF CLO LLC MCFCL_19-1A		1.A FE	9,612,000	9,612,000	9,637,654	9,612,000					5.882	5.946	JAJO	119,350	622,630	03/11/2024	04/17/2036	238,573	
55281X-BB-6	MCF CLO LLC MCFCL_19-1A		1.C FE	1,701,000	1,701,000	1,705,103	1,701,000					6.582	6.666	JAJO	23,635	122,257	03/11/2024	04/17/2036	411,430	
55281X-BD-2	MCF CLO LLC MCFCL_19-1A		1.F FE	917,000	917,000	918,315	917,000					7.132	7.222	JAJO	13,806	71,022	03/11/2024	04/17/2036	876,645	
55281X-BF-7	MCF CLO LLC MCFCL_19-1A		2.C FE	520,000	520,000	519,955	520,000					9.132	9.245	JAJO	10,025	50,818	03/11/2024	04/17/2036	177,799	
55282E-AE-2	MCF CLO LLC MCFCL_19-1A		3.C FE	635,580	642,000	642,198	640,750		2,938			11.942	12.138	JAJO	16,185	81,032	03/11/2024	04/17/2036	277,229	
55293L-AQ-6	MCFCL 2023-1A		1.A FE	206,250	206,250	206,516	206,250					4.905	4.944	JAJO	2,192	5,543	03/18/2025	04/15/2037	34,796	
55293L-AS-2	MCFCL 2023-1A		1.A FE	12,982,334	12,982,334	12,999,458	12,982,334					5.355	5.427	JAJO	150,615	378,604	03/18/2025	04/15/2037	1,072,221	
55293L-AU-7	MCFCL 2023-1A		1.A FE	2,352,000	2,352,000	2,341,992	2,352,000					5.455	5.529	JAJO	27,796	69,787	03/18/2025	04/15/2037	716,415	
55293L-AW-3	MCFCL 2023-1A		1.C FE	7,636,667	7,636,667	7,626,923	7,636,667					5.655	5.733	JAJO	93,561	234,354	03/18/2025	04/15/2037	3,314,753	
55293L-AY-9	MCFCL 2023-1A		1.F FE	5,345,667	5,345,667	5,336,611	5,345,667					6.005	6.088	JAJO	69,546	173,559	03/18/2025	04/15/2037	445,724	
55293L-BA-0	MCFCL 2023-1A		2.B FE	1,058,400	1,058,400	1,053,074	1,058,400					7.455	7.559	JAJO	17,095	42,165	03/18/2025	04/15/2037	165,397	
55293L-BC-6	MCFCL 2023-1A		2.C FE	450,000	450,000	415,062	450,000					9.405	9.539	JAJO	9,169	22,388	03/18/2025	04/15/2037	460,580	
55293M-AE-1	MCFCL 2023-1A		3.C FE	700,000	700,000	665,181	700,000					10.355	10.501	JAJO	15,704	38,206	03/18/2025	04/15/2037	61,386	
58039A-AA-8	MCF CLO LLC MCFCL_17-3A		1.A FE	127,400	127,400	127,400	127,400					5.084	5.145	JAJO	1,314	1,455	07/18/2025	07/20/2037	9,216	
58039A-AC-4	MCF CLO LLC MCFCL_17-3A		1.A FE	7,644,000	7,644,000	7,663,722	7,644,000					5.414	5.490	JAJO	83,926	92,527	07/18/2025	07/20/2037	790,599	
58039A-AE-0	MCF CLO LLC MCFCL_17-3A		1.C FE	7,644,000	7,644,000	7,624,989	7,644,000					5.784	5.864	JAJO	89,661	98,419	07/18/2025	07/20/2037	3,302,594	
58039A-AG-5	MCF CLO LLC MCFCL_17-3A		1.E FE	4,586,000	4,586,000	4,588,174	4,586,000					6.284	6.372	JAJO	58,441	63,823	07/18/2025	07/20/2037	4,182,774	
58039A-AL-4	MCF CLO LLC MCFCL_17-3A		2.B FE	573,000	573,000	572,975	573,000					7.334	7.437	JAJO	8,522	9,228	07/18/2025	07/20/2037	142,129	
58039A-AN-0	MCF CLO LLC MCFCL_17-3A		2.C FE	300,000	300,000	297,820	300,000					9.334	9.462	JAJO	5,678	6,081	07/18/2025	07/20/2037	41,415	
58039A-AQ-3	MCF CLO LLC MCFCL_17-3A		3.C FE	350,000	350,000	349,969	350,000					10.884	11.032	JAJO	7,725	8,225	07/18/2025	07/20/2037	359,524	
87232C-AA-8	TFLAT 2018-1A		1.A FE	15,961,692	15,961,692	15,952,115	15,961,692					4.793	4.924	JAJO	136,001	214,735	07/17/2025	07/30/2035	1,375,662	
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)				353,783,902	353,787,817	353,877,337	353,788,288		2,154			XXX	XXX	XXX	4,083,486	15,920,382	XXX	XXX	95,158,800	XXX

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
00195@-AE-3	APA FINANCE LLC		1.G FE	25,748,120	25,748,120	20,953,421	25,748,120					3.160	3.184	MJSD	210,190	824,941	10/28/2021	02/29/2056	10,079	
00195@-AE-3	APA FINANCE LLC	0	1.G FE	2,627,589	2,627,589	2,138,292	2,627,592					3.160	3.184	MJSD	21,450	84,185	10/28/2021	02/29/2056	10,079	
00195@-AF-0	APA FINANCE LLC		2.B FE	18,023,410	18,023,410	9,626,303	18,023,410					4.010	4.051	MJSD	186,707	732,777	10/28/2021	02/29/2056	11,590	
00195@-AF-0	APA FINANCE LLC	0	2.B FE	1,839,142	1,839,142	982,286	1,839,142					4.010	4.051	MJSD	19,052	74,774	10/28/2021	02/29/2056	11,590	
02008F-AC-8	ALLYA 2024-1	0	1.A FE	1,531,575	1,531,797	1,542,100	1,532,816		65			5.080	4.980	MON	3,458	77,815	03/05/2024	12/15/2028	42,096	
02158A-AA-1	ALT LOAN ISSUER 2024 A-1 LLC		1.D PL	35,348,017	35,348,017	35,650,430	35,348,017					5.599	5.599	MON	87,962	2,199,039	11/04/2024	11/15/2035	175,260	
02158A-AB-9	ALTERNATIVE LOAN ISSUER LLC A		1.G PL	7,675,662	7,675,662	7,717,126	7,675,662					6.329	6.329	MON	21,591	539,770	11/04/2024	11/15/2035	16,485	
02158A-AC-7	ALTERNATIVE LOAN ISSUER LLC ALTLLC_24-A1		2.C PL	5,944,499	5,944,499	5,986,650	5,944,499					6.816	6.816	MON	18,008	450,197	11/04/2024	11/15/2035	216,982	
03775*-AA-5	APOGEM SENIOR DIRECT LENDING RNF LP		2.B FE	104,867,053	104,867,053	104,867,053	104,867,053					5.386	5.386	MJSD	1,543,323	328,114	12/17/2025	05/23/2035	106,322,893	
03775*-AB-3	APOGEM SENIOR DIRECT LENDING RNF LP		3.A PL	22,471,511	22,471,511	22,471,511	22,471,511					7.186	7.186	MJSD	433,773	91,648	12/17/2025	05/23/2035	22,884,599	
03837@-AA-0	AQUA FINANCE TRUST AQFIT_19-A		1.A FE	361,554	361,610	353,602	362,540					3.140	3.143	MON	505	11,355	09/16/2019	07/16/2040	1,101	
03837D-AA-2	AQUA FINANCE TRUST AQFIT_24-A		1.A FE	22,205,137	22,206,978	22,428,548	22,225,543					4.810	4.774	MON	41,539	1,068,156	09/30/2024	04/18/2050	6,066,787	
03837D-AB-0	AQFIT_24-A-B		1.C FE	9,596,962	9,600,000	9,687,192	9,598,186		934			5.060	5.068	MON	18,891	485,760	09/30/2024	04/18/2050	2,730,356	
03839#-AB-8	AQUA FINANCE TRUST AQFIT_25-A		1.D FE	6,915,296	6,916,534	7,027,701	6,916,584		222			5.560	5.560	MON	14,955	242,486	04/24/2025	12/19/2050	844,571	
03841#-AA-8	AQUA FINANCE TRUST AQFIT_20-A		1.A FE	1,272,124	1,272,359	1,207,376	1,276,231					1.900	1.905	MON	940	24,175	08/19/2020	07/17/2046	786	
03841#-AA-8	AQUA FINANCE TRUST AQFIT_20-A	0	1.A FE	45,897	45,906	43,561	46,046					1.900	1.905	MON	34	872	08/19/2020	07/17/2046	786	
03841#-AB-6	AQUA FINANCE TRUST AQFIT_20-A		1.B FE	1,130,998	1,131,348	1,086,556	1,131,819					2.790	2.769	MON	1,228	31,565	08/19/2020	07/17/2046	1,187	
03841#-AB-6	AQUA FINANCE TRUST AQFIT_20-A	0	1.B FE	838,848	925,649	889,000	838,898		17,376			2.790	7.945	MON	1,004	25,826	03/14/2024	07/17/2046	1,187	
03842V-AB-3	AQUA FINANCE TRUST AQFIT_2021-A		1.G FE	2,480,000	3,100,000	2,894,390	2,851,578		121,371			2.400	11.405	MON	2,893	74,400	09/19/2023	07/17/2046	2,073,550	
04362V-AA-3	ASCNT_24-A-A		1.C FE	2,399,335	2,411,155	2,477,998	2,400,615		937			6.140	6.287	MON	2,467	148,045	04/29/2024	10/25/2050	256,435	
04362V-AB-1	ASCNT_24-A-B		1.F FE	989,960	990,000	1,017,872	990,000		19			6.900	6.900	MON	1,139	68,310	04/29/2024	10/25/2050	71,862	
05377R-GE-8	AVIS BUDGET RENTAL CAR FUNDING AESOP_23-		1.F FE	388,926	389,000	401,551	388,992		20			6.080	6.081	MON	723	23,651	01/09/2023	04/20/2029	82,918	
05377R-GE-8	AVIS BUDGET RENTAL CAR FUNDING AESOP_23-	0	1.F FE	105,980	106,000	109,420	105,998		5			6.080	6.081	MON	197	6,445	01/09/2023	04/20/2029	82,918	
05377R-GZ-1	AVIS BUDGET RENTAL CAR FUNDING AESOP_23-		1.F FE	2,103,174	2,104,000	2,186,667	2,103,751		193			6.320	6.326	MON	4,063	132,973	03/30/2023	06/20/2029	398,086	
05377R-GZ-1	AVIS BUDGET RENTAL CAR FUNDING AESOP_23-	0	1.F FE	271,893	272,000	282,687	271,968		25			6.320	6.326	MON	525	17,190	03/30/2023	06/20/2029	398,086	
05377R-HL-1	AESOP 2023-7A		1.A FE	1,431,580	1,432,000	1,466,478	1,431,892		130			5.900	5.906	MON	2,582	84,488	09/12/2023	08/21/2028	239,840	
05377R-HN-7	AVIS BUDGET RENTAL CAR FUNDING AESOP_23-		1.F FE	1,384,243	1,385,000	1,463,510	1,384,642		174			6.660	6.670	MON	2,818	92,241	09/15/2023	02/20/2030	232,114	
05603K-AE-5	BAYVIEW BVABS_23-CAR1		1.A FE	620,907	624,118	628,629	622,713		932			5.542	6.049	MON	576	34,589	04/13/2023	10/27/2031	255,704	
05603K-AE-5	BAYVIEW BVABS_23-CAR1	0	1.A FE	41,742	41,958	42,261	41,863		63			5.542	6.049	MON	39	2,325	04/13/2023	10/27/2031	255,704	
05603L-AE-3	BAYVIEW BVABS_23-CAR2		1.A FE	1,233,375	1,239,752	1,248,215	1,237,511		1,787			5.542	5.949	MON	1,145	68,707	04/13/2023	10/27/2031	506,743	
05603L-AE-3	BAYVIEW BVABS_23-CAR2	0	1.A FE	83,023	83,453	84,022	83,302		120			5.542	5.950	MON	77	4,625	04/13/2023	10/27/2031	506,743	
05608T-AB-7	BXG RECEIVABLES NOTE TRUST BXGNT_20-A		1.G FE	757,610	757,725	737,571	760,015					2.490	2.493	MON	157	18,867	10/01/2020	02/28/2036	747	
05608T-AB-7	BXG RECEIVABLES NOTE TRUST BXGNT_20-A	0	1.G FE	54,115	54,123	52,684	54,287					2.490	2.493	MON	11	1,348	10/01/2020	02/28/2036	747	
12434K-AA-4	BXG RECEIVABLES NOTE TRUST BXGNT_2022-A		1.A FE	954,235	954,443	948,855	959,069					4.120	3.861	MON	328	39,323	04/22/2022	09/28/2037	398,980	
12434K-AA-4	BXG RECEIVABLES NOTE TRUST BXGNT_2022-A	0	1.A FE	153,909	153,942	153,041	154,689					4.120	3.861	MON	53	6,342	04/22/2022	09/28/2037	398,980	
12434K-AB-2	BXG RECEIVABLES NOTE TRUST BXGNT_2022-A		1.G FE	738,764	738,945	736,133	743,062					4.610	4.446	MON	284	34,065	04/22/2022	09/28/2037	1,688	
12434K-AB-2	BXG RECEIVABLES NOTE TRUST BXGNT_2022-A	0	1.G FE	123,127	123,157	122,689	123,844					4.610	4.446	MON	47	5,678	04/22/2022	09/28/2037	1,688	
14462*-AA-0	CARLYLE INFRASTRUCTURE CREDIT FUND II		2.B PL	12,837,496	12,837,496	13,162,285	12,837,496					7.400	7.400	MJSD	240,133	930,028	12/11/2025	12/22/2035	13,074,990	
14462*-AB-8	CARLYLE INFRASTRUCTURE CREDIT FUND II		3.C PL	5,348,957	5,348,957	5,553,287	5,348,957					8.500	8.499	MJSD	114,928	536,208	12/11/2025	12/22/2035	5,462,622	
17331X-AD-3	CITIZENS AUTO RECEIVABLES TRUST CITZN_24		1.A FE	6,622,034	6,622,953	6,668,704	6,625,579		371			5.330	5.260	MON	15,689	353,003	04/02/2024	08/15/2028	154,814	
193938-AB-3	COLLEGE AVE STUDENT LOANS LLC CASL_23-A		1.A FE	2,690,859	2,691,389	2,725,401	2,695,156					5.330	5.287	MON	2,391	143,451	05/09/2023	05/25/2055	1,250	
193938-AB-3	COLLEGE AVE STUDENT LOANS LLC CASL_23-A	0	1.A FE	1,130,174	1,130,397	1,144,682	1,131,979					5.330	5.287	MON	1,004	60,250	05/09/2023	05/25/2055	1,250	
193938-AC-1	COLLEGE AVE STUDENT LOANS LLC CASL_23-A		1.C FE	1,639,998	1,640,326	1,673,215	1,641,545		48			5.820	5.797	MON	1,591	95,467	05/09/2023	05/25/2055	21,882	
193938-AC-1	COLLEGE AVE STUDENT LOANS LLC CASL_23-A	0	1.C FE	714,511	714,655	728,984	715,186		21			5.820	5.797	MON	693	41,593	05/09/2023	05/25/2055	21,882	
19423D-AB-6	COLLEGE AVE STUDENT LOANS CASL_18-A		1.D FE	2,084,435	2,085,369	2,061,192	2,089,862					4.130	4.140	MON	1,435	86,126	06/12/2018	12/26/2047	10,790	
19423D-AB-6	COLLEGE AVE STUDENT LOANS CASL_18-A	0	1.D FE	57,901	57,927	57,255	58,052					4.130	4.140	MON	40	2,392	06/12/2018	12/26/2047	10,790	
19423U-AA-0	CASL 2024-B		1.A FE	4,904,245	4,905,743	5,046,696	4,907,969		49			5.690	5.678	MON	4,652	279,137	05/22/2024	08/25/2054	228,650	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
19423U-AC-6	CASL 2024-B		1.C FE	5,898,557	5,820,000	5,984,370	5,895,134		(3,639)			6.080	5.615	MON	5,898	205,909	10/30/2025	08/25/2054	39,697	
19424K-AB-9	COLLEGE AVE STUDENT LOANS LLC CASL_21-A		1.A FE	2,421,877	2,420,405	2,224,528	2,423,477		(375)			1.600	1.581	MON	645	38,726	02/11/2021	07/25/2051	11,818	
19424K-AB-9	COLLEGE AVE STUDENT LOANS LLC CASL_21-A	0	1.A FE	34,238	34,245	31,473	34,265					1.600	1.604	MON	9	548	02/09/2021	07/25/2051	11,818	
19424R-AA-6	CASL 2024-A		1.A FE	8,971,289	8,972,304	9,185,535	8,978,565					5.510	5.490	MON	8,240	494,374	03/26/2024	06/25/2054	415,362	
19424R-AC-2	CASL 2024-A		1.C FE	3,499,387	3,500,000	3,596,692	3,499,765		155			6.000	6.002	MON	3,500	210,000	03/26/2024	06/25/2054	12,774	
19424R-AD-0	COLLEGE AVE STUDENT LOANS LLC CASL_24-A		1.F FE	2,684,377	2,566,000	2,684,824	2,682,355		(2,022)			6.610	5.484	MON	2,827	28,269	11/03/2025	06/25/2054	384,667	
19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC CASL_21-C		1.A FE	1,760,394	1,761,421	1,612,387	1,761,962					2.320	2.312	MON	681	40,865	11/16/2021	07/26/2055	9,536	
19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC CASL_21-C	0	1.A FE	825,185	825,666	755,806	825,920					2.320	2.312	MON	319	19,155	11/16/2021	07/26/2055	9,536	
19425A-AB-0	COLLEGE AVE STUDENT LOANS LLC CASL_21-B		1.A FE	1,885,106	1,885,160	1,708,121	1,886,735					1.760	1.760	MON	553	33,179	06/23/2021	06/25/2052	526	
19425A-AB-0	COLLEGE AVE STUDENT LOANS LLC CASL_21-B	0	1.A FE	131,449	131,453	119,108	131,563					1.760	1.760	MON	39	2,314	06/23/2021	06/25/2052	526	
19425D-AA-6	CASL 2024-1		1.A PL	67,356,305	67,022,986	68,618,133	67,346,765		(50,291)			6.240	6.193	MON	69,704	4,182,234	04/29/2024	04/27/2054	64,241,112	
19425D-AB-4	CASL 2024-1		1.A PL	41,937,435	41,728,791	41,833,113	41,876,147		(45,018)			5.574	5.541	MON	38,767	2,556,548	04/29/2024	04/27/2054	41,922,628	
19425M-AA-6	COLLEGE AVE STUDENT LOANS LLC CASL_23-B	0	1.A FE	2,493,094	2,492,498	2,608,390	2,497,237		(180)			6.500	6.443	MON	2,700	162,012	10/20/2023	06/25/2054	152,328	
19425M-AC-2	CASL_23-B-B	0	1.C FE	2,536,580	2,550,171	2,669,772	2,540,567		1,056			7.330	7.448	MON	3,115	186,928	10/20/2023	06/25/2054	214,433	
20267T-AA-0	COMMONBOND STUDENT LOAN TRUST CB		1.A FE	597,715	595,808	582,341	598,181		(511)			3.320	3.259	MON	330	19,781	07/28/2016	05/25/2040	37,832	
20267T-AB-8	COMMONBOND STUDENT LOAN TRUST CB		1.A FE	134,377	134,377	135,072	134,377					6.046	6.135	MON	135	9,055	04/15/2016	05/25/2040	9,922	
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST CB		1.A FE	164,080	163,715	161,161	164,871					2.730	2.734	MON	75	4,469	10/13/2016	10/25/2040	21,671	
20267U-AB-5	COMMONBOND STUDENT LOAN TRUST CB		1.A FE	68,841	68,691	68,516	68,840					5.296	5.104	MON	61	4,131	10/13/2016	10/25/2040	6,681	
20267V-AA-5	COMMONBOND STUDENT LOAN TRUST CB		1.A FE	345,707	345,771	332,674	346,507					2.550	2.553	MON	147	8,816	06/02/2017	05/28/2041	5,219	
20267V-AA-5	COMMONBOND STUDENT LOAN TRUST CB	0	1.A FE	41,098	41,106	39,549	41,193					2.550	2.553	MON	17	1,048	06/02/2017	05/28/2041	5,219	
20267W-AA-3	CBSLT_20-AGS-A		1.A FE	1,015,072	1,015,320	914,726	1,016,173					1.980	1.984	MON	335	20,103	06/02/2020	08/25/2050	9,059	
20267W-AA-3	CBSLT_20-AGS-A	0	1.A FE	40,603	40,613	36,589	40,647					1.980	1.984	MON	13	804	06/02/2020	08/25/2050	9,059	
20268K-AA-8	CBSLT_17-BGS-A1		1.A FE	1,205,338	1,205,591	1,141,023	1,207,216					2.680	2.682	MON	538	32,310	10/19/2017	09/25/2042	29,701	
20268K-AA-8	CBSLT_17-BGS-A1	0	1.A FE	89,284	89,303	84,520	89,423					2.680	2.682	MON	40	2,393	10/19/2017	09/25/2042	29,701	
20268M-AA-4	COMMONBOND STUDEN LOAN TRUST CBSLT_18-BG		1.A FE	2,880,950	2,880,317	2,780,791	2,886,468		(167)			3.560	3.555	MON	1,709	102,539	05/05/2020	09/25/2045	48,027	
20268M-AA-4	COMMONBOND STUDEN LOAN TRUST CBSLT_18-BG	0	1.A FE	103,297	103,237	99,670	103,448		(14)			3.560	3.548	MON	61	3,675	05/05/2020	09/25/2045	48,027	
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST CBSLT_21-A		1.A FE	4,896,974	4,898,120	4,190,235	4,900,069					1.200	1.204	MON	980	58,778	03/10/2021	03/25/2052	26,787	
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST CBSLT_21-A	0	1.A FE	173,652	173,692	148,590	173,761					1.200	1.204	MON	35	2,084	03/10/2021	03/25/2052	26,787	
20268W-AB-0	COMMONBOND STUDENT LOAN TRUST CBSLT_21-A		1.D FE	234,019	234,028	180,815	234,179					1.400	1.401	MON	55	3,276	03/10/2021	03/25/2052	7,278	
20269D-AA-3	CBSLT_18-AGS-A1		1.A FE	3,884,454	3,884,975	3,702,042	3,890,870		(147)			3.210	3.210	MON	2,078	124,708	04/04/2019	02/25/2044	76,828	
20269D-AA-3	CBSLT_18-AGS-A1	0	1.A FE	211,750	211,582	201,619	211,867		(45)			3.210	3.191	MON	113	6,792	04/04/2019	02/25/2044	76,828	
22671M-AA-1	CRISPI VEHICULUM SPV 2024 FUNDED		1.E Z	90,371,069	88,750,657	91,502,007	90,289,102		(76,410)			5.760	5.262	MON	85,201	3,266,378	12/22/2025	08/25/2045	3,160,321	
22671M-AB-9	CRISPI VEHICULUM SPV 2024 FUNDED		2.A Z	4,203,877	4,126,835	4,310,075	4,203,313		(503)			6.670	6.159	MON	4,588	126,430	12/22/2025	08/25/2045	958,646	
22671M-AC-7	CRISPI VEHICULUM SPV 2024 FUNDED		3.A PL	3,739,303	3,699,920	3,844,217	3,740,443		1,073			8.530	8.207	MON	5,260	174,505	12/22/2025	08/25/2045	860,801	
26857E-AA-6	ELFI GRADUATE LOAN PROGRAM ELFI_19-A		1.A FE	1,877,434	1,877,820	1,776,761	1,880,120					2.540	2.545	MON	795	47,697	10/16/2019	03/25/2044	17,073	
28166G-AA-3	EDVESTINU PRIVATE EDUCATION LOAN TRUST E		1.A FE	308,993	309,047	305,777	310,561					3.580	3.583	MON	184	11,064	04/03/2019	11/25/2038	13,130	
28166G-AA-3	EDVESTINU PRIVATE EDUCATION LOAN TRUST E	0	1.A FE	95,075	95,091	94,085	95,557					3.580	3.583	MON	57	3,404	04/03/2019	11/25/2038	13,130	
28166L-AA-2	EDVESTINU PRIVATE EDUCATION LOAN TRUST E		1.A FE	3,125,622	3,129,071	2,937,881	3,128,660		152			1.800	1.806	MON	939	56,323	03/01/2021	11/27/2045	17,788	
28166L-AA-2	EDVESTINU PRIVATE EDUCATION LOAN TRUST E	0	1.A FE	56,591	56,653	53,192	56,646		3			1.800	1.806	MON	17	1,020	03/01/2021	11/27/2045	17,788	
28627L-AA-5	ELFI 2024-A		1.A FE	10,066,967	10,070,172	10,275,684	10,080,973					5.560	5.530	MON	9,332	559,902	06/18/2024	08/25/2049	997,496	
29281L-AA-0	ENFIN 2024-1A		1.G FE	1,531,008	1,541,838	1,537,045	1,531,008		633			6.650	6.784	MON	3,133	102,532	04/10/2024	02/20/2055	116,524	
30258H-B#-4	FNBM LLC FNBM_23-A		1.F PL	120,000,000	120,000,000	121,066,860	120,000,000					6.383	6.296	MON	659,577	7,765,983	07/06/2023	07/06/2028	120,638,300	
302848-AU-6	FNBM LLC FNBM_24-A		1.F PL	49,100,000	49,100,000	50,534,211	49,100,000					6.301	6.397	MON	60,157	3,136,760	03/12/2024	03/12/2029	49,357,816	
34964M-AA-2	FORTI_21-1-A		1.A FE	10,635,513	10,636,115	8,440,427	10,636,115		(1,115)			1.970	1.975	MS	58,785	214,098	03/10/2021	03/20/2057	190,588	
34964M-AA-2	FORTI_21-1-A	0	1.A FE	335,354	335,373	266,140	335,373		(35)			1.970	1.975	MS	1,854	6,751	03/10/2021	03/20/2057	190,588	
34964Y-AA-6	FORTI_2023-1A-A		1.A FE	9,570,128	9,917,613	9,894,470	9,578,167		39,578			6.230	6.610	SEP	173,346	648,585	02/05/2024	09/20/2059	578,806	
34964Y-AA-6	FORTI_2023-1A-A	0	1.A FE	1,287,942	1,476,152	1,472,707	1,287,942		21,870			6.230	7.779	SEP	25,801	96,536	10/26/2023	09/20/2059	578,806	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
34966J-AA-7	FORTI 2024-1A		1.A FE	9,754,949	9,752,382	10,133,194	9,762,701		(686)			7.040	7.044	SEP	192,620	727,580	10/31/2024	09/20/2060	10,438,950	
349941-AA-2	FFIN 2024-1A		1.A FE	1,104,391	1,104,515	1,129,865	1,105,789					5.500	5.445	MON	2,700	60,748	03/25/2024	12/15/2049	348,525	
349941-AB-0	FFIN 2024-1A		1.D FE	1,021,182	1,021,182	1,048,669	1,021,815					5.950	5.920	MON	2,700	60,760	03/25/2024	12/15/2049	322,350	
35042A-AA-1	FFIN 2023-1A		1.A FE	3,072,158	3,092,431	3,170,872	3,072,158		2,890			5.670	6.093	MON	7,793	175,341	05/01/2023	12/15/2043	1,752,089	
35042A-AA-1	FFIN 2023-1A	0	1.A FE	882,764	888,589	911,129	882,764		830			5.670	6.093	MON	2,239	50,383	05/01/2023	12/15/2043	1,752,089	
35042R-AA-4	FFIN 23-2A	0	1.A FE	2,765,527	2,765,879	2,886,936	2,771,705					6.530	6.411	MON	8,027	180,612	09/20/2023	06/15/2049	1,072,091	
35042R-AB-2	FFIN 2023-2A	0	1.D FE	1,438,423	1,438,819	1,502,250	1,439,295		35			6.970	6.951	MON	4,457	100,286	09/20/2023	06/15/2049	557,909	
38150Y-AA-1	GOLDMAN HOME IMPROVEMENT TRUST GHIT_22-G		1.A FE	641,888	648,984	648,463	641,914		2,136			4.500	5.555	MON	487	29,204	07/15/2022	06/25/2052	481,648	
38150Y-AA-1	GOLDMAN HOME IMPROVEMENT TRUST GHIT_22-G	0	1.A FE	350,121	353,991	353,707	350,135		1,165			4.500	5.555	MON	265	15,930	07/15/2022	06/25/2052	481,648	
38150Y-AB-9	GOLDMAN HOME IMPROVEMENT TRUST GHIT_22-G		1.B FE	641,787	655,829	659,333	641,787		4,668			5.300	7.401	MON	579	34,759	07/15/2022	06/25/2052	487,149	
38150Y-AB-9	GOLDMAN HOME IMPROVEMENT TRUST GHIT_22-G	0	1.B FE	350,264	357,928	359,840	350,264		2,548			5.300	7.401	MON	316	18,970	07/15/2022	06/25/2052	487,149	
381935-AA-3	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS		1.G FE	10,880,006	10,880,282	11,024,409	10,893,228					5.350	5.310	MON	17,786	580,665	10/18/2024	10/22/2046	1,465,475	
38217K-AA-2	GOODGREEN		1.A FE	1,982,507	1,983,495	1,825,960	1,983,721					3.230	3.234	AO	13,525	64,724	10/28/2016	10/15/2052	2,015,528	
38217V-AA-8	GOODG_17-1A		1.A FE	6,980,282	6,983,532	6,472,752	6,985,492					3.740	3.744	AO	55,139	264,974	04/21/2017	10/15/2052	6,880,874	
38217V-AA-8	GOODG_17-1A	0	1.A FE	572,154	572,421	530,553	572,581					3.740	3.744	AO	4,520	21,719	04/21/2017	10/15/2052	6,880,874	
38218D-AA-7	GOODG_19-1		1.C FE	3,011,652	3,012,567	2,781,081	3,014,371					3.860	3.863	AO	24,549	118,003	01/22/2019	10/15/2054	3,281,922	
38218D-AA-7	GOODG_19-1	0	1.C FE	207,151	207,214	191,291	207,338					3.860	3.863	AO	1,689	8,117	01/22/2019	10/15/2054	3,281,922	
38218E-AA-5	GOODGREEN TRUST GOODG_19-2A		1.A FE	4,602,495	4,595,741	3,974,342	4,603,772		(1,053)			2.760	2.746	AO	26,778	128,932	10/23/2020	04/15/2055	3,631,086	
38218G-AA-0	GOODGREEN TRUST GOODG_18-1		1.A FE	6,381,029	6,381,688	5,929,581	6,385,876					3.930	3.922	AO	52,947	254,628	04/20/2018	10/15/2053	6,614,422	
38218G-AA-0	GOODGREEN TRUST GOODG_18-1	0	1.A FE	210,508	210,530	195,615	210,668					3.930	3.922	AO	1,747	8,400	04/20/2018	10/15/2053	6,614,422	
38218J-AA-4	GOODGREEN TRUST GOODG_22-1		1.A FE	13,765,133	13,769,758	11,947,979	13,777,663					3.840	3.834	AO	111,627	538,633	03/11/2022	10/16/2056	12,833,018	
38218J-AA-4	GOODGREEN TRUST GOODG_22-1	0	1.A FE	434,036	434,182	376,738	434,431					3.840	3.834	AO	3,520	16,984	03/11/2022	10/16/2056	12,833,018	
38218Q-AA-8	GOODGREEN TRUST GOODG_17-2A		1.A FE	3,393,795	3,394,154	3,100,882	3,394,154		(563)			3.260	3.251	AO	23,359	112,353	11/08/2017	10/15/2053	3,384,394	
38218Q-AA-8	GOODGREEN TRUST GOODG_17-2A	0	1.A FE	256,135	256,163	234,029	256,163		(42)			3.260	3.251	AO	1,763	8,479	11/08/2017	10/15/2053	3,384,394	
382371-AA-0	GOOD_21-3CS		1.D FE	7,172,025	7,175,366	5,841,208	7,174,860		23			2.100	2.101	MON	4,604	150,683	06/09/2021	05/20/2048	1,300,181	
382371-AA-0	GOOD_21-3CS	0	1.D FE	247,311	247,426	201,421	247,409		1			2.100	2.101	MON	159	5,196	06/09/2021	05/20/2048	1,300,181	
382371-AB-8	GOOD_21-3CS		1.G FE	1,616,227	1,616,663	1,030,243	1,617,100					2.410	2.404	MON	1,190	38,962	06/09/2021	05/20/2048	283,836	
382371-AB-8	GOOD_21-3CS	0	1.G FE	65,807	65,825	41,948	65,843					2.410	2.404	MON	48	1,586	06/09/2021	05/20/2048	283,836	
38237E-AA-2	GDLP_25-1		1.G FE	18,600,116	18,602,303	18,870,547	18,620,181					5.380	5.348	MON	30,580	889,604	01/24/2025	02/22/2049	2,455,741	
38237F-AA-9	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS		1.G FE	12,640,029	12,641,231	12,672,514	12,641,365		4			5.000	5.000	MON	19,313	42,137	11/20/2025	10/20/2049	1,231,899	
38237F-AA-9	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	0	1.G FE	142,001	142,015	142,366	142,016					5.000	5.000	MON	217	473	11/20/2025	10/20/2049	1,231,899	
38237F-AB-7	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS		2.B FE	8,509,940	8,511,000	8,519,685	8,509,965		25			5.520	5.524	MON	14,355	31,320	11/20/2025	10/20/2049	937,581	
38237F-AB-7	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	0	2.B FE	94,988	95,000	95,097	94,988					5.520	5.524	MON	160	350	11/20/2025	10/20/2049	937,581	
38237G-AA-7	GOOD_21-4GS-A		1.F FE	7,411,407	7,412,661	6,095,507	7,415,108					1.930	1.923	MON	4,371	143,064	08/11/2021	07/20/2048	973,966	
38237G-AA-7	GOOD_21-4GS-A	0	1.F FE	756,266	756,394	621,991	756,644					1.930	1.923	MON	446	14,598	08/11/2021	07/20/2048	973,966	
38237G-AB-5	GOOD_21-4GS-B		2.B FE	2,931,694	2,931,945	1,727,528	2,932,553					2.360	2.356	MON	2,114	69,194	08/11/2021	07/20/2048	385,282	
38237G-AB-5	GOOD_21-4GS-B	0	2.B FE	298,771	298,797	176,054	298,859					2.360	2.356	MON	215	7,052	08/11/2021	07/20/2048	385,282	
38237H-AA-5	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS		1.F FE	2,611,649	2,612,035	2,175,297	2,613,029					2.310	2.302	MON	1,844	60,338	10/21/2021	10/20/2048	682,159	
38237H-AA-5	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS	0	1.F FE	1,104,928	1,105,092	920,318	1,105,512					2.310	2.302	MON	780	25,528	10/21/2021	10/20/2048	682,159	
38237H-AB-3	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS		2.B FE	890,609	891,073	627,010	890,816		2			2.560	2.566	MON	697	22,811	10/21/2021	10/20/2048	236,256	
38237H-AB-3	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS	0	2.B FE	395,826	396,032	278,671	395,918		1			2.560	2.566	MON	310	10,138	10/21/2021	10/20/2048	236,256	
38237J-AA-1	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO		1.F FE	8,578,779	8,580,827	7,559,811	8,583,970					2.700	2.692	MON	7,079	231,682	01/24/2022	01/20/2049	819,105	
38237J-AA-1	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO	0	1.F FE	329,953	330,032	290,762	330,153					2.700	2.692	MON	272	8,911	01/24/2022	01/20/2049	819,105	
38237J-AB-9	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO		2.B FE	4,816,171	4,818,521	3,041,985	4,817,271		22			2.940	2.946	MON	4,329	141,664	01/24/2022	01/20/2049	454,924	
38237J-AB-9	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO	0	2.B FE	166,075	166,156	104,896	166,113		1			2.940	2.946	MON	149	4,885	01/24/2022	01/20/2049	454,924	
38237K-AA-8	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO		2.C FE	6,191,981	6,289,506	5,605,035	6,191,981					4.000	4.283	MON	7,687	251,580	04/13/2022	04/20/2049	1,319,316	
38237K-AA-8	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO	0	2.C FE	1,119,033	1,136,658	1,012,958	1,119,033					4.000	4.283	MON	1,389	45,466	04/13/2022	04/20/2049	1,319,316	
39571M-AC-2	GREENSKY HOME IMPROVEMENT ISSUER TRUST G		1.A FE	10,514,861	10,515,000	10,793,024	10,515,000		2			5.550	5.550	MON	9,726	583,583	07/30/2024	06/25/2059	39,987	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
39571M-AF-5	GREENSKY HOME IMPROVEMENT ISSUER TRUST G		1.C FE	6,376,817	6,377,255	6,520,490	6,382,081		110			5.870	5.851	MON	6,239	374,345	07/30/2024	06/25/2059	11,140	
39571N-AE-6	GSKY 2025-1A		1.D FE	7,230,463	7,232,000	7,336,733	7,230,930		467			5.390	5.397	MON	6,497	292,354	03/19/2025	03/25/2060	1,176,156	
39571X-AC-8	GREENSKY HOME IMPROVEMENT ISSUER TRUST G		1.A FE	4,423,522	4,425,000	4,510,945	4,423,820		236			5.150	5.156	MON	3,798	227,888	10/09/2024	10/27/2059	18,739	
39571X-AD-6	GREENSKY HOME IMPROVEMENT ISSUER TRUST G		1.A FE	2,672,613	2,672,834	2,716,814	2,683,228					5.150	5.054	MON	2,294	137,651	10/09/2024	10/27/2059	8,822	
39571X-AE-4	GREENSKY HOME IMPROVEMENT ISSUER TRUST G		1.C FE	1,767,516	1,767,625	1,790,708	1,767,781		38			5.260	5.258	MON	1,550	92,977	10/09/2024	10/27/2059	29,587	
40468@-AA-7	ECON 101_17-1		1.F PL	27,616,104	27,616,104	24,787,803	27,616,104					3.570	3.570	MON	54,772	985,895	09/29/2017	05/11/2043	649,474	
40468@-AA-7	ECON 101_17-1	0	1.F PL	849,726	849,726	762,702	849,726					3.570	3.570	MON	1,685	30,335	09/29/2017	05/11/2043	649,474	
40472Q-AB-3	HINTT_24-A-B		1.F FE	665,877	665,902	679,915	667,568					5.840	5.737	MON	1,728	38,889	03/19/2024	03/16/2043	105,890	
40486J-AB-3	HIN TIMESHARE TRUST HINTT_22-A		1.F FE	423,908	423,915	424,829	425,701					4.650	4.651	MON	876	19,712	05/25/2022	05/15/2041	110,011	
42770L-AA-1	HERO_15-1A		1.A FE	2,121,165	2,122,124	2,044,515	2,125,118					3.840	3.845	MS	22,862	82,579	04/22/2015	09/21/2040	240,029	
42770Q-AA-0	HERO_14-2A		1.A FE	728,008	728,504	695,357	729,434					3.990	3.997	MS	8,155	29,067	10/16/2014	09/21/2040	90,159	
42770R-AA-8	HERO_14-1A-A		1.A FE	2,026,548	2,026,567	2,000,339	2,032,105					4.750	4.750	MS	27,007	96,262	03/06/2014	09/20/2038	386,742	
42770U-AA-1	HERO FUNDING TRUST HERO_15-2A		1.A FE	1,391,153	1,391,311	1,355,728	1,393,788					3.990	3.992	MS	15,575	56,313	07/27/2015	09/20/2040	158,575	
42770V-AA-9	HERO FUNDING TRUST HERO_16-1		1.A FE	2,130,632	2,130,823	2,073,499	2,134,520					4.050	4.051	MS	24,211	87,335	02/04/2016	09/20/2041	3,137,036	
42770V-AA-9	HERO FUNDING TRUST HERO_16-1	0	1.A FE	1,110,365	1,110,465	1,080,590	1,112,391					4.050	4.051	MS	12,618	45,514	02/04/2016	09/20/2041	3,137,036	
42770W-AA-7	HERO FUNDING TRUST HERO_16-2A		1.A FE	2,037,382	2,038,049	1,959,166	2,040,717					3.750	3.754	MS	21,442	77,825	05/25/2016	09/20/2041	189,489	
42770X-AA-5	HERO FUNDING TRUST HERO_16-3A		1.A FE	1,083,260	1,083,348	1,016,182	1,084,844					3.080	3.081	MS	9,361	33,957	09/15/2016	09/20/2042	1,079,276	
42771A-AB-2	HERO FUNDING TRUST HERO_17-3A		1.A FE	370,365	356,022	334,638	370,365		(775)			3.950	3.460	MS	3,945	14,273	06/25/2020	09/21/2048	363,053	
42771A-AB-2	HERO FUNDING TRUST HERO_17-3A	0	1.A FE	18,699	17,972	16,892	18,699		(39)			3.950	3.458	MS	199	720	06/15/2020	09/21/2048	363,053	
42771T-AA-3	HERO FUNDING TRUST HERO_15-3A		1.A FE	2,107,024	2,107,168	2,070,054	2,111,247					4.280	4.281	MS	25,302	91,807	11/18/2015	09/20/2041	191,473	
42771X-AA-4	HERO FUNDING TRUST HERO_17-1A		1.A FE	3,754,033	3,755,543	3,508,280	3,758,838					3.710	3.713	MS	39,090	141,722	04/21/2017	09/20/2047	3,699,633	
42771X-AA-4	HERO FUNDING TRUST HERO_17-1A	0	1.A FE	307,622	307,746	287,484	308,016					3.710	3.713	MS	3,203	11,613	04/21/2017	09/20/2047	3,699,633	
42806M-AE-9	HERTZ VEHICLE FINANCING LLC HERTZ_21-2		1.A FE	19,247,003	19,250,000	18,885,299	19,249,596		565			1.680	1.683	MON	5,390	323,400	06/24/2021	12/27/2027	3,329,655	
42806M-AE-9	HERTZ VEHICLE FINANCING LLC HERTZ_21-2	0	1.A FE	1,399,782	1,400,000	1,373,476	1,399,971		41			1.680	1.683	MON	392	23,520	06/24/2021	12/27/2027	3,329,655	
42806M-AF-6	HERTZ VEHICLE FINANCING LLC HERTZ_21-2		1.F FE	1,108,473	1,109,000	1,087,400	1,108,924		101			2.120	2.129	MON	392	23,511	06/24/2021	12/27/2027	202,190	
42806M-AF-6	HERTZ VEHICLE FINANCING LLC HERTZ_21-2	0	1.F FE	101,952	102,000	100,013	101,993		9			2.120	2.129	MON	36	2,162	06/24/2021	12/27/2027	202,190	
42806M-AN-9	HERTZ VEHICLE FINANCING III LLC HERTZ_22		1.A FE	5,991,925	6,000,000	5,860,636	5,997,977		1,573			2.330	2.357	MON	2,330	139,800	01/11/2022	06/26/2028	1,436,116	
42806M-AN-9	HERTZ VEHICLE FINANCING III LLC HERTZ_22	0	1.A FE	2,596,501	2,600,000	2,539,609	2,599,123		682			2.330	2.357	MON	1,010	60,580	01/11/2022	06/26/2028	1,436,116	
42806M-AP-4	HERTZ VEHICLE FINANCING III LLC HERTZ_22		1.F FE	3,499,268	3,500,000	3,414,179	3,499,842		141			2.650	2.654	MON	1,546	92,750	01/11/2022	06/26/2028	835,174	
42806M-AP-4	HERTZ VEHICLE FINANCING III LLC HERTZ_22	0	1.F FE	1,499,686	1,500,000	1,463,220	1,499,932		61			2.650	2.654	MON	663	39,750	01/11/2022	06/26/2028	835,174	
42806M-BS-7	HERTZ VEHICLE FINANCING III LLC HERTZ_23		1.A FE	199,957	200,000	200,650	199,998		13			5.490	5.493	MON	183	10,980	02/22/2023	06/25/2027	101,797	
42806M-BS-7	HERTZ VEHICLE FINANCING III LLC HERTZ_23	0	1.A FE	507,890	508,000	509,651	507,996		33			5.490	5.493	MON	465	27,889	02/22/2023	06/25/2027	101,797	
42806M-BT-5	HERTZ VEHICLE FINANCING III LLC HERTZ_23	0	1.F FE	229,938	230,000	230,914	229,998		18			6.220	6.224	MON	238	14,363	02/22/2023	06/25/2027	38,532	
42806M-CE-7	HERTZ VEHICLE FINANCING III LLC HERTZ_23		1.A FE	22,726,882	22,730,000	23,802,256	22,728,955		843			6.150	6.152	MON	23,298	1,397,895	08/17/2023	03/25/2030	3,929,201	
42806M-CE-7	HERTZ VEHICLE FINANCING III LLC HERTZ_23	0	1.A FE	724,913	725,000	759,201	724,971		24			6.150	6.151	MON	743	44,588	08/17/2023	03/25/2030	3,929,201	
42806M-CF-4	HERTZ VEHICLE FINANCING III LLC HERTZ_23		1.F FE	8,416,074	8,419,000	8,830,173	8,417,667		669			6.730	6.736	MON	9,443	566,599	08/16/2023	03/25/2030	1,452,098	
42806M-CF-4	HERTZ VEHICLE FINANCING III LLC HERTZ_23	0	1.F FE	244,915	245,000	256,965	244,961		19			6.730	6.736	MON	275	16,488	08/16/2023	03/25/2030	1,452,098	
42806M-CL-1	HERTZ 2024-2A		1.A FE	34,799,574	34,809,000	35,866,362	34,802,694		2,192			5.480	5.485	MON	31,792	1,907,533	07/16/2024	01/27/2031	5,827,994	
43283G-AA-0	HILTON GRAND VACATIONS TRUST HGVT_22-2A		1.A FE	191,760	191,795	191,249	192,852					4.300	4.022	MON	137	8,247	08/01/2022	01/26/2037	67,361	
43283G-AA-0	HILTON GRAND VACATIONS TRUST HGVT_22-2A	0	1.A FE	104,511	104,530	104,232	105,106					4.300	4.022	MON	75	4,495	08/01/2022	01/26/2037	67,361	
43283G-AB-8	HILTON GRAND VACATIONS TRUST HGVT_22-2A		1.F FE	174,491	174,531	174,375	175,577					4.740	4.435	MON	138	8,273	08/01/2022	01/26/2037	61,318	
43283G-AB-8	HILTON GRAND VACATIONS TRUST HGVT_22-2A	0	1.F FE	95,091	95,113	95,028	95,683					4.740	4.435	MON	75	4,508	08/01/2022	01/26/2037	61,318	
43283N-AB-3	HGVT 2024-3A		1.G FE	3,423,851	3,424,737	3,467,925	3,430,226		15			5.270	5.209	MON	3,008	180,484	10/29/2024	08/27/2040	358,199	
43283Y-AB-9	HGVT 2024-1B		1.F FE	326,743	326,804	334,277	327,947					5.990	5.849	MON	870	19,576	04/15/2024	09/15/2039	72,295	
43285H-AA-6	HILTON GRAND VACATIONS TRUST HGVT_20-AA		1.A FE	355,787	355,810	351,241	357,223					2.740	2.741	MON	162	9,749	06/02/2020	02/25/2039	4,282	
43285H-AA-6	HILTON GRAND VACATIONS TRUST HGVT_20-AA	0	1.A FE	15,469	15,470	15,271	15,531					2.740	2.741	MON	7	424	06/02/2020	02/25/2039	4,282	
43285H-AB-4	HILTON GRAND VACATIONS TRUST HGVT_20-AA		1.F FE	239,781	239,785	239,280	241,291					4.220	4.220	MON	169	10,119	06/02/2020	02/25/2039	4,145	

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Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
433403-AB-8	HINTT 2025-A		1.G FE	5,264,892	5,265,459	5,361,730	5,269,916		4			5.450	5.420	MON	12,754	208,051	03/19/2025	03/15/2044	964,412	
45038#-AA-5	ISQ GLOBAL INFRASTRUCTURE CREDIT FUND II		2.B PL	4,519,276	4,519,276	4,519,276	4,519,276					7.230	7.228	JAJO	65,349		11/14/2025	12/27/2035	4,600,962	
45038#-AB-3	ISQ GLOBAL INFRASTRUCTURE CREDIT FUND II		3.B PL	602,570	602,570	602,570	602,570					8.730	8.737	JAJO	10,521		11/14/2025	12/27/2035	615,721	
46616P-AA-1	321 HENDERSON RECEIVABLES LLC		1.A FE	4,710,397	4,711,626	4,697,705	4,714,632					4.700	4.702	MON	9,842	221,446	06/08/2011	10/15/2056	81,560	
46616Q-AA-9	321 HENDERSON RECEIVABLES LLC HE		1.A FE	1,336,645	1,337,414	1,332,732	1,337,888					4.940	4.945	MON	2,936	66,068	12/01/2011	09/15/2056	14,972	
46616V-AA-8	321 HENDERSON RECEIVABLES LLC HE		1.A FE	1,379,475	1,379,786	1,339,588	1,380,448					4.210	4.212	MON	2,582	57,928	03/13/2012	02/16/2065	8,177	
48730P-AC-4	KEENAN DEV ASSOC OF TENN		1.C FE	1,017,145	1,009,573	1,008,714	1,010,838		(920)			5.020	4.927	JJ	23,369	50,681	02/08/2005	07/15/2028	12,809	
51888R-AC-4	LAUREL ROAD PRIME STUDENT LOAN TRUST LRB		1.A FE	571,446	571,596	569,537	575,049					3.720	3.724	MON	354	21,263	04/26/2018	05/26/2043	26,283	
51888R-AC-4	LAUREL ROAD PRIME STUDENT LOAN TRUST LRB	0	1.A FE	15,444	15,449	15,393	15,542					3.720	3.724	MON	10	575	04/26/2018	05/26/2043	26,283	
51889C-AB-8	LAUREL ROAD PRIME STUDENT LOAN TRUST LRK		1.A FE	1,736,098	1,736,731	1,627,822	1,738,554					1.400	1.412	MON	405	24,314	09/22/2020	11/25/2050	7,641	
53946W-AA-3	LAI II SERIES 2021-1		1.F PL	29,784,904	29,784,904	29,366,602	29,784,904					2.981	2.962	MON	56,726	887,888	11/30/2021	05/12/2033	185,940	
53946W-AB-1	LAI II SERIES 2021-1		2.B PL	5,135,328	5,135,328	5,045,324	5,135,328					3.967	3.967	MON	13,015	206,804	11/30/2021	05/12/2033	292,476	
53946W-AC-9	LAI II SERIES 2021-1		3.B PL	5,148,008	5,148,008	5,080,295	5,148,008					4.948	4.948	MON	16,274	406,166	11/30/2021	05/12/2033	334,231	
53946W-AD-7	LAI II SERIES 2021-1		4.B PL	2,483,484	2,483,484	2,451,850	2,483,484					6.900	6.900	MON	10,948	276,604	11/30/2021	05/12/2033	22,571	
53946Y-AA-9	LAI_23-1-A		1.B Z	22,834,816	22,834,816	22,889,064	22,834,816					5.438	5.438	MON	65,537	1,241,757	07/05/2023	07/12/2034	470,579	
53946Y-AB-7	LAI_23-1-B		1.G Z	6,328,082	6,328,082	6,389,588	6,328,082					6.413	6.413	MON	21,418	405,820	07/05/2023	07/12/2034	255,832	
53946Y-AC-5	LAI_23-1-C		2.C Z	2,953,105	2,953,105	2,983,260	2,953,105					7.142	7.142	MON	11,131	210,911	07/05/2023	07/12/2034	359,781	
53946Y-AD-3	LAI_23-1-D		3.B Z	2,531,233	2,531,233	2,557,994	2,531,233					8.353	8.352	MON	11,159	211,434	07/05/2023	07/12/2034	256,089	
53946Y-AE-1	LAI_23-1-E		4.A Z	1,820,536	1,820,536	1,830,900	1,820,536					9.797	9.796	MON	9,413	178,358	07/05/2023	07/12/2034	190,869	
53946Y-AF-8	LAI_23-1-F		4.C Z	1,886,787	1,886,787	1,897,527	1,886,787					9.797	9.796	MON	25,160	169,444	07/05/2023	07/12/2034	197,815	
53947L-AA-6	LAI II SERIES 2020-1		1.F PL	13,730,566	13,730,566	13,713,519	13,730,566					3.474	3.473	MON	30,475	477,000	02/08/2021	03/12/2030	4,028,805	
53947L-AC-2	LAI II SERIES 2020-1		2.B PL	2,869,289	2,869,289	2,859,206	2,869,289					6.413	6.412	MON	42,424	153,340	02/08/2021	03/12/2030	774,542	
53947L-AE-8	LAI II SERIES 2020-1		3.B PL	2,766,948	2,766,948	2,752,785	2,766,948					7.869	7.868	MON	50,199	181,443	02/08/2021	03/12/2030	1,247,954	
53947L-AG-3	LAI II SERIES 2020-1		4.B PL	4,479,327	5,784,974	5,746,853	4,479,327					9.797	10.829	MON	130,668	472,295	02/08/2021	03/12/2030	355,467	
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_21-2GS		1.D FE	5,343,029	5,343,508	4,354,580	5,345,304					2.220	2.222	MON	3,625	118,626	03/05/2021	03/20/2048	12,802	
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_21-2GS	0	1.D FE	115,570	115,535	94,153	115,574					2.220	2.222	MON	78	2,565	03/05/2021	03/20/2048	12,802	
53948Q-AB-2	LOANPAL SOLAR LOAN LTD LPSLT_21-2GS		1.G FE	1,311,244	1,311,374	880,219	1,311,885					2.790	2.791	MON	1,118	36,587	03/05/2021	03/20/2048	9,053	
53948T-AA-8	LAI II SERIES 2022-1		1.G Z	16,809,587	16,809,587	16,781,577	16,809,587					4.458	4.458	MON	39,550	749,367	08/02/2022	01/12/2034	32,773	
53948T-AB-6	LAI II SERIES 2022-1		2.C Z	4,858,826	4,858,826	4,844,160	4,858,826					5.438	5.438	MON	80,001	198,267	08/02/2022	01/12/2034	49,921	
53948T-AC-4	LAI II SERIES 2022-1		3.C Z	5,313,909	5,313,909	5,363,432	5,313,909					7.142	7.142	MON	114,910	284,827	08/02/2022	01/12/2034	12,422	
53948T-AD-2	LAI II SERIES 2022-1		4.B Z	10,846,359	11							9.076	0.000	SEP	1,439,786	362,705	08/02/2022	01/12/2034	934,705	
59008*-AA-6	MERITIZE EDUCATION LOAN TRUST MRTZE_23-A		1.F PL	4,452,675	4,546,994	4,586,614	4,452,675		18,034			7.840	8.633	MON	15,844	356,615	11/02/2023	08/15/2050	642,521	
595481-AA-0	MID-STATE TRUST		1.E FE	79,053	79,230	79,185	79,053		168			5.745	5.837	MON	379	4,552	11/29/2005	01/15/2040	7,315	
59548P-AA-7	MID-STATE TRUST		1.E FE	1,744,756	1,784,658	1,795,592	1,760,141		6,564			5.787	6.660	MON	8,607	103,278	05/19/2010	10/15/2040	39,997	
608934-AA-3	MOMNT TECHNOLOGIES TRUST MMNT_23-1		2.B FE	787,413	787,470	788,972	808,633					6.920	4.407	MON	1,665	54,493	12/15/2023	03/20/2045	15,384	
618934-AA-1	MSAIC_23-4A-A	0	1.D FE	2,256,036	2,256,533	2,270,587	2,259,284					6.400	6.372	MON	4,413	144,418	09/20/2023	05/20/2053	8,522	
61945H-AA-0	MOSAIC SOLAR LOAN TRUST MSAIC_25-1		1.D FE	3,574,737	3,575,305	3,583,999	3,576,794		11			6.120	6.111	MON	6,686	195,104	01/21/2025	08/22/2050	7,402	
61945H-AB-8	MOSAIC SOLAR LOAN TRUST MSAIC_25-1		1.F FE	4,194,901	4,210,691	4,212,350	4,194,901		5			7.120	7.196	MON	9,161	124,917	07/23/2025	08/22/2050	98,246	
61945V-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC_23-1	0	1.F FE	583,235	585,938	559,928	583,368		97			5.320	5.422	MON	952	31,172	02/24/2023	06/20/2053	100,245	
61945V-AB-7	MOSAIC SOLAR LOAN TRUST MSAIC_23-1	0	2.B FE	86,901	86,969	68,136	86,987		2			6.920	6.915	MON	184	6,018	02/08/2023	06/20/2053	32,071	
61945W-AA-7	MSAIC 2023-2A		1.F FE	4,454,683	4,513,289	4,344,878	4,454,683		4,071			5.360	5.651	MON	7,392	241,912	03/23/2023	09/22/2053	20,114	
61945W-AA-7	MSAIC 2023-2A	0	1.F FE	561,776	569,166	547,928	561,776		513			5.360	5.651	MON	932	30,507	03/23/2023	09/22/2053	20,114	
61946K-AA-2	MSAIC_22-3		1.D FE	5,093,446	5,093,662	5,012,658	5,099,117					6.100	6.074	MON	9,494	310,713	12/12/2022	06/20/2053	3,686	
61946K-AA-2	MSAIC_22-3	0	1.D FE	553,635	553,659	544,854	554,252					6.100	6.074	MON	1,032	33,773	12/12/2022	06/20/2053	3,686	
61946K-AB-0	MSAIC_22-3		1.G FE	3,519,718	3,598,783	3,065,763	3,519,718		5,100			7.360	7.853	MON	8,093	264,870	12/12/2022	06/20/2053	964,875	
61946K-AB-0	MSAIC_22-3	0	1.G FE	677,230	692,443	589,884	677,230		981			7.360	7.853	MON	1,557	50,964	12/12/2022	06/20/2053	964,875	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
61946T-AA-3	MOSAIC SOLAR LOAN TRUST MSAIC_21-3		1.B FE	2,500,384	2,546,904	2,116,555	2,500,384					1.440	1.749	MON	1,121	36,675	09/17/2021	06/20/2052	12,149	
61946T-AA-3	MOSAIC SOLAR LOAN TRUST MSAIC_21-3	0	1.B FE	272,006	277,067	230,251	272,006					1.440	1.749	MON	122	3,990	09/17/2021	06/20/2052	12,149	
61946T-AB-1	MOSAIC SOLAR LOAN TRUST MSAIC_21-3		1.E FE	816,132	821,718	627,768	816,132		571			1.920	2.060	MON	482	15,777	09/17/2021	06/20/2052	211,563	
61946T-AB-1	MOSAIC SOLAR LOAN TRUST MSAIC_21-3	0	1.E FE	93,700	94,341	72,074	93,700		66			1.920	2.060	MON	55	1,811	09/17/2021	06/20/2052	211,563	
61946U-AA-0	MOSAIC SOLAR LOAN TRUST MSAIC_22-2		1.D FE	637,359	644,307	599,376	637,359					4.380	4.606	MON	862	28,221	08/05/2022	01/21/2053	3,287	
61946U-AA-0	MOSAIC SOLAR LOAN TRUST MSAIC_22-2	0	1.D FE	347,833	351,625	327,104	347,833					4.380	4.606	MON	471	15,401	08/05/2022	01/21/2053	3,287	
61947D-AA-7	MOSAIC SOLAR LOANS LLC MSAIC_21-1A		1.B FE	5,522,045	5,662,624	4,755,961	5,522,045					1.510	1.991	MON	2,613	85,506	03/10/2021	12/20/2046	5,905	
61947D-AA-7	MOSAIC SOLAR LOANS LLC MSAIC_21-1A	0	1.B FE	168,612	172,905	145,220	168,612					1.510	1.991	MON	80	2,611	03/10/2021	12/20/2046	5,905	
61947D-AB-5	MOSAIC SOLAR LOANS LLC MSAIC_21-1A		1.E FE	2,362,575	2,377,438	1,919,061	2,362,575		1,679			2.050	2.170	MON	1,489	48,737	03/10/2021	12/20/2046	88,510	
61947D-AB-5	MOSAIC SOLAR LOANS LLC MSAIC_21-1A	0	1.E FE	85,912	86,452	69,784	85,912		61			2.050	2.170	MON	54	1,772	03/10/2021	12/20/2046	88,510	
62848P-AB-6	MVW OWNER TRUST MVWOT_23-1		1.F FE	785,292	785,305	796,328	788,894					5.420	5.245	MON	1,301	42,564	04/04/2023	10/22/2040	168,884	
62848P-AB-6	MVW OWNER TRUST MVWOT_23-1	0	1.F FE	132,137	132,139	133,994	132,743					5.420	5.245	MON	219	7,162	04/04/2023	10/22/2040	168,884	
62949Y-AB-5	NYLIMAC 2010-SS-1		1.F PLGI	10,401,876	10,404,032	10,502,880	10,419,865					5.660	5.662	MON	26,172	588,869	06/29/2010	02/15/2048	7,917	
63890B-AB-2	NAVIENT STUDENT LOAN TRUST NAVSL_18-EA		1.A FE	74,276	74,286	74,262	74,286		(1,660)			4.000	4.003	MON	132	2,971	11/06/2018	12/15/2059	25,553	
63940Y-AB-2	NAVIENT STUDENT LOAN TRUST NAVSL_19-CA		1.A FE	1,518,275	1,532,768	1,517,437	1,520,627		7,055			3.130	4.835	MON	2,132	47,976	03/30/2020	02/15/2068	149,965	
63940Y-AB-2	NAVIENT STUDENT LOAN TRUST NAVSL_19-CA	0	1.A FE	128,230	128,624	127,337	128,601		170			3.130	3.624	MON	179	4,026	03/30/2020	02/15/2068	149,965	
63941B-AB-1	NAVIENT STUDENT LOAN TRUST NAVSL_19-A		1.A FE	298,052	298,185	297,489	300,638					3.420	3.429	MON	453	10,198	02/11/2019	01/15/2043	32,920	
63941B-AB-1	NAVIENT STUDENT LOAN TRUST NAVSL_19-A	0	1.A FE	20,750	20,760	20,711	20,931					3.420	3.429	MON	32	710	02/11/2019	01/15/2043	32,920	
63941B-AC-9	NAVIENT STUDENT LOAN TRUST NAVSL_19-A		1.A FE	111,347	111,347	111,342	111,347					4.765	4.857	MON	251	6,067	02/11/2019	01/15/2043	11,506	
63941C-AB-9	NAVIENT STUDENT LOAN TRUST NAVSL_19-D		1.A FE	3,481,829	3,483,377	3,404,284	3,486,982					3.010	3.017	MON	4,660	104,850	06/19/2019	12/15/2059	3,625	
63941C-AB-9	NAVIENT STUDENT LOAN TRUST NAVSL_19-D	0	1.A FE	1,160,610	1,161,126	1,134,761	1,162,327					3.010	3.017	MON	1,553	34,950	06/19/2019	12/15/2059	3,625	
63941G-AB-0	NAVIENT STUDENT LOAN TRUST NAVSL_20-BA		1.A FE	1,794,013	1,795,920	1,725,010	1,795,375		280			2.120	2.179	MON	1,692	38,074	06/04/2020	01/15/2069	43,794	
63941G-AB-0	NAVIENT STUDENT LOAN TRUST NAVSL_20-BA	0	1.A FE	49,183	49,203	47,261	49,231					2.120	2.128	MON	46	1,043	02/10/2020	01/15/2069	43,794	
63941H-AA-0	NAVIENT STUDENT LOAN TRUST NAVSL_20-DA		1.A FE	2,658,948	2,659,231	2,540,737	2,661,418					1.690	1.692	MON	1,997	44,941	06/02/2020	05/15/2069	37,867	
63941H-AA-0	NAVIENT STUDENT LOAN TRUST NAVSL_20-DA	0	1.A FE	84,411	84,420	80,658	84,489					1.690	1.692	MON	63	1,427	06/02/2020	05/15/2069	37,867	
63941L-AB-9	NAVSL_19-BA-A2A		1.A FE	2,461,065	2,461,196	2,426,773	2,467,320					3.390	3.391	MON	3,708	83,435	03/12/2019	12/15/2059	132,348	
63941L-AB-9	NAVSL_19-BA-A2A	0	1.A FE	382,083	382,103	376,759	383,054					3.390	3.391	MON	576	12,953	03/12/2019	12/15/2059	132,348	
63941M-AB-7	NAVIENT STUDENT LOAN TRUST NAVSL_19-EA		1.A FE	1,113,735	1,114,130	1,099,193	1,116,501					2.640	2.647	MON	1,307	29,413	07/23/2019	05/15/2068	36,829	
63941M-AB-7	NAVIENT STUDENT LOAN TRUST NAVSL_19-EA	0	1.A FE	291,692	291,796	287,884	292,417					2.640	2.647	MON	342	7,703	07/23/2019	05/15/2068	36,829	
63942C-AD-4	NAVSL 2021-DA		2.B FE	4,109,868	4,363,496	4,203,870	4,126,817		59,105			4.000	6.971	MON	7,757	145,450	02/19/2025	04/15/2060	51,269	
63942P-AA-1	NAVIENT PRIVATE EDUCATION LOAN TRUST NAV		1.A FE	1,248,977	1,249,199	1,230,192	1,250,329					4.160	4.102	MON	2,310	51,967	05/17/2022	10/15/2070	219,438	
63942T-AA-3	NAVSL 2023-BA		1.A FE	821,539	821,539	850,397	824,378					6.480	6.390	MON	2,366	53,236	10/11/2023	03/15/2072	25,133	
63942T-AA-3	NAVSL 2023-BA	0	1.A FE	224,321	224,321	232,201	225,096					6.480	6.390	MON	646	14,536	10/11/2023	03/15/2072	25,133	
63942T-AC-9	NAVSL 2023-BA		1.C FE	1,691,812	1,692,000	1,834,101	1,692,000		53			7.230	7.230	MON	5,437	122,332	10/11/2023	03/15/2072	913,113	
63942T-AC-9	NAVSL 2023-BA	0	1.C FE	461,949	462,000	500,801	462,000		14			7.230	7.230	MON	1,485	33,403	10/11/2023	03/15/2072	913,113	
64033X-AA-2	NSLT 2025-AA		1.C FE	23,924,000	23,927,000	24,139,096	23,925,285		1,285			5.270	5.273	MON	56,042	907,186	03/14/2025	03/15/2057	1,992,327	
64033X-AB-0	NSLT 2025-AA		1.F FE	6,457,821	6,461,000	6,530,850	6,458,318		497			5.600	5.608	MON	16,081	260,307	03/14/2025	03/15/2057	1,910,540	
64033X-AC-8	NSLT 2025-AA		2.C FE	16,669,558	16,670,000	16,734,361	16,670,000		442			6.050	6.050	MON	44,824	725,585	03/14/2025	03/15/2057	3,454,009	
64033X-AD-6	NSLT 2025-AA		1.A FE	14,679,008	14,684,438	14,832,083	14,682,554		265			5.070	5.073	MON	33,089	535,627	03/14/2025	03/15/2057	1,375,882	
64035U-AC-2	NSLT 2025-CA		1.C FE	68,498,821	68,505,000	68,480,359	68,500,659		1,838			4.910	4.912	MON	102,777	794,182	09/12/2025	06/22/2065	6,267,359	
64035U-AC-2	NSLT 2025-CA	0	1.C FE	1,024,908	1,025,000	1,024,631	1,024,935		28			4.910	4.912	MON	1,538	11,883	09/12/2025	06/22/2065	6,267,359	
66989Q-AA-6	NOVATION_10-A		1.F PLGI	22,475,677	22,480,054	22,233,221	22,491,149		(3)			4.910	4.912	MON	49,056	1,102,880	09/30/2010	06/15/2051	5,656	
67571B-AA-1	OCTANE RECEIVABLES TRUST OCTL_23-1	0	1.A FE	150	150	150	367		(3)			5.870	5.873	MON		9	02/07/2023	05/21/2029	23	
67571F-AC-8	OCTL 2024-1A		1.B FE	3,399,197	3,400,000	3,449,858	3,399,815		274			5.660	5.665	MON	5,880	192,440	02/16/2024	05/20/2030	257,206	
67777B-AA-3	OIC CREDIT OPPORTUNITIES FUND IV LP		2.A PL	10,654,839	10,654,839	10,654,839	10,654,839					8.000	8.000	MJSD	1,041,547	362,820	12/23/2025	12/31/2035	10,867,936	
67777B-AB-1	OIC CREDIT OPPORTUNITIES FUND IV LP		2.C PL	5,327,419	5,327,419	5,327,419	5,327,419					9.000	8.960	MJSD	585,870	205,397	12/23/2025	12/31/2035	5,447,286	
67777B-AC-9	OIC CREDIT OPPORTUNITIES FUND IV LP		3.B PL	1,598,227	1,598,227	1,598,227	1,598,227					10.000	9.999	MJSD	194,007	69,553	12/23/2025	12/31/2035	1,638,183	

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Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
68269N-AA-0	ONEMAIN FINANCIAL ISSUANCE TRUST OMFIT_2		1.A FE	26,068,975	26,070,000	27,421,427	26,070,000		458			5.790	5.790	MON	71,280	1,509,453	04/24/2024	05/14/2041	861,641	
68269N-AB-8	ONEMAIN FINANCIAL ISSUANCE TRUST OMFIT_2		1.C FE	3,171,859	3,172,000	3,332,856	3,172,000		66			6.030	6.030	MON	9,032	191,272	04/24/2024	05/14/2041	496,903	
68269N-AC-6	ONEMAIN FINANCIAL ISSUANCE TRUST OMFIT_2		1.F FE	1,119,967	1,120,000	1,191,992	1,120,000		4			6.420	6.420	MON	3,395	71,904	04/24/2024	05/14/2041	1,125,992	
69376B-AA-4	PACEF_20-1A-A		1.A FE	5,556,179	5,510,485	4,850,407	5,555,406		(1,141)			3.000	2.900	MS	46,380	169,592	08/03/2021	09/20/2055	4,355,471	
69376B-AA-4	PACEF_20-1A-A	0	1.A FE	266,208	261,648	230,307	266,131		(114)			3.000	2.792	MS	2,202	8,053	08/03/2021	09/20/2055	4,355,471	
69410T-AA-3	PACEWELL 8 TRUST CPACE_23-1		1.A FE	11,732,271	12,259,291	11,830,216	11,808,120		3,647			5.500	6.021	FA	264,086	701,156	03/31/2023	02/10/2062	14,711,007	
69410T-AA-3	PACEWELL 8 TRUST CPACE_23-1	0	1.A FE	1,969,519	2,057,991	1,985,961	1,982,252		612			5.500	6.021	FA	44,333	117,704	03/31/2023	02/10/2062	14,711,007	
73758*-AA-9	POTENTIA LUDIS SPV LLC OCTL_25-1		1.A PL	114,014,505	112,659,190	113,311,543	113,802,050		(212,455)			5.110	3.866	MON	479,740	2,038,685	12/29/2025	10/20/2033	1,322,174	
73758*-AB-7	POTENTIA LUDIS SPV LLC OCTL_25-1		1.B PL	15,749,082	15,383,181	15,732,904	15,699,754		(49,327)			5.680	4.680	MON	72,814	309,425	12/29/2025	10/20/2033	1,334,448	
73758*-AC-5	POTENTIA LUDIS SPV LLC OCTL_25-1		1.F PL	8,657,723	8,445,670	8,641,086	8,632,660		(25,063)			5.900	4.997	MON	41,525	176,460	12/29/2025	10/20/2033	984,650	
73758*-AD-3	POTENTIA LUDIS SPV LLC OCTL_25-1		2.A PL	2,475,626	2,413,047	2,497,526	2,468,852		(6,773)			6.250	5.373	MON	12,568	53,407	12/29/2025	10/20/2033	306,691	
73758*-AE-1	POTENTIA LUDIS SPV LLC OCTL_25-1		2.C PL	4,885,487	4,750,689	5,095,199	4,872,795		(12,693)			8.050	7.083	MON	31,869	135,429	12/29/2025	10/20/2033	959,896	
73758*-AF-8	POTENTIA LUDIS SPV LLC OCTL_25-1		4.A PL	4,583,857	4,524,464	4,669,609	4,581,938		(1,918)			11.250	10.647	MON	42,417	45,321	12/29/2025	10/20/2033	131,984	
73940M-AA-9	POWERPAY ISSUANCE TRUST PWRP_25-1		1.D FE	17,928,192	17,928,427	17,981,879	17,929,651					5.230	5.227	MON	33,860	111,998	10/30/2025	11/18/2041	3,437,153	
73940M-AA-9	POWERPAY ISSUANCE TRUST PWRP_25-1	0	1.D FE	205,972	205,974	206,588	205,988					5.230	5.227	MON	389	1,287	10/30/2025	11/18/2041	3,437,153	
73940M-AB-7	POWERPAY ISSUANCE TRUST PWRP_25-1		1.G FE	5,465,876	5,467,000	5,478,872	5,465,922		46			5.450	5.457	MON	10,759	35,589	10/30/2025	11/18/2041	1,549,152	
73940M-AB-7	POWERPAY ISSUANCE TRUST PWRP_25-1	0	1.G FE	100,979	101,000	101,219	100,980		1			5.450	5.457	MON	199	657	10/30/2025	11/18/2041	1,549,152	
745934-AA-7	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023		1.A PL	266,133,702	263,480,368	262,902,082	265,939,364		(192,749)			4.770	2.880	MON	558,578	3,486,228	12/29/2025	01/23/2032	113,094	
745934-AB-5	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023		1.C PL	18,032,556	17,856,638	17,749,482	18,019,192		(13,238)			5.070	3.236	MON	40,237	293,273	12/29/2025	01/23/2032	6,345	
745934-AC-3	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023		1.F PL	28,941,163	28,684,598	28,478,221	28,923,218		(17,765)			5.190	3.544	MON	66,166	437,024	12/29/2025	01/23/2032	148,200	
745934-AD-1	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023		2.B PL	14,410,519	14,247,316	14,119,516	14,402,565		(7,937)			5.580	3.415	MON	35,333	182,676	12/29/2025	01/23/2032	54,801	
745934-AE-9	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023		3.B PL	16,907,947	16,716,851	16,554,936	16,901,444		(6,417)			7.540	5.326	MON	56,020	411,126	12/29/2025	01/23/2032	63,928	
745934-AF-6	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023		4.C PL	19,974,166	21,275,994	20,676,487	20,049,263		74,379			7.550	20.116	MON	71,393	454,540	12/29/2025	01/23/2032	137,862	
757204-AA-0	REDAPTIVE EAAS ISSUER 2025-1 LLC		1.F FE	15,236,025	15,237,000	15,273,122	15,236,041		16			5.940	5.941	MON	35,197		12/10/2025	03/25/2042	14,732,567	
757204-AA-0	REDAPTIVE EAAS ISSUER 2025-1 LLC	0	1.F FE	180,988	181,000	181,429	180,989					5.940	5.941	MON	418		12/10/2025	03/25/2042	14,732,567	
757204-AB-8	REDAPTIVE EAAS ISSUER 2025-1 LLC		2.C FE	9,353,679	9,354,000	9,375,047	9,353,693		14			7.400	7.400	MON	26,919		12/10/2025	03/25/2042	9,059,525	
757204-AB-8	REDAPTIVE EAAS ISSUER 2025-1 LLC	0	2.C FE	107,996	108,000	108,243	107,996					7.400	7.400	MON	311		12/10/2025	03/25/2042	9,059,525	
75973F-AA-9	RENEW_18-1-A		1.A FE	5,039,308	5,039,167	4,742,031	5,039,167		(1,229)			3.950	3.861	MS	55,844	202,592	11/05/2019	09/22/2053	5,114,509	
75973F-AA-9	RENEW_18-1-A	0	1.A FE	142,228	142,282	133,893	142,282		(35)			3.950	3.932	MS	1,577	5,720	06/12/2018	09/22/2053	5,114,509	
75973H-AA-5	RENEW_23-1A-A		1.A FE	19,524,532	20,757,752	20,410,556	19,541,180		135,760			5.900	6.513	NOV	139,481	1,293,335	09/10/2024	11/20/2058	21,982,459	
75973K-AA-8	RENEW_17-2A-A		1.A FE	4,479,197	4,662,584	4,262,894	4,492,695		26,467			3.220	3.725	MS	42,121	153,020	09/19/2024	09/22/2053	4,642,518	
75973K-AA-8	RENEW_17-2A-A	0	1.A FE	93,590	93,626	85,600	93,664					3.220	3.223	MS	846	3,073	10/17/2017	09/22/2053	4,642,518	
75973L-AA-6	RENEW_17-1A		1.A FE	5,311,278	5,553,884	5,174,655	5,330,070		38,027			3.670	7.592	MS	57,185	208,330	09/24/2024	09/20/2052	5,569,778	
75973L-AA-6	RENEW_17-1A	0	1.A FE	211,119	211,174	196,755	211,174		(125)			3.670	10.353	MS	2,174	7,921	04/21/2017	09/20/2052	5,569,778	
75973V-AA-4	RENEW LTD RENEW_24-1		1.A FE	304,703	310,242	310,060	307,915		3,692			6.208	6.446	MN	2,193	19,718	09/10/2024	11/20/2059	319,872	
75975B-AA-6	RENEW FINANCIAL RENEW_21-1		1.A FE	8,810,661	8,812,729	7,129,104	8,812,376		(1,006)			2.060	2.146	MN	20,676	185,248	10/12/2021	11/20/2056	8,441,072	
75975B-AA-6	RENEW FINANCIAL RENEW_21-1	0	1.A FE	407,933	408,070	330,111	408,034		(34)			2.060	2.125	MN	957	8,578	10/12/2021	11/20/2056	8,441,072	
77930#-AA-7	RT 28 TITLING TRUST_13		1.D YE	2,700,344	2,700,344	2,627,912	2,700,344					4.620	4.620	MON	5,545	124,409	02/26/2013	06/15/2029	64,957	
78448Y-AJ-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_21-		1.A FE	1,824,088	1,824,212	1,671,214	1,824,812					1.070	1.071	MON	868	19,519	02/03/2021	01/15/2053	34,250	
78448Y-AJ-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_21-	0	1.A FE	77,621	77,626	71,116	77,652					1.070	1.071	MON	37	831	02/03/2021	01/15/2053	34,250	
78449C-AA-6	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-		1.A FE	1,116,067	1,116,086	1,113,589	1,117,969					4.480	4.404	MON	2,222	50,001	08/02/2022	05/16/2050	16,379	
78449C-AA-6	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	0	1.A FE	608,764	608,774	607,412	609,801					4.480	4.404	MON	1,212	27,273	08/02/2022	05/16/2050	16,379	
78449D-AB-2	SMB 2020-PTB		1.A FE	4,401,553	4,393,337	4,177,116	4,401,553		(2,372)			1.600	1.500	MON	1,172	70,293	10/13/2020	09/15/2054	51,479	
78449D-AB-2	SMB 2020-PTB	0	1.A FE	307,179	306,606	291,516	307,179		(166)			1.600	1.500	MON	82	4,906	10/13/2020	09/15/2054	51,479	
78449H-AA-5	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.A FE	23,822,809	23,826,016	24,026,345	23,847,147					4.990	4.967	MON	52,841	1,188,918	05/12/2023	10/16/2056	3,915,222	
78449H-AA-5	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	0	1.A FE	14,294,969	14,296,893	14,417,101	14,309,573					4.990	4.967	MON	31,707	713,415	05/12/2023	10/16/2056	3,915,222	
78449H-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.A FE	23,826,016	23,826,016	24,303,123	23,826,016					5.784	5.870	MON	65,075	1,488,401	05/12/2023	10/16/2056	3,917,801	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
78449H-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	0	1.A FE	14,296,893	14,296,893	14,583,183	14,296,893					5.784	5.870	MON	39,049	893,121	05/12/2023	10/16/2056	3,917,801	
78449H-AC-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.C FE	11,277,772	11,281,740	11,517,588	11,281,426		286			5.770	5.771	MON	28,931	650,956	05/12/2023	10/16/2056	2,244,722	
78449H-AC-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	0	1.C FE	6,765,553	6,767,933	6,909,418	6,767,745		172			5.770	5.771	MON	17,356	390,510	05/12/2023	10/16/2056	2,244,722	
78449H-AD-9	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.F FE	2,267,518	2,268,000	2,338,081	2,267,872		81			6.360	6.361	MON	6,411	144,245	05/12/2023	10/16/2056	833,672	
78449H-AD-9	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	0	1.F FE	975,793	976,000	1,006,158	975,945		35			6.360	6.361	MON	2,759	62,074	05/12/2023	10/16/2056	833,672	
78449H-AE-7	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		2.B FE	6,090,133	6,123,000	6,369,005	6,100,101		1,656			7.560	7.667	MON	20,573	462,899	05/12/2023	10/16/2056	1,584,606	
78449H-AE-7	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	0	2.B FE	3,640,354	3,660,000	3,807,049	3,646,312		990			7.560	7.667	MON	12,298	276,696	05/12/2023	10/16/2056	1,584,606	
78449L-AB-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_18-		1.A FE	1,455,040	1,455,395	1,447,540	1,462,804					3.600	3.604	MON	2,329	52,394	06/13/2018	01/15/2037	32,824	
78449L-AB-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_18-	0	1.A FE	40,987	40,997	40,776	41,206					3.600	3.604	MON	66	1,476	06/13/2018	01/15/2037	32,824	
78449L-AC-2	SMB PRIVATE EDUCATION LOAN TRUST SMB_18-		1.A FE	215,266	240,858	240,647	215,267		16,433			4.585	19.212	MON	521	12,653	03/26/2020	01/15/2037	5,437	
78449L-AC-2	SMB PRIVATE EDUCATION LOAN TRUST SMB_18-	0	1.A FE	9,160	10,249	10,240	9,160		699			4.585	19.212	MON	22	538	03/26/2020	01/15/2037	5,437	
78449T-AB-7	SMB PRIVATE EDUCATION LOAN TRUST SMB_19-		1.A FE	1,459,682	1,460,135	1,449,744	1,465,232					3.440	3.445	MON	2,232	50,229	03/05/2019	07/15/2036	51,405	
78449T-AB-7	SMB PRIVATE EDUCATION LOAN TRUST SMB_19-	0	1.A FE	224,011	224,080	222,485	224,862					3.440	3.445	MON	343	7,708	03/05/2019	07/15/2036	51,405	
78449U-AB-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_20-		1.A FE	3,794,938	3,795,062	3,687,938	3,800,588		(3)			2.230	2.230	MON	3,761	84,630	08/05/2021	09/15/2037	57,836	
78449U-AB-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_20-	0	1.A FE	162,640	162,646	158,055	162,882					2.230	2.231	MON	161	3,627	02/04/2020	09/15/2037	57,836	
78449X-AA-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_20-		1.A FE	2,525,673	2,526,174	2,414,888	2,527,406					1.290	1.295	MON	1,448	32,588	08/04/2020	07/15/2053	53,487	
78449X-AA-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_20-	0	1.A FE	91,847	91,865	87,818	91,909					1.290	1.295	MON	53	1,185	08/04/2020	07/15/2053	53,487	
78450P-AA-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.A FE	2,774,021	2,774,346	2,921,752	2,776,790					6.150	6.128	MON	7,583	170,622	10/30/2023	09/15/2053	945,127	
78450P-AA-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	0	1.A FE	5,459,768	5,460,407	5,750,528	5,465,219					6.150	6.128	MON	14,925	335,815	10/30/2023	09/15/2053	945,127	
78450P-AB-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.A FE	2,665,207	2,665,207	2,709,132	2,665,207					5.634	5.717	MON	7,091	162,416	10/30/2023	09/15/2053	907,639	
78450P-AB-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	0	1.A FE	5,246,301	5,246,301	5,332,765	5,246,301					5.634	5.717	MON	13,957	319,706	10/30/2023	09/15/2053	907,639	
78450P-AC-9	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.C FE	1,398,326	1,399,000	1,489,398	1,398,633		140			6.930	6.937	MON	4,309	96,951	10/30/2023	09/15/2053	448,271	
78450P-AC-9	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	0	1.C FE	2,752,673	2,754,000	2,931,953	2,753,278		276			6.930	6.937	MON	8,482	190,852	10/30/2023	09/15/2053	448,271	
78450P-AD-7	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		1.F FE	285,928	286,000	303,165	285,973		13			7.540	7.543	MON	958	21,564	10/30/2023	09/15/2053	183,847	
78450P-AD-7	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	0	1.F FE	562,857	563,000	596,790	562,946		25			7.540	7.543	MON	1,887	42,450	10/30/2023	09/15/2053	183,847	
78450P-AE-5	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-		2.B FE	589,925	590,000	643,698	590,000		12			8.870	8.870	MON	2,326	52,333	10/30/2023	09/15/2053	43,411	
78450P-AE-5	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	0	2.B FE	1,160,853	1,161,000	1,266,666	1,161,000		23			8.870	8.870	MON	4,577	102,981	10/30/2023	09/15/2053	43,411	
78450X-AA-6	SMB 2024-E		1.A FE	3,078,829	3,080,037	3,129,741	3,080,055		68			5.090	5.090	MON	6,968	156,774	08/07/2024	10/16/2056	13,391	
78450X-AC-2	SMB 2024-E		1.C FE	4,002,363	4,003,000	4,006,209	4,002,694		161			5.710	5.711	MON	10,159	228,571	08/07/2024	10/16/2056	393,860	
78454X-AA-2	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-		1.A FE	11,462,334	11,463,968	11,720,618	11,480,131					5.370	5.322	MON	27,361	615,615	10/06/2022	10/15/2058	31,436	
78454X-AB-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-		1.A FE	9,565,276	9,565,276	9,738,769	9,565,276					5.784	5.870	MON	26,125	597,399	10/06/2022	10/15/2058	27,417	
78454X-AC-8	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-		1.C FE	3,033,887	3,038,205	3,145,676	3,036,767		163			6.150	6.165	MON	8,304	186,850	10/06/2022	10/15/2058	74,618	
78454X-AD-6	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-		1.G FE	607,065	610,953	629,296	607,682		6			6.580	6.727	MON	1,787	40,201	10/06/2022	10/15/2058	23,169	
78454X-AE-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-		2.C FE	3,081,297	3,133,939	3,213,499	3,102,667		2,670			7.230	7.668	MON	10,070	226,584	10/06/2022	10/15/2058	6,666	
78471H-AB-4	SOCIAL PROFESSIONAL LOAN PROGRAM SOFI_19		1.A FE	920,002	910,037	905,512	922,254		(5,987)			3.690	2.143	MON	1,492	33,580	04/08/2019	06/15/2048	47,938	
78471H-AB-4	SOCIAL PROFESSIONAL LOAN PROGRAM SOFI_19	0	1.A FE	154,755	151,673	150,919	154,901		(1,842)			3.690	0.858	MON	249	5,597	04/08/2019	06/15/2048	47,938	
78474E-AA-0	SOL INVICTUS SPV 2022-1 FUNDED		1.F Z	129,635,467	137,297,239	124,772,038	129,635,467		445,201			5.000	6.240	MON	209,760	6,864,859	07/20/2023	06/23/2049	56,471	
78474E-AB-8	SOL INVICTUS SPV 2022-1 FUNDED		2.B Z	12,076,239	13,094,409	10,115,431	12,352,733		54,777			6.000	7.264	MON	24,006	785,660	07/20/2023	06/23/2049	24,191	
78474E-AC-6	SOL INVICTUS SPV 2022-1 FUNDED		3.B Z	11,317,570	12,713,018	10,710,718	11,793,316		124,824			7.500	9.645	MON	29,134	953,475	07/20/2023	06/23/2049	194,030	
78476Y-AA-4	STF FIRST MORTGAGE BOND TRUST		5.B GI	8,479	1,123,181	286,330	8,479					6.450	6.449	JJ	34,411	38,557	10/03/2006	07/10/2037	35,761	
78477A-AA-5	STF FIRST MTGE BOND TRUST		5.B GI	25,628	2,676,388	240,863	25,628					7.320	7.319	JJ	97,956	75,369	06/14/2007	01/10/2037	123,584	
78490D-AB-0	SOCIAL PROFESSIONAL LOAN PROGRAM SOFI_18		1.A FE	1,825,526	1,826,412	1,817,021	1,843,014					3.590	3.599	MON	1,093	65,568	08/07/2018	01/25/2048	189,192	
78490D-AB-0	SOCIAL PROFESSIONAL LOAN PROGRAM SOFI_18	0	1.A FE	57,384	57,412	57,117	57,934					3.590	3.599	MON	34	2,061	08/07/2018	01/25/2048	189,192	
80600H-AA-6	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		1.A PL	35,079,702	35,819,418	34,994,698	35,213,665		106,833			5.000	5.395	MON	54,724	1,786,618	05/30/2025	09/20/2051	6,271	
80600H-AB-4	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		1.A PL	9,077,653	8,954,856	8,902,575	8,949,323		(53,585)			5.620	5.541	MON	14,922	543,480	05/30/2025	09/20/2051	1,565	
80600H-AC-2	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		1.C PL	25,631,302	24,847,546	25,391,712	25,491,724		(118,832)			6.400	5.753	MON	48,591	1,586,396	05/30/2025	09/20/2051	19,861	
80600H-AD-0	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		2.A PL	7,335,469	7,237,742	7,491,758	7,309,155		(24,017)			9.150	8.705	MON	20,236	660,639	05/30/2025	09/20/2051	305,301	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
80600H-AE-8	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		3.B PL	4,629,947	4,284,060	4,646,249	4,553,444		(66,956)			11.090	8.880	MON	14,517	512,206	05/30/2025	09/20/2051	7,788	
80600H-AF-5	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		4.B PL	2,793,239	2,998,844	2,705,063	2,826,792		27,667			6.750	8.179	MON	6,185	377,072	05/30/2025	09/20/2051	255,856	
80600H-AH-1	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		1.A PL	35,841,363	37,687,735	36,341,861	36,751,569		908,202			3.900	4.795	MON	44,911	1,212,575	12/23/2025	09/20/2052	6,982	
80600H-AJ-7	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		1.A PL	8,898,755	9,046,370	8,793,194	8,982,228		75,950			4.870	5.417	MON	13,002	409,765	08/29/2025	09/20/2052	1,677	
80600H-AK-4	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		1.D PL	23,444,565	24,230,504	23,708,843	23,786,089		340,742			5.300	5.745	MON	39,240	1,112,908	06/30/2025	09/20/2052	111,472	
80600H-AL-2	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		2.A PL	7,059,267	7,105,750	7,333,509	7,089,165		29,857			7.150	7.214	MON	15,524	440,183	06/30/2025	09/20/2052	29,883	
80600H-AM-0	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		3.B PL	3,814,929	4,171,001	4,018,076	4,009,730		194,488			7.240	8.836	MON	9,227	263,444	06/30/2025	09/20/2052	334,781	
80600H-AN-8	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC		4.B PL	2,281,336	2,923,999	2,303,819	2,643,961		362,080			5.650	10.509	MON	5,048	149,229	06/30/2025	09/20/2052	37,843	
82650D-AB-8	SRFC 2024-2A		1.F FE	3,700,572	3,701,134	3,736,437	3,712,900					5.290	5.171	MON	5,982	195,790	07/16/2024	06/20/2041	481,197	
82650T-AB-3	SIERRA TIMESHARE RECEIVABLES FUNDING LLC		1.F FE	106,589	106,607	106,961	107,833					5.040	4.496	MON	164	5,373	07/08/2022	06/20/2040	47,999	
82650T-AB-3	SIERRA TIMESHARE RECEIVABLES FUNDING LLC	0	1.F FE	89,535	89,550	89,847	90,580					5.040	4.496	MON	138	4,513	07/08/2022	06/20/2040	47,999	
82653B-AB-9	SIERRA TIMESHARE RECEIVABLES FUNDING LLC		1.F FE	1,152,774	1,152,809	1,157,393	1,155,837					4.980	4.884	MON	1,754	57,410	10/08/2024	08/20/2041	137,176	
826935-AB-4	SRFC 2024-1A		1.F FE	1,558,604	1,558,829	1,575,633	1,565,488					5.350	5.187	MON	2,548	83,397	03/08/2024	01/20/2043	255,149	
826935-AB-4	SRFC 2024-1A	0	1.F FE	222,658	222,690	225,090	223,641					5.350	5.187	MON	364	11,914	03/08/2024	01/20/2043	255,149	
83189D-AC-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_17-		1.A FE	70,075	72,523	72,517	70,076		3,448			4.615	18.330	MON	158	3,932	05/01/2020	10/15/2035	7,274	
83192C-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_19-		1.A FE	3,895,439	3,895,683	3,828,711	3,904,653					2.840	2.841	MON	4,917	110,637	06/04/2019	06/15/2037	15,546	
83192C-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_19-	0	1.A FE	635,990	636,030	625,096	637,494					2.840	2.841	MON	803	18,063	06/04/2019	06/15/2037	15,546	
83192C-AC-1	SMB_19-B		1.A FE	389,071	447,209	447,442	389,071		25,736			4.865	16.638	MON	1,027	24,641	03/26/2020	06/15/2037	2,536	
83192C-AC-1	SMB_19-B	0	1.A FE	17,292	19,876	19,886	17,292		1,144			4.865	16.638	MON	46	1,095	03/26/2020	06/15/2037	2,536	
83206N-AC-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	0	1.C FE	1,068,447	1,121,868	1,101,518	1,075,548		2,360			4.550	5.940	MON	2,269	51,045	06/30/2022	02/16/2055	10,878	
83206N-AC-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-		1.C FE	2,065,665	2,168,944	2,129,601	2,079,393		4,562			4.550	5.940	MON	4,386	98,687	06/30/2022	02/16/2055	10,878	
83207Q-AA-7	SMB 2024-D		1.A FE	3,387,195	3,388,331	3,459,924	3,388,608		71			5.380	5.378	MON	8,102	182,292	06/25/2024	07/15/2053	361,581	
83207Q-AC-3	SMB 2024-D		1.C FE	2,520,975	2,521,000	2,585,623	2,521,000					5.860	5.860	MON	6,566	147,731	06/25/2024	07/15/2053	297,623	
83207Q-AE-9	SMB PRIVATE EDUCATION LOAN TRUST SMB_24-		2.B FE	9,323,600	8,965,000	9,287,121	9,319,383		(4,217)			7.510	6.655	MON	29,923	56,106	12/01/2025	07/15/2053	230,601	
83207Q-AE-9	SMB PRIVATE EDUCATION LOAN TRUST SMB_24-	0	2.B FE	109,200	105,000	108,773	109,151		(49)			7.510	6.655	MON	350	657	12/01/2025	07/15/2053	230,601	
83401C-AB-0	SOFI PROFESSIONAL LOAN PROGRAM SOFI_19-C		1.A FE	1,334,481	1,334,847	1,294,907	1,336,497					2.370	2.375	MON	1,406	31,636	08/06/2019	11/16/2048	28,589	
83401C-AB-0	SOFI PROFESSIONAL LOAN PROGRAM SOFI_19-C	0	1.A FE	343,730	343,824	333,537	344,249					2.370	2.375	MON	362	8,149	08/06/2019	11/16/2048	28,589	
83404W-AB-3	SOFI PROFESSIONAL LOAN PROGRAM SOFI_19-B		1.A FE	1,220,986	1,221,055	1,203,430	1,224,247					3.090	3.091	MON	1,677	37,731	03/26/2019	08/17/2048	51,466	
83404W-AB-3	SOFI PROFESSIONAL LOAN PROGRAM SOFI_19-B	0	1.A FE	375,688	375,709	370,286	376,691					3.090	3.091	MON	516	11,609	03/26/2019	08/17/2048	51,466	
83406T-AB-8	SOCIAL PROFESSIONAL LOAN PROGRAM LLC SOF		1.A FE	2,257,214	2,294,520	2,220,128	2,260,633		10,877			2.540	3.250	MON	2,590	58,281	03/25/2020	05/15/2046	27,870	
83406T-AB-8	SOCIAL PROFESSIONAL LOAN PROGRAM LLC SOF	0	1.A FE	86,489	86,531	83,726	86,636					2.540	2.482	MON	98	2,198	01/13/2020	05/15/2046	27,870	
83409W-AA-0	SOL VIRTUS NOTE ISSUER SPV 2022-1		1.C PL	143,316,357	137,600,792	134,263,422	143,316,371		(345,495)			6.250	5.406	MON	262,779	8,600,049	07/26/2023	11/20/2053	19,278,515	
83409W-AB-8	SOL VIRTUS NOTE ISSUER SPV 2022-1		1.F PL	37,096,450	35,628,776	31,484,872	37,096,454		(88,718)			7.000	6.139	MON	76,206	2,494,014	07/26/2023	11/20/2053	6,285,556	
83409W-AC-6	SOL VIRTUS NOTE ISSUER SPV 2022-1		2.B PL	16,354,520	18,405,094	16,610,597	16,975,248		437,563			5.750	9.007	MON	32,337	1,058,293	07/26/2023	11/20/2053	140,213	
83409W-AD-4	SOL VIRTUS NOTE ISSUER SPV 2022-1		3.B PL	11,698,823	29,327,267	21,364,914	15,200,603		2,522,292			1.750	15.091	MON	15,682	513,227	07/26/2023	11/20/2053	79,078	
83409W-AE-2	SOL VIRTUS NOTE ISSUER SPV 2022-1		4.B PL	1,891,160	8,207,595	5,088,709	2,465,874		731,250			1.750	17.705	MON	4,389	143,633	07/26/2023	11/20/2053	3,972,090	
83411*-AA-7	SOL TESSELLATUS SPV 2024-1 LLC FUNDED		1.D PL	152,974,585	154,512,501	148,635,231	153,026,934		156,405			5.500	5.784	MON	259,667	7,785,145	05/07/2025	10/20/2050	276,162	
83411*-AB-5	SOL TESSELLATUS SPV 2024-1 LLC FUNDED		1.F PL	20,095,117	20,848,233	19,599,424	20,101,318		73,882			6.000	6.934	MON	38,222	1,145,943	05/07/2025	10/20/2050	983,818	
83411*-AC-3	SOL TESSELLATUS SPV 2024-1 LLC FUNDED		2.B PL	16,187,328	18,521,910	16,487,278	16,200,560		235,896			6.500	10.039	MON	36,787	1,102,950	05/07/2025	10/20/2050	7,756,126	
83411*-AD-1	SOL TESSELLATUS SPV 2024-1 LLC FUNDED		3.B PL	7,464,826	11,530,550	7,541,095	7,664,253		175,538			9.000	16.167	MON	31,709	948,788	05/07/2025	10/20/2050	11,345,603	
83411*-AE-9	SOL TESSELLATUS SPV 2024-1 LLC FUNDED		4.C PL	4,443,011	7,075,689	4,407,588	4,559,709		102,940			10.000	18.114	MON	21,620	647,225	05/07/2025	10/20/2050	6,967,956	
83411V-AA-8	SOL INVICTUS SPV 2021-1 FUNDED		1.F Z	172,314,040	188,919,919	154,109,459	172,313,978		1,824,030			2.250	4.149	MON	129,882	4,250,695	10/11/2022	10/20/2048	64,932	
83411V-AB-6	SOL INVICTUS SPV 2021-1 FUNDED		2.B Z	22,316,727	24,587,912	17,048,260	22,682,793					2.850	4.436	MON	21,412	700,751	10/11/2022	10/20/2048	10,859	
83411V-AC-4	SOL INVICTUS SPV 2021-1 FUNDED		3.B Z	18,928,454	24,284,979	15,375,427	19,461,789					3.000	7.302	MON	22,261	728,544	10/11/2022	10/20/2048	44,741	
83412L-AA-9	SOL INVICTUS SPV 20231-LLC SOLINV_23-1		1.D Z	28,801,173	27,719,130	27,070,560	28,801,173		(207,877)			6.750	6.045	MON	57,171	1,871,041	06/27/2024	12/20/2049	91	
83412L-AB-7	SOL INVICTUS SPV 20231-LLC SOLINV_23-1		1.F Z	41,038,757	39,966,066	37,168,442	40,945,184		(69,831)			6.750	6.310	MON	1,431,285	1,348,854	06/27/2024	12/20/2049	4,867	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
83412L-AC-5	SOL INVICTUS SPV 20231-LLC SOLINV_23-1		2.A Z	18,210,192	27,155,975	17,108,264	18,657,600		1,108,516			0.500	12.480	MON	72,039	67,890	06/27/2024	12/20/2049	146,513	
83412L-AD-3	SOL INVICTUS SPV 20231-LLC SOLINV_23-1		3.A Z	16,544,989	25,827,588	15,399,700	16,985,260		1,146,654			0.500	14.074	MON	68,515	64,569	06/27/2024	12/20/2049	138,099	
83412L-AE-1	SOL INVICTUS SPV 20231-LLC SOLINV_23-1		4.B Z	3,886,536	6,274,611	3,576,528	3,999,799		293,521			0.500	15.219	MON	16,645	15,686	06/27/2024	12/20/2049	40,142	
83423*-AA-3	SOLIS QUANTUM NOTE ISSUER SPV_23-1		1.D PL	37,522,039	37,522,039	33,952,103	37,522,039					4.975	4.975	MON	57,039	1,866,721	04/28/2023	04/21/2053	15,689	
83423*-AB-1	SOLIS QUANTUM NOTE ISSUER SPV_23-1		1.G PL	30,470,421	30,470,421	27,728,083	30,470,421					6.325	6.325	MON	58,888	1,927,254	04/28/2023	04/21/2053	12,755	
83423*-AC-9	SOLIS QUANTUM NOTE ISSUER SPV_23-1		2.C PL	2,283,960	2,283,960	2,243,991	2,283,960					7.696	7.696	MON	5,371	175,774	04/28/2023	04/21/2053	153,701	
83423*-AC-9	SOLIS QUANTUM NOTE ISSUER SPV_23-1	0	2.C PL	2,129,420	2,129,420	2,092,155	2,129,420					7.696	7.696	MON	5,007	163,880	04/28/2023	04/21/2053	153,701	
83589C-AA-6	ARTFI 2024-1A		1.A FE	5,399,458	5,400,000	5,418,271	5,400,000					6.430	6.423	MJSD	10,609	347,220	04/16/2024	12/22/2031	5,283,590	
86324E-AA-5	STREAM INNOVATIONS ISSUER TRUST STRE_24-		1.G FE	933,997	934,224	945,227	934,659		2			5.210	5.194	MON	2,163	48,601	10/18/2024	02/15/2045	234,764	
86365R-AA-6	STRUCTURED ASSET FUNDING SECURIT		1.F FE	15,122,490	15,124,234	13,236,068	15,130,605					3.900	3.901	MON	21,300	589,845	04/20/2015	02/18/2060	27,004	
866974-AA-6	SUNNOVA HELIOS XIV ISSUER LLC SNVA_24-B		1.F FE	11,170,423	11,417,074	11,084,785	11,170,423		14,200			6.150	6.703	MON	21,455	702,150	06/21/2024	05/22/2051	3,797,709	
866974-AB-4	SUNNOVA HELIOS XIV ISSUER LLC SNVA_24-B		2.B FE	3,761,607	3,823,601	3,638,182	3,761,607		3,074			7.000	7.485	MON	8,178	267,652	06/21/2024	05/22/2051	1,272,756	
86744T-AA-4	SUNNOVA SOL ISSUER LLC SNVA_21-B		1.C FE	9,396,214	9,396,897	8,313,774	9,398,050					1.620	1.621	MON	4,651	152,230	07/21/2021	07/20/2048	4,990,283	
86744T-AA-4	SUNNOVA SOL ISSUER LLC SNVA_21-B	0	1.C FE	958,797	958,867	848,344	958,985					1.620	1.621	MON	475	15,534	07/21/2021	07/20/2048	4,990,283	
86744T-AB-2	SUNNOVA SOL ISSUER LLC SNVA_21-B		1.G FE	7,258,406	7,261,338	5,387,222	7,261,172		137			2.010	2.011	MON	4,460	145,953	07/21/2021	07/20/2048	3,620,099	
86744T-AB-2	SUNNOVA SOL ISSUER LLC SNVA_21-B	0	1.G FE	844,186	844,527	626,559	844,507		16			2.010	2.011	MON	519	16,975	07/21/2021	07/20/2048	3,620,099	
86745A-AB-2	SUNNOVA HELIOS VIII ISSUER LLC SNVA_22-A		1.G FE	10,858,744	11,106,847	7,673,095	10,915,892		40,077			3.130	3.791	MON	10,622	347,644	02/16/2022	02/22/2049	7,603,661	
86745A-AB-2	SUNNOVA HELIOS VIII ISSUER LLC SNVA_22-A	0	1.G FE	310,250	317,338	219,231	311,883		1,145			3.130	3.791	MON	304	9,933	02/16/2022	02/22/2049	7,603,661	
86745R-AA-7	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C		1.C FE	1,412,326	1,412,894	1,203,153	1,412,820		35			2.030	2.032	MON	876	28,682	10/19/2021	10/20/2048	1,549,928	
86745R-AA-7	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C	0	1.C FE	610,736	610,981	520,282	610,949		15			2.030	2.032	MON	379	12,403	10/19/2021	10/20/2048	1,549,928	
86745R-AB-5	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C		1.G FE	916,226	916,472	620,270	916,549					2.330	2.327	MON	652	21,354	10/19/2021	10/20/2048	994,542	
86745R-AB-5	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C	0	1.G FE	381,761	381,863	258,446	381,896					2.330	2.327	MON	272	8,897	10/19/2021	10/20/2048	994,542	
86745Y-AA-2	SUNNOVA HELIOS XII ISSUER LLC SNVA_23-B		1.D FE	10,036,202	10,479,557	9,711,179	10,136,440		84,913			5.300	6.824	MON	16,971	555,417	08/18/2023	08/22/2050	8,462,517	
86745Y-AA-2	SUNNOVA HELIOS XII ISSUER LLC SNVA_23-B	0	1.D FE	465,238	485,790	450,172	469,885		3,936			5.300	6.824	MON	787	25,747	08/18/2023	08/22/2050	8,462,517	
86745Y-AB-0	SUNNOVA HELIOS XII ISSUER LLC SNVA_23-B		1.G FE	3,063,312	3,282,254	2,613,366	3,112,391		40,959			5.600	8.046	MON	5,616	183,806	08/18/2023	08/22/2050	2,648,496	
86745Y-AB-0	SUNNOVA HELIOS XII ISSUER LLC SNVA_23-B	0	1.G FE	138,776	148,694	118,392	140,999		1,856			5.600	8.046	MON	254	8,327	08/18/2023	08/22/2050	2,648,496	
86746A-AA-3	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA		1.D FE	6,393,491	6,561,964	6,016,778	6,437,376		32,632			5.300	6.280	MON	10,627	347,784	05/09/2023	05/20/2050	7,720,463	
86746A-AA-3	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA	0	1.D FE	2,678,241	2,748,814	2,520,435	2,696,624		13,670			5.300	6.280	MON	4,452	145,687	05/09/2023	05/20/2050	7,720,463	
86746A-AB-1	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA		1.G FE	3,083,987	3,256,832	2,405,750	3,126,849		33,095			5.600	7.611	MON	5,573	182,383	05/09/2023	05/20/2050	3,376,332	
86746A-AB-1	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA	0	1.G FE	1,295,340	1,367,938	1,010,466	1,313,343		13,901			5.600	7.611	MON	2,341	76,605	05/09/2023	05/20/2050	3,376,332	
86746B-AA-1	SNVA 2023-GRID1		1.B FE	631,967	618,533	618,989	630,496		(2,166)			5.750	5.206	MON	1,087	35,566	12/19/2023	12/20/2050	1,636,523	
86746B-AA-1	SNVA 2023-GRID1	0	1.B FE	1,854,769	1,901,642	1,903,045	1,856,337		3,588			5.750	6.476	MON	3,341	109,344	10/18/2023	12/20/2050	1,636,523	
86746E-AA-5	SUNNOVA HELIOS ISSUER LLC SNVA_21-A		1.G FE	6,890,307	6,890,385	5,442,534	6,891,922					1.800	1.800	MON	3,790	124,027	02/08/2021	02/20/2048	5,428,519	
86746E-AA-5	SUNNOVA HELIOS ISSUER LLC SNVA_21-A	0	1.G FE	225,923	225,926	178,453	225,976					1.800	1.800	MON	124	4,067	02/08/2021	02/20/2048	5,428,519	
86746F-AA-2	SNVA 2024-GRID1		1.B FE	3,335,035	3,335,154	3,314,895	3,336,104					5.630	5.624	MON	5,737	187,769	05/22/2024	07/20/2051	1,560,572	
86805V-AA-5	STRONG 2025-A		1.D FE	26,586,705	26,587,503	26,866,049	26,600,257		9			6.190	6.181	MON	50,287	923,458	05/16/2025	06/21/2055	2,852,823	
86805V-AB-3	STRONG 2025-A		1.G FE	17,374,368	17,742,028	17,568,210	17,374,368		32,660			6.700	7.088	MON	36,322	667,002	05/16/2025	06/21/2055	1,902,015	
87252D-AA-1	TIC HOME IMPROVEMENT TRUST TIC_24-A		1.E FE	4,971,186	4,971,831	5,014,317	4,982,895					6.670	6.536	MON	14,739	331,621	02/14/2024	10/15/2046	1,432,063	
87268H-AA-4	TPG AG CSF III STRUC NOTE CLASS A		2.C PL	16,500,000	16,500,000	16,500,000	16,500,000					6.000	6.001	JAJO	501,781		12/15/2025	03/31/2035	16,747,500	
87268H-AB-2	TPG AG CSF III STRUC NOTE CLASS B		3.B PL	6,000,000	6,000,000	6,000,000	6,000,000					7.000	7.001	JAJO	212,877		12/15/2025	03/31/2035	6,105,000	
87268H-AC-0	TPG AG CSF III STRUC NOTE CLASS C		4.B PL	3,000,000	3,000,000	3,000,000	3,000,000					8.000	8.000	JAJO	121,644		12/15/2025	03/31/2035	3,060,000	
88164A-AC-8	TSET 2024-1A		1.A FE	7,196,504	7,200,000	7,228,164	7,197,223		636			5.290	5.299	MON	11,638	380,880	11/01/2024	06/21/2050	34,655	
88576N-AB-4	321 HENDERSON RECEIVABLES I LL		1.A FE	983,681	984,181	1,003,055	985,894					5.560	5.564	MON	2,432	54,720	03/14/2006	03/15/2047	47,558	
88576N-AC-2	321 HENDERSON RECEIVABLES I LL		1.A FE	85,279	85,279	84,542	85,279					4.065	4.134	MON	164	4,108	06/14/2006	06/15/2041	2,999	
88576N-AD-0	321 HENDERSON RECEIVABLES LLC		1.B FE	2,270,380	2,272,485	2,345,030	2,274,551					5.930	5.938	MON	5,989	134,758	06/22/2006	06/15/2047	112,356	
88576N-AE-8	321 HENDERSON RECEIVABLES LLC		1.A FE	131,875	131,875	130,409	131,875					4.065	4.130	MON	253	6,244	09/20/2006	09/15/2041	3,630	
88576N-AF-5	321 HENDERSON RECEIVABLES LLC		1.D FE	2,565,124	2,566,487	2,604,512	2,568,464					5.600	5.605	MON	6,388	143,723	04/30/2010	09/15/2047	38,389	

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
88576N-AH-1	321 HENDERSON RECEIVABLES LLC		1.D FE	3,250,547	3,251,233	3,295,014	3,255,401					5.430	5.432	MON	7,846	176,542	12/07/2006	12/15/2047	5,679	
88576N-AJ-7	321 HENDERSON RECEIVABLES LLC		1.A FE	310,755	349,900	337,479	351,210					4.065	3.977	MON	672	16,305	12/07/2007	03/15/2042	3,531	
88576N-AK-4	321 HENDERSON RECEIVABLES LLC		1.E FE	3,455,449	3,457,490	3,502,952	3,459,200					5.590	5.581	MON	8,590	193,274	03/22/2007	03/15/2048	61,124	
88576N-AM-0	321 HENDERSON RECEIVABLES LLC		1.E FE	3,462,858	3,465,407	3,619,197	3,467,071					6.210	6.202	MON	9,565	215,202	06/21/2007	06/15/2048	336,524	
88576P-AD-5	321 HENDERSON RECEIVABLES I LL		1.A FE	576,106	576,143	579,273	579,247					5.538	5.539	MON	1,418	31,907	04/30/2010	09/15/2045	73,142	
88576P-AF-0	321 HENDERSON RECEIVABLES I LL		1.B FE	3,424,564	3,426,918	3,493,379	3,430,369					5.580	5.586	MON	8,499	191,222	11/08/2005	11/15/2046	2,103	
88576U-AA-0	321 HENDERSON RECEIVABLES LLC		1.A FE	1,020,058	1,020,471	1,056,621	1,022,480					6.270	6.274	MON	2,844	63,984	04/30/2010	11/15/2037	8,666	
88576V-AA-8	321 HENDERSON RECEIVABLES LLC		1.A FE	2,080,588	2,295,821	2,558,090	2,081,604		22,714			8.000	10.629	MON	8,163	183,666	12/05/2008	06/15/2045	5,798	
88576V-AE-0	321 HENDERSON RECEIVABLES LLC		1.A FE	17,509	18,454	20,489	17,514		98			8.000	9.384	MON	66	1,476	12/15/2009	06/15/2045	47	
88576X-AA-4	321 HENDERSON RECEIVABLES LLC		1.A FE	922,242	922,486	928,401	926,939					5.560	5.563	MON	2,280	51,290	04/15/2010	07/15/2059	7,532	
89238R-AA-5	TPG AG ABC II STRUCTURED NOTE LP		2.B PL	79,870,000	79,870,000	79,870,000	79,870,000					6.500	6.503	JAJO	839,182		11/28/2025	03/30/2035	81,167,888	
89238R-AB-3	TPG AG ABC II STRUCTURED NOTE LP		3.B Z	22,820,000	22,820,000	22,820,000	22,820,000					8.000	8.003	JAJO	295,097		11/28/2025	03/30/2035	23,276,400	
892725-AX-0	TRAFIGURA SECURITISATION FINANCE PLC TRF		1.A FE	5,078,728	5,079,000	5,143,325	5,079,000		122			5.980	5.980	MON	13,499	302,881	05/08/2024	11/15/2027	4,903,314	
897919-AA-4	TRUST 2024-DPP1 RCKT_24-1		1.D Z	40,290,297	40,290,297	40,322,683	40,290,297					5.821	5.540	MON	195,442	1,968,829	06/10/2025	09/17/2032	648,871	
897919-AB-2	TRUST 2024-DPP1 RCKT_24-1		1.G Z	15,314,748	15,314,748	15,397,926	15,314,748					6.421	6.263	MON	81,947	805,566	06/10/2025	09/17/2032	9,397,280	
897919-AC-0	TRUST 2024-DPP1 RCKT_24-1		2.C Z	13,733,261	13,733,261	13,827,877	13,733,261					6.921	6.786	MON	79,207	778,941	06/10/2025	09/17/2032	1,324,994	
897919-AD-8	TRUST 2024-DPP1 RCKT_24-1		3.C Z	14,044,151	14,044,151	14,221,862	14,044,151					8.921	8.776	MON	104,407	1,027,948	06/10/2025	09/17/2032	564,673	
90267*-AA-7	UFI-NOR FEDERAL RECEIVABLES TRUST SERIES		1.F Z	103,006	102,874	103,534	102,882		(42)			6.850	6.827	APR	4,718	7,047	11/25/2009	05/01/2026	21,641	
92347W-AA-6	VERITAS DOCTRINA NOTE ISSUER VRTDC_22		1.F Z	51,167,881	52,951,324	48,931,625	51,170,400		228,631			2.250	3.449	MON	19,857	1,300,497	08/01/2024	03/25/2052	10,316,693	
BNLOJV-4U-7	UFI-NOR FEDERAL RECEIVABLES TRUST		1.A	102,433	102,433	101,430	102,433					3.783	3.783	MON	11	3,797	05/16/2013	05/01/2027	102,756	
BNLOJZ-1H-0	NOVATION FUNDING LLC		1.F PLGI	5,599,254	5,599,254	5,205,384	5,599,254					4.000	4.000	MON	9,954	223,973	05/14/2013	12/15/2052	28,968	
BNLONT-BH-8	NV FUNDING LLC		1.F PLGI	8,326,127	8,326,127	7,531,492	8,326,127					4.210	4.210	MON	15,579	350,530	05/15/2014	01/15/2053	860	
BNL2CC-TD-3	BRKFIELD INFRA DEBT FUND IV UNFUND		4.B Z	806,359	806,359	806,359	806,359					0.000	0.000	MJSD			12/17/2025	12/31/2046	806,359	
C8178*-AA-4	PROJECT SANTIAGO 2024-1 FUNDED		2.B PL	23,778,645	23,738,735	23,775,169	23,778,645					6.734	6.291	MON	44,404	2,095,267	11/20/2024	09/07/2027	23,871,947	
G7743*-AA-8	SLF VL HOLDINGS LP HPS_25-1		1.G PL	12,805,891	12,805,891	12,731,932	12,805,891					6.155	6.154	JAJO	166,386	160,841	08/01/2025	02/01/2033	6,045,220	
G7743*-AB-6	SLF VL HOLDINGS LP HPS_25-1		2.C PL	1,200,553	1,200,553	1,192,644	1,200,553					7.405	7.404	JAJO	18,767	17,970	08/01/2025	02/01/2033	568,484	
G77438-AA-6	SLF VL HOLDINGS LP HPS_25-1		1.G PL	14,738,634	14,738,634	14,653,513	14,738,634					6.155	6.154	JAJO	191,498	185,090	08/01/2025	02/01/2033	6,957,601	
G77438-AB-4	SLF VL HOLDINGS LP HPS_25-1		2.C PL	1,381,747	1,381,747	1,372,645	1,381,747					7.405	7.404	JAJO	21,599	20,679	08/01/2025	02/01/2033	654,283	
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)				4,088,400,259	4,192,651,219	3,991,704,369	4,098,831,179		11,018,953			XXX	XXX	XXX	19,476,815	164,290,551	XXX	XXX	1,251,760,281	XXX
1209999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating				26,977,498,902	27,237,879,501	25,895,782,944	26,968,153,466	6,660,666	11,403,950	17,843,553		XXX	XXX	XXX	136,293,241	959,384,838	XXX	XXX	14,487,611,432	XXX
1409999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating												XXX	XXX	XXX			XXX	XXX		XXX
00192E-AA-5	AWAS AVIATION CAPITAL LTD MSN 36044		1.E PLGI	20,344,589	20,344,589	20,229,463	20,344,589					4.025	4.025	JAJO	141,028	818,870	04/29/2015	04/29/2027	5,539,702	27.0
00244G-AA-8	AWAS AVIATION CAPITAL LTD MSN 34498		1.E PLGI	12,960,315	12,960,315	12,888,215	12,960,315					3.651	3.651	JAJO	81,482	473,120	07/29/2016	07/29/2026	2,470,401	20.0
00774P-AB-4	AERBORNE FUNDING LIMITED MSN 7472		1.G PL	3,692,379	3,692,379	3,673,103	3,692,379					4.081	4.081	MON	2,512	150,697	02/22/2017	01/25/2030	66,930	1.8
00774P-AF-5	AERBORNE FUNDING LTD MSN 41608 MSN 416		1.G PL	3,388,895	3,388,895	3,374,194	3,388,895					4.127	4.127	MON	2,331	139,848	03/02/2017	01/25/2030	62,538	1.8
00774P-AK-4	AERBORNE FUNDING LTD MSN 38766 MSN 387		1.G PL	10,116,105	10,116,105	10,072,221	10,116,105					4.127	4.127	MON	6,958	417,456	03/02/2017	01/25/2030	196,500	1.8
00774P-AM-0	AERBORNE FUNDING LIMITED MSN 6482		1.G PL	3,641,798	3,641,798	3,631,080	3,641,798					4.198	4.198	MON	2,548	152,895	03/09/2017	01/25/2030	73,091	1.8
00776A-AA-7	AERBORNE FUNDING II LIMITED		1.E PL	18,902,129	18,902,129	18,831,499	18,902,129					4.180	4.180	MON	13,168	790,108	08/01/2018	05/25/2030	122,337	0.7
00776A-AA-7	AERBORNE FUNDING II LIMITED	0	1.E PL	555,945	555,945	553,868	555,945					4.180	4.180	MON	2,360	21,302	08/01/2018	05/25/2030	122,337	0.7
00776T-AB-4	AERBORNE FUNDING III LIMITED MSN 7094		1.E PL	3,142,151	3,142,151	3,281,906	3,142,151					3.908	3.908	MON	2,047	122,795	10/30/2020	05/30/2032	41,307	1.2
00776T-AB-4	AERBORNE FUNDING III LIMITED MSN 7094	0	1.E PL	174,564	174,564	182,328	174,555					3.908	3.910	MON	690	6,254	10/30/2020	05/30/2032	41,307	1.2

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Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
00776T-AD-0	AERBORNE FUNDING III LIMITED MSN 9152		1.E PL	3,390,049	3,390,049	3,534,968	3,390,049					3.908	3.908	MON	2,208	132,483	10/30/2020	01/30/2032	46,975	1.3
00776T-AD-0	AERBORNE FUNDING III LIMITED MSN 9152	0	1.E PL	188,336	188,336	196,387	188,336					3.908	3.908	MON	744	6,747	10/30/2020	01/30/2032	46,975	1.3
03236X-AB-3	AMUR EQUIPMENT FINANCE RECEIVABLES LLC A		1.A FE	412,249	412,314	413,135	422,374					5.300	5.305	MON	668	21,853	09/14/2022	06/21/2028	13,305	4.3
03236X-AB-3	AMUR EQUIPMENT FINANCE RECEIVABLES LLC A	0	1.A FE	52,628	52,636	52,741	53,920					5.300	5.305	MON	85	2,790	09/14/2022	06/21/2028	13,305	4.3
042688-AA-9	PROJECT CORDELL		2.B PL	15,304,349	15,304,349	14,625,973	15,304,349					5.250	5.252	JAJO	171,702	803,009	09/08/2016	07/15/2034	474,040	2.9
05389L-AA-1	AVOLON AEROSPACE AALL_16-1 MSN 7409		1.G PL	5,054,506	5,054,506	4,971,720	5,054,506					3.426	3.426	MON	7,696	173,167	07/06/2016	07/15/2028	865,366	18.1
05389L-AB-9	AVOLON AEROSPACE AALL_16-1 MSN 62712		1.G PL	10,905,953	10,905,953	10,745,542	10,905,953					3.526	3.526	MON	17,091	384,544	07/25/2016	07/15/2028	1,864,683	18.1
05389L-AD-5	AVOLON AEROSPACE AALL_16-1 MSN 7231		1.G PL	5,069,551	5,069,551	4,986,595	5,069,551					3.450	3.450	MON	7,773	174,899	08/04/2016	08/15/2028	898,807	18.1
05389L-AH-6	AVOLON AEROSPACE AALL_16-2 MSN 7260		1.G PL	5,247,818	5,247,818	5,161,850	5,247,818					3.449	3.449	MON	8,044	180,997	08/17/2016	08/15/2028	930,362	18.1
05389L-AK-9	AVOLON AEROSPACE AALL_16-4 MSN 60491		1.G PL	5,675,637	5,675,637	5,451,038	5,675,637					3.392	3.392	MON	8,556	192,518	10/13/2016	10/15/2028	988,916	18.0
05400F-AA-9	AVOLON AEROSPACE AALL_17-1		1.G PL	4,635,662	4,635,662	4,515,969	4,635,662					4.096	4.096	MON	5,802	189,876	11/10/2017	11/20/2028	1,264,122	27.2
05400F-AA-9	AVOLON AEROSPACE AALL_17-1	0	1.G PL	210,712	210,712	205,271	210,712					4.096	4.096	MON	264	8,631	11/10/2017	11/20/2028	1,264,122	27.2
05400F-AC-5	AVOLON AEROSPACE AALL_17-1 MSN 60492		1.G PL	2,301,419	2,301,419	2,246,359	2,301,419					4.216	4.216	MON	2,965	97,028	12/07/2017	12/20/2028	1,543,115	27.3
05400F-AC-5	AVOLON AEROSPACE AALL_17-1 MSN 60492	0	1.G PL	3,579,986	3,579,986	3,494,336	3,579,986					4.216	4.216	MON	4,612	150,932	12/07/2017	12/20/2028	1,543,115	27.3
05400F-AE-1	AVOLON AEROSPACE AALL_17-1 MSN 7590		1.G PL	6,037,740	6,037,740	5,891,493	6,037,740					4.202	4.202	MON	7,752	253,705	12/12/2017	12/20/2028	1,655,009	27.3
05400F-AE-1	AVOLON AEROSPACE AALL_17-1 MSN 7590	0	1.G PL	274,443	274,443	267,795	274,443					4.202	4.202	MON	352	11,532	12/12/2017	12/20/2028	1,655,009	27.3
10004*-AA-3	BORROWED SUNSHINE LLC/BORROWED SUNSHINE		2.B PL	4,224,642	4,224,642	3,542,610	4,224,642					4.086	4.086	FMAN	19,659	172,619	01/13/2020	01/13/2040	6,900	0.2
143274-AA-6	CARMEL FIN 2015 LLC MSN 17000493		2.A PL	1,433,027	1,433,027	1,423,914	1,433,027					3.872	3.870	JAJO	10,788	55,481	07/21/2015	07/21/2027	208,737	11.6
143274-AB-4	CARMEL FIN 2015 LLC MSN 17000493		3.A PL	358,257	358,257	356,702	358,257					4.622	4.620	JAJO	3,219	16,557	07/21/2015	07/21/2027	52,281	11.6
143274-AC-2	CARMEL FIN 2015 LLC SER MSN 17000496		2.A PL	1,427,433	1,427,433	1,417,397	1,427,433					3.786	3.785	JAJO	10,509	54,048	07/28/2015	07/21/2027	207,749	11.6
143274-AD-0	CARMEL FIN 2015 LLC SER MSN 17000496		3.A PL	356,862	356,862	355,075	356,862					4.536	4.535	JAJO	3,148	16,189	07/28/2015	07/21/2027	52,034	11.6
143274-AE-8	CARMEL FIN 2015 LLC SER MSN 17000498		2.A PL	1,422,010	1,422,010	1,410,396	1,422,010					3.705	3.704	FMAN	6,439	52,680	08/17/2015	08/17/2027	205,358	11.5
143274-AF-5	CARMEL FIN 2015 LLC SER MSN 17000498		3.A PL	355,502	355,502	353,381	355,502					4.455	4.454	FMAN	1,936	15,836	08/17/2015	08/17/2027	51,533	11.5
143274-AG-3	CARMEL FIN 2015 LLC SER MSN 17000502		2.A PL	1,414,294	1,414,294	1,401,024	1,414,294					3.587	3.587	FMAN	4,792	50,735	08/27/2015	08/27/2027	204,527	11.5
143274-AH-1	CARMEL FIN 2015 LLC SER MSN 17000502		3.A PL	353,574	353,574	351,060	353,574					4.337	4.337	FMAN	1,448	15,336	08/27/2015	08/27/2027	51,194	11.5
143274-AJ-7	CARMEL FIN 2015 LLC SER MSN 17000509		2.A PL	1,627,391	1,627,391	1,613,724	1,627,391					3.690	3.689	JAJO	13,846	60,056	10/08/2015	10/08/2027	208,296	10.5
143274-AK-4	CARMEL FIN 2015 LLC SER MSN 17000509		3.A PL	406,848	406,848	407,010	406,848					5.190	5.188	JAJO	4,869	21,117	10/08/2015	10/08/2027	52,267	10.5
143274-AL-2	CARMEL FIN 2015 LLC SER MSN 17000510		2.A PL	1,627,390	1,627,390	1,613,723	1,627,390					3.690	3.689	JAJO	13,846	60,056	10/08/2015	10/08/2027	208,296	10.5
143274-AM-0	CARMEL FIN 2015 LLC SER MSN 17000510		3.A PL	406,848	406,848	407,010	406,848					5.190	5.188	JAJO	4,869	21,117	10/08/2015	10/08/2027	52,267	10.5
143274-AN-8	CARMEL FIN 2015 LLC SER MSN 17000512		2.A PL	1,632,434	1,632,434	1,618,969	1,632,434					3.759	3.758	FMAN	9,376	61,368	11/06/2015	11/06/2027	209,100	10.5
143274-AP-3	CARMEL FIN 2015 LLC SER MSN 17000512		3.A PL	408,108	408,108	408,635	408,108					5.259	5.258	FMAN	3,279	21,464	11/06/2015	11/06/2027	52,469	10.5
143274-AQ-1	CARMEL FIN 2015 LLC SER MSN 17000518		2.A PL	1,633,538	1,633,538	1,619,952	1,633,538					3.774	3.774	FMAN	7,536	61,655	11/17/2015	11/17/2027	209,276	10.5
143274-AR-9	CARMEL FIN 2015 LLC SER MSN 17000518		3.A PL	408,384	408,384	409,002	408,384					5.274	5.273	FMAN	2,633	21,539	11/17/2015	11/17/2027	52,513	10.5
143274-AS-7	CARMEL FIN 2015 LLC SER MSN 17000520		2.A PL	1,626,428	1,626,428	1,610,727	1,626,428					3.677	3.677	MJSD	4,652	59,805	12/03/2015	12/03/2027	185,098	10.5
143274-AT-5	CARMEL FIN 2015 LLC SER MSN 17000520		3.A PL	406,607	406,607	406,852	406,607					5.177	5.177	MJSD	1,637	21,050	12/03/2015	12/03/2027	46,417	10.5
233254-AA-9	PROJECT PHOEBUS		2.C PL	16,782,316	16,782,316	13,405,571	16,782,316					3.510	3.509	MS	148,901	589,059	11/02/2020	09/30/2040	749,821	2.5
233254-AA-9	PROJECT PHOEBUS	0	2.C PL	13,111,184	13,111,184	10,473,102	13,111,184					3.510	3.509	MS	116,329	460,203	11/02/2020	09/30/2040	749,821	2.5
387422-AC-2	SCFGP 2023-1A		1.A FE	595,779	595,828	600,726	599,209		7			6.460	6.122	MON	1,176	38,491	10/11/2023	09/20/2032	15,759	2.1
387422-AC-2	SCFGP 2023-1A	0	1.A FE	162,819	162,833	164,171	163,757		2			6.460	6.122	MON	321	10,519	10/11/2023	09/20/2032	15,759	2.1
55026C-AA-5	BREN_2022-1-A		1.G FE	2,421,083	2,421,563	2,361,674	2,422,955					4.880	4.861	JAJO	20,024	118,172	05/19/2022	07/31/2062	2,038,840	80.7
55026N-AA-1	LUMINACE ABS-2022 ISSUER LLC BREN_24-1		1.G FE	13,953,639	13,957,515	13,955,938	13,957,537		2,058			5.870	5.869	JAJO	138,827	821,098	10/18/2024	01/30/2065	9,962,358	74.3
55026N-AB-9	LUMINACE ABS-2022 ISSUER LLC BREN_24-1		2.C FE	4,529,951	4,667,472	4,521,796	4,543,264		15,304			6.960	7.598	JAJO	55,045	324,856	10/18/2024	01/30/2065	3,339,184	74.3
61947B-AA-1	MOSAIC SOLAR LOAN TRUST MSAIC_24-2		1.D FE	7,376,686	7,634,346	7,460,337	7,376,686		19,300			5.600	6.464	MON	13,063	249,389	05/28/2025	04/22/2052	19,030	0.4
61947B-AA-1	MOSAIC SOLAR LOAN TRUST MSAIC_24-2	0	1.D FE	75,814	78,462	76,674	75,814		198			5.600	6.464	MON	134	2,563	05/28/2025	04/22/2052	19,030	0.4
62890Q-AB-1	NMEF 2023-A		1.A FE	581,331	581,333	584,436	587,695					6.570	4.072	MON	1,697	38,194	09/12/2023	06/17/2030	47,374	5.5
62890Q-AC-9	NMEF 2023-A		1.F FE	919,945	920,000	937,907	920,000					6.830	6.830	MON	2,793	62,836	09/12/2023	06/17/2030	7,198	0.8

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
62953V-AA-6	AMERICAN AIRLINES MSN 40651		1.D PLGI	17,077,514	17,077,514	17,305,919	17,077,514					5.216	5.289	MON	2,474	995,584	08/31/2017	08/31/2029	3,074,864	16.8
62953V-AB-4	AMERICAN AIRLINES MSN 40651		1.G PLGI	5,692,505	5,692,505	5,836,856	5,692,505					5.816	5.896	MON	920	366,491	08/31/2017	08/31/2029	1,025,465	16.8
687923-AA-0	DISTRIBUTED SOLAR DEVELOPMENT LLC DSD_22		1.G FE	19,292,452	20,509,433	20,258,549	19,833,066		269,489			5.600	7.363	JAJO	194,612	1,152,313	12/07/2022	01/30/2063	21,934,354	92.2
687923-AA-0	DISTRIBUTED SOLAR DEVELOPMENT LLC DSD_22	0	1.G FE	2,097,006	2,229,286	2,202,016	2,155,768		29,292			5.600	7.363	JAJO	21,153	124,840	12/07/2022	01/30/2063	21,934,354	92.2
687923-AB-8	DISTRIBUTED SOLAR DEVELOPMENT LLC DSD_22		2.C FE	5,434,657	5,767,479	5,771,520	5,580,468		71,985			8.000	9.780	JAJO	78,181	462,188	12/07/2022	01/30/2063	6,204,186	92.2
687923-AB-8	DISTRIBUTED SOLAR DEVELOPMENT LLC DSD_22	0	2.C FE	590,243	626,390	626,829	606,079		7,818			8.000	9.780	JAJO	8,491	50,111	12/07/2022	01/30/2063	6,204,186	92.2
69464@-AA-0	PRC EQUIPMENT FUNDING SPE 2024 LLC		1.A PL	29,911,117	29,911,117	30,876,427	29,911,117					5.109	5.109	MON	67,918	1,083,782	03/31/2025	04/15/2033	3,109,062	10.4
69464@-AB-8	PRC EQUIPMENT FUNDING SPE 2024 LLC		1.C PL	2,857,000	2,857,000	2,928,804	2,857,000					5.619	5.619	MON	7,135	113,840	03/31/2025	04/15/2033	216,811	7.6
69464@-AC-6	PRC EQUIPMENT FUNDING SPE 2024 LLC		1.F PL	816,000	816,000	848,883	816,000					5.852	5.852	MON	2,122	33,861	03/31/2025	04/15/2033	16,772	2.1
70410D-AD-0	PAWNEE EQUIPMENT RECEIVABLES PWNE_22-1		1.C FE	749,635	749,684	751,135	750,397					5.400	5.021	MON	1,799	40,483	07/26/2022	07/17/2028	64,741	0.2
70410D-AD-0	PAWNEE EQUIPMENT RECEIVABLES PWNE_22-1	0	1.C FE	408,892	408,919	409,710	409,307					5.400	5.021	MON	981	22,082	07/26/2022	07/17/2028	64,741	0.2
78108J-AA-3	RPAK_15-1		2.C PL									3.750	3.743	MJSD		179,413	06/23/2015	06/30/2027		25.8
78433X-AA-8	STONEPEAK AVIATION LOAN TRUST SALT_21-1		1.C FE	724,054	724,074	706,815	725,335					2.301	2.302	MON	740	16,661	10/18/2021	02/28/2033	92,904	6.7
78433X-AA-8	STONEPEAK AVIATION LOAN TRUST SALT_21-1	0	1.C FE	319,065	319,074	311,468	319,629					2.301	2.302	MON	326	7,342	10/18/2021	02/28/2033	92,904	6.7
78433X-AB-6	STONEPEAK AVIATION LOAN TRUST SALT_21-1		1.F FE	1,196,963	1,198,193	1,168,272	1,198,852		108			2.675	2.765	MON	1,425	32,052	12/09/2021	02/28/2033	250,418	9.6
78433X-AB-6	STONEPEAK AVIATION LOAN TRUST SALT_21-1	0	1.F FE	509,174	509,643	496,916	510,006		41			2.675	2.756	MON	606	13,633	12/09/2021	02/28/2033	250,418	9.6
78475C-AA-3	SSI 2025-1		1.G FE	8,613,733	8,613,793	8,726,685	8,614,358		2			6.150	6.148	JAJO	89,763	184,509	06/18/2025	07/27/2065	5,919,593	65.4
78517M-AA-1	PALMET 2025-2A		1.G FE	47,821,982	48,100,000	47,792,160	47,830,415		8,433			5.980	6.082	JAJO	599,246		10/01/2025	04/30/2061	43,767,622	100.0
78517M-AA-1	PALMET 2025-2A	0	1.G FE	427,515	430,000	427,248	427,590		75			5.980	6.082	JAJO	5,357		10/01/2025	04/30/2061	43,767,622	100.0
78517Q-AA-2	PALMET 2025-1A		1.G FE	88,844,569	89,895,720	92,014,247	88,923,531		150,236			6.280	6.500	JAJO	956,590	2,964,536	04/15/2025	11/01/2060	79,936,805	87.2
83084B-AA-5	SKYLINE AIRCRAFT FINANCE LLC SKYAF_21-2		1.E PL	11,160,588	11,160,588	10,742,066	11,160,588					2.636	2.636	MON	11,441	294,192	07/27/2021	08/17/2033	7,761,093	100.0
83084B-AA-5	SKYLINE AIRCRAFT FINANCE LLC SKYAF_21-2	0	1.E PL	1,138,836	1,138,836	1,096,129	1,138,836					2.636	2.636	MON	1,167	30,020	07/27/2021	08/17/2033	7,761,093	100.0
85236#-AA-1	SUNNOVA RAYS I ISSUER LLC	0	1.F PL	1,687,901	1,687,901	1,582,326	1,687,901					4.950	4.950	JAJO	14,157	83,551	03/28/2019	04/30/2044	7,543,623	56.9
85236#-AA-1	SUNNOVA RAYS I ISSUER LLC		1.F PL	10,971,359	10,971,359	10,285,119	10,971,359					4.950	4.950	JAJO	92,022	543,082	03/28/2019	04/30/2044	7,543,623	56.9
86744@-AA-6	SUNNOVA SOL IX ISSUER LLC SNVA_25-P1		1.G PL	16,090,756	16,864,556	16,160,246	16,141,544		63,468			6.280	7.112	JAJO	179,458	732,540	02/21/2025	01/30/2060	29,454,960	82.4
86744@-AA-6	SUNNOVA SOL IX ISSUER LLC SNVA_25-P1	0	1.G PL	17,196,135	18,023,092	17,270,399	17,250,412		67,828			6.280	7.112	JAJO	191,786	782,863	02/21/2025	01/30/2060	29,454,960	82.4
86744V-AA-9	HELIOS ISSUER LLC SNVA_22-B		1.G FE	16,059,734	16,171,767	14,188,640	16,082,739		15,784			5.000	5.189	MON	24,707	808,588	08/12/2022	08/20/2049	14,115,959	72.8
86744V-AA-9	HELIOS ISSUER LLC SNVA_22-B	0	1.G FE	2,535,483	2,553,171	2,240,078	2,539,115		2,492			5.000	5.189	MON	3,901	127,659	08/12/2022	08/20/2049	14,115,959	72.8
86744Y-AA-3	SNVA 2024-1A		1.G FE	5,791,596	6,074,377	5,730,293	5,836,299		31,836			5.650	6.459	JAJO	58,154	343,202	02/06/2024	01/30/2059	5,218,145	84.0
86745B-AA-2	SNVA 2024-2A		1.G FE	11,987,166	12,299,125	11,954,845	12,021,449		31,254			6.580	6.998	JAJO	137,128	811,015	07/31/2024	07/30/2059	10,018,802	79.5
86745L-AA-0	HELIOS ISSUER LLC SNVA_19-AA		1.F FE	6,337,762	6,339,548	5,925,595	6,342,643					3.750	3.755	MON	7,264	237,733	06/19/2019	06/20/2046	32,885	0.1
86745L-AA-0	HELIOS ISSUER LLC SNVA_19-AA	0	1.F FE	1,632,454	1,632,914	1,526,290	1,633,711					3.750	3.755	MON	1,871	61,234	06/19/2019	06/20/2046	32,885	0.1
86745N-AA-6	SUNNOVA SOL ISSUER LLC SNVA_20-1A		1.D FE	40,327,705	40,705,714	36,609,466	40,441,699		31,765			3.350	3.454	JAJO	231,061	1,363,641	01/07/2022	02/01/2055	263,234	0.8
86745N-AA-6	SUNNOVA SOL ISSUER LLC SNVA_20-1A	0	1.D FE	4,188,393	4,160,303	3,741,649	4,184,937		(2,857)			3.350	3.251	JAJO	23,616	139,370	01/07/2022	02/01/2055	263,234	0.8
86745P-AA-1	SNVA 2020-2		1.F FE	6,416,880	7,906,821	6,807,047	6,486,882		107,465			2.730	5.703	JAJO	36,576	162,347	04/14/2025	11/01/2055	182,519	3.2
86745Q-AA-9	HELIOS ISSUER LLC SNVA_21-1		1.D FE	19,813,045	19,821,689	16,928,022	19,820,939		729			2.580	2.581	JAJO	86,654	513,778	06/11/2021	04/28/2056	12,578,397	64.7
86745Q-AA-9	HELIOS ISSUER LLC SNVA_21-1	0	1.D FE	685,839	686,138	585,972	686,112		25			2.580	2.581	JAJO	3,000	17,702	06/11/2021	04/28/2056	12,578,397	64.7
86745X-AA-4	SUNNOVA SOL V ISSUER LLC SNVA_23-1		1.G FE	26,895,250	28,313,371	27,638,125	27,499,293		272,140			5.400	6.665	JAJO	259,067	1,531,623	04/21/2023	04/30/2058	28,534,960	91.0
86745X-AA-4	SUNNOVA SOL V ISSUER LLC SNVA_23-1	0	1.G FE	2,102,331	2,213,182	2,160,400	2,149,548		21,273			5.400	6.665	JAJO	20,251	119,512	04/21/2023	04/30/2058	28,534,960	91.0
86745X-AB-2	SUNNOVA SOL V ISSUER LLC SNVA_23-1		2.B FE	2,749,895	3,111,796	3,045,134	2,903,561		65,147			7.350	10.421	JAJO	38,755	228,938	04/21/2023	04/30/2058	3,179,032	93.0
86745X-AB-2	SUNNOVA SOL V ISSUER LLC SNVA_23-1	0	2.B FE	187,918	212,649	208,094	198,419		4,452			7.350	10.421	JAJO	2,648	15,630	04/21/2023	04/30/2058	3,179,032	93.0
86746C-AA-9	HELIOS ISSUER LLC SNVA_20-AA		1.G FE	4,473,832	4,474,128	3,974,706	4,475,816					2.980	2.981	MON	4,074	133,329	06/15/2020	06/20/2047	1,967	0.1
86746C-AA-9	HELIOS ISSUER LLC SNVA_20-AA	0	1.G FE	120,914	120,922	107,424	120,968					2.980	2.981	MON	110	3,603	06/15/2020	06/20/2047	1,967	0.1
86771B-AA-9	SUNRN 2024-2A		1.E FE	16,610,190	16,686,665	16,799,043	16,627,676		12,172			6.250	6.329	JAJO	176,716	1,043,304	06/04/2024	07/30/2059	15,190,997	89.8
86771B-AB-7	SUNRN 2024-2A		1.E FE	73,098,167	74,437,165	74,938,469	73,226,651		109,613			6.250	6.457	JAJO	788,310	4,654,053	06/04/2024	07/30/2059	324,802	0.4
86771P-AB-6	SUNRN 2025-1A		1.F FE	25,707,523	25,705,740	25,983,578	25,711,783		3,491			6.410	6.405	JAJO	279,200	1,212,918	02/07/2025	04/30/2060	25,010,261	96.8
86772D-AA-4	SUNRN 18-1-A		1.E FE	18,022,835	18,329,044	17,849,249	18,105,286		31,660			5.310	5.607	JAJO	164,916	920,660	03/21/2025	04/30/2049	220,832	4.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
86772D-AA-4	SUNRN_18-1-A	0	1.E FE	805,989	833,896	812,068	809,621		4,255			5.310	6.025	JAJO	7,503	44,280	03/15/2024	04/30/2049	220,832	4.0
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC		1.F FE	7,339,725	7,343,274	7,080,023	7,344,416					3.610	3.607	JAJO	44,918	265,092	10/17/2019	02/01/2055	64,047	0.8
86772H-AA-5	SUNRUN DEMETER ISSUER LLC SUNRN_2021-2A		1.F FE	6,868,326	7,358,557	6,711,013	6,933,335		78,382			2.270	4.382	JAJO	28,304	134,502	05/29/2025	01/30/2057	5,667,932	80.8
86772H-AA-5	SUNRUN DEMETER ISSUER LLC SUNRN_2021-2A	0	1.F FE	381,818	381,965	348,352	381,965		9			2.270	2.270	JAJO	1,469	8,671	09/22/2021	01/30/2057	5,667,932	80.8
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SUNRN_23-1A		1.G FE	4,680,256	4,718,401	4,780,002	4,692,057		5,826			6.600	6.747	JAJO	52,767	311,414	10/30/2023	01/30/2059	5,241,313	90.6
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SUNRN_23-1A	0	1.G FE	912,546	938,351	950,602	919,469		3,737			6.600	7.136	JAJO	10,494	61,931	10/30/2023	01/30/2059	5,241,313	90.6
86772R-AA-3	SUNRUN DEMETER ISSUER LLC SUNRN_22-1		1.G FE	5,314,195	5,357,791	5,186,786	5,335,397		6,468			4.750	4.882	JAJO	43,123	254,495	04/26/2022	07/30/2057	6,191,251	91.9
86772R-AA-3	SUNRUN DEMETER ISSUER LLC SUNRN_22-1	0	1.G FE	1,518,341	1,530,797	1,481,939	1,524,399		1,848			4.750	4.882	JAJO	12,321	72,713	04/26/2022	07/30/2057	6,191,251	91.9
86772Y-AA-8	SUNRUN DEMETER ISSUER LLC SUNRN_23-1		1.G FE	6,925,180	7,060,520	7,008,287	6,966,039		18,169			5.750	6.082	JAJO	68,791	405,980	04/28/2023	01/30/2059	7,155,362	92.0
86772Y-AA-8	SUNRUN DEMETER ISSUER LLC SUNRN_23-1	0	1.G FE	542,178	552,774	548,685	545,377		1,423			5.750	6.082	JAJO	5,386	31,785	04/28/2023	01/30/2059	7,155,362	92.0
86773A-AB-7	SUNRN_24-3A-A2		1.E FE	2,306,614	2,463,981	2,397,194	2,320,431		15,247			5.880	7.124	JAJO	24,549	108,662	04/09/2025	10/30/2059	2,438,932	97.3
86773H-AA-4	SUNRN 2025-3A		1.G FE	20,650,564	20,660,983	20,557,366	20,654,489		696			6.150	6.156	JAJO	215,305	130,595	09/12/2025	01/31/2061	19,279,986	89.3
86773H-AA-4	SUNRN 2025-3A	0	1.G FE	308,721	308,877	307,328	308,780		10			6.150	6.156	JAJO	3,219	1,952	09/12/2025	01/31/2061	19,279,986	89.3
86773P-AA-6	SUNRUN CALLISTO SUNRN_19-1		1.D FE	4,424,854	4,771,252	4,555,210	4,436,611		51,349			3.980	6.571	MJSD	527	189,877	03/21/2025	06/30/2054	354,621	7.1
86773Q-AA-4	SUNRUN VULCAN ISSUER LLC SUNRN_21-1A		1.F FE	18,497,952	18,501,972	17,026,936	18,507,566					2.460	2.447	JJ	190,910	455,149	03/10/2021	01/30/2052	15,395,577	82.9
86773Q-AA-4	SUNRUN VULCAN ISSUER LLC SUNRN_21-1A	0	1.F FE	1,004,016	1,083,235	996,876	1,024,391		14,311			2.460	4.706	JJ	11,177	26,648	08/23/2023	01/30/2052	15,395,577	82.9
867976-AA-0	STRONG 2025-1		1.E PL	36,883,745	37,012,094	36,871,166	36,885,862		2,190			5.950	6.024	MON	18,352	426,777	12/17/2025	12/28/2055	21,945,498	100.0
867976-AA-0	STRONG 2025-1	0	1.E PL	376,690	378,169	376,729	376,721		32			5.950	6.033	MON	188	5,500	09/19/2025	12/28/2055	21,945,498	100.0
867976-AB-8	STRONG 2025-1		1.E PL	34,071,856	34,597,629	34,465,892	34,078,885		19,064			5.950	6.277	MON	17,155	503,203	09/19/2025	12/28/2055	20,610,898	100.0
867976-AB-8	STRONG 2025-1	0	1.E PL	510,887	518,771	516,795	510,992		286			5.950	6.277	MON	257	7,545	09/19/2025	12/28/2055	20,610,898	100.0
87252X-AA-7	TIPS_25-1		1.G FE	17,718,060	17,724,471	18,033,858	17,719,121		804			6.420	6.426	MON	18,965	268,673	09/25/2025	10/25/2055	15,427,739	100.0
87252X-AA-7	TIPS_25-1	0	1.G FE	153,369	153,424	156,102	153,378		7			6.420	6.426	MON	164	2,326	09/25/2025	10/25/2055	15,427,739	100.0
87252X-AB-5	TIPS_25-1		2.C FE	3,361,165	3,388,202	3,395,291	3,362,105		948			8.500	8.658	MON	4,800	67,999	09/25/2025	10/25/2055	2,793,480	100.0
887921-AA-2	TIP SOLAR ABS ISSUER LLC TIP_25-2		1.G FE	31,993,213	32,005,000	31,914,986	31,993,904		692			6.000	6.006	MON	192,030		11/21/2025	12/27/2055	27,407,771	85.5
887921-AA-2	TIP SOLAR ABS ISSUER LLC TIP_25-2	0	1.G FE	359,867	360,000	358,988	359,875		8			6.000	6.006	MON	2,160		11/21/2025	12/27/2055	27,407,771	85.5
887921-AB-0	TIP SOLAR ABS ISSUER LLC TIP_25-2		2.C FE	3,566,270	3,600,000	3,558,375	3,566,760		490			8.200	8.385	MON	29,520		11/21/2025	12/27/2055	3,019,530	85.8
90389*-AA-0	PROJECT ULTRALIGHT II		2.B PL	18,948,690	18,948,690	16,520,953	18,948,690					4.250	4.310	JAJO	163,301	816,729	07/18/2022	07/18/2042	361,878	1.8
90389*-AA-0	PROJECT ULTRALIGHT II	0	2.B PL	631,623	631,623	550,698	631,623					4.250	4.310	JAJO	5,443	27,307	07/18/2022	07/18/2042	361,878	1.8
90390@-AA-5	PROJECT ULTRALIGHT		2.B PL	10,057,865	10,057,865	9,225,840	10,057,865					4.800	4.867	JAJO	97,896	491,972	12/11/2020	12/31/2040	90,125	1.0
90390@-AA-5	PROJECT ULTRALIGHT	0	2.B PL	1,642,100	1,642,100	1,506,260	1,642,100					4.800	4.867	JAJO	15,983	80,322	12/11/2020	12/31/2040	90,125	1.0
92339G-AC-7	VERD 2023-1A		1.B FE	1,762,872	1,763,000	1,810,531	1,763,000		23			6.050	6.050	MON	5,629	106,662	08/10/2023	01/13/2031	1,872,393	100.0
92339G-AC-7	VERD 2023-1A	0	1.B FE	99,993	100,000	102,696	100,000		1			6.050	6.050	MON	319	6,050	08/10/2023	01/13/2031	1,872,393	100.0
92339G-AD-5	VERD 2023-1A		1.D FE	1,662,789	1,663,000	1,719,772	1,663,000		69			6.730	6.730	MON	5,907	111,920	08/10/2023	01/13/2031	1,672,327	100.0
92339G-AE-3	VERD 2023-1A		2.A FE	3,254,718	3,255,000	3,380,371	3,255,000					7.750	7.750	MON	13,314	252,262	08/10/2023	01/13/2031	3,383,713	100.0
92339G-AE-3	VERD 2023-1A	0	2.A FE	106,991	107,000	111,121	107,000					7.750	7.750	MON	438	8,292	08/10/2023	01/13/2031	3,383,713	100.0
92854@-AA-0	PROJECT GALILEO		2.B Z	61,504,040	61,504,040	51,014,895	61,504,040					4.664	4.728	JAJO	493,985	2,908,139	08/30/2019	10/31/2039	1,143,089	1.7
92854@-AA-0	PROJECT GALILEO	0	2.B Z	1,922,001	1,922,001	1,594,215	1,922,001					4.664	4.728	JAJO	15,437	90,879	08/30/2019	10/31/2039	1,143,089	1.7
92854V-AA-3	VIVINT SOLAR FINANCING LLC VSLR_18-1A		1.G FE	30,502,535	30,510,182	29,412,847	30,511,970		(272)			4.730	4.733	AO	244,531	1,443,132	03/13/2019	04/30/2048	27,275,688	85.4
92854V-AA-3	VIVINT SOLAR FINANCING LLC VSLR_18-1A	0	1.G FE	961,903	962,213	927,606	962,234					4.730	4.735	AO	7,712	45,513	06/04/2018	04/30/2048	27,275,688	85.4
92854V-AB-1	VIVINT SOLAR FINANCING LLC VSLR_18-1A		3.C FE	658,121	658,177	643,226	658,177		(1,619)			7.370	7.279	AO	8,219	48,508	06/04/2018	04/30/2048	89,328	29.2
92855H-AA-3	VIVINT SOLAR FINANCING LLC VSLR 20_1A		1.G FE	10,420,459	10,422,273	9,744,555	10,425,224					2.210	2.203	JJ	96,612	230,332	09/25/2020	07/31/2051	122,338	2.7
92855H-AA-3	VIVINT SOLAR FINANCING LLC VSLR 20_1A	0	1.G FE	617,509	617,616	577,455	617,791					2.210	2.203	JJ	5,725	13,649	09/25/2020	07/31/2051	122,338	2.7
92855H-AB-1	VIVINT SOLAR FINANCING LLC VSLR 20_1A		2.B FE	1,754,545	1,754,925	1,546,727	1,755,401					3.220	3.215	JJ	23,702	56,509	09/25/2020	07/31/2051	170,434	21.1
92855H-AB-1	VIVINT SOLAR FINANCING LLC VSLR 20_1A	0	2.B FE	83,550	83,568	73,654	83,591					3.220	3.215	JJ	1,129	2,691	09/25/2020	07/31/2051	170,434	21.1
94988P-AA-1	AERCAP_14-A1		2.B PLGI	1,997,551	1,997,551	1,996,319	1,997,551					4.311	4.311	MON	6,219	86,114	07/02/2014	07/05/2026	123,985	7.9
94988P-AD-5	AVIANCA_14-3 MSN 37503		6. *	1	1	1	1					3.929	3.929	FMAN			12/19/2014	11/25/2026		17.1
94988Y-AG-9	AVIANCA_15-VIII MSN 37508		6. *	1	1	1	1					3.728	(0.007)	FMAN			12/09/2015	11/25/2027		10.4

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
97181D-AB-4	AERCAP_14-A1		2.B PLGI	3,296,199	3,296,199	3,284,007	3,296,199					4.178	4.178	MON	3,060	137,715	07/23/2014	07/23/2026	139,502	7.9
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)				1,168,037,048	1,181,442,206	1,140,428,006	1,170,640,818		1,668,538			XXX	XXX	XXX	8,224,993	44,962,418	XXX	XXX	912,513,116	XXX
00011#-AA-1	A&K FUNDING LLC		6. FE									3.960	0.000	MON	53,809		03/31/2004	04/10/2034		31.3
00115B-AB-3	AEPTC_19-1		1.A FE	5,455,087	5,455,097	5,312,688	5,455,097					2.294	2.293	FA	52,139	125,134	09/11/2019	08/01/2031	400,906	8.4
006346-AW-0	ADMSO 2023-1		1.G FE	25,580,574	25,581,600	26,028,048	25,581,600					6.967	6.967	MON	79,212	1,782,270	07/19/2023	07/15/2053	26,387,517	100.0
006346-AW-0	ADMSO 2023-1	0	1.G FE	653,574	653,600	665,007	653,600					6.967	6.967	MON	2,024	45,536	07/19/2023	07/15/2053	26,387,517	100.0
02158Q-AA-6	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI		1.D PL	36,157,579	36,157,579	36,335,413	36,157,579					5.289	5.289	MON	84,994	1,131,488	05/06/2025	05/15/2036	51,484	0.2
02158Q-AB-4	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI		1.G PL	8,531,828	8,531,828	8,608,365	8,531,828					5.777	5.777	MON	21,906	291,623	05/06/2025	05/15/2036	80,582	1.3
02158Q-AC-2	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI		2.C PL	6,795,646	6,795,646	6,863,740	6,795,646					6.605	6.605	MON	19,949	265,571	05/06/2025	05/15/2036	30,850	0.7
03667#-AA-2	ANTARES STRATEGIC CREDIT SPV LLC ANTRS_		1.E Z	20,489,143	20,489,143	20,593,707	20,489,143					5.540	6.196	MON	9,459	593,027	09/30/2025	01/19/2029	19,653,743	100.0
03667#-AB-0	ANTARES STRATEGIC CREDIT SPV LLC ANTRS_		1.E PL	58,320,000	58,320,000	58,617,630	58,320,000					5.540	6.208	MON	26,923	1,706,000	11/24/2025	01/19/2029	56,309,932	100.0
037680-AB-1	APPALACHIAN CONSUMER RATE RELIEF FUNDING		1.A FE	366,365	346,444	345,958	358,152		(529)			3.772	1.395	FA	5,445	13,069	03/04/2016	08/01/2031	2,068,600	15.2
037680-AB-1	APPALACHIAN CONSUMER RATE RELIEF FUNDING	0	1.A FE	11,832,193	11,175,614	11,159,928	11,540,810		(16,474)			3.772	1.471	FA	175,653	421,567	07/01/2015	08/01/2031	2,068,600	15.2
038779-AB-0	ARBYS_20-1		2.C FE	11,276,092	11,251,563	10,959,665	11,263,804		(1,682)			3.237	3.216	JAJO	61,714	364,213	08/04/2020	08/01/2050	486,808	2.7
038779-AB-0	ARBYS_20-1	0	2.C FE	427,267	426,375	415,314	426,820		(61)			3.237	3.217	JAJO	2,339	13,802	08/04/2020	08/01/2050	486,808	2.7
05551C-AA-3	BIB MERCHANT VOUCHER RECEIVABLES LTD BIB		1.G FE	14,401,060	14,401,060	13,795,884	14,401,060					3.500	3.500	JAJO	117,609	504,037	11/05/2019	01/07/2030	915,381	5.7
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES		1.G FE	4,712,282	4,712,282	4,694,530	4,712,282					4.080	4.078	JAJO	44,861	192,261	02/22/2017	04/07/2027	737,568	12.9
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD BIB		1.G FE	10,005,317	10,005,317	10,012,745	10,005,317					4.180	4.180	JAJO	97,585	418,222	03/19/2018	04/07/2028	441,457	4.4
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD BIB	0	1.G FE	333,511	333,511	333,758	333,511					4.180	4.180	JAJO	3,253	13,941	03/19/2018	04/07/2028	441,457	4.4
08891*-AA-3	BROOKFIELD INFRA DEBT FUND III FUN		1.G PL	14,324,541	15,193,779	15,193,779	14,332,545		8,004			5.000	5.735	MJSD	192,032	162,777	12/18/2025	12/31/2044	15,383,701	100.0
08891*-AB-1	BROOKFIELD INFRA DEBT FUND III FUN		2.B PL	4,404,892	4,672,402	4,672,402	4,407,375		2,483			6.000	6.764	MJSD	70,865	56,936	12/18/2025	12/31/2044	4,742,488	100.0
08891*-AC-9	BROOKFIELD INFRA DEBT FUND III FUN		3.B PL	7,341,487	7,787,337	7,787,337	7,345,644		4,157			7.000	7.794	MJSD	270,100		12/18/2025	12/31/2044	7,923,615	100.0
08891@-AA-1	BRKFIELD INFRA DEBT FUND IV UNFUND		1.F FE	4,031,795	4,031,795	4,031,795	4,031,795					5.000	5.000	MJSD	8,400		12/17/2025	12/31/2046	4,082,192	100.0
08891@-AB-9	BRKFIELD INFRA DEBT FUND IV UNFUND		2.A FE	1,209,538	1,209,538	1,209,538	1,209,538					6.000	6.000	MJSD	3,024		12/17/2025	12/31/2046	1,227,682	100.0
08891@-AC-7	BRKFIELD INFRA DEBT FUND IV UNFUND		3.B FE	2,015,897	2,015,897	2,015,897	2,015,897					7.000	7.000	MJSD	5,880		12/17/2025	12/31/2046	2,051,176	100.0
09589#-AB-2	BLUE OWL GP STAKES IV FINANCING SPV LLC		1.B PL	17,700,000	17,700,000	17,710,974	17,700,000					5.160	5.160	JAJO	154,757		10/31/2025	10/30/2030	17,928,330	100.0
09589#-AC-0	BLUE OWL GP STAKES IV FINANCING SPV LLC		1.B PL	20,000,000	20,000,000	19,987,500	20,000,000					5.380	5.380	JAJO	182,322		10/31/2025	10/30/2032	18,647,480	100.0
127656-AA-4	CAERUS UINTA ABS I LLC CAERUS_23		1.G PL	5,658,509	5,659,799	5,760,544	5,695,684					7.480	6.982	MON	3,528	423,353	01/27/2023	04/28/2040	134,874	2.0
12803V-AC-9	CAJUN GLOBAL LLC CAJUN_25-2		2.B FE	11,772,000	11,772,000	11,826,170	11,772,000					5.912	5.911	FMAN	90,862		10/16/2025	11/20/2055	11,633,641	100.0
12803V-AC-9	CAJUN GLOBAL LLC CAJUN_25-2	0	2.B FE	144,000	144,000	144,663	144,000					5.912	5.911	FMAN	1,111		10/16/2025	11/20/2055	11,633,641	100.0
12809*-AA-6	CF SOFI TRUST VFN2501 SOFI_25-1		1.A PL	99,829,384	99,829,384	100,071,041	99,829,384					5.280	5.356	MON	248,908	2,737,759	06/13/2025	09/18/2035	78,018	0.1
12809*-AB-4	CF SOFI TRUST VFN2501 SOFI_25-1		1.C PL	14,045,164	14,045,164	14,088,839	14,045,164					5.520	5.600	MON	36,611	402,687	06/13/2025	09/18/2035	393,266	2.2
12809*-AC-2	CF SOFI TRUST VFN2501 SOFI_25-1		1.F PL	9,578,919	9,578,919	9,613,579	9,578,919					5.820	5.903	MON	26,326	289,561	06/13/2025	09/18/2035	383,144	3.1
12809*-AD-0	CF SOFI TRUST VFN2501 SOFI_25-1		2.B PL	9,828,677	9,828,677	9,853,703	9,828,677					6.330	6.415	MON	29,380	320,637	06/13/2025	09/18/2035	75,374	0.6
12814#-AA-5	CF PL TRUST 2502 SOFI_25-2		1.A Z	18,783,475	18,783,475	18,783,475	18,783,475					4.780	4.726	MON	4,988		12/30/2025	12/30/2035	19,434,751	100.0
12814#-AA-5	CF PL TRUST 2502 SOFI_25-2	0	1.A Z	574,167	574,167	574,167	574,167					4.780	4.726	MON	152		12/30/2025	12/30/2035	19,434,751	100.0
12814#-AB-3	CF PL TRUST 2502 SOFI_25-2		1.C Z	6,608,827	6,608,827	6,608,827	6,608,827					5.210	5.150	MON	1,913		12/30/2025	12/30/2035	6,840,414	100.0
12814#-AB-3	CF PL TRUST 2502 SOFI_25-2	0	1.C Z	202,017	202,017	202,017	202,017					5.210	5.150	MON	58		12/30/2025	12/30/2035	6,840,414	100.0
12814#-AC-1	CF PL TRUST 2502 SOFI_25-2		1.F Z	6,603,090	6,603,090	6,603,090	6,603,090					5.560	5.496	MON	2,040		12/30/2025	12/30/2035	6,836,461	100.0
12814#-AC-1	CF PL TRUST 2502 SOFI_25-2	0	1.F Z	201,841	201,841	201,841	201,841					5.560	5.496	MON	62		12/30/2025	12/30/2035	6,836,461	100.0
12814#-AD-9	CF PL TRUST 2502 SOFI_25-2		2.B Z	5,246,749	5,246,749	5,246,749	5,246,749					5.910	5.841	MON	1,723		12/30/2025	12/30/2035	5,433,760	100.0
12814#-AD-9	CF PL TRUST 2502 SOFI_25-2	0	2.B Z	160,381	160,381	160,381	160,381					5.910	5.841	MON	53		12/30/2025	12/30/2035	5,433,760	100.0
14054*-AA-4	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1		1.C PL	73,144,286	71,799,759	73,062,925	73,143,799		(487)			6.130	5.841	MON	134,485	925,178	12/30/2025	05/20/2060	3,519,426	2.9
14054*-AB-2	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1		1.F PL	8,497,374	8,365,019	8,487,345	8,497,373		(1)			6.330	6.082	MON	16,179	111,304	12/30/2025	05/20/2060	404,804	2.9

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
14054*-AC-0	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1		2.B Z	6,479,216	6,273,764	6,420,411	6,479,049		(168)			7.110	6.580	MON	13,630	93,764	12/30/2025	05/20/2060	289,727	2.8
14054*-AD-8	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1		3.B PL	5,983,146	5,809,042	5,931,655	5,983,011		(135)			9.040	8.497	MON	16,046	110,385	12/30/2025	05/20/2060	241,124	2.6
185512-AB-6	CLECO SECUIRITIZATION I LLC CNL_2022-A		1.A FE	21,234,142	21,600,000	20,679,067	21,303,279		22,515			4.646	4.801	MS	334,512	1,003,536	11/29/2022	09/01/2044	1,079,615	5.4
210717-AC-8	CMRS_14-A-A3		1.A FE	4,315,354	4,315,484	4,286,897	4,315,484					3.528	3.526	MN	25,375	152,250	07/14/2014	05/01/2029	891,325	17.3
233046-AF-8	DB MASTER FINANCE LLC DNKN_17-1A		2.B FE	12,230,505	12,592,125	12,509,919	12,475,472		56,827			4.030	4.508	FMAN	57,794	507,463	03/24/2020	11/20/2047	11,929,238	81.7
233046-AF-8	DB MASTER FINANCE LLC DNKN_17-1A	0	2.B FE	357,699	369,000	366,591	365,355		1,776			4.030	4.541	FMAN	1,694	14,871	03/24/2020	11/20/2047	11,929,238	81.7
233046-AL-5	DB MASTER FINANCE LLC DNKN_19-1A		2.B FE	5,625,000	5,625,000	5,549,776	5,625,000					4.352	4.352	FMAN	27,880	244,800	03/20/2019	05/20/2049	6,646,729	59.2
233046-AL-5	DB MASTER FINANCE LLC DNKN_19-1A	0	2.B FE	2,250,000	2,250,000	2,219,911	2,250,000					4.352	4.352	FMAN	11,152	97,920	03/20/2019	05/20/2049	6,646,729	59.2
233046-AQ-4	DB MASTER FINANCE LLC DNKN_21-1A		2.B FE	12,168,000	12,168,000	11,519,592	12,168,000					2.493	2.493	FMAN	34,548	303,348	10/15/2021	11/20/2051	576,615	4.2
233046-AQ-4	DB MASTER FINANCE LLC DNKN_21-1A	0	2.B FE	5,147,520	5,147,520	4,873,219	5,147,520					2.493	2.493	FMAN	14,615	128,328	10/15/2021	11/20/2051	576,615	4.2
233046-AS-0	DB MASTER FINANCE LLC DNKN_21-1A		2.B FE	16,843,200	16,843,200	15,013,744	16,843,200					2.791	2.791	FMAN	53,538	470,094	10/15/2021	11/20/2051	761,591	3.8
233046-AS-0	DB MASTER FINANCE LLC DNKN_21-1A	0	2.B FE	7,200,000	7,200,000	6,417,958	7,200,000					2.791	2.791	FMAN	22,886	200,952	10/15/2021	11/20/2051	761,591	3.8
25512V-AA-7	DIVERSIFIED ABS PHASE VI LLC		2.A FE	10,365,144	10,644,978	10,623,688	10,365,929		44,653			7.500	8.596	MON	6,653	798,373	10/14/2022	11/28/2039	461,373	4.4
25755T-AH-3	DPABS_17-1A		2.A FE	45,261,000	45,261,000	45,005,063	45,261,000					4.118	4.118	JAJO	341,705	1,863,848	06/12/2017	07/25/2047	928,140	2.9
25755T-AH-3	DPABS_17-1A	0	2.A FE	2,162,000	2,162,000	2,149,775	2,162,000					4.118	4.118	JAJO	16,322	89,031	06/12/2017	07/25/2047	928,140	2.9
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER LLC DPABS_19		2.A FE	9,935,107	9,696,000	9,338,745	9,810,729		(30,933)			3.668	3.355	JAJO	65,202	355,649	05/19/2021	10/25/2049	246,340	2.8
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER LLC DPABS_19	0	2.A FE	3,996,382	3,744,000	3,606,050	3,865,158		(32,668)			3.668	2.847	JAJO	25,177	137,330	05/19/2021	10/25/2049	246,340	2.8
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER LLC DPABS_21		2.A FE	14,879,250	14,879,250	14,148,063	14,879,250					2.662	2.662	JAJO	72,616	396,086	04/08/2021	04/25/2051	292,589	2.9
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER LLC DPABS_21	0	2.A FE	486,250	486,250	462,355	486,250					2.662	2.662	JAJO	2,373	12,944	04/08/2021	04/25/2051	292,589	2.9
25755T-AR-1	DOMINOS PIZZA MASTER ISSUER LLC DPABS_25		2.A FE	30,000,000	30,000,000	30,242,856	30,000,000					5.217	5.217	JAJO	286,935	217,375	08/12/2025	07/26/2055	30,391,275	100.0
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK_19-2A		2.C FE	8,070,247	8,070,247	8,017,227	8,070,247					3.981	3.981	JAJO	63,363	321,277	09/10/2019	10/20/2049	398,102	5.4
26209X-AA-9	DRIVEN BRANDS FUNDING LLC HONK_20-1A		2.C FE	3,144,912	3,107,809	3,060,494	3,120,188		(7,244)			3.786	3.512	JAJO	23,206	117,662	06/24/2021	07/20/2050	3,185,825	97.9
26209X-AA-9	DRIVEN BRANDS FUNDING LLC HONK_20-1A	0	2.C FE	147,583	145,130	142,920	145,948		(479)			3.786	3.400	JAJO	1,084	5,495	06/24/2021	07/20/2050	3,185,825	97.9
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK_20-2A		2.C FE	28,621,599	28,621,599	27,739,106	28,621,599					3.237	3.237	JAJO	182,723	926,481	10/29/2020	01/20/2051	27,146,831	97.4
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK_20-2A	0	2.C FE	1,579,764	1,579,764	1,531,055	1,579,764					3.237	3.237	JAJO	10,085	51,137	10/29/2020	01/20/2051	27,146,831	97.4
26209X-AH-4	HONK 2024-1A		2.C FE	10,754,863	10,754,863	11,129,141	10,754,863					6.372	6.371	JAJO	135,156	685,300	06/28/2024	10/20/2054	10,289,978	93.7
26209X-AK-7	HONK 2025-1A		2.C FE	19,020,000	19,020,000	18,967,450	19,020,000					5.296	5.295	JAJO	198,662		09/16/2025	10/20/2055	19,560,598	100.0
26209X-AK-7	HONK 2025-1A	0	2.C FE	285,000	285,000	284,213	285,000					5.296	5.295	JAJO	2,977		09/16/2025	10/20/2055	19,560,598	100.0
29476Q-AB-2	EQV ABS ISSUER I LLC EQV_25-1A		1.G PL	13,727,727	13,727,727	13,993,913	13,727,727					5.852	5.852	MON	35,704	345,885	07/02/2025	12/15/2040	76,174	100.0
29476Q-AB-2	EQV ABS ISSUER I LLC EQV_25-1A	0	1.G PL	379,069	379,069	386,420	379,069					5.852	5.852	MON	986	9,551	07/02/2025	12/15/2040	76,174	100.0
30037H-AA-4	EVGR 2024-A		1.A FE	9,162,024	9,162,621	9,412,719	9,162,621					5.104	5.104	JD	38,972	467,660	02/14/2024	12/03/2040	471,674	5.0
302704-AA-9	FLYWH_24-1-A		1.F PL	90,875,671	90,875,671	92,170,604	90,875,671					7.151	7.151	MON	108,309	6,498,519	06/18/2024	08/25/2044	167,104	0.2
302704-AB-7	FLYWH_24-1-B		2.B PL	27,887,298	27,887,298	28,159,002	27,887,298					8.106	8.106	MON	37,676	2,260,544	06/18/2024	08/25/2044	1,076,717	3.7
337660-AC-1	FEOH_13-1	0	1.A FE	8,999,864	9,067,590	8,836,270	9,007,784		877			3.450	3.624	JJ	144,250	312,832	07/01/2015	01/15/2036	321,638	3.3
33830J-AE-5	GUYS_23-1A-A2		2.C FE	19,102,050	19,102,050	19,649,238	19,102,050					7.549	7.548	JAJO	264,369	1,442,014	11/17/2023	01/26/2054	402,202	0.9
380241-AA-7	GDRD 2022-1		2.C FE	18,712,200	18,712,200	18,916,754	18,712,200					6.864	6.863	JAJO	217,635	1,284,405	08/12/2022	10/30/2052	21,186,252	95.6
380241-AA-7	GDRD 2022-1	0	2.C FE	2,954,250	2,954,250	2,986,545	2,954,250					6.864	6.863	JAJO	34,360	202,780	08/12/2022	10/30/2052	21,186,252	95.6
380241-AC-3	GODDARD FUNDING LLC GDRD_24-1		2.C FE	22,973,940	22,973,940	23,536,700	22,973,940					6.834	6.833	JAJO	266,034	1,570,039	07/12/2024	10/30/2054	22,009,309	93.7
45029*-AA-0	ISPC FINANCING TRUST ISPC_25-1		1.F PL	5,414,961	5,415,635	5,455,051	5,416,123		95			5.770	5.765	MON	13,888	99,821	08/20/2025	10/17/2044	1,065,658	100.0
45029*-AA-0	ISPC FINANCING TRUST ISPC_25-1	0	1.F PL	92,886	92,898	93,574	92,906		2			5.770	5.765	MON	238	1,712	08/20/2025	10/17/2044	1,065,658	100.0
45175X-AB-7	IDENTITY DIGITAL CAPITAL LLC IDDGL_25-1		1.F PL	25,450,000	25,450,000	25,926,740	25,450,000					6.793	6.792	MJSD	52,825	1,311,039	03/18/2025	03/20/2065	25,882,205	100.0
45783W-A#-4	INNOVATION CREDIT SMA II SPE LLC INNCS_2		3.B Z	12,918,991	12,918,991	12,918,991	12,918,991					7.820	7.815	MON	24,911		12/30/2025	08/05/2031	13,003,180	100.0
45783W-A*-8	INNOVATION CREDIT SMA II SPE LLC INNCS_2		1.F PL	5,273,058	5,273,058	5,273,058	5,273,058					6.320	6.328	MON	15,522	49,288	12/30/2025	08/05/2031	5,300,829	100.0
45783W-A@-6	INNOVATION CREDIT SMA II SPE LLC INNCS_2		2.B PL	15,028,214	15,028,214	15,028,214	15,028,214					6.820	6.824	MON	47,736	105,459	12/30/2025	08/05/2031	15,113,624	100.0
45783W-B*-7	INNOVATION CREDIT SMA II SPE LLC INNCS_2		4.B Z	12,918,991	12,918,991	12,918,991	12,918,991					8.820	8.814	MON	28,096		12/30/2025	08/05/2031	13,013,946	100.0
476681-AA-9	JERSEY MIKES FUNDING LLC JMIKE_19-1A		2.B FE	5,796,750	5,796,750	5,796,925	5,796,750					4.433	4.432	FMAN	32,835	256,970	12/12/2019	02/15/2050	5,801,339	99.2
476681-AB-7	JERSEY MIKES FUNDING LLC JMIKE_2021-1		2.B FE	6,456,721	6,501,000	6,407,816	6,490,094		9,183			2.891	3.041	FMAN	24,015	187,944	02/15/2022	02/15/2052	8,740,217	99.2

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
476681-AB-7	JERSEY MIKES FUNDING LLC JMIKE_2021-1	0	2.B FE	2,265,500	2,265,500	2,233,027	2,265,500					2.891	2.891	FMAN	8,369	65,496	12/03/2021	02/15/2052	8,740,217	99.2
476681-AD-3	JERSEY MIKES FUNDING LLC JMIKE_24-1		2.B FE	18,460,500	18,460,500	18,838,311	18,460,500					5.636	5.636	FMAN	132,944	945,061	12/11/2024	02/16/2055	17,475,408	93.5
47760Q-AC-7	JIMMY JOHNS FUNDING LLC JIMMY_22-1		2.B FE	17,080,500	17,080,500	16,929,032	17,080,500					4.077	4.076	JAJO	117,996	696,372	03/09/2022	04/30/2052	14,433,126	98.2
47760Q-AC-7	JIMMY JOHNS FUNDING LLC JIMMY_22-1	0	2.B FE	482,500	482,500	478,221	482,500					4.077	4.076	JAJO	3,333	19,672	03/09/2022	04/30/2052	14,433,126	98.2
53949B-AA-6	LAIPW_23-NG-1B-A		1.F Z	73,463,948	73,463,948	74,430,226	73,463,948					7.385	7.385	MON	90,422	5,425,313	05/25/2023	08/25/2048	258,520	0.3
53949B-AB-4	LAIPW_23-NG-1B-B		2.B Z	12,149,341	12,149,341	12,179,243	12,149,341					8.111	8.111	MON	16,424	985,433	05/25/2023	08/25/2048	210,276	1.9
54627R-AH-3	LOUISIANA LCL GOVT ENVRNMNTL FAC		1.A FE	169,290	169,333	168,696	169,333					2.860	2.854	FA	2,018	4,843	07/29/2014	08/01/2028	69,784	31.8
54627R-AK-6	LOUISIANA LCL GOVT ENVRNMNTL FAC		1.A FE	574,741	574,881	573,373	574,881					3.240	3.233	FA	7,761	18,626	07/29/2014	08/01/2028	1,022,763	32.2
54627R-AK-6	LOUISIANA LCL GOVT ENVRNMNTL FAC	0	1.A FE	1,619,313	1,596,893	1,592,702	1,619,313		(8,592)			3.240	(0.264)	FA	21,558	51,739	07/01/2015	08/01/2028	1,022,763	32.2
54627R-AN-0	LOUISIANA LOC GOVT ENVIRONMENT		1.A FE	3,000,000	3,000,000	2,976,068	3,000,000					4.275	4.274	FA	53,438	128,250	05/12/2022	02/01/2036	1,024,132	33.4
553214-AC-1	MP ENVIRONMENTAL FUND		1.A FE	499,938	499,938	501,825	499,938					5.463	5.459	JJ	12,593	27,309	04/30/2010	07/15/2028	34,592	7.0
553214-AD-9	MP ENVIRONMENTAL FUND		1.A FE	2,444,530	2,450,000	2,490,985	2,449,576		372			5.523	5.533	JJ	62,389	135,301	04/30/2010	07/15/2028	1,167,139	47.0
553214-AE-7	MP ENVIRONMENTAL FUND		1.A FE	35,047,348	35,110,000	35,857,471	35,076,939		9,954			5.127	5.161	JJ	830,041	1,800,090	11/29/2022	01/15/2031	4,725,270	13.1
55429B-AA-3	MSP 2025-1 MSP_25-1		1.A PL	164,788,495	164,570,712	165,132,655	164,776,754		(16,230)			5.260	5.228	MON	144,274	6,318,663	08/28/2025	02/25/2055	3	0.1
55429B-AB-1	MSP 2025-1 MSP_25-1		1.A PL	39,512,450	39,460,231	38,846,948	39,504,063		(9,458)			5.024	5.066	MON	33,043	1,601,497	08/28/2025	02/25/2055	1	0.1
55429B-AC-9	MSP 2025-1 MSP_25-1		1.C PL	16,520,268	16,498,437	16,666,121	16,519,498		(771)			5.760	5.742	MON	15,839	693,699	08/28/2025	02/25/2055	630,883	3.8
55429B-AD-7	MSP 2025-1 MSP_25-1		1.F PL	21,240,348	21,212,279	21,613,240	21,239,013		(1,335)			6.010	5.979	MON	21,248	930,611	08/28/2025	02/25/2055	734,188	3.4
55429B-AE-5	MSP 2025-1 MSP_25-1		2.B PL	9,440,152	9,427,677	9,544,649	9,438,868		(1,284)			6.470	6.417	MON	107,994	355,110	08/28/2025	02/25/2055	34,300	0.4
55429B-AF-2	MSP 2025-1 MSP_25-1		3.B PL	7,080,115	7,070,759	7,111,105	7,079,198		(917)			7.540	7.489	MON	404,783		08/28/2025	02/25/2055	32,389	0.5
55429B-AG-0	MSP 2025-1 MSP_25-1		4.B PL	2,360,040	2,356,921	2,363,300	2,359,470		(570)			9.050	8.929	MON	161,949		08/28/2025	02/25/2055	54,931	100.0
55977*-AA-1	MAGUIRE LEVERED BORROWER LLC SMB_25-MAG		2.B Z	9,544,850	9,544,850	9,544,850	9,544,850					6.460	6.454	MON	71,935		11/20/2025	11/22/2032	8,978,228	100.0
56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST		1.F FE	5,000,000	5,000,000	4,936,107	5,000,000					3.260	3.260	JD	9,508	163,000	06/10/2015	12/10/2027	4,674,980	100.0
56081#-AZ-3	MAJOR LEAGUE BASEBALL TRUST		1.F FE	4,600,000	4,600,000	4,406,675	4,600,000					3.410	3.410	JD	9,150	156,860	06/10/2015	12/10/2030	4,475,020	100.0
56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST		1.F FE	1,347,507	1,347,507	1,337,521	1,347,507					3.550	3.550	JD	2,790	47,837	12/10/2015	12/10/2027	1,371,425	100.0
56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST	0	1.F FE	328,660	328,660	326,225	328,660					3.550	3.550	JD	681	11,667	12/10/2015	12/10/2027	1,371,425	100.0
56081#-BD-1	MAJOR LEAGUE BASEBALL TRUST		1.F FE	2,915,800	2,915,800	2,836,894	2,915,800					3.750	3.750	JD	6,378	109,343	12/10/2015	12/10/2030	2,970,471	100.0
56081#-BD-1	MAJOR LEAGUE BASEBALL TRUST	0	1.F FE	711,200	711,200	691,954	711,200					3.750	3.750	JD	1,556	26,670	12/10/2015	12/10/2030	2,970,471	100.0
56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST		1.F FE	4,400,000	4,400,000	4,357,581	4,400,000					2.920	2.920	JD	7,495	128,480	02/10/2017	12/10/2026	4,464,240	100.0
56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST	0	1.F FE	800,000	800,000	792,287	800,000					2.920	2.920	JD	1,363	23,360	02/10/2017	12/10/2026	4,464,240	100.0
56081#-BP-4	MAJOR LEAGUE BASEBALL TRUST		1.F FE	8,500,000	8,500,000	7,650,134	8,500,000					4.010	4.010	JD	19,883	340,850	06/11/2018	12/10/2038	8,670,425	100.0
56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST		1.F FE	2,300,000	2,300,000	2,283,718	2,300,000					3.200	3.200	JD	4,293	73,600	08/12/2019	12/10/2026	2,235,200	100.0
56081#-BQ-2	MAJOR LEAGUE BASEBALL TRUST	0	1.F FE	400,000	400,000	397,168	400,000					3.200	3.200	JD	747	12,800	08/12/2019	12/10/2026	2,235,200	100.0
56081#-BR-0	MAJOR LEAGUE BASEBALL TRUST		1.F FE	1,489,865	1,489,865	1,443,670	1,489,865					3.410	3.410	JD	2,964	50,804	08/12/2019	12/10/2029	1,515,267	100.0
56081#-BR-0	MAJOR LEAGUE BASEBALL TRUST	0	1.F FE	300,000	300,000	290,698	300,000					3.410	3.410	JD	597	10,230	08/12/2019	12/10/2029	1,515,267	100.0
56081#-BS-8	MAJOR LEAGUE BASEBALL TRUST		1.F FE	5,800,000	5,800,000	5,090,642	5,800,000					3.870	3.870	JD	13,094	224,460	08/12/2019	12/10/2039	5,912,230	100.0
56081#-BV-1	MAJOR LEAGUE BASEBALL TRUST		1.F FE	2,100,000	2,100,000	1,784,857	2,100,000					2.800	2.800	JD	3,430	58,800	12/10/2019	12/10/2034	1,926,600	100.0
56081#-BV-1	MAJOR LEAGUE BASEBALL TRUST	0	1.F FE	200,000	200,000	169,986	200,000					2.800	2.800	JD	327	5,600	12/10/2019	12/10/2034	1,926,600	100.0
56081#-BW-9	MAJOR LEAGUE BASEBALL TRUST		1.F FE	1,400,000	1,400,000	1,122,198	1,400,000					3.100	3.100	JD	2,532	43,400	12/10/2019	12/10/2039	1,117,050	100.0
56081#-BW-9	MAJOR LEAGUE BASEBALL TRUST	0	1.F FE	100,000	100,000	80,157	100,000					3.100	3.100	JD	181	3,100	12/10/2019	12/10/2039	1,117,050	100.0
56081#-CB-4	MAJOR LEAGUE BASEBALL TRUST		1.F FE	29,100,000	29,100,000	28,135,013	29,100,000					3.350	3.350	JD	56,866	974,850	06/10/2020	12/10/2029	28,774,025	100.0
56081#-CB-4	MAJOR LEAGUE BASEBALL TRUST	0	1.F FE	800,000	800,000	773,471	800,000					3.350	3.350	JD	1,563	26,800	06/10/2020	12/10/2029	28,774,025	100.0
56081#-CC-2	MAJOR LEAGUE BASEBALL TRUST		1.F FE	13,900,000	13,900,000	13,389,133	13,900,000					3.250	3.250	JD	26,352	451,750	07/10/2020	12/10/2029	11,890,125	100.0
56081#-CC-2	MAJOR LEAGUE BASEBALL TRUST	0	1.F FE	400,000	400,000	385,299	400,000					3.250	3.250	JD	758	13,000	07/10/2020	12/10/2029	11,890,125	100.0
56081#-CE-8	MAJOR LEAGUE BASEBALL TRUST		1.F FE	3,400,000	3,400,000	3,265,086	3,400,000					2.560	2.560	JD	5,077	87,040	07/12/2021	12/10/2028	3,038,400	100.0
56081#-CE-8	MAJOR LEAGUE BASEBALL TRUST	0	1.F FE	200,000	200,000	192,064	200,000					2.560	2.560	JD	299	5,120	07/12/2021	12/10/2028	3,038,400	100.0
56081#-CG-3	MAJOR LEAGUE BASEBALL TRUST		1.F FE	6,408,847	6,408,847	6,173,917	6,408,847					2.670	2.670	JD	9,982	171,116	12/10/2021	12/10/2028	6,180,159	100.0
56081#-CG-3	MAJOR LEAGUE BASEBALL TRUST	0	1.F FE	413,474	413,474	398,317	413,474					2.670	2.670	JD	644	11,040	12/10/2021	12/10/2028	6,180,159	100.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
56081#-CJ-7	MAJOR LEAGUE BASEBALL TRUST		1.F FE	1,554,953	1,554,953	1,384,707	1,554,953					3.140	3.140	JD	2,848	48,825	12/10/2021	12/10/2033	1,579,366	100.0
56081#-CJ-7	MAJOR LEAGUE BASEBALL TRUST	0	1.F FE	101,196	101,196	90,116	101,196					3.140	3.140	JD	185	3,178	12/10/2021	12/10/2033	1,579,366	100.0
56081#-CK-4	MAJOR LEAGUE BASEBALL TRUST		1.F FE	2,960,490	2,960,490	2,546,472	2,960,490					3.330	3.330	JD	5,751	98,584	12/10/2021	12/10/2036	2,603,123	100.0
56081#-CR-9	MAJOR LEAGUE BASEBALL TRUST		1.F FE	1,400,000	1,400,000	1,325,976	1,400,000					2.080	2.080	JD	1,699	29,120	12/10/2021	12/10/2028	707,280	100.0
56081#-CU-2	MAJOR LEAGUE BASEBALL TRUST		1.F FE	1,700,000	1,700,000	1,441,665	1,700,000					2.490	2.490	JD	2,469	42,330	12/10/2021	12/10/2033	1,619,920	100.0
56081#-CU-2	MAJOR LEAGUE BASEBALL TRUST	0	1.F FE	200,000	200,000	169,608	200,000					2.490	2.490	JD	291	4,980	12/10/2021	12/10/2033	1,619,920	100.0
56081#-CV-0	MAJOR LEAGUE BASEBALL TRUST		1.F FE	5,500,000	5,500,000	4,414,093	5,500,000					2.640	2.640	JD	8,470	145,200	12/10/2021	12/10/2036	3,242,240	100.0
56081*-AA-2	MAJOR LEAGUE BASEBALL FACILITY FUN		1.G FE	16,824,184	16,824,184	15,914,417	16,824,184					4.430	4.430	JD	43,476	745,311	03/11/2019	12/10/2043	638,446	3.7
56081*-AB-0	MAJOR LEAGUE BASEBALL FACILITY FUN		1.G FE	1,115,101	1,115,101	990,907	1,115,101					3.640	3.640	JD	2,368	40,590	07/10/2019	12/10/2043	16,453	3.5
56081*-AC-8	MAJOR LEAGUE BASEBALL FACILITY FUN		1.G FE	2,696,295	2,696,295	2,373,113	2,696,295					3.610	3.610	JD	5,678	97,336	07/10/2019	12/10/2044	46,918	3.1
56081*-AD-6	MAJOR LEAGUE BASEBALL FACILITY FUN		1.G FE	1,951,427	1,951,427	1,734,087	1,951,427					3.640	3.640	JD	4,144	71,032	10/10/2019	12/10/2043	46,069	3.5
56081*-AE-4	MAJOR LEAGUE BASEBALL FACILITY FUN		1.G FE	5,250,000	5,250,000	3,987,204	5,250,000					3.400	3.400	JD	10,413	178,500	12/10/2019	12/10/2044	520,535	10.8
56081*-AE-4	MAJOR LEAGUE BASEBALL FACILITY FUN	0	1.G FE	400,000	400,000	303,787	400,000					3.400	3.400	JD	793	13,600	12/10/2019	12/10/2044	520,535	10.8
56081*-AK-0	MAJOR LEAGUE BASEBALL FACILITY FUN		1.G FE	11,900,000	11,900,000	12,302,868	11,900,000					5.650	5.650	JD	39,220	672,350	09/10/2024	12/10/2049	460,512	3.8
56081*-AM-6	MAJOR LEAGUE BASEBALL FACILITY FUN		1.G FE	9,200,000	9,200,000	9,817,504	9,200,000					6.360	6.360	JD	34,132	292,560	06/10/2025	12/10/2054	409,371	4.3
62927@-AE-8	NHL US FUNDING LP		2.B PL	18,950,276	18,950,276	18,672,350	18,950,276					4.220	4.220	MJSD	42,206	799,702	07/12/2018	07/12/2030	18,139,651	100.0
62927@-AE-8	NHL US FUNDING LP	0	2.B PL	1,000,000	1,000,000	985,334	1,000,000					4.220	4.220	MJSD	2,227	42,200	07/12/2018	07/12/2030	18,139,651	100.0
62927@-AK-4	NHL US FUNDING LP		2.B PL	3,000,000	3,000,000	2,708,154	3,000,000					2.790	2.790	MJSD	4,418	83,700	10/19/2021	10/19/2031	3,020,925	100.0
62927@-AL-2	NHL US FUNDING LP		2.B PL	7,190,476	7,190,476	6,203,816	7,190,476					2.940	2.940	MJSD	11,157	211,400	10/19/2021	10/19/2033	7,243,326	100.0
62927@-AL-2	NHL US FUNDING LP	0	2.B PL	500,000	500,000	431,391	500,000					2.940	2.940	MJSD	776	14,700	10/19/2021	10/19/2033	7,243,326	100.0
62927@-AN-8	NHL US FUNDING LP		2.B PL	2,000,000	2,000,000	2,046,396	2,000,000					5.210	5.210	MJSD	5,499	42,838	07/14/2025	07/14/2032	2,026,050	100.0
62928@-AC-1	NHL CANADA FUNDING LP		2.B PL	7,549,724	7,549,724	7,438,999	7,549,724					4.220	4.220	MJSD	16,815	318,598	07/12/2018	07/12/2030	7,629,374	100.0
62928@-AC-1	NHL CANADA FUNDING LP	0	2.B PL	500,000	500,000	492,667	500,000					4.220	4.220	MJSD	1,114	21,100	07/12/2018	07/12/2030	7,629,374	100.0
62928@-AE-7	NHL CANADA FUNDING LP		2.B PL	1,309,524	1,309,524	1,129,834	1,309,524					2.940	2.940	MJSD	2,032	38,500	10/19/2021	10/19/2033	1,319,149	100.0
62928@-AF-4	NHL CANADA FUNDING LP		2.B PL	500,000	500,000	511,599	500,000					5.210	5.210	MJSD	1,375	10,709	07/14/2025	07/14/2032	506,513	100.0
62934#-AG-2	CIP VIII 2025-1 CIP_25-1		1.B PL	34,008,000	34,008,000	34,008,000	34,008,000					5.492	6.046	FMAN	160,841	1,025,692	05/30/2025	06/06/2030	34,474,959	100.0
67079#-AA-9	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE		1.G Z	8,393,663	8,393,663	8,393,663	8,393,663					6.402	6.990	MJSD	151,431		12/01/2025	08/06/2035	8,540,342	100.0
67079#-AB-7	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE		2.C Z	3,730,517	3,730,517	3,730,517	3,730,517					8.152	8.739	MJSD	84,168		12/01/2025	08/06/2035	3,812,029	100.0
67079#-AC-5	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE		3.C Z	3,077,676	3,077,676	3,077,676	3,077,676					10.652	11.237	MJSD	89,315		12/01/2025	08/06/2035	3,164,159	100.0
67098V-AC-7	OC III HOLDING LP PIMCO_25-1		1.B Z	45,400,000	45,400,000	45,488,984	45,400,000					5.189	5.257	MJSD	39,261	1,313,039	06/25/2025	06/25/2027	45,988,919	100.0
693342-AD-9	PG&E WILDFIRE RECOVERY FUNDING LLC PCG_2		1.A FE	56,950,571	64,100,000	57,048,042	57,360,843		248,168			4.451	5.363	JD	237,758	2,853,091	04/24/2024	12/01/2049	1,267,908	2.0
693342-AJ-6	PG&E WILDFIRE RECOVERY FUNDING LLC PCG_2		1.A FE	38,242,947	38,603,000	37,383,788	38,291,781		17,442			5.212	5.279	JD	167,666	2,011,988	07/17/2024	12/01/2049	3,191,904	8.4
693342-AK-3	PG&E WILDFIRE RECOVERY FUNDING LLC PCG_2		1.A FE	6,590,600	6,625,000	6,190,631	6,600,010		4,701			5.099	5.126	JD	28,151	337,809	07/17/2024	06/01/2054	834,733	12.3
69336N-AD-1	PE ENVIRONMENTAL FUND		1.A FE	2,443,833	2,450,000	2,494,381	2,449,393		340			5.523	5.538	JJ	62,389	135,301	04/30/2010	07/15/2028	1,162,284	46.2
69336N-AE-9	PE ENVIRONMENTAL FUND		1.A FE	20,394,182	20,232,000	20,853,430	20,317,394		(25,961)			5.127	4.970	JJ	478,308	1,037,295	11/29/2022	01/15/2031	2,658,707	12.8
69363P-AC-4	PUBLIC SERVICE NEW HAMPSHIRE FUNDING LLC		1.A FE	7,349,810	7,350,000	7,227,778	7,350,000					3.814	3.813	FA	116,804	280,329	05/01/2018	02/01/2035	565,391	7.5
69363P-AC-4	PUBLIC SERVICE NEW HAMPSHIRE FUNDING LLC	0	1.A FE	249,994	250,000	245,843	250,000					3.814	3.813	FA	3,973	9,535	05/01/2018	02/01/2035	565,391	7.5
69464#-AA-8	PRC EQUIPMENT FUNDING SPE 2025 PRC_25-2		1.A Z	10,326,880	10,326,880	10,326,880	10,326,880					5.070	5.070	MON	17,452		12/19/2025	12/15/2033	10,370,511	100.0
69464#-AB-6	PRC EQUIPMENT FUNDING SPE 2025 PRC_25-2		1.F Z	1,229,376	1,229,376	1,229,376	1,229,376					5.559	5.559	MON	2,278		12/19/2025	12/15/2033	1,235,071	100.0
71710T-AJ-7	PG&E RECOVERY FUNDING LLC PCG_24-A		1.A FE	34,998,681	35,000,000	35,051,683	35,000,000					5.529	5.529	JD	161,263	2,580,200	07/24/2024	06/01/2051	2,424,590	6.7
74166Y-AC-4	PRIMROSE SCHOOLS PROSE_22-1		2.B FE	1,960,000	1,960,000	1,961,356	1,960,000					5.709	5.709	JAJO	18,960	111,967	05/25/2022	04/30/2052	75,683	3.5
74166Y-AE-0	PROSE_25-1A-A2		2.B FE	9,318,645	9,318,645	9,614,121	9,318,645					6.464	6.463	JAJO	102,066	250,982	05/20/2025	07/30/2055	8,093,039	85.3
74628A-AA-2	PUREWEST ABS ISSUER LLC 2025-1		1.G PL	10,474,572	10,474,572	10,425,493	10,474,572					5.685	5.685	MON	43,007	435,031	03/06/2025	04/05/2040	106,885	0.9
75458J-AB-3	RAYBURN CTRY SEC LLC		1.A FE	10,400,000	10,400,000	8,539,601	10,400,000					3.025	3.025	JD	26,217	314,600	02/04/2022	12/01/2043	505,402	5.3
75458J-AC-1	RAYBURN CTRY SEC LLC		1.A FE	5,100,000	5,100,000	3,715,547	5,100,000					3.354	3.354	JD	14,255	171,054	02/04/2022	12/01/2051	315,879	7.1
78433L-AE-6	SCERF 2022-A		1.A FE	8,299,343	8,300,000	7,016,787	8,300,000					2.943	2.943	MN	31,212	244,269	02/08/2022	11/15/2044	23,732	0.3

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
78433L-AF-3	SCERF 2022-A		1.A FE	8,299,205	8,300,000	5,940,745	8,300,000					3.240	3.240	MN	34,362	268,920	02/08/2022	11/15/2048	872,869	11.9
78433L-AG-1	SCERF 2023-A		1.A FE	1,732,206	1,732,361	1,725,381	1,732,784					4.697	4.693	JD	3,616	81,369	04/19/2023	06/15/2042	21,159	1.5
78433L-AG-1	SCERF 2023-A	0	1.A FE	562,747	562,798	560,530	562,935					4.697	4.693	JD	1,175	26,435	04/19/2023	06/15/2042	21,159	1.5
80589@-AA-7	SCANDERE SUPRA II SPV LLC SCSPRA_25-1		1.A PL	10,120,526	9,826,134	9,937,612	10,119,066		(1,461)			5.100	4.827	MON	56,319	69,640	12/23/2025	09/22/2053	9,867,895	100.0
80589@-AB-5	SCANDERE SUPRA II SPV LLC SCSPRA_25-1		1.A PL	632,454	617,623	620,790	632,262		(192)			5.084	4.866	MON	3,643	4,802	12/23/2025	09/22/2053	620,240	100.0
80589@-AC-3	SCANDERE SUPRA II SPV LLC SCSPRA_25-1		1.B PL	37,183,212	35,731,401	36,326,209	37,176,113		(7,099)			5.650	5.272	MON	312,178	276,586	12/23/2025	09/22/2053	35,899,636	100.0
80589@-AD-1	SCANDERE SUPRA II SPV LLC SCSPRA_25-1		1.F PL	16,371,290	15,185,843	15,970,792	16,365,503		(5,786)			6.400	5.664	MON	186,934	101,754	12/23/2025	09/22/2053	15,266,834	100.0
80589@-AE-9	SCANDERE SUPRA II SPV LLC SCSPRA_25-1		3.B PL	6,556,267	6,431,650	6,431,688	6,555,805		(462)			7.600	7.396	MON	132,586		12/23/2025	09/22/2053	6,472,384	100.0
80589@-AF-6	SCANDERE SUPRA II SPV LLC SCSPRA_25-1		4.B PL	1,562,122	1,965,229	1,516,382	1,563,293		1,171			8.250	10.999	MON	43,977		12/23/2025	09/22/2053	1,978,740	100.0
81761T-AA-3	SERVICEMASTER BRANDS SERV_20-1		2.C FE	4,408,412	4,408,412	4,194,688	4,408,412					2.841	2.841	JAJO	21,222	125,243	11/20/2020	01/30/2051	4,160,159	97.3
81761T-AA-3	SERVICEMASTER BRANDS SERV_20-1	0	2.C FE	1,031,756	1,031,756	981,736	1,031,756					2.841	2.841	JAJO	4,967	29,312	11/20/2020	01/30/2051	4,160,159	97.3
817743-AJ-6	SERVPRO MASTER ISSUER LLC SPRO_22-1		2.C FE	5,128,650	5,128,650	5,295,884	5,128,650					6.174	6.173	JAJO	58,051	316,643	01/17/2024	01/25/2054	4,943,455	94.4
83546D-AG-3	SONIC CAPITAL LLC SONIC_20-1A		2.B FE	8,881,080	8,425,333	8,338,305	8,518,061		(83,547)			3.845	2.777	MON	9,899	323,954	07/14/2020	01/20/2050	8,074,036	98.4
83546D-AG-3	SONIC CAPITAL LLC SONIC_20-1A	0	2.B FE	299,217	284,000	281,066	287,096		(2,789)			3.845	2.787	MON	334	10,920	07/14/2020	01/20/2050	8,074,036	98.4
83546D-AN-8	SONIC CAPITAL LLC SONIC_21-1		2.B FE	11,147,215	11,147,215	10,382,080	11,147,215					2.190	2.190	MON	7,459	244,124	07/29/2021	08/21/2051	6,886,730	87.9
83546D-AN-8	SONIC CAPITAL LLC SONIC_21-1	0	2.B FE	1,187,300	1,187,300	1,105,805	1,187,300					2.190	2.190	MON	795	26,002	07/29/2021	08/21/2051	6,886,730	87.9
83546D-AQ-1	SONIC CAPITAL LLC SONIC_21-1		2.B FE	11,907,951	12,001,305	10,416,323	11,933,100		10,727			2.636	2.745	MON	9,666	316,354	03/23/2023	08/21/2051	5,193,340	64.2
83546D-AQ-1	SONIC CAPITAL LLC SONIC_21-1	0	2.B FE	1,381,332	1,393,163	1,209,171	1,384,519		1,359			2.636	2.755	MON	1,122	36,724	03/23/2023	08/21/2051	5,193,340	64.2
864300-AA-6	SUBWAY 2024-1A		2.B FE	13,018,500	13,018,500	13,198,479	13,018,500					6.028	6.027	JAJO	132,972	784,755	05/30/2024	07/30/2054	13,164,443	100.0
864300-AC-2	SUBWAY 2024-1A		2.B FE	12,722,820	12,651,210	12,920,755	12,712,616		(9,058)			6.268	6.163	JAJO	134,366	792,978	10/04/2024	07/30/2054	12,809,234	100.0
864300-AG-3	SUBWAY 2024-3A		2.B FE	46,606,230	46,606,230	46,463,745	46,606,230					5.246	5.245	JAJO	414,285	2,444,963	09/06/2024	07/30/2054	45,548,168	96.0
864300-AJ-7	SUBWAY 2024-3A		2.B FE	28,786,230	28,786,230	28,566,220	28,786,230					5.566	5.566	JAJO	271,491	1,602,242	09/06/2024	07/30/2054	27,565,304	94.0
87342R-AE-4	TACO BELL FUNDING LLC BELL_18-1		2.B FE	17,573,625	17,573,625	17,613,320	17,573,625					4.940	4.940	FMAN	86,814	868,137	11/14/2018	11/25/2048	11,575,579	58.9
87342R-AG-9	TACO BELL FUNDING BELL_21-1	0	2.B FE	5,036,004	5,036,004	4,906,307	5,036,004					1.946	1.946	FMAN	9,800	98,001	08/11/2021	08/25/2051	1,249,435	0.8
87342R-AG-9	TACO BELL FUNDING BELL_21-1		2.B FE	49,354,375	49,354,375	48,083,308	49,354,375					1.946	1.946	FMAN	96,044	960,436	08/11/2021	08/25/2051	1,249,435	0.8
87342R-AH-7	TACO BELL FUNDING BELL_21-1		2.B FE	30,833,184	31,036,193	28,945,967	30,933,872		27,282			2.294	2.384	FMAN	71,197	711,970	01/26/2022	08/25/2051	459,941	0.8
87342R-AH-7	TACO BELL FUNDING BELL_21-1	0	2.B FE	2,775,440	2,782,440	2,595,048	2,778,912		941			2.294	2.329	FMAN	6,383	63,829	01/26/2022	08/25/2051	459,941	0.8
87342R-AJ-3	TACO BELL FUNDING BELL_21-1		2.B FE	12,668,355	12,668,355	11,131,452	12,668,355					2.542	2.542	FMAN	32,203	322,030	08/11/2021	08/25/2051	182,287	0.7
87342R-AJ-3	TACO BELL FUNDING BELL_21-1	0	2.B FE	1,292,970	1,292,970	1,136,109	1,292,970					2.542	2.542	FMAN	3,287	32,867	08/11/2021	08/25/2051	182,287	0.7
88240T-AB-7	TEXAS ELECTRIC MARKET STABILIZATION FUND		1.A FE	10,878,963	10,880,000	10,722,147	10,880,000					4.966	4.965	FA	225,125	540,301	06/08/2022	02/01/2044	676,615	6.9
898912-AA-8	TSC SPV FUNDING LLC TROP_24-1		2.B FE	20,660,310	20,660,310	20,903,786	20,660,310					6.291	6.291	FMAN	148,026	1,299,740	08/15/2024	08/20/2054	19,819,399	94.0
902613-BQ-0	UBS GROUP AG		1.F FE	15,108,215	14,550,000	15,160,054	15,106,465		(1,750)			5.580	5.061	MN	117,273	5,580	12/16/2025	05/09/2036	14,955,945	100.0
90319T-AA-1	UOG ABS ISSUER I LLC URBAN_23		2.A PL	9,277,454	9,279,168	9,571,462	9,282,227					8.350	8.337	MON	55,959	774,811	03/24/2023	06/05/2040	472,763	4.8
92748P-AC-2	VINTAGE IX B LP		1.B PL	166,800,000	166,800,000	169,106,844	166,800,000					5.622	6.228	MJSD	26,048	7,429,104	09/02/2025	03/25/2030	169,144,349	100.0
92748P-AD-0	VINTAGE IX B LP GSAMIX_25-1		1.C PL	4,800,000	4,800,000	4,865,988	4,800,000					6.052	6.411	MJSD	807	95,384	09/02/2025	03/25/2032	4,872,618	100.0
92841U-AB-9	VISTA CREDIT PARTNERS FUND IV-B LP VCRRL		2.C PL	5,523,147	5,523,147	5,523,147	5,523,147					8.432	8.273	FMAN	36,221		12/04/2025	11/30/2034	5,640,705	100.0
92841U-AC-7	VISTA CREDIT PARTNERS FUND IV-B LP VCRRL		3.C PL	2,008,417	2,008,417	2,008,417	2,008,417					10.932	10.717	FMAN	17,077		12/04/2025	11/30/2034	2,063,718	100.0
92861W-AA-2	VITAL_25-1A-A2		2.C FE	13,880,000	13,880,000	14,004,973	13,880,000					6.737	6.737	JAJO	31,170		12/11/2025	01/30/2056	13,544,342	100.0
92861W-AA-2	VITAL_25-1A-A2	0	2.C FE	160,000	160,000	161,441	160,000					6.737	6.737	JAJO	359		12/11/2025	01/30/2056	13,544,342	100.0
95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A		2.B FE	15,451,384	15,451,384	15,190,081	15,451,384					3.884	3.884	MJSD	26,673	600,132	12/06/2017	03/16/2048	13,537,823	88.4
95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A	0	2.B FE	643,808	643,808	632,920	643,808					3.884	3.884	MJSD	1,111	25,005	12/06/2017	03/16/2048	13,537,823	88.4
95058X-AH-1	WENDYS FUNDING LLC WEN_19-1A		2.B FE	6,159,269	6,159,269	6,000,589	6,159,269					4.080	4.080	MJSD	11,169	251,298	06/13/2019	06/15/2049	73,827	1.8
95058X-AH-1	WENDYS FUNDING LLC WEN_19-1A	0	2.B FE	1,583,812	1,583,812	1,543,009	1,583,812					4.080	4.080	MJSD	2,872	64,620	06/13/2019	06/15/2049	73,827	1.8
95058X-AK-4	WENDYS FUNDING LLC WEN_21-1A		2.B FE	18,572,220	18,588,365	17,331,390	18,578,552		1,562			2.370	2.382	MJSD	19,580	439,654	12/09/2021	06/15/2051	292,847	1.8
95058X-AK-4	WENDYS FUNDING LLC WEN_21-1A	0	2.B FE	998,071	1,005,705	937,698	1,001,065		738			2.370	2.479	MJSD	1,059	23,787	12/09/2021	06/15/2051	292,847	1.8
95058X-AM-0	WENDYS FUNDING LLC WEN_22-1		2.B FE	17,479,045	17,479,045	17,282,170	17,479,045					4.236	4.236	MJSD	32,907	740,412	03/23/2022	03/15/2052	281,686	1.8
95058X-AM-0	WENDYS FUNDING LLC WEN_22-1	0	2.B FE	738,225	738,225	729,910	738,225					4.236	4.236	MJSD	1,390	31,271	03/23/2022	03/15/2052	281,686	1.8

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
95058X-AP-3	WENDYS FUNDING LLC WEN_22-1		2.B FE	17,475,017	17,475,017	16,984,560	17,475,017					4.535	4.535	MJSD	35,222	792,492	03/23/2022	03/15/2052	262,069	1.7
95058X-AP-3	WENDYS FUNDING LLC WEN_22-1	0	2.B FE	738,055	738,055	717,340	738,055					4.535	4.535	MJSD	1,488	33,471	03/23/2022	03/15/2052	262,069	1.7
95617A-AC-6	WEST STREET STRATEGIC SOLUTIONS FUND I L		1.C PL	29,100,000	29,100,000	29,011,370	29,100,000					5.466	7.598	MON	4,418	520,804	09/11/2025	08/30/2030	29,236,351	100.0
974153-AB-4	WSTOP 2020-1A		2.B FE	9,279,353	9,260,970	8,973,735	9,267,878		(3,193)			2.841	2.800	MJSD	19,002	263,104	01/15/2021	12/05/2050	8,826,377	97.7
974153-AB-4	WSTOP 2020-1A	0	2.B FE	472,800	472,800	458,136	472,800					2.841	2.841	MJSD	970	13,432	10/09/2020	12/05/2050	8,826,377	97.7
977701-AE-1	WOLF ENERGY ASSET ISSUER 2025-1		1.F PL	56,690,180	56,690,180	56,814,491	56,690,180					5.698	5.698	MON	53,837	1,633,049	06/17/2025	07/25/2050	187,351	0.3
977701-AE-1	WOLF ENERGY ASSET ISSUER 2025-1	0	1.F PL	319,548	319,548	320,248	319,548					5.698	5.698	MON	303	9,205	06/17/2025	07/25/2050	187,351	0.3
977701-AG-6	WOLF ENERGY ASSET ISSUER 2025-1		2.B PL	3,279,676	3,279,676	3,273,280	3,279,676					6.613	6.613	MON	3,615	109,647	06/17/2025	07/25/2050	222,110	100.0
98920M-AA-0	ZAXBY_21-1A		2.B FE	24,887,819	24,887,819	23,494,352	24,887,819					3.238	3.238	JAJO	136,550	805,868	05/27/2021	07/31/2051	23,129,895	96.9
98920M-AA-0	ZAXBY_21-1A	0	2.B FE	885,688	885,688	836,098	885,688					3.238	3.238	JAJO	4,859	28,679	05/27/2021	07/31/2051	23,129,895	96.9
BNL2CM-V7-1	VDCDE 2025-1A		1.G FE	44,346,120	46,155,906	46,670,498	46,155,906				1,809,786	4.292	4.292	MON	16,508	1,110,641	05/22/2025	06/28/2050	84,688	0.9
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)				2,956,421,803	2,961,505,800	2,930,994,916	2,958,201,206		204,013		1,809,786	XXX	XXX	XXX	13,754,840	108,220,382	XXX	XXX	1,711,000,676	XXX
1609999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient				4,124,458,851	4,142,948,006	4,071,422,922	4,128,842,024		1,872,551		1,809,786	XXX	XXX	XXX	21,979,833	153,182,800	XXX	XXX	2,623,513,792	XXX
00109B-AA-3	AFN_19-1A-A1		1.A FE	8,408,104	8,408,148	8,319,265	8,412,248					3.780	3.780	MON	9,711	317,828	05/24/2019	05/20/2049	5,610,977	99.6
00109B-AA-3	AFN_19-1A-A1	0	1.A FE	1,401,351	1,401,358	1,386,544	1,402,041					3.780	3.780	MON	1,619	52,971	05/24/2019	05/20/2049	5,610,977	99.6
00110X-AA-2	AFN AFN_21-1		1.A FE	4,689,657	4,691,347	4,338,583	4,691,349		54			2.210	2.210	MON	3,168	103,679	05/26/2021	05/20/2051	4,452,619	100.0
00110X-AA-2	AFN AFN_21-1	0	1.A FE	164,549	164,609	152,231	164,609		2			2.210	2.210	MON	111	3,638	05/26/2021	05/20/2051	4,452,619	100.0
00110X-AC-8	AFN AFN_21-1		1.F FE	5,296,918	5,299,475	4,871,048	5,298,654		381			3.030	3.037	MON	4,906	160,574	05/26/2021	05/20/2051	5,012,129	100.0
00110X-AC-8	AFN AFN_21-1	0	1.F FE	199,884	199,980	183,813	199,949		14			3.030	3.037	MON	185	6,059	05/26/2021	05/20/2051	5,012,129	100.0
00179B-AA-8	AMSR TRUST AMSR_23-SFR4		1.A FE	25,132,038	27,142,590	27,070,939	26,180,699		515,901			4.125	6.303	MON	93,303	1,119,632	10/16/2023	08/17/2039	27,235,893	100.0
00179B-AB-6	AMSR TRUST AMSR_23-SFR4		1.B FE	14,223,767	15,651,595	15,523,790	14,968,519		367,469			4.125	6.847	MON	53,802	645,628	10/16/2023	08/17/2039	15,705,397	100.0
00179B-AC-4	AMSR TRUST AMSR_23-SFR4		1.C FE	1,251,936	1,386,985	1,372,906	1,322,347		34,779			4.125	7.045	MON	4,768	57,213	10/16/2023	08/17/2039	1,391,753	100.0
00179B-AD-2	AMSR TRUST AMSR_23-SFR4		1.E FE	2,461,556	2,773,615	2,731,548	2,623,977		80,438			4.125	7.538	MON	9,534	114,412	10/16/2023	08/17/2039	2,783,149	100.0
00179B-AE-0	AMSR TRUST AMSR_23-SFR4		2.B FE	8,656,112	10,104,365	9,934,293	9,405,775		373,313			4.125	8.570	MON	34,734	416,805	10/16/2023	08/17/2039	10,139,099	100.0
00179B-AF-7	AMSR 2023-SFR4		3.B FE	3,065,652	3,960,000	3,841,149	3,518,648		229,131			4.125	11.545	MON	13,613	163,350	10/16/2023	08/17/2039	3,973,613	100.0
00179B-AJ-9	AMSR TRUST AMSR_23-SFR4		2.C FE	1,835,980	2,179,345	2,117,499	2,013,158		88,460			4.125	9.060	MON	7,492	89,898	10/16/2023	08/17/2039	2,186,837	100.0
00181A-AA-6	AMSR TRUST AMSR_22-SFR2		1.A FE	36,598,917	36,600,000	36,964,613	36,598,917					4.738	4.612	MON	144,509	1,734,108	07/13/2022	09/19/2039	32,829,110	100.0
00181A-AA-6	AMSR TRUST AMSR_22-SFR2	0	1.A FE	11,499,660	11,500,000	11,614,564	11,499,660					4.738	4.612	MON	45,406	544,870	07/13/2022	09/19/2039	32,829,110	100.0
00181A-AB-4	AMSR TRUST AMSR_22-SFR2		1.D FE	11,899,623	11,900,000	12,012,033	11,899,623					5.282	5.141	MON	52,380	628,558	07/13/2022	09/19/2039	10,646,658	100.0
00181A-AB-4	AMSR TRUST AMSR_22-SFR2	0	1.D FE	3,699,883	3,700,000	3,734,834	3,699,883					5.282	5.141	MON	16,286	195,434	07/13/2022	09/19/2039	10,646,658	100.0
00181A-AC-2	AMSR TRUST AMSR_22-SFR2		2.B FE	3,799,934	3,800,000	3,877,137	3,799,934					6.121	5.955	MON	19,383	232,598	07/13/2022	09/19/2039	3,417,343	100.0
00181A-AC-2	AMSR TRUST AMSR_22-SFR2	0	2.B FE	1,199,979	1,200,000	1,224,359	1,199,979					6.121	5.955	MON	6,121	73,452	07/13/2022	09/19/2039	3,417,343	100.0
00181A-AD-0	AMSR TRUST AMSR_22-SFR2		2.C FE	8,802,923	8,803,000	9,117,066	8,802,923					7.546	7.338	MON	55,356	664,274	07/13/2022	09/19/2039	11,675,964	100.0
00181A-AD-0	AMSR TRUST AMSR_22-SFR2	0	2.C FE	2,799,976	2,800,000	2,899,896	2,799,976					7.546	7.338	MON	17,607	211,288	07/13/2022	09/19/2039	11,675,964	100.0
00255J-AA-8	APOLLO AVIATION SECURITIZATION EQUITY TR		1.G FE	5,464,712	5,464,893	5,615,369	5,465,983					6.261	6.256	MON	14,257	342,157	06/06/2024	05/17/2049	3,262,479	57.9
00255J-AB-6	APOLLO AVIATION SECURITIZATION EQUITY TR		1.G FE	7,662,470	7,598,586	7,807,813	7,657,596		(8,446)			6.261	6.056	MON	19,823	424,898	03/28/2025	05/17/2049	4,583,254	58.5
01627A-AA-6	ADC_21-1A		1.G FE	18,402,204	18,504,000	18,172,553	18,485,944		27,657			1.937	2.076	MON	15,930	358,423	11/30/2022	08/15/2046	13,644,990	100.0
01627A-AA-6	ADC_21-1A	0	1.G FE	2,183,489	2,206,000	2,166,486	2,202,195		5,863			1.937	2.189	MON	1,899	42,730	11/30/2022	08/15/2046	13,644,990	100.0
01627A-AD-0	ALIGNED DATA CENTERS LLC ADC_23-1		1.G FE	42,218,090	43,214,000	43,532,206	42,650,805		192,788			6.000	6.542	MON	115,237	2,592,840	08/10/2023	08/17/2048	43,492,380	100.0
01627A-AD-0	ALIGNED DATA CENTERS LLC ADC_23-1	0	1.G FE	60,571	62,000	62,457	61,192		277			6.000	6.542	MON	165	3,720	08/10/2023	08/17/2048	43,492,380	100.0
03027W-AK-8	GTP ACQUISITION PARTNERS		1.A FE	14,899,000	14,899,000	14,753,872	14,899,000					3.652	3.652	MON	24,183	544,111	03/27/2018	03/15/2048	15,197,110	100.0
03027W-AK-8	GTP ACQUISITION PARTNERS	0	1.A FE	505,000	505,000	500,081	505,000					3.652	3.652	MON	820	18,443	03/27/2018	03/15/2048	15,197,110	100.0
04248N-AA-1	ARMY HAWAII FAMILY HSG		1.D FE	39,623,854	39,524,249	39,970,730	39,590,718		(3,194)			5.524	5.506	JD	97,036	2,183,319	04/22/2005	06/15/2050	1,734,520	3.2
04248N-AA-1	ARMY HAWAII FAMILY HSG	0	1.D FE	13,029,972	13,029,972	13,177,164	13,029,972					5.524	5.524	JD	31,990	719,776	04/13/2005	06/15/2050	1,734,520	3.2

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
07359B-AA-5	BEACN_2021-1-A		1.F FE	3,208,687	3,210,084	3,002,951	3,210,669		1			2.250	2.244	MON	2,207	72,227	10/28/2021	10/22/2046	64,782	1.3
07359B-AA-5	BEACN_2021-1-A	0	1.F FE	1,380,149	1,380,750	1,291,656	1,381,002		1			2.250	2.244	MON	949	31,067	10/28/2021	10/22/2046	64,782	1.3
09606B-AA-2	BLUE STREAM ISSUER LLC BSTRM_23-1		1.F FE	8,909,385	9,073,000	9,129,238	8,989,988		31,855			5.398	5.810	MON	14,965	489,761	04/25/2023	05/20/2053	9,827,007	100.0
09606B-AA-2	BLUE STREAM ISSUER LLC BSTRM_23-1	0	1.F FE	697,196	710,000	714,401	703,504		2,493			5.398	5.810	MON	1,171	38,326	04/25/2023	05/20/2053	9,827,007	100.0
102104-AA-4	CLOUD CAPITAL CLDCD_24-1		1.F FE	15,785,000	15,785,000	15,902,019	15,785,000					5.781	5.781	MON	22,813	975,901	11/22/2024	11/22/2049	15,755,538	100.0
12510H-AB-6	CAPITAL AUTOMOTIVE REIT CAUTO_20-1A		1.A FE	8,611,875	8,613,300	8,467,000	8,613,400					3.030	3.029	MON	11,599	260,258	01/15/2020	02/15/2050	7,529,986	99.1
12510H-AB-6	CAPITAL AUTOMOTIVE REIT CAUTO_20-1A	0	1.A FE	351,505	351,563	345,592	351,567					3.030	3.029	MON	473	10,623	01/15/2020	02/15/2050	7,529,986	99.1
12510H-AL-4	CAPITAL AUTOMOTIVE REIT CAUTO_21-1A		1.A FE	22,099,361	22,083,004	18,979,304	22,095,217		(1,956)			2.280	2.269	MON	22,377	502,094	08/03/2021	08/15/2051	14,884,280	96.8
12510H-AL-4	CAPITAL AUTOMOTIVE REIT CAUTO_21-1A	0	1.A FE	2,216,635	2,215,029	1,903,714	2,216,231		(193)			2.280	2.269	MON	2,245	50,362	08/03/2021	08/15/2051	14,884,280	96.8
12510H-AM-2	CAPITAL AUTOMOTIVE REIT CAUTO_21-1A		1.E FE	5,294,177	5,295,495	5,179,118	5,295,366		242			1.920	1.924	MON	4,519	101,391	07/27/2021	08/15/2051	3,442,066	99.5
12510H-AM-2	CAPITAL AUTOMOTIVE REIT CAUTO_21-1A	0	1.E FE	615,602	615,755	602,223	615,740		28			1.920	1.924	MON	525	11,790	07/27/2021	08/15/2051	3,442,066	99.5
12510H-AP-5	CAPITAL AUTOMOTIVE REIT CAUTO_22-1		1.A FE	12,938,628	12,939,750	12,395,420	12,940,399					3.350	3.348	MON	19,266	432,278	03/08/2022	03/15/2052	10,770,071	98.0
12510H-AP-5	CAPITAL AUTOMOTIVE REIT CAUTO_22-1	0	1.A FE	364,468	364,500	349,167	364,518					3.350	3.348	MON	543	12,177	03/08/2022	03/15/2052	10,770,071	98.0
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT CAUTO_22-1		1.E FE	6,930,407	6,931,375	6,600,704	6,931,276		144			3.700	3.700	MON	11,398	255,749	03/08/2022	03/15/2052	5,777,802	98.1
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT CAUTO_22-1	0	1.E FE	195,223	195,250	185,935	195,247		4			3.700	3.700	MON	321	7,204	03/08/2022	03/15/2052	5,777,802	98.1
12510H-AS-9	CAPITAL AUTOMOTIVE REIT CAUTO_23-1		1.A FE	2,571,015	2,641,161	2,660,724	2,594,418		14,330			5.750	6.470	MON	6,750	151,445	09/14/2023	09/15/2053	2,614,860	98.3
12510H-AT-7	CAPITAL AUTOMOTIVE REIT CAUTO_23-1		1.E FE	5,198,389	5,376,250	5,422,479	5,230,643		14,905			6.500	6.993	MON	15,531	348,486	09/14/2023	09/15/2053	499,752	4.5
12510H-AV-2	CAUTO 2024-2A		1.A FE	2,919,296	3,006,667	3,005,262	2,935,318		14,123			4.900	5.682	MON	6,548	146,917	06/04/2024	05/15/2054	2,964,079	96.5
12510H-AX-8	CAUTO 2024-2A		1.E FE	1,779,808	1,843,967	1,840,208	1,795,891		11,610			5.250	6.115	MON	4,303	96,539	06/04/2024	05/15/2054	1,819,790	97.7
12510H-AZ-3	CAUTO 2024-3A		1.A FE	8,406,434	8,550,000	8,343,764	8,419,393		15,435			4.400	4.764	MON	16,720	375,155	09/27/2024	10/15/2054	8,258,799	94.6
12510H-BA-7	CAUTO 2024-3A		1.E FE	8,550,727	8,859,375	8,484,759	8,598,487		42,038			4.550	5.256	MON	17,916	401,982	09/27/2024	10/15/2054	8,652,313	96.8
12563L-AN-7	CLI FUNDING LLC CLIF_20-1A	0	1.F FE	328,901	328,974	310,528	329,097		(11)			2.080	2.064	MON	247	6,843	09/10/2020	09/18/2045	9,321	0.3
12563L-AN-7	CLI FUNDING LLC CLIF_20-1A		1.F FE	6,061,036	6,062,520	5,722,587	6,064,769		(183)			2.080	2.064	MON	4,554	126,100	09/10/2020	09/18/2045	9,321	0.3
12563L-AP-2	CLI FUNDING LLC CLIF_20-1A		2.B FE	681,399	681,446	653,132	682,193					3.620	3.621	MON	891	24,668	08/27/2020	09/18/2045	70,250	13.4
12563L-AP-2	CLI FUNDING LLC CLIF_20-1A	0	2.B FE	46,993	46,996	45,044	47,048					3.620	3.621	MON	61	1,701	08/27/2020	09/18/2045	70,250	13.4
12563L-AQ-0	CLI FUNDING LLC CLIF_20-2		1.F FE	9,180,141	9,182,285	8,669,778	9,186,079					2.030	2.034	MON	6,731	186,401	09/03/2020	09/18/2045	27,301	0.4
12563L-AQ-0	CLI FUNDING LLC CLIF_20-2	0	1.F FE	649,538	649,690	613,428	649,959					2.030	2.034	MON	476	13,189	09/03/2020	09/18/2045	27,301	0.4
12563L-AR-8	CLI FUNDING LLC CLIF_20-2		2.B FE	303,096	303,189	290,284	303,443					3.560	3.566	MON	390	10,793	09/03/2020	09/18/2045	59,202	3.5
12563L-AR-8	CLI FUNDING LLC CLIF_20-2	0	2.B FE	43,299	43,313	41,469	43,349					3.560	3.566	MON	56	1,542	09/03/2020	09/18/2045	59,202	3.5
12563L-AS-6	CLI FUNDING LLC CLIF_20-3		1.F FE	634,102	647,472	612,215	634,478		2,613			2.070	2.981	MON	484	13,403	01/17/2023	10/18/2045	43,752	1.1
12563L-AS-6	CLI FUNDING LLC CLIF_20-3		1.F FE	6,744,614	6,787,928	6,418,301	6,749,183		8,274			2.070	2.344	MON	5,074	140,510	01/17/2023	10/18/2045	43,752	1.1
12565K-AA-5	CLI FUNDING LLC CLIF_21-1A	0	1.F FE	278,610	278,615	259,424	278,775					1.640	1.640	MON	165	4,569	02/17/2021	02/18/2046	250,241	1.5
12565K-AA-5	CLI FUNDING LLC CLIF_21-1A		1.F FE	16,433,228	16,433,537	15,301,579	16,442,996					1.640	1.640	MON	9,732	269,510	02/17/2021	02/18/2046	250,241	1.5
12565K-AE-7	CLI FUNDING LLC CLIF_2022-1A		1.F FE	8,472,410	8,476,667	7,895,839	8,476,368		126			2.720	2.721	MON	8,326	230,565	01/19/2022	01/18/2047	306,104	1.1
12565K-AE-7	CLI FUNDING LLC CLIF_2022-1A	0	1.F FE	3,727,860	3,729,733	3,474,169	3,729,602		56			2.720	2.721	MON	3,663	101,449	01/19/2022	01/18/2047	306,104	1.1
12565K-AF-4	CLI FUNDING LLC CLIF_2022-1A		2.B FE	745,767	745,947	683,387	746,220					3.120	3.110	MON	840	23,273	01/19/2022	01/18/2047	27,218	1.1
12565K-AF-4	CLI FUNDING LLC CLIF_2022-1A	0	2.B FE	338,985	339,067	310,631	339,191					3.120	3.110	MON	382	10,579	01/19/2022	01/18/2047	27,218	1.1
12571W-AA-1	CLI FUNDING LLC CLIF_24-1A		1.C FE	42,327,142	42,332,751	42,673,851	42,346,125					5.630	5.623	MON	72,824	2,383,334	07/23/2024	07/20/2049	129,394	0.3
12571W-AG-8	CLI FUNDING LLC CLIF_25-1		1.C FE	16,682,284	16,798,129	17,049,197	16,682,284		3,535			5.350	5.501	MON	27,460	459,336	06/10/2025	06/21/2050	78,252	0.6
12571W-AG-8	CLI FUNDING LLC CLIF_25-1	0	1.C FE	94,303	94,958	96,378	94,303		20			5.350	5.501	MON	155	2,597	06/10/2025	06/21/2050	78,252	0.6
12575A-AA-5	CMFT NET LEASE MASTER ISSUER LLC CIMNL_2		1.A FE	9,804,642	10,178,151	9,432,475	9,946,944		81,190			2.090	2.935	MON	6,500	212,724	02/13/2024	07/20/2051	7,804,499	100.0
12575A-AA-5	CMFT NET LEASE MASTER ISSUER LLC CIMNL_2	0	1.A FE	795,647	795,740	737,442	795,726		9			2.090	2.091	MON	508	16,631	07/22/2021	07/20/2051	7,804,499	100.0
12575A-AE-7	CMFT NET LEASE MASTER ISSUER LLC CIMNL_2		1.F FE	5,054,459	5,159,500	4,762,157	5,103,680		19,350			2.910	3.298	MON	4,588	150,142	04/20/2023	07/20/2051	4,437,735	100.0
12575A-AE-7	CMFT NET LEASE MASTER ISSUER LLC CIMNL_2	0	1.F FE	1,006,101	1,137,500	1,049,899	1,063,582		25,275			2.910	5.465	MON	1,011	33,101	08/23/2023	07/20/2051	4,437,735	100.0
12807C-AA-1	CAI 2020-1A		1.F FE	28,751,476	29,026,748	27,856,331	28,838,468		57,999			2.220	2.594	MON	10,740	644,394	02/01/2022	09/25/2045	14,392,097	60.7
12807C-AA-1	CAI 2020-1A	0	1.F FE	2,352,953	2,367,688	2,272,218	2,358,118		3,009			2.220	2.456	MON	876	52,563	02/01/2022	09/25/2045	14,392,097	60.7
134011-AA-3	CAMP PENDELTON/QUANTICO		2.B	18,881,107	18,919,998	19,287,341	18,903,473		1,124			5.937	5.945	AO	280,820	1,123,280	06/01/2015	10/01/2043	894,454	3.5
134011-AA-3	CAMP PENDELTON/QUANTICO	0	2.B	6,950,523	6,100,000	6,218,435	6,719,265		(39,459)			5.937	4.670	AO	90,539	362,157	07/01/2015	10/01/2043	894,454	3.5

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
14576A-AA-0	CAPITAL AUTOMOTIVE LP CARM_20-1A		1.A FE	8,488,485	8,492,000	8,052,611	8,491,086		495			2.010	2.016	MON	7,586	170,215	11/18/2020	12/15/2050	8,035,474	98.8
14576A-AA-0	CAPITAL AUTOMOTIVE LP CARM_20-1A	0	1.A FE	1,929,201	1,930,000	1,830,139	1,929,792		113			2.010	2.016	MON	1,724	38,685	11/18/2020	12/15/2050	8,035,474	98.8
14576A-AC-6	CARS MTI1 LP CARM_20-1	0	1.F FE	1,833,912	2,252,250	2,172,706	2,038,307		95,000			3.100	8.410	MON	3,103	69,626	08/24/2023	12/15/2050	2,234,918	98.8
15201E-AK-0	CNSQ 2025-3 A2		1.G FE	24,888,398	25,893,000	24,995,872	24,947,678		59,280			5.000	5.900	MON	21,578	445,935	08/14/2025	08/25/2055	24,672,375	100.0
15201E-AK-0	CNSQ 2025-3 A2	0	1.G FE	181,667	189,000	182,452	182,100		433			5.000	5.900	MON	158	3,255	08/14/2025	08/25/2055	24,672,375	100.0
15201E-AL-8	CNSQ 2025-4 A2		1.G FE	11,533,636	12,330,000	11,655,132	11,564,814		31,178			5.200	6.346	MON	10,686	220,844	08/14/2025	08/25/2055	11,931,480	100.0
15201E-AL-8	CNSQ 2025-4 A2	0	1.G FE	112,250	120,000	113,432	112,553		303			5.200	6.346	MON	104	2,149	08/14/2025	08/25/2055	11,931,480	100.0
15201E-AQ-7	CENTERSQUARE ISSUER LLC CNSQ_25-6		1.G FE	61,139,606	62,678,000	60,723,023	61,159,121		19,515			5.300	5.862	MON	55,366	193,780	11/18/2025	12/27/2055	62,954,828	100.0
20469A-AA-7	COMPASS DATACENTERS ISSUER 2 LLC CMPDC_2		1.A FE	10,440,324	10,744,000	10,803,923	10,541,703		57,029			5.250	5.907	MON	9,401	564,060	02/22/2024	02/25/2049	10,791,005	100.0
20469A-AB-5	COMPASS DATACENTERS ISSUER 2 LLC CMPDC_2		1.C FE	11,962,290	12,024,000	12,125,949	11,986,691		11,764			5.750	5.856	MON	11,523	627,114	03/13/2025	02/25/2049	12,056,495	100.0
20469A-AD-1	COMPASS DATACENTERS ISSUER 2 LLC CMPDC_2		1.A FE	15,169,000	15,169,000	15,206,812	15,169,000					5.022	5.022	MON	12,696	761,787	08/22/2024	08/25/2049	15,232,482	100.0
20469B-AB-3	CMDC 2025-2A		1.F FE	44,781,875	44,634,000	45,355,312	44,781,167		(708)			5.835	5.771	MON	43,407	1,806,646	12/17/2025	02/25/2050	44,851,033	100.0
20469B-AD-9	COMPASS DATACENTER ISSUER III LLC CMDC_2		1.F FE	12,075,000	12,075,000	12,157,539	12,075,000					5.286	5.286	MON	10,638	278,363	07/11/2025	07/25/2050	12,253,741	100.0
20469B-AD-9	COMPASS DATACENTER ISSUER III LLC CMDC_2	0	1.F FE	125,000	125,000	125,854	125,000					5.286	5.286	MON	110	2,882	07/11/2025	07/25/2050	12,253,741	100.0
23284B-AA-2	CYRUSONE DATA CENTERS ISSUER I LLC CYRUS		1.G FE	40,642,334	45,093,000	44,466,798	42,849,212		874,913			4.300	6.636	MON	59,247	1,938,999	04/19/2023	04/20/2048	48,799,240	100.0
23284B-AA-2	CYRUSONE DATA CENTERS ISSUER I LLC CYRUS	0	1.G FE	3,183,393	3,532,000	3,482,951	3,356,251		68,529			4.300	6.636	MON	4,641	151,876	04/19/2023	04/20/2048	48,799,240	100.0
23284B-AE-4	CYRUSONE DATA CENTERS ISSUER I LLC CYRUS		1.G FE	13,260,967	14,301,000	14,422,511	13,652,762		195,431			5.560	7.307	MON	24,296	795,136	11/21/2023	11/20/2048	14,367,261	100.0
23284B-AF-1	CYRUS 2024-1A		1.G FE	15,536,415	16,040,000	15,810,073	15,649,384		66,610			4.760	5.582	MON	23,329	321,062	12/15/2025	03/22/2049	16,906,799	100.0
23284B-AF-1	CYRUS 2024-1A	0	1.G FE	752,824	800,000	788,532	767,893		8,783			4.760	6.137	MON	1,164	38,080	03/08/2024	03/22/2049	16,906,799	100.0
23284B-AG-9	CYRUS 2024-2A		1.G FE	19,239,363	20,088,000	19,613,923	19,376,089		89,238			4.500	5.639	MON	27,621	276,630	12/15/2025	05/20/2049	20,062,955	100.0
23284B-AJ-3	CYRUS 2025-1A		1.G FE	19,472,731	19,475,000	19,766,439	19,473,590		859			5.910	5.912	MON	35,169	962,341	02/07/2025	02/22/2050	19,447,309	100.0
23802W-AL-5	DATABANK ISSUER LLC COLO_23-1		1.G FE	184,436	200,000	198,943	192,632		3,077			5.116	6.966	MON	171	10,232	02/23/2023	02/25/2053	1,452,165	100.0
23802W-AL-5	DATABANK ISSUER LLC COLO_23-1	0	1.G FE	1,241,254	1,346,000	1,338,886	1,296,412		20,707			5.116	6.966	MON	1,148	68,861	02/23/2023	02/25/2053	1,452,165	100.0
23802Y-AA-5	HYPER 2025-1A		1.G FE	24,259,173	24,260,000	23,917,990	24,259,344		172			5.180	5.181	MON	20,944	321,148	09/11/2025	09/27/2055	24,731,298	100.0
23802Y-AA-5	HYPER 2025-1A	0	1.G FE	364,988	365,000	359,854	364,990		3			5.180	5.181	MON	315	4,832	09/11/2025	09/27/2055	24,731,298	100.0
25532G-AB-4	DIVERSIFIED RESIDENTIAL 2024-SFR1 DRN_24		1.A PL	66,125,088	72,865,111	71,689,563	67,532,256		1,473,647			3.750	6.340	MON	121,442	2,732,441	02/29/2024	02/15/2029	73,092,814	100.0
25532G-AD-0	DIVERSIFIED RESIDENTIAL 2024-SFR1 DRN_24		1.B PL	13,447,564	15,155,600	14,761,203	14,009,462		321,821			3.750	6.430	MON	25,259	568,335	02/29/2024	02/15/2029	15,202,961	100.0
25532G-AF-5	DIVERSIFIED RESIDENTIAL 2024-SFR1 DRN_24		1.E PL	12,490,110	14,397,821	13,950,584	13,112,167		357,142			3.750	6.939	MON	23,996	539,918	02/29/2024	02/15/2029	14,442,814	100.0
25532G-AH-1	DIVERSIFIED RESIDENTIAL 2024-SFR1 DRN_24		2.A PL	7,922,943	9,617,556	9,259,979	8,464,335		312,562			3.750	8.110	MON	16,250	359,590	02/29/2024	02/15/2029	9,647,611	100.0
29375C-AB-5	ENTERPRISE FLEET FINANCING LLC EFF_23-1	0	1.A FE	24,022	24,026	24,062	24,661					5.510	5.517	MON	40	1,324	02/22/2023	01/22/2029	2,752	14.2
29375Q-AD-0	EFF 2024-3		1.A FE	11,885,861	11,886,000	12,165,617	11,886,000		23			5.060	5.060	MON	18,377	601,432	07/16/2024	03/20/2031	420,214	3.5
30227X-AG-6	EXTNT_24-1A-A2		1.G FE	21,907,895	22,074,000	22,212,737	21,951,184		30,818			5.335	5.507	MON	19,627	1,177,648	07/12/2024	07/27/2054	22,172,137	100.0
30332Y-AA-9	FIP MASTER FUNDING LLC FI_23-1		1.C FE	6,289,693	6,731,755	6,822,601	6,460,382		86,785			5.700	7.352	MON	17,054	383,710	04/16/2024	10/15/2053	8,469,779	99.2
30332Y-AA-9	FIP MASTER FUNDING LLC FI_23-1	0	1.C FE	1,638,490	1,756,715	1,780,422	1,684,231		23,170			5.700	7.393	MON	4,450	100,133	10/12/2023	10/15/2053	8,469,779	99.2
30332Y-AC-5	FIP MASTER FUNDING LLC FI_24-1		1.A FE	10,763,278	10,767,500	10,818,455	10,764,489		992			4.880	4.888	MON	23,354	525,454	10/01/2024	10/15/2054	10,704,607	98.9
30332Y-AD-3	FIP MASTER FUNDING LLC FI_24-1		1.C FE	3,189,846	3,190,370	3,166,270	3,190,061		168			5.130	5.133	MON	7,274	163,666	10/01/2024	10/15/2054	3,172,393	98.9
30332Y-AG-6	FIP MASTER FUNDING LLC FI_25-1		1.A FE	13,133,545	13,135,197	13,168,565	13,133,650		93			5.160	5.162	MON	30,123	112,963	10/09/2025	10/15/2055	12,907,162	100.0
30332Y-AG-6	FIP MASTER FUNDING LLC FI_25-1	0	1.A FE	151,621	151,640	152,025	151,622		1			5.160	5.162	MON	348	1,304	10/09/2025	10/15/2055	12,907,162	100.0
30332Y-AJ-0	FIP MASTER FUNDING LLC FI_25-1		1.C FE	5,355,628	5,358,397	5,361,331	5,355,715		83			5.300	5.309	MON	12,622	47,333	10/09/2025	10/15/2055	5,186,808	100.0
30332Y-AJ-0	FIP MASTER FUNDING LLC FI_25-1	0	1.C FE	99,899	99,950	100,005	99,900		2			5.300	5.309	MON	235	883	10/09/2025	10/15/2055	5,186,808	100.0
33767T-AA-8	FIRSTKEY HOMES TRUST FKH_2021-SFR2		1.A FE	7,639,937	7,640,172	7,488,608	7,639,937		16			1.376	1.303	MON	8,761	105,129	08/11/2021	09/17/2038	7,648,932	100.0
33767T-AC-4	FIRSTKEY HOMES TRUST FKH_2021-SFR2		1.D FE	13,899,730	13,900,000	13,610,755	13,899,730					1.607	1.519	MON	18,614	223,373	08/11/2021	09/17/2038	13,918,614	100.0
33767T-AE-0	FIRSTKEY HOMES TRUST FKH_2021-SFR2		1.G FE	7,799,747	7,800,000	7,633,348	7,799,747					1.707	1.615	MON	11,096	133,146	08/11/2021	09/17/2038	7,811,096	100.0
33767W-AA-1	FIRSTKEY HOMES TRUST FKH_2021-SFR1		1.A FE	17,235,188	17,235,290	16,946,836	17,235,188		9			1.538	1.442	MON	22,090	265,079	06/29/2021	08/19/2038	17,257,380	100.0
33767W-AC-7	FIRSTKEY HOMES TRUST FKH_2021-SFR1		1.A FE	6,524,751	6,525,000	6,412,092	6,524,751					1.788	1.681	MON	9,722	116,667	06/29/2021	08/19/2038	6,534,722	100.0
33767W-AE-3	FIRSTKEY HOMES TRUST FKH_2021-SFR1		1.B FE	5,219,750	5,220,000	5,123,227	5,219,750					1.888	1.776	MON	8,213	98,554	06/29/2021	08/19/2038	5,228,213	100.0
33938M-A@-8	FLEXENTIAL ISSUER LLC FLX_22-2		1.G FE	9,627,918	9,750,000	10,192,646	9,674,231		16,210			7.000	7.225	MON	11,375	682,500	12/20/2022	12/25/2052	11,692,813	100.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
33938M-A@-8	FLEXENTIAL ISSUER LLC FLX_22-2	0	1.G FE	1,851,523	1,875,000	1,960,124	1,860,429		3,117			7.000	7.225	MON	2,188	131,250	12/20/2022	12/25/2052	11,692,813	100.0
33938M-AA-7	FLEXENTIAL ISSUER LLC FLX_21-1		1.G FE	4,323,939	4,569,051	4,502,946	4,487,051		190,608			3.250	5.179	MON	2,475	148,494	08/11/2023	11/27/2051	5,910,914	100.0
33938M-AA-7	FLEXENTIAL ISSUER LLC FLX_21-1	0	1.G FE	1,301,942	1,325,897	1,306,714	1,318,952		15,191			3.250	3.810	MON	718	43,092	08/11/2023	11/27/2051	5,910,914	100.0
33938M-AK-5	FLEXENTIAL ISSUER LLC FLX_25-1		1.G FE	15,176,511	15,300,000	15,234,342	15,178,448		1,938			6.030	6.221	MON	15,377	110,198	11/04/2025	10/25/2060	15,331,656	100.0
33938M-AK-5	FLEXENTIAL ISSUER LLC FLX_25-1	0	1.G FE	178,547	180,000	179,228	178,570		23			6.030	6.221	MON	181	1,296	11/04/2025	10/25/2060	15,331,656	100.0
35563C-AJ-7	FMMH BONDS RESEC TRUST_15-R1		1.B	19,470,944	18,410,369	15,928,949	18,418,486		(966,217)			4.304	4.300	MON	13,207	793,992	07/26/2019	10/25/2052	55,189	0.4
35563C-AJ-7	FMMH BONDS RESEC TRUST_15-R1	0	1.B	3,721,869	3,502,460	3,030,386	3,503,788		(200,147)			4.304	4.301	MON	2,513	151,052	07/26/2019	10/25/2052	55,189	0.4
35563C-AS-7	FMMHR BONDS RESEC TRUST_15-R1		1.B YE	46,567,220	45,146,804	42,246,975	45,155,664		(778,548)			4.447	4.444	MON	33,460	2,013,822	03/06/2019	11/25/2052	16,306	0.1
35563C-AS-7	FMMHR BONDS RESEC TRUST_15-R1	0	1.B YE	2,505,946	2,386,615	2,233,320	2,387,406		(83,950)			4.447	4.443	MON	1,769	106,458	03/06/2019	11/25/2052	16,306	0.1
35910E-AK-0	FYBR 2024-1		1.F FE	4,338,446	4,340,000	4,475,675	4,338,925		334			6.190	6.195	MON	8,209	268,646	06/06/2024	06/22/2054	4,362,387	100.0
361528-AA-0	GBX LEASING GBXL_2022-1		1.C FE	22,718,886	22,729,824	21,590,191	22,731,604					2.870	2.867	MON	19,933	651,526	02/01/2022	02/20/2052	10,100,304	84.4
361528-AA-0	GBX LEASING GBXL_2022-1	0	1.C FE	683,275	683,604	649,329	683,657					2.870	2.867	MON	599	19,595	02/01/2022	02/20/2052	10,100,304	84.4
36166V-AA-3	GCI FUNDING I LLC GCI_2020		1.F FE	8,300,181	8,464,279	8,118,600	8,331,440		16,248			2.820	3.441	MON	8,619	238,693	01/06/2022	10/18/2045	92,037	1.0
36166V-AA-3	GCI FUNDING I LLC GCI_2020	0	1.F FE	691,966	701,460	672,812	693,784		940			2.820	3.250	MON	714	19,781	01/06/2022	10/18/2045	92,037	1.0
36166V-AE-5	GCI FUNDING I LLC GCI_21-1		1.F FE	8,289,454	8,393,277	7,880,925	8,306,631		5,926			2.380	2.708	MON	7,214	199,760	01/23/2023	06/18/2046	79,330	0.9
36166V-AE-5	GCI FUNDING I LLC GCI_21-1	0	1.F FE	461,354	492,846	462,761	465,350		1,828			2.380	4.253	MON	424	11,730	01/23/2023	06/18/2046	79,330	0.9
36173X-AA-0	GGAMMT_25-1A-A		1.G FE	17,819,396	17,820,000	17,942,106	17,819,673		277			5.923	5.923	MON	46,910	131,935	10/17/2025	09/30/2060	124,516	100.0
36173X-AA-0	GGAMMT_25-1A-A	0	1.G FE	254,991	255,000	256,747	254,995		4			5.923	5.923	MON	671	1,888	10/17/2025	09/30/2060	124,516	100.0
36185P-AA-3	GMAC COMMERCIAL MORTGAGE ASSET CORPORATI		2.C FE	23,399,622	23,223,853	22,906,863	23,395,761		(12,133)			5.550	5.395	MON	107,410	1,289,351	10/16/2015	08/10/2038	431,249	1.8
361862-AA-3	GMAC COMMERCIAL MORTGAGE ASSET		1.D FE	6,029,586	5,909,815	6,146,893	5,986,047		(2,463)			6.310	6.055	MON	21,753	372,909	05/18/2004	04/10/2037	61,905	1.0
361863-AA-1	GMAC COMMERCIAL MORTGAGE ASSET		1.G YE	11,775,662	11,547,172	11,952,545	11,750,316		(4,956)			6.033	5.785	MON	40,637	696,641	04/30/2010	08/10/2042	94,606	0.8
36186E-AA-7	GMAC COMMERCIAL MORTGAGE ASSET CORPORATI		1.E FE	19,059,568	18,889,752	19,517,709	19,038,404		(3,289)			6.240	6.123	MON	68,759	1,178,721	09/16/2003	10/10/2041	161,442	0.8
36186T-AA-4	GMAC COMMERCIAL MORTGAGE ASSET CORPORATI		2.C FE	14,594,874	14,286,853	14,466,029	14,551,465		(7,186)			6.045	5.758	MON	50,379	863,640	10/01/2015	11/10/2040	125,233	0.8
36186T-AA-4	GMAC COMMERCIAL MORTGAGE ASSET CORPORATI	0	2.C FE	1,300,248	1,226,649	1,242,033	1,300,141		(2,144)			6.045	5.146	MON	4,325	74,151	10/01/2015	11/10/2040	125,233	0.8
36186U-AA-1	GMAC COMMERCIAL MORTGAGE ASSET		1.F Z	5,463,374	5,356,775	5,413,021	5,454,840		(4,277)			5.633	5.237	MON	15,087	301,747	12/16/2004	12/13/2035	41,461	1.1
36186W-AA-7	GMAC COMMERCIAL MORTGAGE ASSET		1.F Z	2,506,858	2,512,435	2,319,441	2,508,948		119			5.247	5.261	MON	7,690	131,827	08/15/2005	10/10/2050	30,920	0.6
36186W-AA-7	GMAC COMMERCIAL MORTGAGE ASSET	0	1.F Z	3,760,974	3,768,653	3,479,162	3,763,424		179			5.247	5.261	MON	11,535	197,741	04/30/2010	10/10/2050	30,920	0.6
36186Y-AA-3	GMAC COMMERCIAL MORTGAGE ASSET		1.F Z	9,531,824	9,211,005	9,195,614	9,509,289		(12,315)			5.490	4.740	MON	29,498	505,684	01/28/2005	02/10/2035	108,524	1.1
36186Y-AF-2	GMAC COMMERCIAL MORTGAGE ASSET		2.B YE	10,591,877	10,655,073	10,064,885	10,605,954		1,080			6.107	6.154	MON	37,958	650,705	07/27/2007	08/10/2052	68,243	0.6
37556T-AA-4	GHOST 2025-1A		1.F FE	27,441,363	27,442,513	27,869,047	27,444,183		496			5.789	5.788	MON	70,607	1,257,679	02/19/2025	03/15/2050	15,056,654	53.5
37959P-AA-5	GLOBAL SC FINANCE SRL SEACO_20-1A		1.F FE	9,657,077	9,657,533	9,274,638	9,665,001					2.170	2.171	MON	8,150	209,568	09/02/2020	10/17/2040	13,436	0.5
37959P-AA-5	GLOBAL SC FINANCE SRL SEACO_20-1A	0	1.F FE	545,835	545,861	524,219	546,283					2.170	2.171	MON	461	11,845	09/02/2020	10/17/2040	13,436	0.5
37959P-AB-3	GLOBAL SC FINANCE SRL SEACO_20-1A		2.A FE	1,050,023	1,049,718	1,014,984	1,050,965		(94)			3.550	3.528	MON	1,449	37,265	09/08/2020	10/17/2040	1,944	0.5
37959P-AC-1	GLOBAL SC FINANCE SRL SEACO_20-2A		1.F FE	10,838,699	10,842,806	10,419,887	10,848,669					2.260	2.229	MON	9,530	245,047	09/23/2020	11/19/2040	28,515	0.1
37959P-AC-1	GLOBAL SC FINANCE SRL SEACO_20-2A	0	1.F FE	914,107	914,454	878,786	914,948					2.260	2.229	MON	804	20,667	09/23/2020	11/19/2040	28,515	0.1
37959P-AD-9	GLOBAL SC FINANCE SRL SEACO_20-2A		2.A FE	522,383	522,525	502,753	522,978					3.320	3.326	MON	675	17,348	09/23/2020	11/19/2040	1,149	0.1
37959P-AE-7	GLOBAL SC FINANCE SRL SEACO_21-1A		1.F FE	21,762,981	22,069,905	20,646,595	21,762,981		48,539			1.860	2.444	MON	15,964	410,500	03/08/2021	04/17/2041	646,623	0.2
37959P-AE-7	GLOBAL SC FINANCE SRL SEACO_21-1A	0	1.F FE	402,087	407,758	381,461	402,087		897			1.860	2.444	MON	295	7,584	03/08/2021	04/17/2041	646,623	0.2
37959P-AG-2	GLOBAL SC FINANCE SRL SEACO_21-2		1.F FE	21,926,000	21,926,965	20,646,364	21,938,480					1.950	1.951	MON	16,628	427,576	07/27/2021	08/19/2041	97,087	0.2
37959P-AG-2	GLOBAL SC FINANCE SRL SEACO_21-2	0	1.F FE	4,766,522	4,766,731	4,488,340	4,769,235					1.950	1.951	MON	3,615	92,951	07/27/2021	08/19/2041	97,087	0.2
37961A-AA-4	GLOBAL CONTAINER ASSET LTD GCA_22-1A	0	1.F FE	1,045,744	1,045,767	1,012,455	1,046,004					3.208	3.198	MON	2,423	33,548	02/08/2022	01/05/2037	350,860	1.0
37961A-AA-4	GLOBAL CONTAINER ASSET LTD GCA_22-1A		1.F FE	35,381,012	35,381,769	34,254,722	35,389,815					3.208	3.198	MON	81,976	1,135,047	02/08/2022	01/05/2037	350,860	1.0
37961A-AB-2	GLOBAL CONTAINER ASSET LTD GCA_22-1A		2.B FE	6,274,437	6,274,599	6,024,680	6,276,271					3.750	3.738	MON	16,994	235,298	02/08/2022	01/05/2037	34,786	1.0
37961A-AB-2	GLOBAL CONTAINER ASSET LTD GCA_22-1A	0	2.B FE	174,290	174,294	167,352	174,341					3.750	3.738	MON	472	6,536	02/08/2022	01/05/2037	34,786	1.0
38011X-AA-2	GMAC COMMERCIAL MORTGAGE ASSET CORP		1.F Z	10,518,998	10,097,707	10,232,408	10,371,345		(9,921)			6.285	5.731	MON	37,021	634,641	04/30/2010	09/10/2036	105,826	1.1
38011Y-AA-0	GMAC COMMERCIAL MORTGAGE ASSET		2.B YE	10,443,199	10,231,139	10,562,106	10,386,758		(3,304)			6.230	6.032	MON	37,182	637,400	04/30/2010	07/10/2044	80,122	0.8
40496*-AA-5	HLB LLC HLB_24-1		1.D Z	15,243,328	15,368,605	15,397,723	15,368,605					4.973	5.277	FMAN	65,810	903,748	09/09/2024	08/28/2029	6,813,345	88.3

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
40496*-AB-3	HLB LLC HLB_24-1		1.G Z	10,162,216	10,245,734	10,157,333	10,245,734					5.173	5.490	FMAN	45,638	640,105	09/09/2024	08/28/2029	4,548,713	88.3
40496*-AC-1	HLB LLC HLB_24-1		1.D Z	4,697,841	4,953,194	4,899,446	4,892,646		258,617			2.400	11.221	FMAN	13,539	131,435	09/09/2024	04/24/2026	4,982,913	77.5
40496*-AD-9	HLB LLC HLB_24-1		1.G Z	3,131,894	3,302,130	3,274,143	3,261,748		171,207			3.495	12.319	FMAN	13,144	106,105	09/09/2024	04/24/2026	3,300,982	77.5
40496*-AE-7	HLB LLC HLB_24-1		1.F Z	2,936,689	2,922,182	2,931,615	2,936,689		(6,609)			6.249	5.731	FMAN	24,346	198,701	09/18/2024	08/16/2027	437,001	11.6
40496*-AF-4	HLB LLC HLB_24-1		2.A Z	1,957,793	1,948,121	1,952,897	1,957,793		(4,407)			6.249	5.731	FMAN	16,231	142,297	09/18/2024	08/16/2027	291,334	11.6
40496*-AG-2	HLB LLC HLB_24-1		1.F Z	3,296,543	3,276,825	3,289,417	3,296,543		(7,963)			6.127	5.602	FMAN	28,998	226,978	09/18/2024	11/09/2027	430,638	10.5
40496*-AH-0	HLB LLC HLB_24-1		2.A Z	2,197,696	2,184,550	2,191,036	2,197,696		(5,308)			6.877	6.356	FMAN	21,699	163,124	09/18/2024	11/09/2027	287,622	10.5
40496*-AJ-6	HLB LLC HLB_24-1		1.D Z	1,342,190	1,344,399	1,362,220	1,344,540		1,122			5.221	5.282	JAJO	13,649	79,275	09/25/2024	07/18/2029	727,966	50.2
40496*-AK-3	HLB LLC HLB_24-1		1.F Z	894,794	896,266	909,856	896,367		686			5.596	5.663	JAJO	9,753	54,558	09/25/2024	07/18/2029	485,760	50.2
40496*-AL-1	HLB LLC HLB_24-1		1.D Z	1,430,722	1,432,792	1,453,131	1,433,337					5.219	5.271	JAJO	14,748	84,528	09/25/2024	01/17/2030	727,924	47.3
40496*-AM-9	HLB LLC HLB_24-1		1.F Z	953,815	955,195	970,773	955,577					5.594	5.652	JAJO	10,538	58,173	09/25/2024	01/17/2030	485,732	47.3
40496*-AN-7	HLB LLC HLB_24-1		1.D Z	1,366,511	1,370,461	1,383,749	1,370,103		2,572			5.170	5.253	JAJO	12,989	80,514	09/25/2024	01/24/2028	1,043,751	70.4
40496*-AP-2	HLB LLC HLB_24-1		1.F Z	911,007	913,641	922,908	913,546		1,786			5.545	5.622	JAJO	9,287	55,436	09/25/2024	01/24/2028	696,478	70.4
42806M-DM-8	HERTZ VEHICLE FINANCING III LLC HERTZ_25		1.F FE	9,976,563	10,000,000	9,985,387	9,976,842		280			4.870	4.949	MON	8,117	27,056	12/15/2025	05/28/2030	1,673,431	100.0
42806M-DQ-9	HERTZ VEHICLE FINANCING III LLC HERTZ_25		1.A FE	10,018,750	10,000,000	10,050,366	10,018,638		(112)			4.890	4.849	MON	8,150	27,167	12/17/2025	05/25/2032	1,673,458	100.0
42806M-DR-7	HERTZ VEHICLE FINANCING III LLC HERTZ_25		1.F FE	7,205,820	7,250,000	7,215,112	7,206,127		307			5.140	5.274	MON	6,211	20,703	12/15/2025	05/25/2032	1,213,509	100.0
437300-AA-4	HOME PARTNERS OF AMERICA TRUST HPA_21-1		1.A FE	12,749,841	12,749,950	11,619,896	12,749,841		6			1.698	1.691	MON	18,041	216,494	07/09/2021	09/19/2041	13,226,721	100.0
437300-AA-4	HOME PARTNERS OF AMERICA TRUST HPA_21-1	0	1.A FE	916,156	916,164	834,963	916,156					1.698	1.691	MON	1,296	15,556	07/09/2021	09/19/2041	13,226,721	100.0
437300-AC-0	HOME PARTNERS OF AMERICA TRUST HPA_21-1		1.D FE	4,569,507	4,569,594	4,157,534	4,569,507		2			1.978	1.960	MON	7,532	90,387	07/09/2021	09/19/2041	4,740,595	100.0
437300-AC-0	HOME PARTNERS OF AMERICA TRUST HPA_21-1	0	1.D FE	326,393	326,400	296,967	326,393					1.978	1.960	MON	538	6,456	07/09/2021	09/19/2041	4,740,595	100.0
437300-AE-6	HOME PARTNERS OF AMERICA TRUST HPA_21-1		1.G FE	2,774,344	2,774,396	2,520,725	2,774,344		1			2.078	2.060	MON	4,804	57,652	07/09/2021	09/19/2041	2,697,460	100.0
437300-AE-6	HOME PARTNERS OF AMERICA TRUST HPA_21-1	0	1.G FE	163,197	163,200	148,278	163,197					2.078	2.060	MON	283	3,391	07/09/2021	09/19/2041	2,697,460	100.0
437301-AA-2	HOME PARTNERS OF AMERICA TRUST HPA_20-2		1.A FE	7,333,841	7,333,896	6,716,415	7,334,212					1.532	1.532	MON	9,363	112,355	10/29/2020	01/17/2041	7,529,952	100.0
437301-AA-2	HOME PARTNERS OF AMERICA TRUST HPA_20-2	0	1.A FE	435,058	435,062	398,431	435,080					1.532	1.532	MON	555	6,665	10/29/2020	01/17/2041	7,529,952	100.0
437301-AB-0	HOME PARTNERS OF AMERICA TRUST HPA_20-2		1.B FE	5,470,625	5,470,744	5,062,511	5,470,805					1.982	1.982	MON	9,036	108,430	10/29/2020	01/17/2041	5,337,448	100.0
437301-AB-0	HOME PARTNERS OF AMERICA TRUST HPA_20-2	0	1.B FE	284,188	284,195	262,988	284,198					1.982	1.982	MON	469	5,633	10/29/2020	01/17/2041	5,337,448	100.0
437301-AC-8	HOME PARTNERS OF AMERICA TRUST HPA_20-2		1.E FE	1,491,993	1,492,021	1,378,976	1,492,044					2.082	2.082	MON	2,589	31,064	10/29/2020	01/17/2041	1,423,438	100.0
437301-AC-8	HOME PARTNERS OF AMERICA TRUST HPA_20-2	0	1.E FE	71,047	71,049	65,666	71,050					2.082	2.082	MON	123	1,479	10/29/2020	01/17/2041	1,423,438	100.0
44148H-AA-1	HOTWIRE COMMUNICATIONS HWIRE_23-1		1.F FE	5,477,000	5,477,000	5,527,701	5,477,000					5.687	5.687	MON	9,517	311,477	05/16/2023	05/20/2053	7,558,653	100.0
44148H-AA-1	HOTWIRE COMMUNICATIONS HWIRE_23-1	0	1.F FE	2,046,000	2,046,000	2,064,940	2,046,000					5.687	5.687	MON	3,555	116,356	05/16/2023	05/20/2053	7,558,653	100.0
44148J-AA-7	HOTWIRE COMMUNICATIONS HWIRE_2021-1		1.F FE	7,400,000	7,400,000	7,247,856	7,400,000					2.311	2.311	MON	5,225	171,014	11/09/2021	11/20/2051	10,620,414	100.0
44148J-AA-7	HOTWIRE COMMUNICATIONS HWIRE_2021-1	0	1.F FE	3,200,000	3,200,000	3,134,208	3,200,000					2.311	2.311	MON	2,260	73,952	11/09/2021	11/20/2051	10,620,414	100.0
44148J-AH-2	HWIRE 2024-1A		1.F FE	2,500,000	2,500,000	2,542,749	2,500,000					5.893	5.893	MON	4,502	147,325	05/22/2024	06/22/2054	2,512,277	100.0
46651N-AA-2	JOL AIR_19-1		1.F FE	9,929,248	9,929,261	9,881,720	9,937,238					3.967	3.967	MON	17,506	393,894	05/17/2019	04/15/2044	9,628	0.4
46651N-AA-2	JOL AIR_19-1	0	1.F FE	1,621,102	1,621,104	1,613,342	1,622,406					3.967	3.967	MON	2,858	64,309	05/17/2019	04/15/2044	9,628	0.4
46651N-AB-0	JOL AIR_19-1		2.B FE	1,754,647	1,754,690	1,747,713	1,757,167					4.948	4.949	MON	3,859	86,822	05/17/2019	04/15/2044	111,947	12.8
46651N-AB-0	JOL AIR_19-1	0	2.B FE	286,095	286,102	284,964	286,506					4.948	4.949	MON	629	14,156	05/17/2019	04/15/2044	111,947	12.8
46658F-AB-0	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	585,316	585,316	584,796	585,316					6.360	6.433	JAJO	7,238	40,826	08/16/2024	04/23/2028	63,675	9.1
46658F-AC-8	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	528,078	528,078	527,665	528,078					6.195	6.269	MJSD	909	38,270	08/16/2024	12/20/2027	63,331	10.7
46658F-AD-6	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	2,008,463	2,008,463	1,968,488	2,008,463					6.360	6.447	JAJO	24,837	140,091	08/16/2024	07/23/2036	64,042	3.1
46658F-AE-4	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	2,395,271	2,395,271	2,332,417	2,395,271					6.195	6.280	MJSD	4,122	165,739	08/16/2024	06/20/2036	470,185	19.1
46658F-AF-1	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	2,407,899	2,407,899	2,345,311	2,407,899					6.322	6.414	FMAN	14,378	166,522	08/16/2024	05/31/2036	489,949	19.8
46658F-AG-9	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	2,522,993	2,522,993	2,484,733	2,522,993					6.322	6.414	FMAN	15,065	174,482	08/16/2024	05/31/2036	528,973	20.4
46658F-AH-7	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	2,417,960	2,417,960	2,351,746	2,417,960					6.322	6.414	FMAN	14,438	167,218	08/16/2024	05/31/2036	576,519	23.2
46658F-AJ-3	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	944,880	944,880	947,266	944,880					6.322	6.412	FMAN	5,642	65,345	08/16/2024	11/30/2029	63,567	6.3
46658F-AK-0	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	751,792	751,792	755,740	751,792					6.353	6.400	FMAN	6,368	52,168	11/14/2024	05/14/2029	60,229	7.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
46658F-AL-8	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	933,963	933,963	939,455	933,963					6.353	6.404	FMAN	7,911	64,809	11/14/2024	11/14/2029	66,435	6.3
46658F-AM-6	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	1,069,320	1,069,320	1,075,818	1,069,320					6.353	6.407	FMAN	9,058	74,201	11/14/2024	02/14/2030	72,076	6.1
46658F-AN-4	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	989,410	989,410	995,597	989,410					6.353	6.408	FMAN	8,381	68,656	11/14/2024	05/14/2030	63,434	5.8
46658F-AP-9	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	1,278,038	1,278,038	1,275,835	1,278,038					6.353	6.428	FMAN	10,826	88,685	11/14/2024	08/14/2036	40,819	3.1
46658F-AQ-7	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	1,627,151	1,627,151	1,613,742	1,627,151					6.353	6.430	FMAN	13,783	112,910	11/14/2024	11/14/2036	379,838	22.5
46658F-AR-5	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	903,326	903,326	908,637	903,326					6.353	6.404	FMAN	7,652	62,683	11/14/2024	11/14/2029	64,255	6.3
46658F-AS-3	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	1,623,260	1,623,260	1,609,891	1,623,260					6.353	6.430	FMAN	13,750	112,640	11/14/2024	11/14/2036	382,519	22.7
46658F-AT-1	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	1,285,172	1,285,172	1,281,898	1,285,172					6.353	6.428	FMAN	10,886	89,180	11/14/2024	11/14/2036	40,387	3.0
46658F-AU-8	JBLU UT LENDING LLC JETBLUE_24-1		2.A PL	1,956,150	1,956,150	1,951,167	1,956,150					6.353	6.428	FMAN	16,570	135,740	11/14/2024	11/14/2036	61,473	3.0
55037L-AA-2	LUNRR_20-1A-A		1.F FE	4,129,198	4,129,241	4,061,953	4,133,078					3.376	3.328	MON	6,196	139,403	02/18/2020	02/15/2045	29,353	0.9
55037L-AA-2	LUNRR_20-1A-A	0	1.F FE	169,527	169,529	166,766	169,686					3.376	3.328	MON	254	5,723	02/18/2020	02/15/2045	29,353	0.9
59170J-AR-9	MNET 2025-1A		1.G FE	25,388,640	25,850,000	26,981,842	25,402,775		14,135			6.010	6.255	MON	47,471	659,734	05/15/2025	07/20/2055	422,426	100.0
59170J-AX-6	MNET 2025-2A		1.G FE	26,442,800	26,445,000	26,825,554	26,443,278		478			5.400	5.402	MON	43,634	499,811	07/31/2025	08/20/2055	25,142,635	100.0
59170J-AX-6	MNET 2025-2A	0	1.G FE	184,985	185,000	187,662	184,988		3			5.400	5.402	MON	305	3,497	07/31/2025	08/20/2055	25,142,635	100.0
59170J-AZ-1	MNET 2025-2A		2.B FE	10,746,536	10,750,000	10,838,091	10,746,911		374			5.590	5.597	MON	18,362	210,324	07/31/2025	08/20/2055	10,222,399	100.0
59170J-AZ-1	MNET 2025-2A	0	2.B FE	74,976	75,000	75,615	74,978		3			5.590	5.597	MON	128	1,467	07/31/2025	08/20/2055	10,222,399	100.0
59170J-BB-3	MNET 2025-2A		3.C FE	4,313,259	4,313,999	4,434,722	4,313,419		160			7.830	7.833	MON	10,321	118,225	07/31/2025	08/20/2055	4,106,286	100.0
59170J-BD-9	METRONET INFRASTRUCTURE ISSUER LLC MNET_		1.G FE	17,349,924	17,350,000	17,396,227	17,349,924					5.163	5.163	MON	27,371	22,395	12/04/2025	12/20/2055	16,721,637	100.0
59170J-BD-9	METRONET INFRASTRUCTURE ISSUER LLC MNET_	0	1.G FE	199,999	200,000	200,533	199,999					5.163	5.163	MON	316	258	12/04/2025	12/20/2055	16,721,637	100.0
59170J-BF-4	METRONET INFRASTRUCTURE ISSUER LLC MNET_		2.B FE	13,879,921	13,880,000	13,862,171	13,879,953		32			5.603	5.603	MON	23,763	19,442	12/04/2025	12/20/2055	13,382,193	100.0
59170J-BF-4	METRONET INFRASTRUCTURE ISSUER LLC MNET_	0	2.B FE	159,999	160,000	159,794	159,999					5.603	5.603	MON	274	224	12/04/2025	12/20/2055	13,382,193	100.0
59170J-BH-0	METRONET INFRASTRUCTURE ISSUER LLC MNET_		3.C FE	5,214,851	5,215,000	5,254,503	5,214,870		19			7.112	7.112	MON	11,333	9,272	12/04/2025	12/20/2055	5,024,604	100.0
59524E-AB-8	MID-ATLANTIC MILITARY CO		1.E FE	20,882,994	20,486,531	18,991,795	20,792,798		(14,779)			5.240	5.085	FA	447,289	1,073,494	05/25/2016	08/01/2050	590,515	3.1
62946A-AC-8	NPRL_17-1A-A1		1.G FE	1,616,489	1,616,504	1,567,220	1,618,508					3.372	3.372	MON	1,666	54,508	11/10/2017	10/21/2047	59,248	3.7
62946A-AC-8	NPRL_17-1A-A1	0	1.G FE	121,999	122,000	118,281	122,152					3.372	3.372	MON	126	4,114	11/10/2017	10/21/2047	59,248	3.7
62954J-AA-2	NPRL_19-1A		1.F FE	673,233	673,239	666,937	676,560					2.574	2.574	MON	529	17,329	08/22/2019	09/20/2049	52,077	4.2
67181D-AJ-0	OAK STREET INVESTMENT GRADE NET LEASE FU		1.C FE	3,388,680	3,389,909	3,089,322	3,390,372		80			2.380	2.366	MON	2,465	80,680	11/19/2021	11/20/2051	4,873,682	99.3
67181D-AJ-0	OAK STREET INVESTMENT GRADE NET LEASE FU	0	1.C FE	1,497,324	1,497,867	1,365,049	1,498,071		35			2.380	2.366	MON	1,089	35,649	11/19/2021	11/20/2051	4,873,682	99.3
67181D-AK-7	OAK STREET INVESTMENT GRADE NET LEASE FU		1.C FE	3,998,072	3,998,201	3,411,861	3,999,537					2.630	2.618	MON	3,213	105,153	11/19/2021	11/20/2051	5,663,037	98.2
67181D-AK-7	OAK STREET INVESTMENT GRADE NET LEASE FU	0	1.C FE	1,741,096	1,741,152	1,485,810	1,741,734					2.630	2.618	MON	1,399	45,792	11/19/2021	11/20/2051	5,663,037	98.2
67190A-AA-4	OAKIG_21-1A-A1		1.C FE	1,988,299	1,988,608	1,813,380	1,988,866		2			1.480	1.384	MON	899	29,431	01/20/2021	01/20/2051	1,682,324	99.7
67190A-AA-4	OAKIG_21-1A-A1	0	1.C FE	76,887	76,899	70,123	76,909					1.480	1.384	MON	35	1,138	01/20/2021	01/20/2051	1,682,324	99.7
69291V-AA-2	PKAIR 2024-1		1.A FE	4,718,694	4,718,694	4,766,734	4,718,694					5.450	5.531	MON	12,144	286,029	06/20/2024	09/15/2039	2,022,975	40.4
74333F-AA-7	PROGRESS RESIDENTIAL MASTER TRUST PROG_2		1.A FE	11,909,473	11,909,938	11,753,848	11,909,473		19			1.427	1.332	MON	14,163	169,955	06/10/2021	07/19/2038	11,924,101	100.0
74333F-AB-5	PROGRESS RESIDENTIAL MASTER TRUST PROG_2		1.A FE	4,567,383	4,567,500	4,506,813	4,567,383					1.658	1.544	MON	6,311	75,729	06/10/2021	07/19/2038	4,573,811	100.0
74333F-AC-3	PROGRESS RESIDENTIAL MASTER TRUST PROG_2		1.B FE	1,531,184	1,531,250	1,510,826	1,531,184					1.808	1.686	MON	2,307	27,685	06/10/2021	07/19/2038	1,533,557	100.0
74333H-AA-3	PROGRESS RESIDENTIAL TRUST PROG_21-SFR6		1.A FE	14,641,094	14,641,347	14,456,469	14,641,094		1			1.524	1.444	MON	18,595	223,134	06/25/2021	07/19/2038	14,659,941	100.0
74333H-AC-9	PROGRESS RESIDENTIAL TRUST PROG_21-SFR6		1.C FE	8,699,636	8,700,000	8,588,525	8,699,636					1.754	1.666	MON	12,717	152,598	06/25/2021	07/19/2038	8,712,717	100.0
74333H-AE-5	PROGRESS RESIDENTIAL TRUST PROG_21-SFR6		1.E FE	3,033,327	3,033,333	2,993,576	3,033,327					1.855	1.755	MON	4,689	56,268	06/25/2021	07/19/2038	3,038,022	100.0
74333P-AA-5	PROGRESS RESIDENTIAL TRUST PROG_21-SFR7		1.A FE	14,181,422	14,181,828	13,336,836	14,181,422		2			1.692	1.665	MON	19,996	239,956	07/22/2021	08/17/2040	14,201,824	100.0
74333P-AC-1	PROGRESS RESIDENTIAL TRUST PROG_21-SFR7		1.A FE	6,933,176	6,933,333	6,523,115	6,933,176					1.942	1.910	MON	11,220	134,645	07/22/2021	08/17/2040	6,944,553	100.0
74333P-AE-7	PROGRESS RESIDENTIAL TRUST PROG_21-SFR7		1.D FE	3,439,945	3,440,000	3,214,088	3,439,945					2.042	2.008	MON	5,854	70,245	07/22/2021	08/17/2040	3,445,854	100.0
74333T-AA-7	PROGRESS RESIDENTIAL MASTER TRUST PROG_2		1.A FE	25,325,392	25,326,595	24,934,546	25,325,392		12			1.510	1.439	MON	31,869	382,431	08/18/2021	10/19/2038	25,358,464	100.0
74333T-AC-3	PROGRESS RESIDENTIAL MASTER TRUST PROG_2		1.B FE	12,799,712	12,800,000	12,567,028	12,799,712					1.681	1.598	MON	17,931	215,168	08/18/2021	10/19/2038	12,817,931	100.0
74333T-AE-9	PROGRESS RESIDENTIAL MASTER TRUST PROG_2		1.C FE	8,499,595	8,500,000	8,351,204	8,499,595					1.931	1.838	MON	13,678	164,135	08/18/2021	10/19/2038	8,513,678	100.0
74333W-AA-0	PROGRESS RESIDENTIAL TRUST PROG_21-SFR10		1.A FE	1,433,810	1,433,864	1,364,413	1,433,810		5			2.393	2.358	MON	2,859	34,312	11/19/2021	12/19/2040	1,436,724	100.0

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
74333W-AC-6	PROGRESS RESIDENTIAL TRUST PROG_21-SFR10		1.A FE	7,491,673	7,491,878	7,136,501	7,491,673		19			2.722	2.682	MON	16,994	203,929	11/19/2021	12/19/2040	7,508,872	100.0
74333W-AE-2	PROGRESS RESIDENTIAL TRUST PROG_21-SFR10		1.B FE	1,810,449	1,810,537	1,722,721	1,810,449		8			2.871	2.829	MON	4,332	51,981	11/19/2021	12/19/2040	1,814,869	100.0
74334N-AA-9	PROGRESS RESIDENTIAL TRUST PROG_25-SFR1		1.A FE	8,278,999	9,063,683	8,702,341	8,402,903		126,693			3.400	5.331	MON	25,680	257,660	01/10/2025	02/20/2042	8,989,481	100.0
74334N-AC-5	PROGRESS RESIDENTIAL TRUST PROG_25-SFR1		1.D FE	4,021,860	4,400,000	4,217,167	4,082,453		60,593			3.650	5.567	MON	13,383	134,279	01/10/2025	02/20/2042	4,212,775	100.0
74334N-AE-1	PROGRESS RESIDENTIAL TRUST PROG_25-SFR1		1.G FE	817,151	900,000	855,519	830,394		13,243			3.650	5.714	MON	2,738	27,466	01/10/2025	02/20/2042	902,738	100.0
76134K-AA-2	VDCR_23-1A -A2A		1.G FE	1,818,488	2,000,000	1,994,372	1,893,158		34,652			5.000	7.178	MON	4,444	100,000	09/15/2023	09/15/2048	2,008,333	100.0
76134K-AH-7	VDCR_2024-1A		1.G FE	15,300,000	15,300,000	15,178,270	15,300,000					4.992	4.992	MON	33,946	763,776	09/10/2024	09/15/2049	15,363,648	100.0
78403D-AP-5	SBA TOWER TRUST		1.F FE	19,200,000	19,200,000	19,178,582	19,200,000					1.884	1.884	MON	16,077	360,723	07/08/2020	07/15/2050	18,375	0.1
78403D-AP-5	SBA TOWER TRUST	0	1.F FE	700,000	700,000	699,219	700,000					1.884	1.884	MON	586	13,151	07/08/2020	07/15/2050	18,375	0.1
78403D-AR-1	SBA TOWER TRUST		1.F FE	4,400,000	4,400,000	4,228,649	4,400,000					2.328	2.328	MON	4,553	102,147	07/08/2020	07/15/2052	27,440	0.6
78403D-AR-1	SBA TOWER TRUST	0	1.F FE	200,000	200,000	192,211	200,000					2.328	2.328	MON	207	4,643	07/08/2020	07/15/2052	27,440	0.6
78403D-AT-7	SBA TOWER TRUST SBAC_21-1		1.F FE	19,786,000	19,786,000	19,358,654	19,786,000					1.631	1.631	MON	14,343	321,813	04/29/2021	05/15/2051	19,812,892	100.0
78403D-AV-2	SBA TOWER TRUST SBATOW_21-2		1.F FE	5,520,000	5,520,000	5,347,729	5,520,000					1.840	1.840	MON	4,514	101,286	10/08/2021	10/16/2051	4,687,176	100.0
78403D-AV-2	SBA TOWER TRUST SBATOW_21-2	0	1.F FE	600,000	600,000	581,275	600,000					1.840	1.840	MON	491	11,009	10/08/2021	10/16/2051	4,687,176	100.0
78403D-AX-8	SBA TOWER TRUST SBAC_21-3		1.F FE	12,880,000	12,880,000	11,634,916	12,880,000					2.593	2.593	MON	14,843	333,051	10/08/2021	10/16/2056	10,943,596	100.0
78403D-AX-8	SBA TOWER TRUST SBAC_21-3	0	1.F FE	1,400,000	1,400,000	1,264,665	1,400,000					2.593	2.593	MON	1,613	36,201	10/08/2021	10/16/2056	10,943,596	100.0
78403D-AZ-3	SBA TOWER TRUST SBAC_22-1		1.F FE	15,500,000	15,500,000	15,871,861	15,500,000					6.599	6.599	MON	45,460	1,020,004	11/15/2022	11/15/2052	112,654	0.6
78403D-AZ-3	SBA TOWER TRUST SBAC_22-1	0	1.F FE	2,500,000	2,500,000	2,559,978	2,500,000					6.599	6.599	MON	7,332	164,517	11/15/2022	11/15/2052	112,654	0.6
78403D-BD-1	SBA TOWER TRUST SBATOW_24-1		1.F FE	44,550,000	44,550,000	44,854,236	44,550,000					4.831	4.831	MON	95,654	2,146,232	09/10/2024	10/15/2054	44,729,351	100.0
78449A-AA-0	SLAM LTD SLAM_21-1		1.F FE	15,678,018	15,678,529	14,967,707	15,682,308					2.434	2.435	MON	16,961	381,616	05/26/2021	06/15/2046	11,273,734	72.9
78449A-AA-0	SLAM LTD SLAM_21-1	0	1.F FE	552,558	552,576	527,523	552,709					2.434	2.435	MON	598	13,450	05/26/2021	06/15/2046	11,273,734	72.9
78487J-AA-4	SVC ABS LLC SVC_23-1A		1.A FE	1,135,495	1,183,000	1,169,236	1,154,216		12,045			5.150	6.378	MON	1,862	60,925	05/21/2024	02/20/2053	2,142,465	98.7
78487J-AA-4	SVC ABS LLC SVC_23-1A	0	1.A FE	941,372	974,003	962,671	958,519		6,534			5.150	5.948	MON	1,533	50,161	02/03/2023	02/20/2053	2,142,465	98.7
78487J-AB-2	SVC ABS LLC SVC_23-1A	0	1.C FE	507,127	541,140	530,680	524,930		6,764			5.550	7.069	MON	918	30,033	02/03/2023	02/20/2053	540,677	99.4
78520E-AB-2	SABEY DATA CENTERS SDCP_2021-1		1.F FE	16,041,000	16,041,000	15,805,879	16,041,000					1.881	1.881	MON	9,220	301,731	06/25/2021	06/20/2046	16,650,058	100.0
78520E-AB-2	SABEY DATA CENTERS SDCP_2021-1	0	1.F FE	1,167,000	1,167,000	1,149,895	1,167,000					1.881	1.881	MON	671	21,951	06/25/2021	06/20/2046	16,650,058	100.0
78520E-AC-0	SABEY DATA CENTERS SDCP_22-1		1.F FE	3,018,350	3,083,000	3,056,967	3,049,430		9,665			5.000	5.378	MON	4,710	154,150	07/01/2022	06/20/2047	4,784,854	100.0
78520E-AC-0	SABEY DATA CENTERS SDCP_22-1	0	1.F FE	1,646,729	1,682,000	1,667,797	1,663,685		5,273			5.000	5.378	MON	2,570	84,100	07/01/2022	06/20/2047	4,784,854	100.0
78520E-AE-6	SABEY DATA CENTERS SDCP_23-1		1.F FE	16,016,323	16,023,000	16,080,401	16,021,256		1,304			6.250	6.255	MON	30,599	1,001,437	04/18/2023	04/20/2048	16,616,972	96.7
78520E-AE-6	SABEY DATA CENTERS SDCP_23-1	0	1.F FE	1,077,551	1,078,000	1,081,862	1,077,883		88			6.250	6.255	MON	2,059	67,375	04/18/2023	04/20/2048	16,616,972	96.7
78520E-AG-1	SDCP 2024-1		1.F FE	1,808,302	1,830,000	1,850,150	1,809,331		626			6.000	6.126	MON	3,355	109,800	04/24/2024	04/20/2049	1,788,900	100.0
78520E-AH-9	SDCP 2025-1		1.F FE	21,375,000	21,375,000	21,830,005	21,375,000					5.733	5.733	MON	37,444	1,058,634	01/31/2025	02/22/2050	21,341,474	100.0
78520E-AJ-5	SABEY DATA CENTERS SDCP_25-2		1.F FE	16,545,000	16,545,000	17,009,913	16,545,000					5.966	5.966	MON	30,161	685,469	04/01/2025	04/20/2050	16,561,933	100.0
82321A-AA-5	SHENTEL ISSUER LLC SHENTL_25-1		1.G FE	5,717,713	5,720,000	5,777,229	5,717,819		107			5.640	5.648	MON	23,299		11/19/2025	12/20/2055	5,721,767	100.0
82321A-AA-5	SHENTEL ISSUER LLC SHENTL_25-1	0	1.G FE	64,974	65,000	65,650	64,975		1			5.640	5.648	MON	265		11/19/2025	12/20/2055	5,721,767	100.0
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT I LT		1.F FE	2,542,816	2,567,464	2,499,438	2,549,089		1,367			4.750	4.839	MON	5,420	121,955	10/09/2015	10/15/2042	977,895	35.8
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT I LT	0	1.F FE	1,169,696	1,181,033	1,149,741	1,172,581		629			4.750	4.839	MON	2,493	56,099	10/09/2015	10/15/2042	977,895	35.8
82667C-AA-3	SRL SRL_21-1		1.C FE	9,506,554	9,982,738	9,363,843	9,657,512		89,229			2.230	3.511	MON	8,657	222,615	08/21/2023	08/17/2051	6,757,189	84.5
82667C-AA-3	SRL SRL_21-1	0	1.C FE	722,560	722,908	678,090	722,821		35			2.230	2.235	MON	627	16,121	08/12/2021	08/17/2051	6,757,189	84.5
82667C-AC-9	SIGNAL RAIL I LLC SRL_24-1		1.C FE	4,560,162	4,562,558	4,716,955	4,560,902		408			5.670	5.678	MON	11,498	258,697	05/13/2024	05/18/2054	4,241,865	95.0
83438L-AA-9	SOLRR AIRCRAFT LLC SOLRR_21-1		1.E FE	3,274,337	3,274,407	3,124,425	3,275,484					2.636	2.636	MON	3,836	86,313	11/05/2021	10/15/2046	59,800	1.1
83438L-AA-9	SOLRR AIRCRAFT LLC SOLRR_21-1	0	1.E FE	1,440,708	1,440,739	1,374,747	1,441,213					2.636	2.636	MON	1,688	37,978	11/05/2021	10/15/2046	59,800	1.1
85236K-AE-2	STACK INFRASTRUCTURE ISSUER LLC SIDC_21-		1.G FE	30,500,000	30,500,000	30,275,901	30,500,000					1.877	1.877	MON	9,541	572,485	03/12/2021	03/26/2046	29,045,361	100.0
85236K-AE-2	STACK INFRASTRUCTURE ISSUER LLC SIDC_21-	0	1.G FE	1,000,000	1,000,000	992,653	1,000,000					1.877	1.877	MON	313	18,770	03/12/2021	03/26/2046	29,045,361	100.0
85236K-AM-4	SIDC_24-1A-A2	0	1.G FE	6,457,573	6,500,000	6,580,992	6,471,310		7,973			5.900	6.051	MON	6,392	383,500	03/15/2024	03/25/2049	6,531,958	100.0
85573L-AA-9	START LTD STARR_19-1		1.F FE	1,653,545	1,653,619	1,649,611	1,655,295					4.089	4.090	MON	3,005	67,617	04/12/2019	03/15/2044	1,997,019	91.4
85573L-AA-9	START LTD STARR_19-1	0	1.F FE	406,846	406,864	405,878	407,277					4.089	4.090	MON	739	16,637	04/12/2019	03/15/2044	1,997,019	91.4
86190B-AA-2	STORE MASTER FUNDING LLC STR_21-1A		1.A FE	11,586,371	12,469,967	11,657,101	11,946,896		185,914			2.120	3.780	MON	8,078	264,363	12/08/2023	06/20/2051	11,955,305	98.5

SCHEDULE D - PART 1 - SECTION 2

Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
86190B-AA-2	STORE MASTER FUNDING LLC STR_21-1A	0	1.A FE	254,060	254,150	237,583	254,122		12			2.120	2.125	MON	165	5,388	05/19/2021	06/20/2051	11,955,305	98.5
86190B-AC-8	STORE MASTER FUNDING LLC STR_21-1A		1.C FE	3,426,949	3,444,709	3,256,763	3,436,429		3,031			2.860	2.952	MON	3,010	98,519	09/12/2022	06/20/2051	2,925,130	98.5
86190B-AC-8	STORE MASTER FUNDING LLC STR_21-1A	0	1.C FE	97,703	97,750	92,417	97,735		7			2.860	2.866	MON	85	2,796	05/19/2021	06/20/2051	2,925,130	98.5
86212V-AB-0	STORE MASTER FUNDING LLC STR_16-		1.C FE	11,412,137	11,415,421	11,295,894	11,416,018					4.320	4.324	MON	15,068	493,146	03/22/2017	10/22/2046	10,834,914	94.8
86212V-AB-0	STORE MASTER FUNDING LLC STR_16-	0	1.C FE	903,119	903,379	893,920	903,426					4.320	4.324	MON	1,192	39,026	03/22/2017	10/22/2046	10,834,914	94.8
86212X-AC-4	STORE MASTER FUNDING LLC STR_19-1		1.C FE	1,647,897	1,648,291	1,620,617	1,648,291		28			3.320	3.320	MON	1,672	54,723	11/06/2019	11/22/2049	1,645,041	99.3
86212X-AF-7	STORE MASTER FUNDING LLC STR_23-1		1.A FE	8,142,248	8,143,437	8,185,872	8,143,471		228			6.190	6.190	MON	15,402	504,079	05/22/2023	06/20/2053	14,553,514	98.6
86212X-AF-7	STORE MASTER FUNDING LLC STR_23-1	0	1.A FE	6,513,798	6,514,750	6,548,698	6,514,777		182			6.190	6.190	MON	12,322	403,263	05/22/2023	06/20/2053	14,553,514	98.6
871044-AA-1	SWTCH 2024-1A		1.G FE	5,451,731	5,500,000	5,554,773	5,467,231		8,993			6.280	6.485	MON	5,757	345,400	03/07/2024	03/25/2054	6,735,063	100.0
871044-AA-1	SWTCH 2024-1A	0	1.G FE	1,189,469	1,200,000	1,211,950	1,192,850		1,962			6.280	6.485	MON	1,256	75,360	03/07/2024	03/25/2054	6,735,063	100.0
871044-AE-3	SWTCH 2024-2A		1.G FE	4,436,667	4,610,000	4,623,777	4,483,536		31,597			5.436	6.315	MON	4,177	250,600	06/06/2024	06/25/2054	4,630,883	100.0
871044-AL-7	SWITCH DATA CENTER SWTCH_25-1A		1.G FE	86,705,588	89,684,000	88,222,779	87,080,014		374,426			5.036	5.809	MON	75,275	3,012,834	08/12/2025	03/25/2055	89,662,712	100.0
871044-AS-2	SWITCH ABS ISSUER LLC SWTCH_25-2A		1.A FE	14,714,915	14,715,000	14,707,038	14,715,000		85			5.121	5.121	MON	12,559	144,431	10/08/2025	10/25/2055	14,913,372	100.0
871044-AS-2	SWITCH ABS ISSUER LLC SWTCH_25-2A	0	1.A FE	179,999	180,000	179,903	180,000		1			5.121	5.121	MON	154	1,767	10/08/2025	10/25/2055	14,913,372	100.0
872480-AA-6	TIF FUNDING II LLC TIF_20-1A		1.F FE	4,085,376	4,117,733	3,943,013	4,088,130		3,974			2.090	2.350	MON	2,630	86,061	07/21/2022	08/21/2045	74,684	1.6
872480-AA-6	TIF FUNDING II LLC TIF_20-1A	0	1.F FE	262,579	279,335	267,482	262,881		2,163			2.090	4.338	MON	178	5,838	07/21/2022	08/21/2045	74,684	1.6
87267C-AA-6	TRP_21-1		1.F FE	9,650,059	9,652,056	9,303,038	9,652,333		34			2.070	2.068	MON	7,770	199,798	05/04/2021	06/19/2051	8,059,913	89.3
87267C-AA-6	TRP_21-1	0	1.F FE	338,599	338,669	326,422	338,678		1			2.070	2.068	MON	273	7,010	05/04/2021	06/19/2051	8,059,913	89.3
87404L-AA-0	TLWND_19-1		2.A FE	2,223,833	2,223,842	2,203,236	2,225,411					3.967	3.967	MON	3,921	88,220	11/22/2019	12/15/2044	1,836,896	77.4
87407R-AA-4	TAL ADVANTAGE LLC TAL_20-1A		1.F FE	12,308,881	12,345,561	11,821,126	12,319,920		6,093			2.050	2.165	MON	7,733	253,084	06/28/2022	09/20/2045	295,104	1.3
87407R-AA-4	TAL ADVANTAGE LLC TAL_20-1A	0	1.F FE	919,288	936,990	897,187	919,988		3,325			2.050	3.076	MON	587	19,208	06/28/2022	09/20/2045	295,104	1.3
87407R-AC-0	TAL ADVANTAGE LLC TAL_20-1A		2.B FE	897,300	897,500	863,579	901,117					3.290	3.294	MON	902	29,528	09/09/2020	09/20/2045	19,850	1.3
87407R-AC-0	TAL ADVANTAGE LLC TAL_20-1A	0	2.B FE	44,865	44,875	43,179	45,056					3.290	3.294	MON	45	1,476	09/09/2020	09/20/2045	19,850	1.3
88035K-AC-3	TENET EQUITY FUNDING TENET_25-1		1.C FE	9,215,423	9,216,313	9,200,680	9,215,464		32			4.920	4.922	MON	13,855	62,978	10/15/2025	10/20/2055	8,948,336	100.0
88035K-AC-3	TENET EQUITY FUNDING TENET_25-1	0	1.C FE	99,950	99,960	99,790	99,951					4.920	4.922	MON	150	683	10/15/2025	10/20/2055	8,948,336	100.0
88315L-AE-8	TEXTAINER MARINE CONTAINERS VII LTD TMCL		1.F FE	39,628	39,634	38,409	39,681					2.730	2.734	MON	33	1,082	08/04/2020	08/21/2045	57,584	0.6
88315L-AE-8	TEXTAINER MARINE CONTAINERS VII LTD TMCL		1.F FE	1,069,943	1,070,125	1,037,042	1,071,386					2.730	2.734	MON	893	29,214	08/04/2020	08/21/2045	57,584	0.6
88315L-AG-3	TEXTAINER MARINE CONTAINERS LTD TCML_20-		1.F FE	9,715,057	9,717,950	9,228,231	9,723,895					2.100	2.074	MON	6,236	204,077	09/08/2020	09/20/2045	191,471	1.1
88315L-AG-3	TEXTAINER MARINE CONTAINERS LTD TCML_20-	0	1.F FE	534,328	534,487	507,553	534,814					2.100	2.074	MON	343	11,224	09/08/2020	09/20/2045	191,471	1.1
88315L-AH-1	TEXTAINER MARINE CONTAINERS LTD TCML_20-		2.A FE	1,215,297	1,215,433	1,161,637	1,216,716					3.340	3.342	MON	1,240	40,595	09/08/2020	09/20/2045	73,262	1.1
88315L-AH-1	TEXTAINER MARINE CONTAINERS LTD TCML_20-	0	2.A FE	48,612	48,617	46,465	48,669					3.340	3.342	MON	50	1,624	09/08/2020	09/20/2045	73,262	1.1
88315L-AJ-7	TEXTAINER MARINE CONTAINERS VII LTD TMCL		1.F FE	12,267,951	12,272,875	11,746,525	12,277,272					2.110	2.096	MON	7,913	258,958	09/15/2020	09/20/2045	184,163	1.6
88315L-AJ-7	TEXTAINER MARINE CONTAINERS VII LTD TMCL	0	1.F FE	783,061	783,375	749,778	783,656					2.110	2.096	MON	505	16,529	09/15/2020	09/20/2045	184,163	1.6
88315L-AK-4	TEXTAINER MARINE CONTAINERS VII LTD TMCL		2.B FE	1,462,007	1,462,300	1,386,711	1,463,435					3.350	3.353	MON	1,497	48,987	09/15/2020	09/20/2045	133,921	13.6
88315L-AK-4	TEXTAINER MARINE CONTAINERS VII LTD TMCL	0	2.B FE	104,429	104,450	99,051	104,531					3.350	3.353	MON	107	3,499	09/15/2020	09/20/2045	133,921	13.6
88315L-AL-2	TEXTAINER MARINE CONTAINERS VII LTD TMCL		1.F FE	11,383,059	11,386,533	10,720,633	11,387,925					1.680	1.674	MON	5,845	191,294	02/02/2021	02/20/2046	6,683,399	62.2
88315L-AL-2	TEXTAINER MARINE CONTAINERS VII LTD TMCL	0	1.F FE	484,386	484,533	456,197	484,593					1.680	1.674	MON	249	8,140	02/02/2021	02/20/2046	6,683,399	62.2
88315L-AQ-1	TEXTAINER MARINE CONTAINERS VII LTD TMCL		1.F FE	14,666,844	14,664,000	13,892,190	14,669,817					2.230	2.218	MON	9,992	327,007	03/24/2021	04/20/2046	207,139	0.6
88315L-AQ-1	TEXTAINER MARINE CONTAINERS VII LTD TMCL	0	1.F FE	501,431	501,333	474,947	501,532					2.230	2.218	MON	342	11,180	03/24/2021	04/20/2046	207,139	0.6
88315L-AS-7	TEXTAINER MARINE CONTAINERS LIMITED TMCL		1.F FE	12,933,769	12,936,000	11,603,940	12,939,674					1.940	1.932	MON	7,668	250,958	08/03/2021	08/20/2046	42,206	0.1
88315L-AS-7	TEXTAINER MARINE CONTAINERS LIMITED TMCL	0	1.F FE	1,319,772	1,320,000	1,184,076	1,320,375					1.940	1.932	MON	782	25,608	08/03/2021	08/20/2046	42,206	0.1
88316A-AA-9	TEXTAINER MARINE CONTAINERS VII TMCL_24-		1.C FE	18,306,080	18,313,250	18,407,424	18,312,414		240			5.250	5.251	MON	29,378	961,446	08/08/2024	08/20/2049	33,214	0.6
88655A-AA-8	TIF 2024-1A		1.C FE	5,558,140	5,560,000	5,586,086	5,560,520		107			5.480	5.478	MON	9,310	304,688	03/25/2024	04/20/2049	33,973	0.5
88655A-AG-5	TIF 2024-2A		1.C FE	6,060,741	6,062,412	6,099,397	6,063,006		118			5.540	5.538	MON	10,262	335,858	06/25/2024	07/20/2049	80,623	1.2
89238G-AD-3	TOYOTA LEASE OWNER TRUST TLOT_24-A		1.A FE	5,015,378	5,015,590	5,033,929	5,039,405		42			5.250	3.911	MON	8,046	263,319	02/21/2024	04/20/2027	61,787	0.5
89613J-AA-8	TRICON AMERICAN HOMES TAH_20-SFR2		1.A FE	7,186,924	7,187,097	6,856,446	7,187,097					1.482	1.448	MON	8,876	106,513	10/27/2020	11/18/2039	6,883,105	100.0
89613J-AA-8	TRICON AMERICAN HOMES TAH_20-SFR2	0	1.A FE	390,594	390,603	372,633	390,603					1.482	1.448	MON	482	5,789	10/27/2020	11/18/2039	6,883,105	100.0
89613J-AC-4	TRICON AMERICAN HOMES TAH_20-SFR2		1.A FE	9,499,715	9,500,000	9,031,071	9,500,000					1.832	1.790	MON	14,503	174,040	10/27/2020	11/18/2039	9,113,893	100.0

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Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
89613J-AC-4	TRICON AMERICAN HOMES TAH_20-SFR2	0	1.A FE	499,985	500,000	475,320	500,000					1.832	1.790	MON	763	9,160	10/27/2020	11/18/2039	9,113,893	100.0
89613J-AE-0	TRICON AMERICAN HOMES TAH_20-SFR2		1.D FE	3,799,923	3,800,000	3,615,939	3,800,000					2.032	1.985	MON	6,435	77,216	10/27/2020	11/18/2039	3,505,927	100.0
89613J-AE-0	TRICON AMERICAN HOMES TAH_20-SFR2	0	1.D FE	199,996	200,000	190,313	200,000					2.032	1.985	MON	339	4,064	10/27/2020	11/18/2039	3,505,927	100.0
89617F-AA-2	TCN 2025-SFR2		1.A FE	12,165,774	12,183,999	12,305,188	12,165,774		24			5.200	5.185	MON	52,797	211,189	07/18/2025	08/17/2044	11,658,307	100.0
89617F-AA-2	TCN 2025-SFR2	0	1.A FE	99,719	99,869	100,862	99,719					5.200	5.185	MON	433	1,731	07/18/2025	08/17/2044	11,658,307	100.0
89617F-AB-0	TCN 2025-SFR2		1.D FE	6,646,434	6,646,531	6,740,317	6,646,434					5.424	5.380	MON	30,042	120,169	07/18/2025	08/17/2044	6,169,635	100.0
89617F-AB-0	TCN 2025-SFR2	0	1.D FE	99,946	99,948	101,358	99,946					5.424	5.380	MON	452	1,807	07/18/2025	08/17/2044	6,169,635	100.0
89617F-AC-8	TCN 2025-SFR2		1.G FE	7,195,881	7,196,245	7,257,164	7,195,881					5.670	5.624	MON	34,002	136,009	07/18/2025	08/17/2044	6,697,095	100.0
89617F-AC-8	TCN 2025-SFR2	0	1.G FE	99,943	99,948	100,794	99,943					5.670	5.624	MON	472	1,889	07/18/2025	08/17/2044	6,697,095	100.0
89656G-AA-2	TRINITY RAIL LEASING LP TRL_21-1A		1.C FE	4,390,148	4,390,481	4,146,932	4,391,221					2.260	2.256	MON	3,307	99,225	06/22/2021	07/19/2051	5,741	0.2
89656G-AA-2	TRINITY RAIL LEASING LP TRL_21-1A	0	1.C FE	4,860,492	4,860,861	4,591,219	4,861,680					2.260	2.256	MON	3,662	109,855	06/22/2021	07/19/2051	5,741	0.2
89656G-AC-8	TRL 2024-1A		1.C FE	8,111,163	8,112,712	8,190,701	8,112,912		240			5.780	5.779	MON	15,630	468,915	05/22/2024	05/19/2054	6,257,015	75.4
89656R-AA-8	TRINITY RAIL LEASING LP TRL_2022-1A		1.F FE	3,628,740	3,628,896	3,576,041	3,629,837					4.550	4.547	MON	5,504	165,115	04/20/2022	05/19/2052	3,292	0.5
89656R-AA-8	TRINITY RAIL LEASING LP TRL_2022-1A	0	1.F FE	619,541	619,568	610,544	619,728					4.550	4.547	MON	940	28,190	04/20/2022	05/19/2052	3,292	0.5
89657A-AB-2	TRINITY RAIL LEASING LP TRL_18-1A		1.F FE	5,090,689	5,094,000	5,066,673	5,092,357		200			4.620	4.625	MON	9,152	235,343	06/13/2018	06/17/2048	41,426	0.8
89657A-AB-2	TRINITY RAIL LEASING LP TRL_18-1A	0	1.F FE	99,935	100,000	99,464	99,968		4			4.620	4.625	MON	180	4,620	06/13/2018	06/17/2048	41,426	0.8
89657B-AA-2	TRINITY RAIL LEASING LP TRL_19-1A		1.F FE	7,554,792	7,558,577	7,535,489	7,560,825					3.820	3.812	MON	11,229	288,738	04/02/2019	04/17/2049	3,364	0.6
89657B-AA-2	TRINITY RAIL LEASING LP TRL_19-1A	0	1.F FE	2,324,551	2,325,716	2,318,612	2,326,408					3.820	3.812	MON	3,455	88,842	04/02/2019	04/17/2049	3,364	0.6
89657M-AA-8	TRINITY RAIL LEASING LP TRL_25-1		1.C FE	14,352,363	14,354,357	14,288,067	14,352,623		50			5.090	5.092	MON	24,355	103,507	10/15/2025	10/19/2055	11,238,380	78.1
89657M-AA-8	TRINITY RAIL LEASING LP TRL_25-1	0	1.C FE	168,933	168,957	168,176	168,936		1			5.090	5.092	MON	287	1,218	10/15/2025	10/19/2055	11,238,380	78.1
89680H-AA-0	TRITON CONTAINER FINANCE LLC TCF_20-1		1.F FE	44,734,655	44,743,000	42,232,041	44,768,049					2.110	2.087	MON	28,847	944,077	08/25/2020	09/20/2045	711,386	0.4
89680H-AA-0	TRITON CONTAINER FINANCE LLC TCF_20-1	0	1.F FE	1,494,846	1,495,125	1,411,219	1,495,962					2.110	2.087	MON	964	31,547	08/25/2020	09/20/2045	711,386	0.4
89680H-AE-2	TRITON CONTAINER FINANCE LLC TCF_21-1		1.F FE	17,919,261	17,953,088	16,695,163	17,926,107		3,864			1.860	1.915	MON	10,203	333,927	02/19/2021	03/20/2046	93,362	0.8
89680H-AE-2	TRITON CONTAINER FINANCE LLC TCF_21-1	0	1.F FE	303,515	304,088	282,781	303,630		65			1.860	1.915	MON	173	5,656	02/19/2021	03/20/2046	93,362	0.8
89683L-AA-8	TRP_21-2-A		1.F FE	20,366,506	20,589,923	19,904,604	20,505,314		49,966			2.150	2.441	MON	17,215	442,683	03/01/2022	06/20/2051	18,051,053	90.7
89683L-AA-8	TRP_21-2-A	0	1.F FE	680,864	687,287	664,412	684,870		1,430			2.150	2.399	MON	575	14,777	03/01/2022	06/20/2051	18,051,053	90.7
90352W-AD-6	USQ RAIL I LLC STEAM_21-1	0	1.F FE	103,556	103,558	98,469	103,577					2.250	2.250	MON	19	2,330	01/15/2021	02/28/2051	2,090,693	87.9
90352W-AD-6	USQ RAIL I LLC STEAM_21-1		1.F FE	2,620,752	2,620,814	2,492,015	2,621,302					2.250	2.250	MON	491	58,968	01/15/2021	02/28/2051	2,090,693	87.9
912928-AA-6	STEAM 2024-1A		1.C FE	27,040,893	27,049,435	27,074,599	27,044,544		497			4.990	4.994	MON	11,248	1,349,085	09/24/2024	09/28/2054	21,550,729	78.1
91326E-AG-0	UNITI FIBER ABS ISSUER LLC UNITI_25-2		1.G FE	17,198,034	17,169,700	17,185,518	17,197,934		(101)			5.177	5.140	JAJO	165,430		12/18/2025	01/20/2056	17,440,676	100.0
91326E-AG-0	UNITI FIBER ABS ISSUER LLC UNITI_25-2	0	1.G FE	73,134	73,134	73,201	73,134					5.177	5.177	JAJO	705		10/09/2025	01/20/2056	17,440,676	100.0
916934-AB-8	URBACON DC LTD PARTNERSHIP SER 25-1A		1.F FE	14,325,159	14,382,637	14,413,560	14,382,637				57,478	4.511	4.511	MON	10,813	232,492	08/07/2025	08/25/2055	14,359,816	100.0
91823A-AU-5	VB-S1 ISSUER LLC VBTEL_22-1A		1.F FE	13,900,000	13,900,000	13,508,609	13,900,000					3.156	3.156	MON	19,497	438,684	02/18/2022	02/15/2052	12,733,401	100.0
91823A-AU-5	VB-S1 ISSUER LLC VBTEL_22-1A	0	1.F FE	400,000	400,000	388,737	400,000					3.156	3.156	MON	561	12,624	02/18/2022	02/15/2052	12,733,401	100.0
91823A-BC-4	VB-S1 ISSUER LLC VBTEL_24-1		1.F FE	5,426,737	5,468,000	5,512,078	5,438,918		7,801			5.590	5.764	MON	13,585	305,661	05/10/2024	05/15/2054	5,357,843	100.0
92212K-AC-0	VANTAGE DATA CENTERS ISSUER LLC VDC_20-2		1.G FE	9,616,000	9,616,000	9,156,377	9,616,000					1.992	1.992	MON	8,513	191,551	09/22/2020	09/15/2045	5,778,577	100.0
92212K-AC-0	VANTAGE DATA CENTERS ISSUER LLC VDC_20-2	0	1.G FE	824,000	824,000	784,615	824,000					1.992	1.992	MON	730	16,414	09/22/2020	09/15/2045	5,778,577	100.0
92212K-AD-8	VDC_2021-1A-A2		1.G FE	9,300,000	9,300,000	9,110,642	9,300,000					2.165	2.165	MON	8,949	201,345	10/27/2021	10/15/2046	13,349,041	100.0
92212K-AD-8	VDC_2021-1A-A2	0	1.G FE	4,022,271	4,025,000	3,943,047	4,024,371		761			2.165	2.183	MON	3,873	87,141	02/02/2023	10/15/2046	13,349,041	100.0
97063R-AA-8	WILLIS ENGINE SECURITIZATION TRUST WESTF		1.F FE	5,505,581	5,505,735	5,595,056	5,505,834		43			5.582	5.581	MON	13,659	151,104	06/05/2025	06/15/2050	9,405,720	70.3
97063R-AA-8	WILLIS ENGINE SECURITIZATION TRUST WESTF	0	1.F FE	7,853,188	7,853,407	7,980,816	7,853,549		62			5.582	5.581	MON	19,483	215,535	06/05/2025	06/15/2050	9,405,720	70.3
97064F-AA-3	WILLIS ENGINE STRUCTURED TRUST V WESTF_2		1.F FE	348,028	348,033	336,573	348,132					3.228	3.228	MON	499	11,235	02/18/2020	03/15/2045	63,173	0.5
97064F-AA-3	WILLIS ENGINE STRUCTURED TRUST V WESTF_2	0	1.F FE	8,178,667	8,178,782	7,909,471	8,181,107					3.228	3.228	MON	11,734	264,011	02/18/2020	03/15/2045	63,173	0.5
97064G-AA-1	WESTF_21-A-A		1.F FE	12,470,580	12,468,883	11,785,871	12,472,169		(328)			3.104	3.101	MON	17,202	387,034	05/11/2021	05/15/2046	10,364,164	85.8
97064G-AA-1	WESTF_21-A-A	0	1.F FE	395,663	395,683	374,009	395,745					3.104	3.105	MON	546	12,282	05/07/2021	05/15/2046	10,364,164	85.8
98919W-AA-1	ZAYO ISSUER LLC ZAYO_25-1		1.G FE	39,900,000	39,900,000	40,594,088	39,900,000					5.648	5.648	MON	68,859	1,915,519	01/31/2025	03/20/2055	39,834,610	100.0
98919W-AG-8	ZAYO 2025-2		1.G FE	23,050,000	23,050,000	23,648,622	23,050,000					5.953	5.953	MON	41,927	819,488	05/01/2025	06/21/2055	23,164,347	100.0
BNLORG-2K-5	TRIFON CONTAINER FINANCE LTD		4.B PLGI	675,877	675,877	672,362	675,877					3.650	3.649	MON	411	24,807	04/07/2015	07/25/2029	12,856	12.7

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Showing All Long-Term BONDS - ASSET-BACKED SECURITIES Owned December 31 of Current Year

1	2	3	4	5	6	7	8	Change in Book/Adjusted Carrying Value				Interest					Dates		20	21
								9	10	11	12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Re-stricted Asset Code	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Actual Cost	Par Value	Fair Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Stated Rate of	Effective Rate of	When Paid	Interest Income Due & Accrued	Interest Received During Year	Acquired	Stated Contractual Maturity Date	Payment Due at Maturity	Origin-ation Ballon Pay-ment %
L2287*-AA-5	CYGNUS_15-1		4.A PLGI	2,840,821	4,163,089	2,989,514	2,840,821					7.814	4.110	MON	28,633	354,104	06/26/2015	12/31/2026	2,753,790	100.0
L2287*-AB-3	CYGNUS_15-1		4.A PLGI	1,913,546	2,804,208	2,013,701	1,913,546					7.814	3.790	MON	19,287	238,516	03/21/2016	12/31/2026	1,854,923	100.0
L2287*-AC-1	CYGNUS_15-1		4.A PLGI	6,604,655	9,678,866	6,950,394	6,604,655					7.814	3.760	MON	66,570	823,282	05/19/2016	12/31/2026	6,402,315	100.0
Y5008*-AA-2	KNAUSEN HOLDING LLC		2.B FE	2,562,500	2,562,500	2,565,308	2,562,500					5.690	5.688	JAJO	30,781	145,806	06/14/2022	07/15/2027	1,457,948	48.9
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)				3,098,961,527	3,141,110,048	3,081,804,334	3,109,696,188		6,113,138		57,478	XXX	XXX	XXX	6,411,253	108,363,187	XXX	XXX	2,931,674,596	XXX
1809999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis				3,098,961,527	3,141,110,048	3,081,804,334	3,109,696,188		6,113,138		57,478	XXX	XXX	XXX	6,411,253	108,363,187	XXX	XXX	2,931,674,596	XXX
1889999999. Total - asset-backed securities (unaffiliated)				33,847,135,378	34,168,149,738	32,695,132,863	33,852,903,390	6,660,666	19,387,485	17,843,553	1,867,264	XXX	XXX	XXX	160,600,841	1,205,010,443	XXX	XXX	19,947,641,020	XXX
1899999999. Total - asset-backed securities (affiliated)				353,783,902	353,787,817	353,877,337	353,788,288		2,154			XXX	XXX	XXX	4,083,486	15,920,382	XXX	XXX	95,158,800	XXX
1909999999. Total - asset-backed securities				34,200,919,280	34,521,937,555	33,049,010,200	34,206,691,678	6,660,666	19,389,639	17,843,553	1,867,264	XXX	XXX	XXX	164,684,327	1,220,930,825	XXX	XXX	20,042,799,820	XXX
2009999999 - Total long term bonds - issuer credit obligations and asset - backed securities				154,739,521,897	162,957,946,699	146,813,974,513	155,679,271,568	12,119,648	226,882,093	122,800,506	654,013,566	XXX	XXX	XXX	1,497,607,982	5,990,409,575	XXX	XXX	179,362,653,941	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	17,870,389,126	1B ..$	3,606,508,582	1C ..$	2,434,571,540	1D ..$	926,302,388	1E ..$	712,874,540	1F ..$ 3,481,628,842 1G ..$ 2,246,117,481
1B	2A ...$	257,900,243	2B ..$	1,419,312,825	2C ..$	687,562,434					
1C	3A ...$	59,647,669	3B ..$	181,357,696	3C ..$	141,793,966					
1D	4A ...$	17,761,496	4B ..$	62,998,398	4C ..$	62,608,038					
1E	5A ...$	3,803,266	5B ..$	24,419,513	5C ..$	1,649,628					
1F	6 .....$	7,484,007									

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	Fair Value		9	Dividends				Change in Book/Adjusted Carrying Value					19	20
						7	8		10	11	12	13	14	15	16	17	18		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Par Value Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Received During Year	Declared But Unpaid	Nonadmitted Declared But Unpaid	Cumulative Undeclared	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (14 + 15 - 16)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol	Date Acquired
064058-AJ-9	BANK OF NEW YORK MELLON CORP/THE		3,200,000.000		3,190,098	0.997	3,190,098	3,200,000	118,400	3,618			(9,902)			(9,902)		2.A FE	01/02/2025
064058-AJ-9	BANK OF NEW YORK MELLON CORP/THE	0	2,300,000.000		2,292,883	0.997	2,292,883	2,300,000	85,100	2,600			(7,117)			(7,117)		2.A FE	01/02/2025
237990-80-9	DATA ROBOT INC	R	377,835.000		2,101,503	6.000	2,101,503	721,250					(381,247)			(381,247)		6. *	10/27/2015
237990-90-8	DATA ROBOT INC	R	624,153.000		3,471,514	6.000	3,471,514	1,000,001					(629,789)			(629,789)		6. *	08/11/2014
317578-80-5	FINANCIAL INSIGHT TECHNOLOGY INC	R	73,478.000		5,362,358	73.000	5,362,358	686,419										6. *	06/14/2018
317578-90-4	FINANCIAL INSIGHT TECHNOLOGY INC	R	77,776.000		5,676,022	73.000	5,676,022	481,098										6. *	03/02/2016
403922-80-0	H2O.AI INC	R	762,892.000		7,281,751	10.000	7,281,751	3,999,995					(7,281,758)			(7,281,758)		6. *	11/02/2017
67065F-80-0	NVEST INC	R	1,098,902.000		305,824	0.278	305,824	305,824										6. *	06/01/2018
67065F-90-9	NVEST INC	R	2,472,163.000		688,003	0.278	688,003	688,003										6. *	05/20/2016
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC (	0	500,000.000		516,193	1.032	516,193	500,000	23,438	1,389			16,193			16,193		2.B FE	01/02/2025
808513-BJ-3	CHARLES SCHWAB CORPORATION (THE)		3,750,000.000		3,500,945	0.934	3,500,945	3,750,000	150,000	12,500			(249,056)			(249,056)		2.C FE	01/02/2025
808513-BJ-3	CHARLES SCHWAB CORPORATION (THE)	0	5,250,000.000		4,901,322	0.934	4,901,322	5,250,000	210,000	17,500			(348,678)			(348,678)		2.C FE	01/02/2025
808513-CB-9	CHARLES SCHWAB CORPORATION (THE)		6,000,000.000		6,039,276	1.007	6,039,276	6,000,000	225,000	25,000			39,276			39,276		2.C FE	01/02/2025
83171E-90-0	FINANCIAL INSIGHT TECHNOLOGY INC	R	189,343.000		13,818,082	73.000	13,818,082	500,000										6. *	03/21/2014
857477-CH-4	STATE STREET CORP		819,000.000		850,908	1.039	850,908	819,904	41,155	2,439			31,004			31,004		2.A FE	02/28/2025
857477-CH-4	STATE STREET CORP	0	400,000.000		415,584	1.039	415,584	400,427	20,100	1,191			15,157			15,157		2.A FE	02/28/2025
898320-AF-6	TRUIST FINANCIAL CORP		6,150,000.000		6,192,252	1.007	6,192,252	6,206,777	156,825	104,550			(14,525)			(14,525)		2.C FE	02/28/2025
898320-AF-6	TRUIST FINANCIAL CORP	0	500,000.000		503,435	1.007	503,435	504,616	12,750	8,500			(1,181)			(1,181)		2.C FE	02/28/2025
95002Y-AA-1	WELLS FARGO & CO		8,830,000.000		9,418,193	1.067	9,418,193	8,830,000	504,963	29,924			588,193			588,193		2.B FE	01/02/2025
95002Y-AA-1	WELLS FARGO & CO	0	860,000.000		917,287	1.067	917,287	860,000	49,181	2,914			57,287			57,287		2.B FE	01/02/2025
950405-80-3	WELLTH INC.	R	2,204,585.000		1,954,806	1.000	1,954,806	1,000,000					577,381			577,381		6. *	04/04/2018
BNL1EJ-KU-9	KINGFIELD CORPORTATION	R	405,525.000		749,998	2.000	749,998	749,998					(932,022)			(932,022)		6. *	03/29/2019
BNL1H9-UY-9	KINGFIELD CORPORATION	R	91,835.000		169,844	2.000	169,844	291,259					(211,065)			(211,065)		6. *	11/01/2019
BNL1KA-TD-0	WELLTH INC.	R	915,492.000		811,767	1.000	811,767	519,999					239,767			239,767		6. *	03/13/2020
BNL1N0-9B-5	TEN 250 CORPORATION	R	1,606,855.000		2,999,998	2.000	2,999,998	2,999,998										6. *	09/02/2020
BNL1PR-XD-3	STRATA IDENTITY INC - A CLASS	R	254,510.000		888,240	3.000	888,240	274,998										6. *	12/21/2020
BNL1RA-3Q-2	ALTO SOLUTIONS INC.	R	638,651.000		1,000,000	2.000	1,000,000	1,000,000										6. *	04/09/2021
BNL1RX-KZ-3	FINANCIAL INSIGHT TECHNOLOGY INC	R	41,108.000		3,000,025	73.000	3,000,025	3,000,025										6. *	06/09/2021
BNL1TJ-MN-7	LYNX MD LTD	R	238,798.000		1,111,882	4.656	1,111,882	999,991					111,891			111,891		5.B GI	09/10/2021
BNL1TQ-2D-5	KINGFIELD CORPORATION SERIES A-1	R	95,728.000		177,044	2.000	177,044	177,044					132,353		352,365	(220,012)		6. *	07/13/2021
BNL1TQ-2W-3	SENTILINK CORP SERIES B-3	R	1,066,723.000		2,222,197	2.000	2,222,197	2,222,197										6. *	07/15/2021
BNL1UW-D0-6	KINGFIELD CORPORATION	R	180,820.000		334,418	2.000	334,418	334,418					250,000		665,580	(415,580)		6. *	11/22/2021
BNL1V3-AA-0	H2O AI	R	69,845.000		666,666	10.000	666,666	666,666							666,666	(666,666)		6. *	12/06/2021
BNL1WJ-CC-8	DEEPFRAUD TECHNOLOGIES INC	R	15,780.000		73,612	5.000	73,612	138,384					(533,918)			(533,918)		6. *	03/16/2022
BNL1Y3-31-5	STRATA IDENTITY INC - B CLASS	R	429,799.000		1,499,999	3.000	1,499,999	1,499,999										6. *	06/22/2022
BNL20E-WF-3	KASA LIVING INC	R	757,529.000		4,999,994	6.600	4,999,994	4,999,994										5.B GI	12/08/2022
BNL20M-9U-8	AMERICAN SECURE LIVING INC	R	638,345.000		6,441,093	10.090	6,441,093	3,999,997										5.B GI	12/23/2022
BNL23U-4V-0	REKA AI INC-SERIES SEED	R	42,675.000		3,540,033	83.000	3,540,033	1,132,810										6. *	09/25/2023
BNL23U-4W-8	REKA AI INC-SERIES A	R	70,340.000		5,834,937	83.000	5,834,937	1,867,179										6. *	09/25/2023
BNL25H-3T-3	KINGFIELD CORPORATION SERIES A-1	R	85,000.000		85,000	1.000	85,000	84,897										5.B GI	01/25/2024
BNL25P-MZ-0	THE EMPATHY PROJECT LTD SERIES B	R	85,329.000		4,674,153	54.778	4,674,153	2,499,986					2,174,167			2,174,167		5.B GI	02/08/2024
BNL25R-11-4	BENEFITS ADVOCATE CORP SERIES A	R	485,450.000		807,454	1.663	807,454	807,454										5.B GI	02/12/2024
BNL260-N0-0	VALIDMIND INC	R	1,398,993.000		1,000,000	0.715	1,000,000	1,000,000										5.B GI	02/28/2024
BNL27F-81-1	NOMOS AI INC	R	736,756.000		23,980,450	33.000	23,980,450	3,999,996					19,980,454			19,980,454		6. *	06/11/2024
BNL28L-V3-7	AMERICAN SECURE LIVING INC	R	148,657.000		1,499,994	10.000	1,499,994	1,499,994										6. *	08/28/2024
BNL29V-YV-9	CRUSOE INC SERIES D-2	R	234,303.000		25,304,724	108.000	25,304,724	5,468,039					18,469,674			18,469,674		6. *	11/06/2024
BNL2BM-CT-5	THE EMPATHY PROJECT LTD SERIES C	R	18,256.000		1,000,027	55.000	1,000,027	1,000,027										6. *	03/27/2025
BNL2D9-5X-1	MODERN LIFE GROUP INC SERIES 4-A	R	990,188.000		3,102,110	3.000	3,102,110	3,000,000					102,110			102,110		6. *	06/30/2025
BNL2D9-61-0	MODERN LIFE GROUP INC SERIES 5-A	R	709,328.000		2,222,218	3.000	2,222,218	2,000,000					222,218			222,218		6. *	06/30/2025
BNL2DF-2X-0	ONEADVISORY INC	R	106,128.000		363,457	3.425	363,457	363,457										5.B Z	07/11/2025
BNL2DQ-W8-8	WELLTH INC - SERIES C	R	2,255,554.000		2,000,000	0.887	2,000,000	2,000,000										5.B Z	07/29/2025
BNL2EL-2Z-1	LEVELPATH INC - SERIES B	R	104,673.000		1,999,987	19.107	1,999,987	1,999,987										5.B Z	10/16/2025
BNL2ER-3N-4	ONEADVISORY INC SERIES A-1	R	461,270.000		1,579,711	3.425	1,579,711	1,579,711										5.B Z	09/30/2025

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	3	4	5	6	Fair Value		9	Dividends				Change in Book/Adjusted Carrying Value					19	20
						7	8		10	11	12	13	14	15	16	17	18		
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Par Value Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Received During Year	Declared But Unpaid	Nonadmitted Declared But Unpaid	Cumulative Undeclared	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (14 + 15 - 16)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
BNL2ER-3P-9	LYNX MD LTD	R	500,000.000		2,328,080	4.656	2,328,080	500,000					1,828,080			1,828,080		5.B Z	09/30/2025
BNL2F1-QV-7	COLONY LABS INC SERIES C	R	925,788.000	1	7,499,994	8.101	7,499,994	7,499,994										5.B Z	10/22/2025
BNL2FS-ZM-8	NOMOS AI INC SERIES B-1	R	183,004.000		5,956,542	32.549	5,956,542	5,956,542										5.B Z	11/03/2025
N25278-90-9	DELPHIX CORP	R	5,940.000			0.000		26,730					(27,093)			(27,093)		6. *	12/21/2012
000000-00-0	ENERGY TECHNOLOGY		976.000		1,073,600	1,100.000	1,073,600	756,400					158,112			158,112		6. *	10/26/2020
4019999999. Subtotal - preferred stock - industrial and miscellaneous (unaffiliated) perpetual preferred					202,397,487	XXX	202,397,487	116,922,484	1,596,912	212,125			34,365,966		1,684,611	32,681,355		XXX	XXX
04651L-30-5	AT&T MOBILITY II LLC	R	69,000.000	100	69,000,000	1,035.623	71,457,956	69,000,000	4,692,000	78,200								2.A PL	06/13/2023
4029999999. Subtotal - preferred stock - industrial and miscellaneous (unaffiliated) redeemable preferred					69,000,000	XXX	71,457,956	69,000,000	4,692,000	78,200								XXX	XXX
4109999999. Total - preferred stock - industrial and miscellaneous (unaffiliated)					271,397,487	XXX	273,855,443	185,922,484	6,288,912	290,325			34,365,966		1,684,611	32,681,355		XXX	XXX
4409999999. Total - preferred stock - parent, subsidiaries and affiliates						XXX												XXX	XXX
4509999999 - Total preferred stocks					271,397,487	XXX	273,855,443	185,922,484	6,288,912	290,325			34,365,966		1,684,611	32,681,355		XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ..$	1C ..$ 1D ..$ 1E ..$ 1F ..$ 1G ..$
1B	2A ...$ 75,749,473	2B ..$ 10,851,673	2C ..$ 21,137,230
1C	3A ...$	3B ..$	3C ..$
1D	4A ...$	4B ..$	4C ..$
1E	5A ...$	5B ..$ 40,847,347	5C ..$
1F	6 .....$ 122,811,764		

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identi-fication	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admin-istrative Symbol
00084K-10-4	ACC CLAIMS HOLDINGS LLC		5,347,932.000		0.000				20,472						06/07/2016	
07134L-10-7	BATTALION OIL CORP		387.000	437	1.130	437	442				(82)	146	(228)		10/09/2019	
131ESC-9C-1	CALPINE CORP ESCROW		1,200,000.000		0.000										11/29/2011	
165167-73-5	EXPAND ENERGY CORP		150,987.000	16,662,926	110.360	16,662,926	16,498,765		48,526		(1,104,337)		(1,104,337)		12/10/2025	
165ESC-AB-0	ESC SEVENTY SEVEN OPERATING (CBCHE)		7,837,000.000		0.000										08/01/2016	
22041E-60-9	CORSA COAL CORP		3,653,720.000		0.000						(43,114)	493,252	(536,366)		12/29/2021	
302ESC-AA-6	EXIDE INT HOLDINGS LP ESCROW		794,487.000		0.000										10/26/2020	
302ESC-AD-0	EXIDE INT HOLDINGS LP ESCROW		2,005,438.000		0.000										10/26/2020	
34984V-20-9	FORUM ENERGY TECHNOLOGIES INC		10,301.000	380,614	36.950	380,614	154,409				221,055		221,055		01/03/2023	
3724ES-C9-4	GENON ENERGY ESCROW		235,000.000		0.000										01/15/2020	
40521H-99-1	HAIGHTS CROSS COMMUNICATIONS INC		26,687.000		0.000										04/01/2010	
49328K-10-7	KEY/CON LLC		5,432.000	171,868	31.640	171,868	34,300				81,480		81,480		08/28/2024	
681919-10-6	OMNICOM GROUP		2,608.000	210,596	80.750	210,596	186,785	2,086			23,811		23,811		11/28/2025	
703481-10-1	PATTERSON UTI ENERGY COM		62,508.000	381,924	6.110	381,924	345,044		20,003		136,268	270,660	(134,392)		10/04/2021	
716748-50-4	PETROQUEST ENERGY INC		3,785.000		0.000										03/02/2023	
721501-9B-2	PILLOWTEX CORPORATION ESCROW		2,000,000.000		0.000										01/24/2022	
721501-9E-6	ESCROW PILLOWTEX CORP		8,100,000.000		0.000										01/24/2022	
7497ES-C9-3	GENON ENERGY ESCROW		640,000.000		0.000										01/15/2020	
909218-40-6	UNIT CORP		377,037.000	11,631,591	30.850	11,631,591	388,027		1,885,185		245,074		245,074		07/26/2021	
909ESC-AA-3	UNIT CORPORATION ESCROW		21,861,000.000		0.000										07/23/2021	
S51371-92-0	TECHNOLIGIES HOLDINGS LLC		438.000	191,844	438.000	191,844	43,869				104,244		104,244		10/26/2020	
X1890Z-11-5	FF GROUP		12,000.000		0.000										06/18/2020	
Y58213-10-2	MAX ESTATES LTD		2,077,260.000	10,444,148	5.028	10,444,148	570,322				(3,140,077)		(3,140,077)	(26,193)	08/11/2023	
5019999999. Subtotal - common stock - industrial and miscellaneous (unaffiliated) publicly traded				40,075,948	XXX	40,075,948	18,221,963	2,086	1,974,186		(3,475,678)	764,058	(4,239,736)	(26,193)	XXX	XXX
109ESC-AA-1	BRIGGS & STRATTON CORP ESCROW		15,000.000		0.000										12/28/2021	
237990-10-6	DATA ROBOT INC	R.	312,072.000	1,735,732	5.562	1,735,732	499,993				(314,890)		(314,890)		08/11/2014	
28413P-90-8	ELANCE INC.	R.	1,000,000.000		0.000										12/31/2002	
31339#-11-1	FEDERAL HOME LOAN BK NEW YORK	RF	2,548,361.000	254,836,100	100.000	254,836,100	254,836,100		17,876,305						12/16/2025	
64940*-10-9	NEW YORK BUSINESS DEV. CORP.	R.	16,036.000	284,799	17.760	284,799	163,579								09/27/1989	
69360B-10-4	PHI GROUP INC		458,670.000	14,677,440	32.000	14,677,440	3,580,500		458,670		3,187,757		3,187,757		09/04/2019	
985923-10-1	YEOMAN CAPITAL SA		175,196.000	963,577	5.500	963,577	1,234,800				(271,223)		(271,223)		11/12/2025	
BNL0DG-6H-3	ADVANTAGE CAPITAL 2010 STATE TAX C	R.	6,778.000	7	0.001	7	7								02/24/2011	
BNL0DP-DG-7	CONNECTICUT GROWTH FUND EQUITY	R.	1.000		0.020				11,364						11/02/2011	
BNL0JZ-08-1	ADVANTAGE CAPITAL STATE TAX CREDIT	R.	857.000	9	0.010	9	9								05/14/2013	
BNL1TQ-1V-6	PIVOT HEALTH TECHNOLOGIES INC.	R.	105,282.000		0.000										04/07/2021	
BNL1UD-QX-2	CALIBER MIDSTREAM PARTNERS LLC	R.	667.000		0.000										10/06/2021	
BNL1YB-WF-4	NAC AVIATION 8 SNR PPN	R.	61,106.000	611	0.010	611									06/01/2022	
BNL1YB-WG-2	NAC AVIATION 8 JR PPN	R.	305,525.000	3,055	0.010	3,055									06/01/2022	
BNL240-L5-3	FLINT GROUP (CAMPFIRE TOPCO LTD)		1,292,111.000	1,292	0.001	1,292					1,292		1,292		07/24/2023	
BNL251-BG-7	COLONY LABS INC	R.	100,333.000	4,876,906	48.607	4,876,906	1,093,770				1,653,026		1,653,026		12/21/2023	
BNL2A7-4E-1	CRUSOE INC	R.	126,293.000	13,639,644	108.000	13,639,644	3,499,989				9,955,445		9,955,445		12/27/2024	
BNL2AA-BG-1	NOMOS AI		101,303.000	3,027,815	29.889	3,027,815					2,957,685		2,957,685		10/15/2025	
BNL2AT-FE-1	BLAISE TECHNOLOGIES INC	R.	4,255,319.000	750,000	0.176	750,000	750,000								04/10/2025	
BNL2C3-8V-6	BENEFITS ADVOCATE CORP	R.	1,500,000.000	1,500,000	1.000	1,500,000	1,500,000								04/21/2025	
BNL2F5-7U-1	ALTICE FRANCE SA (NUMERICABLE)		39,769.000	700,601	17.617	700,601	168,369				532,239		532,239	(7)	10/01/2025	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	3	4	5	Fair Value		8	Dividends			Change in Book/Adjusted Carrying Value				16	17
					6	7		9	10	11	12	13	14	15		
CUSIP Identification	Description	Restricted Asset Code	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BNL2FM-U1-2	BLITZY INC	R.	1,000,000.000	1,000,000	1.000	1,000,000	1,000,000								12/10/2025	
BNL2FS-8C-0	QUERYSTORY INC	R.	2,000,000.000	2,000,000	1.000	2,000,000	2,000,000								12/19/2025	
BNL2FT-JP-7	BLAISE TECHNOLOGIES INC	R.	950,000.000	950,000	1.000	950,000	950,000								12/23/2025	
000000-00-0	GENON ENERGY - CLASS A	R.	2,410.000	84,350	35.000	84,350	27,715				9,640		9,640		12/17/2018	
PVT040-1R-0	RED HILLS CH	R.	11.000		0.009										03/01/2013	
5029999999. Subtotal - common stock - industrial and miscellaneous (unaffiliated) other				301,031,938	XXX	301,031,938	271,304,831		18,346,339		17,710,971		17,710,971	(7)	XXX	XXX
5109999999. Total - common stock - industrial and miscellaneous (unaffiliated)				341,107,886	XXX	341,107,886	289,526,794	2,086	20,320,525		14,235,293	764,058	13,471,235	(26,200)	XXX	XXX
5409999999. Total - common stocks - mutual funds					XXX										XXX	XXX
5609999999. Total - common stocks - unit investment trusts					XXX										XXX	XXX
5809999999. Total - common stocks - closed-end funds					XXX										XXX	XXX
78462F-10-3	S&P DEPOSITORY RECEIPTS		142,522.000	97,188,602	681.920	97,188,602	36,401,618	284,099	1,033,756		13,659,308		13,659,308		03/13/2020	
922908-36-3	VANGUARD 500 INDEX FUND		150,236.000	94,217,503	627.130	94,217,503	74,146,738		1,061,838		12,698,611		12,698,611		02/12/2025	
78464A-36-7	ING SPDR BLOOMBERG BARCLAYS LONG TERM ET		1,235,000.000	27,886,300	22.580	27,886,300	27,861,900		1,463,523		990,005	557,755	432,250		09/02/2022	
5819999999. Subtotal - common stocks - exchange traded funds				219,292,405	XXX	219,292,405	138,410,256	284,099	3,559,117		27,347,924	557,755	26,790,169		XXX	XXX
44989@-10-1	LIFE INSURANCE COMPANY OF NORTH AMERICA		25,000.000	4,308,795,603	172,351.824	4,308,795,603	5,374,793,208				107,860,790		107,860,790		12/31/2020	
53205@-10-0	NEW YORK LIFE GROUP INS CO OF NY		40,000.000	269,057,074	6,726.427	269,057,074	219,809,342		28,000,000		(8,191,791)		(8,191,791)		12/31/2020	
64953@-10-1	N.Y. LIFE INS. & ANNUITY CORP.		2,500.000	8,611,633,144	3,444,653.258	8,611,633,144	4,482,575,311				194,887,465		194,887,465		12/31/1980	
67066@-10-8	NYLIFE INS. CO. OF ARIZONA		25,000.000	391,765,028	15,670.601	391,765,028	526,000,000				(38,244,856)		(38,244,856)		09/28/1987	
5929999999. Subtotal - common stock - parent, subsidiaries and affiliates other				13,581,250,849	XXX	13,581,250,849	10,603,177,861		28,000,000		256,311,608		256,311,608		XXX	XXX
5979999999. Total - common stocks - parent, subsidiaries and affiliates				13,581,250,849	XXX	13,581,250,849	10,603,177,861		28,000,000		256,311,608		256,311,608		XXX	XXX
5989999999 - Total common stocks				14,141,651,140	XXX	14,141,651,140	11,031,114,911	286,185	51,879,642		297,894,825	1,321,813	296,573,012	(26,200)	XXX	XXX
5999999999 - Total preferred and common stocks				14,413,048,627	XXX	14,415,506,583	11,217,037,395	576,510	58,168,554		332,260,791	3,006,424	329,254,367	(26,200)	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
912810-SP-4	TREASURY BOND	08/26/2025	USED FOR STATE DEPOSIT HOLDING TRANSFER		441,920	475,000	
912810-UM-8	TREASURY BOND	12/31/2025	VARIOUS		1,166,779	1,175,000	5,537
91282C-PJ-4	TREASURY NOTE	12/09/2025	VARIOUS		1,150,640	1,159,800	614
91282C-PK-1	TREASURY NOTE	12/31/2025	VARIOUS		849,557	850,000	3,655
91282C-PL-9	TREASURY NOTE	12/09/2025	VARIOUS		697,688	700,000	325
91282C-PM-7	TREASURY NOTE	12/03/2025	GOLDMAN SACHS & CO		99,453	100,000	41
91282C-PN-5	TREASURY NOTE	12/08/2025	VARIOUS		495,688	500,000	216
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					4,901,725	4,959,800	10,388
013051-EW-3	ALBERTA (PROVINCE OF)	05/27/2025	VARIOUS		5,262,414	5,296,371	101,814
110709-GP-1	BRITISH COLUMBIA PROVINCE OF	04/15/2025	RBC CAPITAL MARKETS CORP		2,129,761	2,159,402	32,175
195325-EP-6	REPUBLIC OF COLOMBIA	10/10/2025	JANE STREET EXECUTION SERVICES LLC		1,044,331	990,000	33,461
221625-AV-8	COTE DIVOIRE (REPUBLIC OF) 8.0750000000	04/07/2025	STANDARD CHARTERED		994,118	1,070,000	895
260979-AA-7	DP WORLD CRESCENT LTD	10/01/2025	VARIOUS		5,816,209	5,730,000	61,380
26951T-AA-8	UNITED MEXICAN STATES	07/28/2025	J.P. MORGAN SECURITIES LLC		4,488,660	4,500,000	
445545-AV-8	HUNGARY	06/17/2025	VARIOUS		3,839,663	3,850,000	
45434M-2C-5	INDIAN RAILWAY FINANCE CORP LTD	09/30/2025	GOLDMAN SACHS INTERNATIONAL		3,234,528	3,520,000	13,963
45434M-2H-4	INDIAN RAILWAY FINANCE CORP LTD	03/31/2025	WELLS FARGO SECURITIES LLC		181,992	200,000	1,408
46513J-B3-4	ISRAELI GOVT 2.75% 03 JUL 2030	03/24/2025	MORGAN STANLEY & CO INTERNATIONAL PLC		2,700,144	3,060,000	19,168
563469-FQ-3	MANITOBA PROVINCE OF	07/02/2025	RBC CAPITAL MARKETS CORP		2,253,927	2,188,583	33,586
642866-GA-9	PROV OF NEW BRUNSWICK	07/02/2025	RBC CAPITAL MARKETS CORP		1,570,733	1,495,532	19,545
651333-GR-1	NEWFOUNDLAND AND LABRADOR (PROVINC	06/20/2025	RBC CAPITAL MARKETS CORP		3,629,047	3,647,638	9,179
67091T-AG-0	OCP SA	10/23/2025	VARIOUS		2,573,717	2,395,000	70,451
67091T-AH-8	OCP SA	10/07/2025	J.P. MORGAN SECURITIES LLC		2,204,707	2,190,000	18,205
67091T-AJ-4	OCP SA	04/23/2025	J.P. MORGAN SECURITIES LLC		1,656,656	1,690,000	
683234-YD-4	ONTARIO (PROVINCE OF)	06/10/2025	RBC CAPITAL MARKETS CORP		4,379,200	4,158,308	5,364
68333Z-BF-3	ONTARIO (PROVINCE OF)	04/15/2025	TD SECURITIES (USA) LLC		2,129,043	2,086,449	36,282
74814Z-DK-6	QUEBEC (PROVINCE OF)	12/23/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		1,816,630	1,699,799	6,735
74814Z-FQ-1	QUEBEC (PROVINCE OF)	04/15/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		2,130,910	2,173,992	36,419
77586R-AT-7	ROMANIAN GOVT 5.875% 30 JAN 2029 144A	04/01/2025	UBS SECURITIES LLC		99,875	100,000	1,012
77586R-AY-6	ROMANIA (REPUBLIC OF)	07/09/2025	CITIGROUP GLOBAL MARKETS INC.		2,886,677	2,890,000	
803854-KG-2	SASKATCHEWAN (PROVINCE OF)	04/15/2025	TD SECURITIES (USA) LLC		2,148,381	2,899,872	32,339
836205-BE-3	SOUTH AFRICAN GOVT 7.3% 20 APR 2052	04/24/2025	BARCLAYS CAPITAL		511,480	600,000	527
836205-BJ-2	REPUBLIC OF SOUTH AFRICA	12/04/2025	DEUTSCHE BANK AG		620,537	630,000	
9LN0GH-PT-6	OCP SA 6.7% 01 MAR 2036-35 REGS	09/30/2025	J.P. MORGAN SECURITIES LLC		4,964,800	4,640,000	26,770
G10367-AG-8	BERMUDAN GOVT 3.375% 20 AUG 2050 REGS	11/18/2025	JEFFERIES & COMPANY INC.		2,468,303	3,490,000	29,120
MOR08Q-AH-4	AFRICAN EXPORT-IMPORT BANK	03/25/2025	VARIOUS		1,729,141	1,780,000	16,837
M75242-BH-5	OMANI GOVT 6.75% 17 JAN 2048 REGS	11/19/2025	STANDARD CHARTERED		2,631,400	2,360,000	54,870
P75744-AF-2	PARAGUAYAN GOVT 5.6% 13 MAR 2048 REGS	11/18/2025	J.P. MORGAN SECURITIES LLC		2,372,970	2,490,000	25,564
S7836L-AB-4	SOUTH AFRICAN GOVT 7.95% 19 NOV 2054 REG	04/25/2025	BARCLAYS CAPITAL		550,900	600,000	21,333
V0055B-AK-1	AFRICA FINANCE CORP	03/24/2025	BARCLAYS BANK PLC		1,433,905	1,550,000	23,573
V5311V-AB-6	MOROCCAN GOVT 5.5% 11 DEC 2042 REGS	11/19/2025	DEUTSCHE BANK AG		2,346,840	2,460,000	60,257
V6560A-BD-3	OCP SA	11/06/2025	VARIOUS		19,930,583	18,955,000	233,341
V6560A-BM-3	OFFICE CHERIFIEN DES PHO	10/30/2025	MERRILL LYNCH INTERNATIONAL		3,542,240	3,380,000	1,718
V73789-AW-5	COTE DIVOIRIAN GOVT 6.125% 15 JUN 2033 R	01/22/2025	HSBC SECURITIES (USA) INC.		179,000	200,000	1,327
X0645A-CD-2	BANK GOSPODARSTWA KRAJOWEGO	03/24/2025	HSBC BANK PLC		1,785,525	1,790,000	33,140
X0645A-DB-5	BANK GOSPODARSTWA KRAJOWEGO	10/01/2025	SOCIETE GENERALE - LONDON		2,722,957	2,635,000	33,581
X5S5VD-BM-0	MFB MAGYAR FEJLESZTESI BANK ZRT	12/16/2025	VARIOUS		2,717,852	2,625,000	53,671
X7360W-CQ-3	ROMANIAN GOVT 7.125% 17 JAN 2033 REGS	03/21/2025	MORGAN STANLEY & CO INTERNATIONAL PLC		1,864,300	1,810,000	24,360
X7360W-DJ-8	ROMANIAN GOVT 7.5% 10 FEB 2037 REGS	11/19/2025	DEUTSCHE BANK AG		2,396,955	2,190,000	46,081
X73648-AB-7	ROMANIAN GOVT 5.75% 16 SEP 2030 REGS	10/10/2025	VARIOUS		4,056,180	3,980,000	53,315
X93622-GS-5	HUNGARIAN GOVT 5.5% 26 MAR 2036 REGS	10/10/2025	VARIOUS		6,050,062	6,210,000	71,382
Y44709-AG-1	NK KAZMUNAYGAZ AO	10/01/2025	ING BANK N.V.		1,077,840	1,080,000	30,409
Y4596H-AD-9	NK KAZMUNAYGAZ AO	12/16/2025	VARIOUS		3,195,478	3,650,000	92,065
Y62014-AA-6	NAKILAT INC	03/24/2025	JANE STREET FINANCIAL LTD		889,773	854,622	12,242
Y7138A-AD-2	PERTAMINA PERSERO PT	03/24/2025	HSBC BANK PLC		1,557,600	1,600,000	37,867
Y7138A-AF-7	PERTAMINA PERSERO PT	03/24/2025	DEUTSCHE BANK AG- LONDON		223,200	240,000	4,688
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					130,991,144	131,790,568	1,521,419
059433-GY-2	TX BAMMEL UTL DT	07/16/2025	BANK OF AMERICA		383,855	610,000	5,761
086257-PX-4	IL BERWYN-A-TXBL-REF	01/22/2025	BANK OF AMERICA		2,002,210	2,570,000	14,244
106050-GE-4	TX BRAZORIA CO MUD #22	07/18/2025	BANK OF AMERICA		424,922	720,000	6,300
10607F-LD-2	TX BRAZORIA CO MUD #39	07/18/2025	BANK OF AMERICA		347,996	605,000	5,294
10608M-GB-6	TX BRAZORIA CO MUD #55	07/15/2025	BANK OF AMERICA		804,077	1,160,000	13,050
10608M-HC-3	TX BRAZORIA CO MUD #55	07/15/2025	BANK OF AMERICA		665,443	960,000	10,800
13063A-5G-5	CA CA TXB-VAR PURP	03/24/2025	VARIOUS		23,562,102	19,595,000	712,874

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
138854-EU-4	TX CANYON FALLS WC&ID #2	07/16/2025	BANK OF AMERICA		641,783	1,005,000	10,608
157798-JG-5	TX CHAMBERS CO MUD #1	09/09/2025	BANK OF AMERICA		2,651,905	4,855,000	23,537
167486-B9-9	IL CHICAGO-B-TXBL-BAM	11/25/2025	SOLEIL SECURITIES CORPORATION		4,020,260	3,970,000	96,485
167486-TS-8	IL CHICAGO-B-REF-BAM	12/01/2025	VARIOUS		5,060,116	4,920,000	22,502
17239Y-QM-7	TX CINCO MUD #1	07/22/2025	BANK OF AMERICA		711,300	1,160,000	3,770
179093-LD-9	CLACKAMAS CNTY ORE SCH DIST NO	08/27/2025	EXCHANGE TRANSACTIONS		812,199	1,660,000	
179093-LE-7	CLACKAMAS CNTY ORE SCH DIST NO	08/27/2025	EXCHANGE TRANSACTIONS		840,057	1,795,000	
179093-LJ-6	CLACKAMAS CNTY ORE SCH DIST NO	08/27/2025	EXCHANGE TRANSACTIONS		6,776,506	13,850,000	
179093-LK-3	CLACKAMAS CNTY ORE SCH DIST NO	08/27/2025	EXCHANGE TRANSACTIONS		7,036,556	15,035,000	
189160-DK-7	TX CLOVERCREEK MUD	07/16/2025	BANK OF AMERICA		684,348	1,065,000	8,232
19981F-DC-0	TX COMAL CO WTR IMPT DT	07/15/2025	BANK OF AMERICA		592,221	950,000	9,352
208422-JC-0	TX CONROE MUNI MGMT DT#1	07/18/2025	BANK OF AMERICA		103,315	175,000	1,616
24880S-GB-3	TX DENTON COUNTY MUD#6	07/16/2025	BANK OF AMERICA		448,176	690,000	7,168
27373C-FA-8	TX E MONTGOMERY CO MUD	07/17/2025	BANK OF AMERICA		998,582	1,685,000	14,428
346800-HB-4	TX FORT BEND CO MUD#26	07/16/2025	BANK OF AMERICA		412,637	655,000	5,877
346800-HD-0	TX FORT BEND CO MUD#26	07/18/2025	BANK OF AMERICA		297,735	500,000	4,618
346806-RP-9	TX FORT BEND CO MUD #58	07/18/2025	BANK OF AMERICA		684,002	975,000	8,938
346806-TA-0	TX FORT BEND CO MUD #58	07/22/2025	BANK OF AMERICA		839,351	1,360,000	8,991
346806-TZ-5	TX FORT BEND CO MUD #58	07/17/2025	BANK OF AMERICA		2,058,843	3,250,000	25,357
346806-UC-4	TX FORT BEND CO MUD #58	07/15/2025	BANK OF AMERICA		1,150,444	1,865,000	14,279
34680D-CG-0	TX FORT BEND CO MUD #141	07/15/2025	BANK OF AMERICA		700,080	1,155,000	11,370
34681W-WM-2	TX FORT BEND CO MUD #142	07/16/2025	BANK OF AMERICA		1,600,690	2,760,000	26,067
34682K-ER-6	TX FORT BEND CO MUD#176	07/18/2025	BANK OF AMERICA		464,485	715,000	7,647
34682U-LD-7	TX FORT BEND CO MUD #162	07/15/2025	BANK OF AMERICA		785,650	1,230,000	12,108
34682X-DT-5	TX FORT BEND CO TX MUD	07/16/2025	BANK OF AMERICA		679,470	1,065,000	8,232
34683B-GR-3	TX FORT BEND CO MUD#170	07/18/2025	BANK OF AMERICA		1,028,006	1,550,000	16,576
34683E-QV-7	TX FORT BEND CO MUD #194	07/16/2025	BANK OF AMERICA		455,850	785,000	5,931
34683E-SV-5	TX FORT BEND CO MUD #194	07/18/2025	BANK OF AMERICA		316,630	505,000	5,155
34683G-HD-2	TX FORT BEND CO MUD #161	07/18/2025	BANK OF AMERICA		422,772	735,000	6,431
34683J-FC-0	TX FORT BEND CO MUD #134	07/16/2025	BANK OF AMERICA		442,986	740,000	6,290
34683J-GD-7	TX FORT BEND CO MUD #134	07/16/2025	BANK OF AMERICA		300,600	515,000	4,378
34683K-FB-9	TX FORT BEND CO MUD #173	07/16/2025	BANK OF AMERICA		463,356	720,000	7,140
34683L-NZ-5	TX FORT BEND CO MUD#134B	07/16/2025	BANK OF AMERICA		392,189	690,000	5,539
34683L-PZ-3	TX FORT BEND CO MUD#134B	07/17/2025	BANK OF AMERICA		1,043,478	1,740,000	15,726
34683N-FC-1	TX FORT BEND CO MUD #215	07/18/2025	BANK OF AMERICA		333,980	570,000	4,988
34683N-HE-5	TX FORT BEND CO MUD #215	07/16/2025	BANK OF AMERICA		496,137	850,000	7,225
34683N-JF-0	TX FORT BEND CO MUD #215	07/15/2025	BANK OF AMERICA		338,914	585,000	4,936
34683Y-CZ-9	TX FT BEND CO MUD#163	07/15/2025	BANK OF AMERICA		356,382	585,000	5,210
346842-JF-5	TX FORT BEN WALLER CO #2	07/16/2025	BANK OF AMERICA		888,169	1,445,000	9,573
346842-JL-2	TX FORT BEN WALLER CO #2	09/09/2025	BANK OF AMERICA		1,206,790	2,050,000	19,924
34684E-DK-4	TX FORT BEND CO MUD#147	07/18/2025	BANK OF AMERICA		582,378	850,000	9,917
34684T-GF-9	TX FORT BEND WALLER #3-A	07/17/2025	BANK OF AMERICA		648,209	1,150,000	7,691
34684W-DD-0	TX FORT BEND CO MUD #132	07/15/2025	BANK OF AMERICA		680,618	1,155,000	10,287
34685L-EZ-3	TX FORT BEND CO MUD #190	07/18/2025	BANK OF AMERICA		343,375	540,000	5,775
34686A-BZ-9	TX FORT BEND CO TX MUD	07/15/2025	BANK OF AMERICA		691,405	1,100,000	10,313
34686A-CZ-8	TX FORT BEND CO MUD#206	07/17/2025	BANK OF AMERICA		803,476	1,155,000	13,736
346914-PE-8	TX FORT BEND CO MUD#50-A	09/09/2025	BANK OF AMERICA		3,785,996	6,600,000	21,235
358232-5V-4	CA FRESNO UNIF SCH DIST 0%	02/20/2025	BANK OF AMERICA		6,026,370	14,310,000	
359863-HY-6	TX FULSHEAR MUD #1	07/15/2025	BANK OF AMERICA		389,260	655,000	5,527
359863-JZ-1	TX FULSHEAR MUD #1	07/18/2025	BANK OF AMERICA		430,603	720,000	6,650
36422X-JA-0	TX GALVESTON CO MUD #32	07/16/2025	BANK OF AMERICA		513,647	880,000	7,480
36423A-DP-2	TX GALVESTON CO MUD #68	07/18/2025	BANK OF AMERICA		387,167	610,000	6,227
36423G-GC-5	TX GALVESTON MUD #56-A	07/15/2025	BANK OF AMERICA		809,589	1,285,000	4,216
397378-LH-1	TX GREENWOOD UTL DT-A	07/18/2025	BANK OF AMERICA		339,893	590,000	6,269
413844-FE-6	TX HARRIS-BRAZORIA CNTYS	07/15/2025	BANK OF AMERICA		373,751	585,000	5,484
413924-MC-2	TX HARRIS CO MUD #16	07/18/2025	BANK OF AMERICA		438,632	725,000	6,696
413924-MF-5	TX HARRIS CO MUD #16	07/17/2025	BANK OF AMERICA		1,419,304	2,425,000	22,610
413946-QQ-0	TX HARRIS CO MUD 278-A	07/15/2025	BANK OF AMERICA		844,057	1,360,000	13,388
41419Q-FT-3	TX HARRIS CO MUD #459	07/17/2025	BANK OF AMERICA		1,220,565	1,955,000	15,253
41420L-VN-6	TX HARRIS CO MUD #390-B	07/16/2025	BANK OF AMERICA		821,671	1,260,000	9,739
41420P-LA-6	TX HARRIS CO MUD #321	07/16/2025	BANK OF AMERICA		884,245	1,515,000	12,162
41420Q-PL-6	TX HARRIS CO MUD #400 -A	07/15/2025	BANK OF AMERICA		1,157,520	2,055,000	18,302
41420Q-QQ-4	TX HARRIS CO MUD #400	07/15/2025	BANK OF AMERICA		616,742	1,055,000	9,891
41420Y-GH-8	TX HARRIS CO MUD #381	07/17/2025	BANK OF AMERICA		686,736	1,200,000	11,188
41422L-LJ-4	TX HARRIS CO MUD #287-A	07/16/2025	BANK OF AMERICA		660,157	1,085,000	9,735

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
41422M-JS-5	TX HARRIS CO MUD #460	07/16/2025	BANK OF AMERICA		1,373,411	1,925,000	17,713
41422M-JW-6	TX HARRIS CO MUD #460	07/15/2025	BANK OF AMERICA		706,920	1,030,000	9,388
41422W-GD-9	TX HARRIS CNTY MUD#434	07/16/2025	BANK OF AMERICA		717,924	1,170,000	10,498
41423A-KV-1	TX HARRIS CO MUD #432	07/16/2025	BANK OF AMERICA		513,166	835,000	7,492
41423A-LW-8	TX HARRIS CO MUD #432	07/18/2025	BANK OF AMERICA		322,172	555,000	4,856
41423E-HE-5	TX HARRIS CO MUD #449	07/17/2025	BANK OF AMERICA		1,767,170	3,050,000	26,116
41423K-DB-1	TX HARRIS CO MUD #457	07/16/2025	BANK OF AMERICA		823,440	1,310,000	12,372
41423K-GF-9	TX HARRIS CO MUD#457	07/16/2025	BANK OF AMERICA		708,779	940,000	12,429
41424G-HB-5	TX HARRIS CO MUD#495-A	07/18/2025	BANK OF AMERICA		504,900	880,000	7,700
41424G-HF-6	TX HARRIS CO MUD#495-A	07/15/2025	BANK OF AMERICA		1,726,117	3,205,000	27,042
41424J-BX-7	TX HARRIS CO MUD#213B	07/16/2025	BANK OF AMERICA		534,267	870,000	7,395
41424K-CZ-8	TX HARRIS CO MUD#480	07/16/2025	BANK OF AMERICA		1,125,522	1,900,000	12,588
41424K-EW-3	TX HARRIS CO MUD#480-A	07/18/2025	BANK OF AMERICA		438,364	695,000	5,840
41425U-HE-7	TX HARRIS CO MUD #530	07/22/2025	BANK OF AMERICA		466,373	750,000	6,656
41426H-FQ-0	TX HARRIS CO MUD #537-A	07/18/2025	BANK OF AMERICA		537,058	875,000	6,350
41426X-DB-0	TX HARRIS CO MUD #499	07/16/2025	BANK OF AMERICA		375,458	535,000	6,063
41426Y-HG-3	TX HARRIS CO MUD #531	07/16/2025	BANK OF AMERICA		651,031	1,070,000	9,600
41428E-FE-2	TX HARRIS CO MUD #502	07/18/2025	BANK OF AMERICA		514,649	875,000	7,656
414486-GD-6	TX HARRIS CO WC&ID #84	07/16/2025	BANK OF AMERICA		1,380,556	2,505,000	21,293
414507-DA-8	TX HARRIS CO WTR CNTR &	07/15/2025	BANK OF AMERICA		880,033	1,590,000	13,416
41453A-SX-2	TX HARRIS CO WC&ID	07/17/2025	BANK OF AMERICA		693,994	1,110,000	10,772
41453A-TB-9	TX HARRIS CO WC&ID	07/15/2025	BANK OF AMERICA		695,206	1,140,000	11,222
41453T-GG-1	TX HARRIS CO WC&ID#161-A	07/16/2025	BANK OF AMERICA		485,240	700,000	7,933
41453T-HY-1	TX HARRIS CO WC&ID#161-A	07/16/2025	BANK OF AMERICA		595,202	970,000	8,703
41453T-JZ-6	TX HARRIS CO WC&ID #161	07/16/2025	BANK OF AMERICA		346,690	565,000	5,069
41453T-KZ-4	TX HARRIS CO WC&ID #161	07/16/2025	BANK OF AMERICA		621,110	1,005,000	9,017
414642-GA-0	TX HARRIS WALLER COS MUD	07/16/2025	BANK OF AMERICA		764,506	1,290,000	10,721
414942-UC-4	TX HARRIS CO MUD #105	09/10/2025	BANK OF AMERICA		1,141,629	1,825,000	1,394
42211H-FT-1	TX HEADWATERS MUD	07/17/2025	BANK OF AMERICA		1,139,007	1,765,000	20,628
43124A-JZ-2	TX HIGHWAY 380 MUNI MGMT	07/16/2025	BANK OF AMERICA		528,696	900,000	4,038
43124A-LB-2	TX HWY 380 MUNI MGMT DT	07/17/2025	BANK OF AMERICA		1,451,196	2,350,000	12,566
44044T-KH-4	TX HORIZON REGL MUD	07/16/2025	BANK OF AMERICA		4,333,371	6,190,000	85,628
45310C-CB-7	TX IMPERIAL REDEV DT	07/16/2025	BANK OF AMERICA		521,359	825,000	4,354
45310C-DB-6	TX IMPERIAL REDEV DT-A	07/15/2025	BANK OF AMERICA		790,422	1,290,000	6,383
48618L-LS-3	TX KAUFMAN CO MUD# 5-A	07/15/2025	BANK OF AMERICA		625,642	950,000	9,797
48618R-FA-6	TX KAUFMAN CO FRESH WTR	07/16/2025	BANK OF AMERICA		327,392	520,000	5,157
48619K-GC-5	TX KAUFMAN CO MUD #14	07/18/2025	BANK OF AMERICA		781,618	1,110,000	12,950
48619K-HD-2	TX KAUFMAN CO MUD #14	07/15/2025	BANK OF AMERICA		551,728	995,000	7,463
48619K-JD-0	TX KAUFMAN CO MUD #14	07/16/2025	BANK OF AMERICA		416,788	690,000	6,191
48619N-BY-6	TX KAUFMAN CO MUD #10	07/17/2025	BANK OF AMERICA		659,427	1,065,000	10,132
48619T-JZ-2	TX KAUFMAN CO MUD #2	07/18/2025	BANK OF AMERICA		1,330,730	2,085,000	20,271
487694-VC-2	KELLER TEX INDPT SCH DIST	06/11/2025	EXCHANGE TRANSACTIONS		75,341	75,000	
487694-VD-0	KELLER TEX INDPT SCH DIST	06/11/2025	EXCHANGE TRANSACTIONS		497,253	495,000	
48872T-FC-9	TX KENDALL CO WTR CTRL-2	07/15/2025	BANK OF AMERICA		614,723	1,120,000	8,400
48872T-GD-6	TX KENDALL CO WTR CTL-2A	07/16/2025	BANK OF AMERICA		602,850	890,000	10,087
51207M-BZ-7	TX LAKES FRESH WTR SPLY	07/18/2025	BANK OF AMERICA		523,545	750,000	8,750
51219H-EU-2	TX LAKESIDE WTR CNTR-2-A	07/16/2025	BANK OF AMERICA		558,811	895,000	8,030
51219H-FT-4	TX LAKESIDE WC & ID #2-A	07/16/2025	BANK OF AMERICA		618,020	1,000,000	8,972
515723-PT-5	TX LANGHAM CREEK MUD	07/18/2025	BANK OF AMERICA		457,876	790,000	5,431
52109H-MM-2	TX LAZY NINE MUD #1B -A	07/16/2025	BANK OF AMERICA		934,167	1,585,000	12,724
52109H-PH-0	TX LAZY NINE MUD#1B	07/15/2025	BANK OF AMERICA		571,905	940,000	8,372
581732-LA-0	TX MCKINNEY MUD #1	07/16/2025	BANK OF AMERICA		840,514	1,440,000	12,240
586017-GW-9	TX MEMORIAL HILLS UTIL	07/17/2025	BANK OF AMERICA		1,069,118	1,880,000	11,874
586017-HA-6	TX MEMORIAL HILLS UTIL	07/15/2025	BANK OF AMERICA		786,629	1,430,000	9,384
613704-SL-0	TX MONTGOMERY CO MUD#15	07/16/2025	BANK OF AMERICA		372,014	655,000	4,949
61370N-JD-6	TX MONTGOMERY CO MUD #95	07/16/2025	BANK OF AMERICA		419,386	605,000	6,857
61370W-JF-1	TX MONTGOMERY CO MUD #99	07/17/2025	BANK OF AMERICA		614,145	1,050,000	9,490
61371A-WE-6	TX MONTGOMERY CO MUD#113	07/18/2025	BANK OF AMERICA		576,124	965,000	8,444
61371A-XX-3	TX MONTGOMERY CO MUD#113	07/16/2025	BANK OF AMERICA		402,746	690,000	5,865
61371A-YX-2	TX MONTGOMERY CO MUD 113	07/17/2025	BANK OF AMERICA		1,751,646	2,320,000	30,901
61371E-CX-8	TX MONTGOMERY CO MUD#138	07/16/2025	BANK OF AMERICA		568,339	875,000	9,090
61371R-DZ-3	TX MONTGOMERY CO MUD#126	07/16/2025	BANK OF AMERICA		463,938	775,000	6,588
61371T-GC-7	TX MONTGOMERY CO MUD#105	09/09/2025	BANK OF AMERICA		1,752,070	2,880,000	12,675
61373F-CZ-8	TX MONTGOMERY CO MUD#128	07/15/2025	BANK OF AMERICA		798,087	1,220,000	12,581
61771K-EZ-3	TX MORNINGSTAR RANCH MUD	07/16/2025	BANK OF AMERICA		312,018	525,000	4,463

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
621645-LU-2	TX MOUNT HOUSTON RD MUD	07/18/2025	BANK OF AMERICA		1,080,247	1,775,000	15,531
643161-NC-2	TX NEW CANEY MUD	09/09/2025	BANK OF AMERICA		5,013,187	7,995,000	79,764
64966H-YV-6	NY NY BABS	03/04/2025	BARCLAYS CAPITAL		16,096,120	15,585,000	195,882
64966Q-7G-9	NY NEW YORK-B-1	03/10/2025	VARIOUS		16,560,609	15,475,000	375,728
64966Q-L6-5	NY NEW YORK NY	02/28/2025	J.P. MORGAN SECURITIES LLC		1,414,596	1,405,000	31,221
64966S-HM-1	NY NEW YORK-TXBL-D-1	03/25/2025	VARIOUS		36,719,931	38,375,000	689,738
64966S-HN-9	NY NEW YORK-TXBL-D-1	03/27/2025	VARIOUS		22,609,507	23,465,000	478,660
64966S-NK-8	NY NEW YORK-H-TXBL	04/15/2025	RBC DOMINION SECURITIES INC		10,235,000	10,235,000	
64966S-SF-4	NY NEW YORK-E-1-TXBL	11/26/2025	WACHOVIA SECURITIES LLC		110,085,029	110,170,000	41,129
64966S-SG-2	NY NEW YORK-E-2-TXBL	10/16/2025	WACHOVIA SECURITIES LLC		10,225,000	10,225,000	
66649T-CW-2	TX NORTHLAKE MUNI MGMT	07/22/2025	BANK OF AMERICA		926,792	1,425,000	13,349
66748T-HW-7	TX NW HARRIS CO MUD # 30	07/16/2025	BANK OF AMERICA		457,139	745,000	6,684
66748T-JA-3	TX NW HARRIS CO MUD # 30	07/15/2025	BANK OF AMERICA		637,351	1,110,000	9,886
667900-GX-6	TX NW HARRIS CO MUD#16	07/18/2025	BANK OF AMERICA		1,553,514	2,570,000	18,650
667900-HB-3	TX NW HARRIS CO MUD#16	07/15/2025	BANK OF AMERICA		843,808	1,445,000	10,536
667910-KW-2	TX NW HARRIS CO MUD #12	07/16/2025	BANK OF AMERICA		726,736	1,035,000	11,730
696735-RC-5	CA PALMDALE SD-B-TXBL	10/02/2025	J.P. MORGAN SECURITIES LLC		2,817,311	3,970,000	20,156
70259A-BP-2	TX PASEO DEL ESTE MUD #9	07/16/2025	BANK OF AMERICA		574,165	935,000	9,376
70259R-BZ-3	TX PASEO DEL ESTE MUD #7	07/17/2025	BANK OF AMERICA		1,113,818	1,735,000	19,909
721573-EV-1	TX PILOT KNOB MUD #3	07/16/2025	BANK OF AMERICA		319,831	520,000	5,214
77427H-GY-5	TX ROCKWALL CO MUD#9-A	07/17/2025	BANK OF AMERICA		756,412	1,190,000	9,727
798189-RS-7	CA SAN JOSE ETC-B-1	03/03/2025	WACHOVIA SECURITIES LLC		4,717,563	6,250,000	1,595
81568E-KU-6	TX SEDONA LAKES MUD#1	07/16/2025	BANK OF AMERICA		547,746	915,000	7,778
82621N-JE-7	TX SIENA MUD #1-A	07/16/2025	BANK OF AMERICA		428,501	655,000	6,805
82621V-GB-8	TX SIENNA PLANTATION MUD	07/18/2025	BANK OF AMERICA		395,300	660,000	3,483
82621V-HB-7	TX SIENNA PLANTATION	07/18/2025	BANK OF AMERICA		407,279	680,000	3,589
82621X-GC-2	TX SIENNA PLANTATION MUD	07/16/2025	BANK OF AMERICA		1,888,678	3,155,000	26,818
82622L-BZ-1	TX SIENNA MUD# 4	07/16/2025	BANK OF AMERICA		642,642	1,065,000	9,555
83412P-FZ-0	CA SOLANO CMNTY CLG DT	11/12/2025	WACHOVIA SECURITIES LLC		2,377,025	3,170,000	28,687
83569B-PD-0	TX SONTERRA MUD	07/17/2025	BANK OF AMERICA		1,537,298	2,440,000	27,221
851705-BX-0	TX SPRINGHOLLOW MUD	07/18/2025	BANK OF AMERICA		1,456,549	2,095,000	27,235
861879-HF-4	TX STONEWALL RANCH MUD	07/16/2025	BANK OF AMERICA		351,250	625,000	4,722
867342-GB-7	TX SUNFIELD MUD #3	07/16/2025	BANK OF AMERICA		886,298	1,410,000	13,317
89440C-GS-7	TX TRAVIS CO MUD #13	07/15/2025	BANK OF AMERICA		577,443	1,005,000	10,012
89440C-HX-5	TX TRAVIS CO MUD #13-A	07/15/2025	BANK OF AMERICA		625,640	1,110,000	11,058
89440F-GK-7	TX TRAVIS CO MUD #12-A	07/18/2025	BANK OF AMERICA		499,450	720,000	9,360
89440K-FV-3	TX TRAVIS CO TX MUD #17	07/22/2025	BANK OF AMERICA		850,919	1,350,000	11,981
89440L-HX-5	TX TRAVIS CO MUD #21	07/15/2025	BANK OF AMERICA		408,262	655,000	6,141
89440L-JY-1	TX TRAVIS CO MUD#21-A	07/18/2025	BANK OF AMERICA		320,210	500,000	5,347
89440P-CZ-6	TX TRAVIS CO MUD#23	07/16/2025	BANK OF AMERICA		452,101	795,000	6,007
894521-CK-7	TX TRAVIS CO WC&ID #17	07/15/2025	BANK OF AMERICA		754,137	1,275,000	5,977
894521-DK-6	TX TRAVIS CO WTR CNTRL	07/18/2025	BANK OF AMERICA		397,717	665,000	3,510
91529N-KL-3	TX GRAND MISSION MUD #2	07/18/2025	BANK OF AMERICA		225,628	325,000	3,792
92336L-HL-2	TX VERANDAH TX MUD	07/17/2025	BANK OF AMERICA		979,186	1,690,000	14,471
92823P-MD-5	TX VIRIDIAN MUNI MGMT DT	07/18/2025	BANK OF AMERICA		318,471	515,000	1,878
952267-DC-3	TX W COLUMBIA -CTFS OBLI	09/10/2025	BANK OF AMERICA		1,149,022	1,970,000	1,354
953082-JM-7	TX W HARRIS CO MUD #5	07/22/2025	BANK OF AMERICA		982,908	1,525,000	14,286
968657-JW-7	IL WILL CO-REF-TXBL	03/04/2025	WACHOVIA SECURITIES LLC		2,629,117	3,615,000	32,629
97000W-HP-3	TX WILLIAMSON COUNTY MUD	07/22/2025	BANK OF AMERICA		920,500	1,400,000	15,361
97000W-HU-2	TX WILLIAMSON COUNTY MUD	07/15/2025	BANK OF AMERICA		1,117,657	1,865,000	19,557
97001L-JE-9	TX WILLIAMSON CO MUD #19	07/16/2025	BANK OF AMERICA		393,427	640,000	6,756
97001L-JJ-8	TX WILLIAMSON CO MUD #19	07/17/2025	BANK OF AMERICA		605,440	1,060,000	11,263
97001L-KP-2	TX WILLIAMSON MUD #19-A	09/10/2025	BANK OF AMERICA		1,228,894	1,985,000	3,722
97001P-ER-6	TX WILLIAMSON MUD #19A	07/17/2025	BANK OF AMERICA		707,909	1,075,000	13,706
97001P-HB-8	TX WILLIAMSON CO MUD#19A	07/15/2025	BANK OF AMERICA		614,552	1,110,000	10,708
97001Q-EC-7	TX WILLIAMSON CO MUD #23	09/09/2025	BANK OF AMERICA		1,433,095	2,550,000	6,174
97001T-BS-9	TX WILLIAMSON CO MUD#25	07/17/2025	BANK OF AMERICA		1,667,349	2,635,000	29,397
97001Y-GC-8	TX WILLIAMSON CO MUD #28	07/17/2025	BANK OF AMERICA		1,109,297	1,950,000	12,461
97002N-EW-9	TX WILLIAMSON CO MUD#32	07/16/2025	BANK OF AMERICA		790,040	1,245,000	13,799
971156-EZ-3	TX WILLOW POINT MUD	07/22/2025	BANK OF AMERICA		837,889	1,300,000	12,178
971156-FX-7	TX WILLOW POINT MUD	07/16/2025	BANK OF AMERICA		369,216	565,000	5,603
978642-GS-9	TX WOOD TRACE MUD #1	07/22/2025	BANK OF AMERICA		980,056	1,540,000	13,668
982696-SY-3	KS WYANDOTTE #500-B-BAM	03/07/2025	J.P. MORGAN SECURITIES LLC		4,766,464	6,445,000	5,675
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					439,446,677	556,790,000	4,714,823
072024-WT-5	CA BAY AREA CA TOLL AUTH	11/26/2025	WACHOVIA SECURITIES LLC		1,018,986	1,385,000	7,789

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
072024-XW-7	CA BAY AREA CA TOLL AUTH	09/16/2025	WACHOVIA SECURITIES LLC		2,151,669	3,170,000	45,693
116475-2W-3	TX BROWNSVILLE TX UTILIT	09/09/2025	BANK OF AMERICA		5,618,831	8,360,000	81,355
167593-H6-2	IL CHICAGO O'HARE ARPT-C	03/03/2025	J.P. MORGAN SECURITIES LLC		2,695,891	2,975,000	23,181
190813-TA-3	GA COBB CO KENNESTN-AGM WELLSTAR HLTH S	02/21/2025	INSURANCE WRAP EXCHANGE PER CNTLS		12,763,203	12,930,000	206,880
19633S-BA-0	CO COLORADO ST-AG-CR	10/02/2025	INSURANCE WRAP EXCHANGE PER CNTLS		4,235,548	4,260,000	44,020
235036-7A-2	TX DALLAS-FORT WORTH-C	09/12/2025	VARIOUS		4,973,752	6,960,000	71,681
23503C-AP-2	TX DALLAS-FORT WORTH-A	09/15/2025	J.P. MORGAN SECURITIES LLC		6,943,254	8,735,000	61,285
259234-DG-4	DOUGLAS CNTY NEB HOSP AUTH NO	08/11/2025	EXCHANGE TRANSACTIONS		2,648,019	2,495,000	
345105-KA-7	CA FOOTHILL ESTRN TRANSP	12/12/2025	BANK OF AMERICA		1,723,215	2,355,000	26,692
38611T-DK-0	TX GRAND PARKWAY TRANSPR	01/30/2025	BARCLAYS CAPITAL		3,519,310	4,985,000	53,439
38611T-DL-8	TX GRAND PARKWAY TRANSPR	11/18/2025	VARIOUS		7,046,603	10,145,000	83,464
413890-GE-8	TX HARRIS CO-HOUSTON-B	02/11/2025	WACHOVIA SECURITIES LLC		2,004,289	2,770,000	24,835
42219U-CH-3	AL BAPTIST HLTH-A-TX-AGM	03/13/2025	GOLDMAN SACHS & CO		1,254,154	1,275,000	23,180
451174-AZ-9	ID ID ENERGY RESOURCE	07/09/2025	BANK OF AMERICA		2,770,000	2,770,000	
45506E-CL-5	IN INDIANA FIN AUTH-TXBL WVB EAST END P	11/12/2025	VARIOUS		12,883,716	17,535,000	128,494
47770V-CT-5	JOBSOHIO BEVERAGE SYS STWD LIQUOR	12/17/2025	EXCHANGE TRANSACTIONS		3,457,047	4,220,000	
47770V-CW-8	JOBSOHIO BEVERAGE SYS STWD LIQUOR	12/17/2025	EXCHANGE TRANSACTIONS		57,344	70,000	
544495-VY-7	CA LA DEPT WTR & PWR-BAB	01/08/2025	WACHOVIA SECURITIES LLC		6,987,028	6,520,000	9,525
544532-NZ-3	CA LA DEPT WTR-BABS-BAM	02/06/2025	BARCLAYS CAPITAL		5,691,523	5,150,000	34,005
57421C-JB-1	MD MARYLAND HLTH -AGC UNIV OF MD MED SY	02/05/2025	INSURANCE WRAP EXCHANGE PER CNTLS		13,848,686	13,415,000	55,873
574296-FU-8	MD MD STADIUM AUTH-TXBL	12/10/2025	BANK OF AMERICA		14,550,000	14,550,000	
576000-G8-0	MASSACHUSETTS ST SCH BLDG AUTH	10/08/2025	EXCHANGE TRANSACTIONS		3,901,831	3,890,000	
576000-G9-8	MASSACHUSETTS ST SCH BLDG AUTH	10/08/2025	EXCHANGE TRANSACTIONS		5,877,829	5,860,000	
58601P-BD-6	TX MEM HEIGHTS REDEV	07/18/2025	BANK OF AMERICA		4,155,137	6,100,000	71,167
59261A-6J-1	METROPOLITAN TRANSN AUTH N Y R	10/03/2025	EXCHANGE TRANSACTIONS		1,881,244	1,755,000	
59334D-RK-2	MIAMI-DADE CNTY FLA WTR & SWR	12/12/2025	EXCHANGE TRANSACTIONS		1,415,601	1,415,000	
59334D-RL-0	MIAMI-DADE CNTY FLA WTR & SWR	12/12/2025	EXCHANGE TRANSACTIONS		2,761,172	2,760,000	
62620H-JC-7	GA GA MUNI AUTH-B-BAM POWERSOUTH ENERGY	09/22/2025	J.P. MORGAN SECURITIES LLC		3,159,585	2,750,000	41,956
62620H-KQ-4	GA GA MUNI ELEC -B-BAM POWERSOUTH ENERG	12/18/2025	J.P. MORGAN SECURITIES LLC		2,218,352	2,005,000	60,575
67760H-NB-3	OH OH ST TURNPIKE-A-REF	05/14/2025	BANK OF AMERICA		2,472,906	3,520,000	28,301
678908-4E-1	OK OK ST DEV FIN AUTH	03/24/2025	VARIOUS		2,903,116	3,150,000	41,495
709223-A2-7	PA PA TPK-BABS-B	12/22/2025	WACHOVIA SECURITIES LLC		4,358,769	4,375,000	14,734
709223-ZZ-7	PA PA TPK-BABS-B	05/08/2025	MORGAN STANLEY & CO. LLC		17,492,092	18,050,000	440,539
709224-4C-0	PA PENNSYLVANIA TPK COMM	12/16/2025	MORGAN STANLEY & CO. LLC		2,439,886	3,170,000	5,471
73358W-EK-6	NY PORT AUTH OF NEW YORK & NEW JERSEY	05/01/2025	VARIOUS		7,031,506	7,560,000	92,863
73358W-JA-3	NY PORT AUTH-174TH	03/24/2025	J.P. MORGAN SECURITIES LLC		6,324,295	7,355,000	151,612
73358W-RP-1	NY PORT AUTH NY & NJ-181	03/04/2025	BARCLAYS CAPITAL		2,430,752	2,470,000	11,571
73358W-X9-0	NY PORT AUTH NY/NJ-TXBL	05/01/2025	J.P. MORGAN SECURITIES LLC		4,280,857	5,155,000	15,852
73358X-CN-0	NY NY & NJ PORT AUTH	03/21/2025	BARCLAYS CAPITAL		1,120,592	1,675,000	10,193
73358X-JB-9	NY NY & NJ PORT AUTH-239	04/07/2025	VARIOUS		8,206,211	8,570,000	86,755
759136-QP-2	CO REGL TRNSP DIST-BABS	06/20/2025	BANK OF AMERICA		2,005,000	2,005,000	16,925
79467B-BN-4	IL SALES TAX SECURITIZAT	02/28/2025	J.P. MORGAN SECURITIES LLC		2,017,159	2,450,000	16,118
79467B-CN-3	IL SALES TAX SECURITIZTN	09/11/2025	VARIOUS		9,388,464	9,970,000	91,345
79467B-DY-8	IL SALES TAX-B-REF-TXBL	12/18/2025	J.P. MORGAN SECURITIES LLC		3,137,098	4,205,000	65,503
79766D-TW-9	CA SAN FRANCISCO CALIF C	09/09/2025	VARIOUS		5,024,290	7,170,000	77,424
79771F-FZ-5	CA SAN FRANCISCO PUB-A	04/03/2025	JEFFERIES & COMPANY INC.		4,565,080	4,000,000	
837151-7C-7	SC SC PUB SVC-C-TXBL-BAM	09/11/2025	WACHOVIA SECURITIES LLC		2,862,440	2,775,000	43,466
882667-AZ-1	TX TX ST PRIV ACTIVITY-B NTE MOBILITY P	12/12/2025	VARIOUS		47,685,276	60,160,000	359,307
961776-AW-1	TX WESTWOOD MAGNOLIA PKW	07/17/2025	BANK OF AMERICA		2,240,469	3,635,000	8,330
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					282,199,077	324,985,000	2,732,893
05606#-AB-9	BIF III HOLTWOOD LLC	09/25/2025	DIRECT PLACEMENT		7,000,000	7,000,000	
05647@-AA-4	BX FRONTIER MEMBER I LLC	09/18/2025	DIRECT PLACEMENT		36,955,792	36,955,792	
05647@-AB-2	BX FRONTIER MEMBER I LLC	12/29/2025	DIRECT PLACEMENT		22,337,960	22,337,960	
11283#-AG-6	BROOKFIELD POWER NEW YORK FINANCE	12/16/2025	DIRECT PLACEMENT		8,500,000	8,500,000	
13887@-AA-7	CANYON PEAK POWER LLC	09/25/2025	DIRECT PLACEMENT		38,600,000	38,600,000	
18452*-AA-3	CLEANCAPITAL ARROWHEAD ISSUER LLC	12/04/2025	DIRECT PLACEMENT		49,400,000	49,400,000	
23307*-AG-7	DC ARENA LP	12/18/2025	DIRECT PLACEMENT		6,938,895	6,938,895	
28249N-AB-7	EIG PEARL HOLDINGS SARL	03/24/2025	VARIOUS		1,265,450	1,580,000	5,062
30288*-AH-3	FLNG LIQUEFACTION 2 LLC	04/23/2025	DIRECT PLACEMENT		23,316,000	23,316,000	
36321P-AE-0	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP	10/09/2025	VARIOUS		6,014,796	7,043,669	3,126
45846A-AA-8	INTERCHILE S.A. 4.5% 30 JUN 2056-55 144A	05/15/2025	VARIOUS		1,857,980	2,360,000	37,128
49647Q-AA-6	KINGSTON AIRPORT REVENUE FINANCE LTD	10/14/2025	MORGAN STANLEY & CO INTERNATIONAL PLC		1,133,660	1,100,000	24,008
50201P-AA-4	LLPL CAPITAL PTE. LTD. 6.875% 04 FEB 203	10/03/2025	UBS SECURITIES LLC		1,503,782	1,439,715	17,047
50230*-AA-5	LRE FINANCING I LLC	11/07/2025	DIRECT PLACEMENT		64,841,625	64,841,625	
55339T-AA-0	MN8 PORTFOLIO IV LLC	12/15/2025	DIRECT PLACEMENT		29,000,000	29,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
62425@-AB-1	MOUNTAIN PEAK POWER LLC	12/02/2025	DIRECT PLACEMENT		13,500,000	13,500,000	
63007@-AA-7	NP KEYSTONE BUILDING 6 LLC	12/11/2025	DIRECT PLACEMENT		32,300,000	32,300,000	
68296#-AA-4	1111 COMSTOCK PROPERTY LLC	04/28/2025	DEUTSCHE BANK SECURITIES INC.		6,550,500	6,600,000	
74363@-AA-2	PROSPECT LAKE WATER HOLDCO LP	06/17/2025	DIRECT PLACEMENT		39,000,000	39,000,000	
75978#-AD-8	RENEWA JAMISON LLC	12/05/2025	DIRECT PLACEMENT		34,140,512	34,140,512	
76650A-AA-8	RIESEL HOLDCO LLC	12/31/2025	VARIOUS		198,580	198,580	
76712*-AA-7	RIO GRANDE LNG TRAIN 5 LLC	12/29/2025	DIRECT PLACEMENT		18,538,000	18,538,000	
78507@-AA-0	SPOWER MIS 2 FINANCE LLC	05/14/2025	DIRECT PLACEMENT		54,900,000	54,900,000	
78507@-AB-8	SPOWER MIS 2 FINANCE LLC ACED MIS	09/18/2025	DIRECT PLACEMENT		32,250,000	32,250,000	
78507@-AC-6	SPOWER MIS 2 FINANCE LLC ACED MIS	12/22/2025	DIRECT PLACEMENT		30,600,000	30,600,000	
83274@-AA-1	SMOKY MOUNTAIN HOLDINGS LLC	08/06/2025	DIRECT PLACEMENT		29,500,000	29,500,000	
83274@-AB-9	SMOKY MOUNTAIN HOLDINGS LLC	08/06/2025	DIRECT PLACEMENT		4,500,000	4,500,000	
92213H-AA-0	VARANASI AURANGABAD NH-2 TOLLWAY P	08/28/2025	VARIOUS		9,490,846	9,385,000	30,395
98584X-AA-3	YINSON BORONIA PRODUCTION BV 144A	07/28/2025	HSBC SECURITIES (USA) INC.		947,370	877,194	39,023
E0R75R-AB-2	AI CANDELARIA SPAIN SL	09/30/2025	VARIOUS		2,377,865	2,666,000	44,362
E4181L-AA-9	ENFRAGEN ENERGIA SUR SA / ENFRAGEN SPA	03/24/2025	HSBC SECURITIES (USA) INC.		703,881	794,000	10,077
E8005@-AA-9	STADIUM FUNDING TRUST - VALENCIA	06/25/2025	DIRECT PLACEMENT		38,465,516	38,874,313	
G3314#-AA-2	EVERTON STADIUM DEVELOPMENT HOLDIN	02/20/2025	DIRECT PLACEMENT		45,188,014	48,085,524	
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP	01/22/2025	JEFFERIES & COMPANY INC.		1,101,282	1,376,602	12,816
G54897-AA-4	LIMA METRO LINE 2 FINANCE LTD	10/01/2025	VARIOUS		783,238	759,504	10,561
G54897-AB-2	LIMA METRO LINE 2 FINANCE LTD	10/01/2025	VARIOUS		1,814,646	1,910,989	19,031
G7150P-AA-8	POINSETTIA FINANCE LIMITED SARL	09/15/2025	VARIOUS		1,567,711	1,673,563	11,464
G9369*-AC-3	VIRIDOR ENERGY GROUP LIMITED	10/29/2025	DIRECT PLACEMENT		107,785,874	109,487,038	
L0R80Q-AA-1	ACU PETROLEO LUXEMBOURG SARL	10/01/2025	MORGAN STANLEY		3,012,572	2,961,292	46,599
L3500L-AA-7	FEL ENERGY VI SARL	12/04/2025	VARIOUS		3,036,579	3,067,530	38,761
L4464D-AD-1	GREENSAIF PIPELINES BIDCO SA RL	10/01/2025	JEFFRIES INTERNATIONAL LTD		961,110	885,000	6,401
L4464D-AF-6	GREENSAIF PIPELINES BIDCO SA RL	10/03/2025	HSBC BANK PLC		1,487,372	1,475,000	8,624
L4R02Q-AA-8	GUARA NORTE SARL	09/30/2025	VARIOUS		1,664,420	1,728,842	25,536
N53766-AA-4	MV24 CAPITAL BV	10/02/2025	J.P. MORGAN SECURITIES LLC		459,055	461,362	10,551
N57445-AA-1	MINEJESA CAPITAL BV 4.625% 10 AUG 2030 R	10/09/2025	VARIOUS		3,824,738	3,840,184	31,143
N57445-AB-9	MINEJESA CAPITAL BV	12/05/2025	DEUTSCHE BANK AG- LONDON		6,585,621	6,634,000	106,785
N6000D-AA-1	MONG DUONG FINANCE HOLD 5.125% 07 MAY 20	10/09/2025	VARIOUS		830,972	833,449	17,791
N9733X-AA-5	YINSON BORONIA PRODUCTION BV	03/24/2025	VARIOUS		3,861,238	3,782,873	18,629
P0092A-AF-6	AEROPUERTO INTERNACIONAL DE TOCUME	03/26/2025	JEFFERIES & COMPANY INC.		1,583,655	2,130,000	10,887
P0608A-AB-2	AES PANAMA GENERATION HOLDINGS SRL	03/26/2025	HSBC SECURITIES (USA) INC.		1,031,062	1,147,282	16,313
P1915A-AA-0	BUFFALO ENERGY MEXICO HOLDINGS SA	03/24/2025	GOLDMAN SACHS		1,641,825	1,580,000	13,825
P29853-AA-9	COMETA ENERGIA SA DE CV	06/25/2025	VARIOUS		309,613	305,200	5,826
P4003#-AA-6	DSWS SPA	03/06/2025	DIRECT PLACEMENT		117,181,633	117,181,633	
P5R70L-AA-9	INTERCHILE S.A. 4.5% 30 JUN 2056-55 REGS	02/19/2025	HSBC SECURITIES (USA) INC.		640,800	800,000	5,000
P66208-AA-0	MEXICO GENERADORA DE ENERGIA S DE	03/26/2025	VARIOUS		503,072	511,141	8,547
P6629M-AD-4	MEXICO CITY AIRPORT TRUST 5.5% 31 JUL 20	11/06/2025	VARIOUS		2,909,845	3,375,000	43,052
P7922D-AB-0	PRUMO PARTICIPACOES E INVESTIMENTO	11/17/2025	VARIOUS		3,806,286	3,736,075	107,724
Q3975*-AB-3	GIP SHARON FINCO PTY LTD	10/29/2025	DIRECT PLACEMENT		81,700,000	81,700,000	
X9000*-AA-3	SPORTING ENTERTAINMENT S.A.	10/14/2025	MILLENNIUM BCP BANCO COMERCIAL PORTUGUES		20,522,265	20,787,774	
Y51478-AA-6	LLPL CAPITAL PTE. LTD. 6.875% 04 FEB 203	10/01/2025	VARIOUS		3,574,836	3,506,754	35,462
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					1,065,998,344	1,074,760,866	821,556
00084D-BG-4	ABN AMRO BANK NV	12/29/2025	MIZUHO SECURITIES USA INC.		5,046,250	5,000,000	103,534
001055-C*-1	AFLAC INCORPORATED	05/29/2025	DIRECT PLACEMENT		48,381,691	44,574,309	
001055-C@-9	AFLAC INCORPORATED	05/29/2025	DIRECT PLACEMENT		16,516,169	15,216,434	
00108W-AQ-3	AEP TEXAS INC	02/24/2025	JP MORGAN SECURITIES LLC		7,166,466	7,880,000	109,877
00108W-AU-4	AEP TEXAS INC	09/22/2025	VARIOUS		5,227,409	5,250,000	
00109L-AB-9	ADT SECURITY CORP	09/30/2025	DEUTSCHE BANK SECURITIES INC.		4,900,000	4,900,000	
00138C-AU-2	COREBRIDGE GLOBAL FUNDING	06/30/2025	RBC CAPITAL MARKETS CORP		3,394,421	3,350,000	95,777
00138C-BA-5	COREBRIDGE GLOBAL FUNDING	12/29/2025	BARCLAYS CAPITAL		9,992,164	9,700,000	8,407
00138C-BG-2	COREBRIDGE GLOBAL FUNDING	08/18/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,989,320	6,000,000	
00138C-BJ-6	COREBRIDGE GLOBAL FUNDING	12/17/2025	BBVA SECURITIES INC		6,157,210	6,182,000	58,076
00175P-AD-5	AMN HEALTHCARE INC	09/23/2025	TRUIST SECURITIES INC.		6,750,154	6,735,000	
00193B-AA-0	ATP TOWER HOLDINGS LLC 7.875% 03 FEB 203	10/03/2025	VARIOUS		5,597,519	5,610,000	11,327
00206R-CP-5	AT&T INC	01/28/2025	BARCLAYS CAPITAL		15,004,577	16,175,000	149,619
00206R-GC-0	AT&T INC	04/15/2025	BMO CAPITAL MARKETS		2,138,968	2,214,116	44,822
00206R-HK-1	AT&T INC	02/24/2025	JP MORGAN SECURITIES LLC		2,379,389	2,530,000	59,307
00206R-LV-2	AT & T INC	06/12/2025	JP MORGAN SECURITIES LLC		19,717,279	29,110,000	430,239
00206R-MN-9	AT&T INC	01/30/2025	VARIOUS		15,027,450	21,525,000	122,117
00206R-MZ-2	AT&T INC	06/12/2025	JP MORGAN SECURITIES LLC		5,407,007	5,300,000	8,907
00206R-ND-0	AT&T INC	09/18/2025	CITIGROUP GLOBAL MARKETS INC.		9,966,700	10,000,000	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
00206R-NE-8	AT&T INC	09/18/2025	CITIGROUP GLOBAL MARKETS INC.		9,948,400	10,000,000	
00218L-AH-4	ASP UNIFRAX HOLDINGS INC	12/30/2025	CAPITALIZED INTEREST		51,669	51,669	
00271*-AB-8	AITX FINCO LLC	10/23/2025	DIRECT PLACEMENT		11,800,000	11,800,000	
00271*-AC-6	AITX FINCO LLC	10/23/2025	DIRECT PLACEMENT		22,500,000	22,500,000	
00287Y-AV-1	ABBVIE INC	03/05/2025	JP MORGAN SECURITIES LLC		2,015,248	2,155,000	29,859
00287Y-CA-5	ABBVIE INC	03/05/2025	JP MORGAN SECURITIES LLC		2,128,584	2,410,000	29,553
00287Y-CB-3	ABBVIE INC	08/12/2025	VARIOUS		30,223,327	36,850,000	181,770
00287Y-DW-6	ABBVIE INC	10/28/2025	VARIOUS		7,715,315	7,650,000	35,865
00287Y-DX-4	ABBVIE INC	10/28/2025	VARIOUS		11,397,481	11,420,000	189,359
00287Y-EB-1	ABBVIE INC	03/05/2025	JP MORGAN SECURITIES LLC		6,992,478	6,790,000	14,787
00404A-AQ-2	ACADIA HEALTHCARE CO INC	03/07/2025	JP MORGAN SECURITIES LLC		3,183,425	3,170,000	
00440E-AV-9	ACE INA HOLDINGS INC	01/24/2025	JANE STREET EXECUTION SERVICES LLC		14,880,249	15,090,000	117,954
00440E-AW-7	ACE INA HOLDINGS INC	04/01/2025	MORGAN STANLEY & CO. LLC		6,510,600	7,500,000	135,031
005095-AB-0	ACUSHNET CO	11/13/2025	JP MORGAN SECURITIES LLC		8,295,844	8,270,000	
00687Y-AD-7	ADIENT GLOBAL HOLDINGS LTD	02/25/2025	VARIOUS		12,383,300	12,330,000	5,696
00774M-AS-4	AERCAP IRELAND CAPITAL DAC	01/24/2025	JANE STREET EXECUTION SERVICES LLC		17,833,780	18,370,000	158,059
00774M-AW-5	AERCAP IRELAND CAPITAL DAC	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,538,426	8,003,000	
00774M-BM-6	AERCAP IRELAND CAPITAL DAC	03/05/2025	JP MORGAN SECURITIES LLC		5,901,032	6,105,000	
00774M-BP-9	AERCAP IRELAND CAPITAL DAC	02/24/2025	JP MORGAN SECURITIES LLC		12,448,404	12,355,000	77,476
00776V-AE-3	ADVANCED TECHNOLOGY SERVICES INC.	04/21/2025	DIRECT PLACEMENT		43,395,199	44,145,199	
007866-AE-6	AEROPUERTOS DOMINICANOS SIGLO XXI S.A.	09/30/2025	VARIOUS		3,737,989	3,615,000	48,750
00830Y-AF-8	AFRICA FINANCE CORP 144A	03/27/2025	MERRILL LYNCH INTERNATIONAL		2,236,640	2,240,000	58,707
009931-AA-4	AL JAWAHER ASSETS CO SPC 144A	10/22/2025	CITIGROUP GLOBAL MARKETS LIMITED		4,364,000	4,364,000	
010392-FS-2	ALABAMA POWER COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		5,041,339	6,075,000	29,025
010392-FV-5	ALABAMA POWER COMPANY	06/12/2025	JP MORGAN SECURITIES LLC		9,210,696	13,900,000	178,576
010392-FW-3	ALABAMA POWER COMPANY	06/12/2025	JP MORGAN SECURITIES LLC		3,214,100	5,000,000	36,667
012873-AH-8	OVINTIV INC	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,017,075	9,017,000	89,544
01309Q-AB-4	ALBERTSONS COS LLC/SAFEWAY INC/NEW	02/19/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,680,000	1,680,000	
01609W-BQ-4	ALIBABA GROUP HOLDING LTD	10/08/2025	144A SECURITY EXCHANGE TRANSACTION		2,991,459	3,000,000	
018802-AF-5	ALLIANT ENERGY CORP	09/23/2025	VARIOUS		13,008,486	13,000,000	
01959L-AA-0	ALLINA HEALTH SYSTEM	01/23/2025	RAYMOND JAMES & ASSOCIATES INC		1,246,821	1,410,000	12,986
020002-AT-8	ALLSTATE CORPORATION (THE)	09/24/2025	GOLDMAN SACHS & CO		9,750,742	9,050,000	260,263
02073L-AA-9	ALPHA GENERATION LLC	02/21/2025	JP MORGAN SECURITIES LLC		1,213,500	1,200,000	32,400
02073L-AC-5	ALPHA GENERATION LLC	10/02/2025	MORGAN STANLEY & CO. LLC		5,809,593	5,800,000	
02079K-AZ-0	ALPHABET INC	11/03/2025	JP MORGAN SECURITIES LLC		7,982,320	8,000,000	
02079K-BA-4	ALPHABET INC	11/03/2025	VARIOUS		13,897,839	14,000,000	
02090D-AB-4	ALTICE FRANCE SA 6.875 150CT30 144A	10/01/2025	EXCHANGE TRANSACTIONS		3,645,448	4,420,374	
02090D-AE-8	ALTICE FRANCE SA 6.875 15JUL32 144A	10/01/2025	EXCHANGE TRANSACTIONS		3,731,956	4,420,374	
02220A-AA-5	ALUMINA PTY LTD	03/03/2025	MORGAN STANLEY & CO. LLC		2,190,000	2,190,000	
02220A-AB-3	ALUMINA PTY LTD	03/04/2025	VARIOUS		6,931,325	6,940,000	
023135-CW-4	AMAZON.COM INC	11/17/2025	VARIOUS		34,526,016	34,690,000	
02361D-BB-5	AMEREN ILLINOIS COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		3,729,603	3,740,000	31,136
02361D-BC-3	AMEREN ILLINOIS COMPANY	08/12/2025	VARIOUS		18,797,190	18,780,000	377,939
02364W-AJ-4	AMERICA MOVIL SA DE CV	02/24/2025	JP MORGAN SECURITIES LLC		3,138,416	2,920,000	89,973
02364W-BE-4	AMERICA MOVIL S.A.B. DE C.V. 4.375% 16 J	02/24/2025	JP MORGAN SECURITIES LLC		2,963,337	3,465,000	16,423
02364W-BG-9	AMERICA MOVIL SAB DE CV	01/30/2025	JP MORGAN SECURITIES LLC		1,312,593	1,590,000	18,936
02406P-BD-1	AMERICAN AXLE & MANUFACTURING INC	09/19/2025	JP MORGAN SECURITIES LLC		3,368,000	3,368,000	
02557T-AE-9	AMERICAN ELECTRIC POWER COMPANY IN	09/23/2025	MIZUHO SECURITIES USA INC.		10,850,000	10,850,000	
02557T-AF-6	AMERICAN ELECTRIC POWER COMPANY IN	09/23/2025	MIZUHO SECURITIES USA INC.		2,450,000	2,450,000	
025816-DG-1	AMERICAN EXPRESS COMPANY (FX-FRN)	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,016,859	14,867,000	202,521
025816-DR-7	AMERICAN EXPRESS COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		4,020,847	3,895,000	76,796
025816-DW-6	AMERICAN EXPRESS COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		3,346,072	3,335,000	14,196
025816-DZ-9	AMERICAN EXPRESS COMPANY	02/24/2025	VARIOUS		10,354,700	10,280,000	19,954
025816-EM-7	AMERICAN EXPRESS COMPANY	11/25/2025	VARIOUS		22,446,833	22,625,000	89,858
02665W-DZ-1	AMERICAN HONDA FINANCE CORPORATION	08/01/2025	JANE STREET EXECUTION SERVICES LLC		4,843,200	5,000,000	26,181
02665W-FD-8	AMERICAN HONDA FINANCE CORPORATION	12/29/2025	WELLS FARGO SECURITIES LLC		18,454,400	18,250,000	268,275
02665W-FZ-9	AMERICAN HONDA FINANCE CORPORATION	03/05/2025	JP MORGAN SECURITIES LLC		4,273,469	4,300,000	3,106
026874-DL-8	AMERICAN INTERNATIONAL GROUP INC	11/04/2025	JP MORGAN SECURITIES LLC		9,898,023	10,975,000	49,235
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC	04/01/2025	GOLDMAN SACHS & CO		7,558,650	9,000,000	100,625
03027X-AW-0	AMERICAN TOWER CORPORATION	12/29/2025	BARCLAYS CAPITAL		6,907,460	7,000,000	99,750
03027X-CM-0	AMERICAN TOWER CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		3,772,688	3,750,000	53,438
03027X-CR-9	AMERICAN TOWER CORPORATION	12/02/2025	TD SECURITIES (USA) LLC		7,476,375	7,500,000	
03028P-N#-9	AMERICAN TRANSMISSION COMPANY LLC	03/31/2025	DIRECT PLACEMENT		12,500,000	12,500,000	
03040W-BC-8	AMERICAN WATER CAPITAL CORP	03/05/2025	VARIOUS		22,403,815	23,385,000	476,784
03040W-BG-9	AMERICAN WATER CAPITAL CORP	08/12/2025	VARIOUS		15,249,118	15,300,000	11,915

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1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
03073E-AN-5	AMERISOURCEBERGEN CORPORATION	04/02/2025	VARIOUS		6,149,358	7,395,000	76,468
03076C-AP-1	AMERIPRISE FINANCIAL INC	03/05/2025	JP MORGAN SECURITIES LLC		12,786,134	12,780,000	22,152
031162-DF-4	AMGEN INC	11/04/2025	JP MORGAN SECURITIES LLC		5,919,552	7,325,000	62,385
031162-DK-3	AMGEN INC	02/06/2025	US BANCORP INVESTMENTS INC		7,560,283	8,570,000	181,041
031162-DR-8	AMGEN INC	01/23/2025	DEUTSCHE BANK SECURITIES INC.		6,179,909	6,240,000	129,220
031162-DT-4	AMGEN INC	09/17/2025	VARIOUS		24,039,064	24,210,000	138,149
031162-DU-1	AMGEN INC	09/18/2025	VARIOUS		12,040,691	12,140,000	210,868
03168L-AA-3	AMNEAL PHARMACEUTICALS LLC	07/24/2025	JP MORGAN SECURITIES LLC		5,955,300	5,894,000	
032095-AS-0	AMPHENOL CORPORATION	03/06/2025	VARIOUS		9,740,350	9,865,000	181,253
032177-AK-3	AMSTED INDUSTRIES INCORPORATED	02/21/2025	JP MORGAN SECURITIES LLC		7,879,000	7,870,000	
03217K-AB-4	AMXLMM PP 5.37500 04/04/2032	10/01/2025	VARIOUS		3,288,975	3,350,000	87,293
032654-BC-8	ANALOG DEVICES INC	05/15/2025	GOLDMAN SACHS & CO		4,198,725	4,500,000	29,813
03512T-AE-1	ANGLOGOLD ASHANTI HOLDINGS PLC	10/01/2025	VARIOUS		3,105,685	3,410,000	33,143
03512T-AF-8	ANGLOGOLD ASHANTI HOLDINGS PLC	07/15/2025	VARIOUS		3,977,376	4,160,000	29,250
03522A-AH-3	ANHEUSER BUSCH CO INBEV	04/07/2025	VARIOUS		11,746,541	12,250,000	39,029
03522A-AJ-9	ANHEUSER BUSCH CO INBEV	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,959,683	8,250,000	98,817
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC	11/20/2025	VARIOUS		24,718,823	23,800,000	340,084
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC	09/18/2025	VARIOUS		36,511,687	36,530,000	155,838
03523T-BW-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC	03/28/2025	RBC CAPITAL MARKETS CORP		9,975,480	9,700,000	106,269
03524B-AH-9	ANHEUSER-BUSCH INBEV FINANCE INC	04/15/2025	RBC CAPITAL MARKETS CORP		1,418,622	1,553,894	28,670
03666H-AF-8	ANTARES HOLDINGS LP	01/23/2025	MUFG SECURITIES AMERICA INC		1,219,643	1,160,000	41,669
036752-AZ-6	ELEVANCE HEALTH INC	09/24/2025	GOLDMAN SACHS & CO		9,864,864	9,550,000	142,587
036752-BA-0	ELEVANCE HEALTH INC	06/12/2025	JP MORGAN SECURITIES LLC		4,774,750	5,000,000	139,681
036752-BC-6	ELEVANCE HEALTH INC	12/18/2025	US BANCORP INVESTMENTS INC		15,369,300	15,000,000	99,000
036752-BD-4	ELEVANCE HEALTH INC	02/24/2025	JP MORGAN SECURITIES LLC		4,115,280	4,145,000	5,987
036752-BE-2	ELEVANCE HEALTH INC	09/12/2025	JP MORGAN SECURITIES LLC		12,109,700	12,400,000	162,007
036752-BF-9	ELEVANCE HEALTH INC	02/24/2025	JP MORGAN SECURITIES LLC		5,323,595	5,415,000	101,193
03690A-AM-8	ANTERO MIDSTREAM PARTNERS LP / ANT	09/09/2025	WELLS FARGO SECURITIES LLC		3,160,155	3,157,000	
03718N-AD-8	ANTOFAGASTA PLC 144A	09/02/2025	VARIOUS		3,614,958	3,627,000	
03740L-AE-2	AON CORP / AON GLOBAL HOLDINGS PLC	01/30/2025	JP MORGAN SECURITIES LLC		1,620,263	2,180,000	36,134
03740M-AF-7	AON NORTH AMRERICA INC	11/04/2025	JP MORGAN SECURITIES LLC		15,298,203	15,170,000	249,858
03743Q-AX-6	APA CORP (US)	09/18/2025	144A SECURITY EXCHANGE TRANSACTION		14,185,700	14,661,000	
03743Q-AY-4	APA CORP (US)	09/18/2025	144A SECURITY EXCHANGE TRANSACTION		10,655,487	10,000,000	
03743Q-AZ-1	APA CORP (US)	09/18/2025	144A SECURITY EXCHANGE TRANSACTION		4,052,276	4,300,000	
03743Q-BH-0	APA CORP (US)	09/18/2025	144A SECURITY EXCHANGE TRANSACTION		21,702,764	20,021,000	
037735-CX-3	APPALACHIAN POWER CO	01/30/2025	JP MORGAN SECURITIES LLC		1,291,184	1,600,000	30,000
037735-CY-1	APPALACHIAN POWER CO	10/28/2025	VARIOUS		12,708,903	17,275,000	270,979
038222-AM-7	APPLIED MATERIALS INC	05/15/2025	GOLDMAN SACHS & CO		2,493,690	3,000,000	16,313
03837A-AC-4	APTIV SWISS HOLDINGS LTD	01/09/2025	GOLDMAN SACHS & CO		8,604,709	9,760,000	182,390
03938J-AA-7	ARCH CAPITAL GROUP (US) INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,877,360	8,000,000	203,474
03939C-AB-9	ARCH CAPITAL FINANCE LLC	02/24/2025	JP MORGAN SECURITIES LLC		6,195,783	6,835,000	61,899
03969Y-AD-0	ARDAGH METAL PACKAGING FINANCE USA	11/20/2025	CITIGROUP GLOBAL MARKETS INC.		1,132,000	1,132,000	
039959-AA-9	ARDAGH GROUP SA	11/06/2025	DIRECT PLACEMENT		1,174,000	1,174,000	
04010L-BL-6	ARES CAPITAL CORPORATION	10/21/2025	BARCLAYS CAPITAL		6,001,298	6,050,000	36,855
040555-CT-9	ARIZONA PUBLIC SERVICE CO	09/19/2025	MORGAN STANLEY & CO. LLC		4,883,513	5,775,000	88,622
040555-DB-7	ARIZONA PUBLIC SERVICE COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		6,150,969	9,015,000	79,579
040555-DH-4	ARIZONA PUBLIC SERVICE COMPANY	08/15/2025	JP MORGAN SECURITIES LLC		4,750,466	4,590,000	2,180
040555-DJ-0	ARIZONA PUBLIC SERVICE COMPANY	10/22/2025	VARIOUS		14,914,859	14,700,000	52,379
04070*-AS-6	ARIZONA WATER COMPANY	06/26/2025	DIRECT PLACEMENT		28,080,000	28,080,000	
040850-A#-6	ARKANSAS ELECTRIC COOPERATIVE CORP	07/24/2025	DIRECT PLACEMENT		24,800,000	24,800,000	
04288B-AB-6	ARCONIC CORP	04/03/2025	OPPENHEIMER & CO. INC		1,608,668	1,581,000	1,054
04316J-AJ-8	ARTHUR J GALLAGHER & CO	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,952,526	3,850,000	63,953
04316J-AN-9	ARTHUR J GALLAGHER & CO	02/24/2025	JP MORGAN SECURITIES LLC		9,602,971	9,720,000	91,773
04316J-AP-4	ARTHUR J GALLAGHER & CO	04/02/2025	GOLDMAN SACHS & CO		7,254,300	7,500,000	120,250
045054-AS-2	ASHTEAD CAPITAL INC	02/24/2025	JP MORGAN SECURITIES LLC		3,775,804	3,730,000	78,123
045941-AA-9	ASURION LLC/ASURION CO	12/11/2025	VARIOUS		8,342,340	8,214,000	
04621X-AJ-7	ASSURANT INC	10/31/2025	VARIOUS		5,398,117	5,333,000	26,132
04621X-AM-0	ASSURANT INC	08/14/2025	JP MORGAN SECURITIES LLC		4,820,200	5,000,000	88,903
046353-AD-0	ASTRAZENECA PLC	02/24/2025	JP MORGAN SECURITIES LLC		2,023,053	1,815,000	52,030
049560-BB-0	ATMOS ENERGY CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		4,868,147	5,365,000	107,300
049560-BC-8	ATMOS ENERGY CORPORATION	06/16/2025	CREDIT AGRICOLE SECURITIES USA INC		3,909,889	3,925,000	
049560-BE-4	ATMOS ENERGY CORPORATION	10/28/2025	VARIOUS		8,985,999	8,950,000	16,744
052528-AT-3	AUSTRALIA AND NEW ZEALAND BANKING	02/24/2025	JP MORGAN SECURITIES LLC		6,597,720	6,805,000	142,637
053611-AJ-8	AVERY DENNISON CORPORATION	06/18/2025	MARKETAXESS CORP		621,937	615,000	1,166
05370H-AA-1	AVILEASE CAPITAL LTD 144A	11/05/2025	RABO SECURITIES		1,790,208	1,800,000	

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053773-BH-9	AVIS BUDGET CAR RENTAL LLC	02/28/2025	TRUIST SECURITIES INC.		1,222,500	1,200,000	28,800
05379B-E#-0	AVISTA CORPORATION	07/23/2025	DIRECT PLACEMENT		16,800,000	16,800,000	
054561-AM-7	EQUITABLE HOLDINGS INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,029,102	4,275,000	5,344
054644-AB-5	AYDEM YENILENEBILIR ENERJI AS 144A	09/23/2025	CITIGROUP GLOBAL MARKETS INC.		2,303,425	2,344,000	
05464C-AC-5	AXON ENTERPRISE INC	03/05/2025	JP MORGAN SECURITIES LLC		2,210,000	2,210,000	
05464C-AD-3	AXON ENTERPRISE INC	03/06/2025	JP MORGAN SECURITIES LLC		1,845,625	1,840,000	
05490L-A*-0	BCBSM INC.	04/30/2025	DIRECT PLACEMENT		10,000,000	10,000,000	
05490L-A@-8	BCBSM INC.	04/30/2025	DIRECT PLACEMENT		3,500,000	3,500,000	
05523R-AE-7	BAE SYSTEMS PLC	04/01/2025	GOLDMAN SACHS & CO		11,239,638	16,870,000	23,899
05523R-AM-9	BAE SYSTEMS PLC	02/24/2025	JP MORGAN SECURITIES LLC		5,086,552	5,150,000	117,234
055451-BF-4	BHP BILLITON FINANCE (USA) LTD	05/15/2025	GOLDMAN SACHS & CO		9,573,700	10,000,000	103,889
055451-BM-9	BHP BILLITON FIN USA LTD	09/02/2025	BOFA SECURITIES INC (MERRILL LYNCH)		347,575	350,000	
05571A-AZ-8	BPCE SA	07/25/2025	GOLDMAN SACHS & CO		10,055,796	9,700,000	22,166
05583J-AJ-1	BPCE SA	12/29/2025	BARCLAYS CAPITAL		12,882,031	14,450,000	146,234
05709V-AC-8	BAITEREK NATIONA 144A	09/25/2025	VARIOUS		2,547,822	2,570,000	
059165-EP-1	BALTIMORE GAS AND ELECTRIC CO	02/24/2025	VARIOUS		5,746,852	6,825,000	60,538
05964H-AJ-4	BANCO SANTANDER SA	10/30/2025	MIZUHO SECURITIES USA INC.		25,072,750	25,000,000	57,778
05964H-BD-6	BANCO SANTANDER SA	02/24/2025	JP MORGAN SECURITIES LLC		2,896,152	2,800,000	79,516
05964H-BJ-3	BANCO SANTANDER SA	01/07/2025	VARIOUS		12,011,094	12,000,000	
05964H-BK-0	BANCO SANTANDER SA	02/24/2025	VARIOUS		19,905,380	19,600,000	50,945
05971K-AR-0	BANCO SANTANDER SA	10/30/2025	SANTANDER INVESTMENT SECURITIES INC		3,600,000	3,600,000	
05971K-AS-8	BANCO SANTANDER SA	11/20/2025	BARCLAYS CAPITAL		15,041,100	15,000,000	32,044
05971V-2E-4	BANCO DE CREDITO DEL PER 5.85% 11 JAN 20	10/21/2025	VARIOUS		5,144,973	4,960,000	68,219
05971W-AD-5	BANCO SANTANDER-CHILE 3.177% 26 OCT 2031	10/15/2025	VARIOUS		3,039,870	3,310,000	38,288
06051G-HU-6	BANK OF AMERICA CORP	12/16/2025	CITADEL SECURITIES		14,883,935	16,650,000	101,848
06051G-JA-8	BANK OF AMERICA CORP	05/15/2025	GOLDMAN SACHS & CO		11,948,330	15,500,000	98,446
06051G-JE-0	BANK OF AMERICA CORP	09/19/2025	MORGAN STANLEY & CO. LLC		9,889,815	13,325,000	92,116
06051G-KB-4	BANK OF AMERICA CORP	05/15/2025	GOLDMAN SACHS & CO		3,120,100	5,000,000	47,469
06051G-KD-0	BANK OF AMERICA CORP	12/29/2025	BARCLAYS CAPITAL		4,984,100	5,500,000	27,506
06051G-MA-4	BANK OF AMERICA CORP	02/24/2025	JP MORGAN SECURITIES LLC		4,877,017	4,815,000	23,403
06051G-MD-8	BANK OF AMERICA CORP	06/10/2025	MORGAN STANLEY & CO. LLC		245,115	250,000	1,763
06051G-MK-2	BANK OF AMERICA CORP	07/25/2025	VARIOUS		37,376,033	37,070,000	13,665
06051G-MM-8	BANK OF AMERICA CORP	04/23/2025	VARIOUS		13,317,592	13,190,000	38,902
06051G-MQ-9	BANK OF AMERICA CORP	02/24/2025	VARIOUS		10,223,183	10,210,000	10,558
06368B-TX-6	BANK OF MONTREAL	05/06/2025	TD SECURITIES (USA) LLC		1,437,133	1,444,465	8,646
06368M-JG-0	BANK OF MONTREAL	01/22/2025	VARIOUS		3,230,000	3,230,000	
06368M-XV-1	BANK OF MONTREAL	12/29/2025	VARIOUS		23,786,933	23,750,000	233,873
06406R-BW-6	BANK OF NEW YORK MELLON CORP/THE	02/24/2025	JP MORGAN SECURITIES LLC		5,838,100	5,820,000	135,035
06406Y-AB-8	BANK OF NEW YORK MELLON CORP/THE	02/24/2025	JP MORGAN SECURITIES LLC		2,544,880	2,505,000	13,263
06418G-AW-7	BANK OF NOVA SCOTIA (FXD-FRN)	12/29/2025	VARIOUS		16,804,858	16,829,000	207,919
06418M-Z4-9	BANK OF NOVA SCOTIA	07/02/2025	VARIOUS		3,681,625	3,647,638	19,637
06675D-CN-0	BANQUE FEDERATIVE DU CREDIT MUTUEL	01/14/2025	MORGAN STANLEY & CO. LLC		1,050,000	1,050,000	
06675F-AY-3	BANQUE FEDERATIVE DU CREDIT MUTUEL	04/30/2025	TD SECURITIES (USA) LLC		4,904,925	5,100,000	6,135
06675F-BB-2	BANQUE FEDERATIVE DU CREDIT MUTUEL	01/15/2025	BARCLAYS CAPITAL		9,077,555	8,900,000	4,294
06684N-AM-1	BAPTIST HEALTH OBLIGATED GROUP	08/07/2025	INSURANCE WRAP EXCHANGE PER CNTLS		32,387,999	34,680,000	127,212
06738E-BK-0	BARCLAYS PLC	12/29/2025	BARCLAYS CAPITAL		4,994,178	4,900,000	6,925
06738E-CF-0	BARCLAYS PLC	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,999,055	4,950,000	136,253
06738E-CT-0	BARCLAYS PLC	08/08/2025	BARCLAYS CAPITAL		1,270,849	1,260,000	25,564
06738E-CU-7	BARCLAYS PLC	02/24/2025	JP MORGAN SECURITIES LLC		13,607,402	13,735,000	311,109
06738E-CV-5	BARCLAYS PLC	01/23/2025	CITADEL SECURITIES		4,004,998	4,160,000	82,610
06738E-CZ-6	BARCLAYS PLC	02/24/2025	JP MORGAN SECURITIES LLC		2,465,425	2,440,000	
071813-BP-3	BAXTER INTERNATIONAL INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,001,817	8,025,000	57,735
071813-CV-9	BAXTER INTERNATIONAL INC	04/02/2025	VARIOUS		13,678,796	21,270,000	189,514
073952-AB-9	BEACON FUNDING TRUST	05/15/2025	VARIOUS		14,608,590	14,940,000	166,989
07586P-AA-9	BECLE SAB DE CV	10/06/2025	BARCLAYS CAPITAL		994,750	1,150,000	13,816
075887-BX-6	BECTON DICKINSON AND COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		7,449,018	8,545,000	87,551
075887-CL-1	BECTON DICKINSON AND COMPANY	12/29/2025	BARCLAYS CAPITAL		9,912,189	11,100,000	83,874
076912-AA-2	BEIGNET INVESTOR LLC	10/16/2025	MORGAN STANLEY & CO. LLC		230,160,000	230,160,000	
07813Z-BL-7	BELL ALIANT REGIONAL COMMS LP	07/02/2025	RBC CAPITAL MARKETS CORP		1,476,987	1,313,150	28,298
084423-87-0	WR BERKLEY CORPORATION	01/02/2025	TRANSFER BROKER		4,074,215	242,000	
084659-AX-9	BERKSHIRE HATHAWAY ENERGY CO	01/30/2025	JP MORGAN SECURITIES LLC		1,635,455	2,060,000	25,779
084659-BF-7	BERKSHIRE HATHAWAY ENERGY CO	02/24/2025	JP MORGAN SECURITIES LLC		7,198,265	8,585,000	125,055
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CORP	05/15/2025	GOLDMAN SACHS & CO		14,996,400	20,000,000	130,472
084670-F*-4	BERKSHIRE HATHAWAY INC.	07/30/2025	DIRECT PLACEMENT		33,047,974	31,401,321	
08576P-AQ-4	BERRY GLOBAL INC	02/13/2025	144A SECURITY EXCHANGE TRANSACTION		13,601,509	13,600,000	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
088932-AA-6	THE BIDVEST GROUP (UK) PLC	10/01/2025	VARIOUS		12,912,939	12,883,000	3,692
09031W-AD-5	BIMBO BAKERIES USA INC 6.4% 01/15/2034 P	03/25/2025	JEFFERIES & COMPANY INC.		1,091,697	1,030,000	13,001
091802-AB-4	B & D HOLDINGS LLC	03/11/2025	DEUTSCHE BANK SECURITIES INC.		4,705,619	4,425,000	49,115
092113-AY-5	BLACK HILLS CORPORATION	10/20/2025	VARIOUS		12,432,778	12,384,000	14,130
09261B-AF-7	BLACKSTONE HOLDINGS FINANCE CO LLC	05/15/2025	GOLDMAN SACHS & CO		4,926,260	8,500,000	67,965
09261X-AB-8	BLACKSTONE SECURED LENDING FUND	08/01/2025	JANE STREET EXECUTION SERVICES LLC		4,893,350	5,000,000	52,708
09261X-AD-4	BLACKSTONE SECURED LEND	12/29/2025	TD SECURITIES (USA) LLC		9,100,075	9,350,000	74,508
09290D-AK-7	BLACKROCK FUNDING INC	03/05/2025	JP MORGAN SECURITIES LLC		10,350,628	10,520,000	96,930
092914-AC-4	BLACKSTONE REG FINANCE CO LLC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		309,702	310,000	
09534#-AJ-1	BLUE CROSS AND BLUE SHIELD OF FLOR	09/30/2025	DIRECT PLACEMENT		21,700,000	21,700,000	
09659T-2D-2	BNP PARIBAS SA	05/21/2025	VARIOUS		12,024,716	12,095,000	201,919
09659W-2F-0	BNP PARIBAS	01/31/2025	BNP PARIBAS SECURITIES CORP		2,326,409	2,380,000	48,361
09659W-2U-7	BNP PARIBAS SA	02/24/2025	JP MORGAN SECURITIES LLC		3,973,056	4,565,000	13,900
09659W-2X-1	BNP PARIBAS SA	02/24/2025	JP MORGAN SECURITIES LLC		8,633,144	8,475,000	6,754
09659W-3A-0	BNP PARIBAS SA	01/06/2025	VARIOUS		17,560,638	17,560,000	
09659W-3D-4	BNP PARIBAS SA	07/25/2025	GOLDMAN SACHS & CO		25,034,856	24,800,000	276,737
096630-AL-2	BOARDWALK PIPELINES LP	12/16/2025	VARIOUS		14,992,772	14,975,000	16,998
097023-DS-1	BOEING CO	04/07/2025	DEUTSCHE BANK SECURITIES INC.		105,671	100,000	2,847
09951L-AA-1	BOOZ ALLEN HAMILTON INC 144A	01/31/2025	VARIOUS		1,906,598	2,000,000	32,722
101137-AT-4	BOSTON SCIENTIFIC CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		2,354,115	2,515,000	55,309
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC.	10/03/2025	VARIOUS		14,151,780	22,275,000	207,408
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC	01/30/2025	VARIOUS		7,015,607	11,610,000	68,773
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC	08/12/2025	VARIOUS		23,230,533	37,350,000	230,479
10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC	10/28/2025	VARIOUS		20,228,711	30,250,000	135,221
10373Q-BS-8	BP CAPITAL MARKETS AMERICA INC	06/12/2025	VARIOUS		6,545,290	10,500,000	62,896
10373Q-CA-6	BP CAPITAL MARKETS AMERICA INC	02/24/2025	VARIOUS		13,838,620	13,960,000	165,969
110122-CQ-9	BRISTOL-MYERS SQUIBB CO	09/19/2025	MORGAN STANLEY & CO. LLC		3,906,335	4,300,000	47,793
110122-CR-7	BRISTOL-MYERS SQUIBB CO	06/12/2025	JP MORGAN SECURITIES LLC		4,598,475	5,700,000	31,627
110122-EB-0	BRISTOL-MYERS SQUIBB CO	05/15/2025	VARIOUS		20,418,219	19,240,000	183,778
110122-EC-8	BRISTOL-MYERS SQUIBB CO	06/12/2025	JP MORGAN SECURITIES LLC		13,061,162	11,990,000	147,876
110122-EK-0	BRISTOL-MYERS SQUIBB CO	07/31/2025	GOLDMAN SACHS & CO		7,312,995	7,750,000	103,253
110122-EL-8	BRISTOL-MYERS SQUIBB CO	08/12/2025	VARIOUS		13,819,598	14,175,000	287,373
11133T-AE-3	BROADRIDGE FINANCIAL SOLUTIONS INC	10/17/2025	BARCLAYS CAPITAL		13,397,627	14,765,000	156,743
11135F-BP-5	BROADCOM INC	08/15/2025	JP MORGAN SECURITIES LLC		3,861,604	4,570,000	37,035
11135F-BQ-3	BROADCOM INC	09/19/2025	MORGAN STANLEY & CO. LLC		4,934,593	5,750,000	64,647
11135F-BV-2	BROADCOM INC	02/24/2025	JP MORGAN SECURITIES LLC		4,026,969	4,170,000	57,060
11135F-CF-6	BROADCOM INC	01/06/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		299,997	300,000	
11135F-CQ-2	BROADCOM INC	10/21/2025	144A SECURITY EXCHANGE TRANSACTION		2,702,595	3,000,000	
11135F-CR-0	BROADCOM INC	10/21/2025	144A SECURITY EXCHANGE TRANSACTION		6,994,661	7,380,000	
11135F-CS-8	BROADCOM INC	10/21/2025	144A SECURITY EXCHANGE TRANSACTION		34,285,058	43,690,000	
11135F-CT-6	BROADCOM INC	10/21/2025	144A SECURITY EXCHANGE TRANSACTION		103,581	130,000	
11135F-CV-1	BROADCOM INC	10/21/2025	144A SECURITY EXCHANGE TRANSACTION		25,867,374	33,430,000	
115236-AC-5	BROWN & BROWN INC	10/01/2025	US BANCORP INVESTMENTS INC		5,233,703	5,850,000	6,561
115236-AF-8	BROWN & BROWN INC	02/24/2025	JP MORGAN SECURITIES LLC		4,050,083	4,655,000	101,130
12189L-BK-6	BURLINGTON NORTHERN SANTA FE LLC	05/15/2025	GOLDMAN SACHS & CO		10,152,120	11,000,000	49,256
12189L-BL-4	BURLINGTON NORTHERN SANTA FE LLC	11/04/2025	VARIOUS		7,849,706	7,845,000	115,660
12189L-BM-2	BURLINGTON NORTHERN SANTA FE LLC	10/03/2025	BNP PARIBAS SECURITIES CORP		10,016,420	9,500,000	32,142
12189T-AZ-7	BURLINGTN NORTH SANTA FE	02/24/2025	JP MORGAN SECURITIES LLC		1,317,557	1,210,000	23,565
12505B-AL-4	CBRE SERVICES INC	11/20/2025	BARCLAYS CAPITAL		10,015,173	9,950,000	10,834
125523-AH-3	CIGNA CORP	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,049,165	15,089,000	25,672
125523-AJ-9	CIGNA GROUP	11/20/2025	VARIOUS		23,987,562	24,977,000	218,927
125523-AK-6	CIGNA CORP	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,911,401	8,550,000	155,943
125523-CK-4	CIGNA GROUP	06/12/2025	VARIOUS		15,958,946	23,890,000	204,712
125523-CQ-1	CIGNA CORP	05/15/2025	GOLDMAN SACHS & CO		2,581,920	4,000,000	23,044
125523-CU-2	CIGNA GROUP	12/29/2025	BARCLAYS CAPITAL		9,950,496	9,600,000	61,500
125523-CW-8	CIGNA GROUP	02/24/2025	JP MORGAN SECURITIES LLC		8,265,940	8,635,000	13,432
125523-DA-5	CIGNA GROUP	09/02/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,942,580	6,000,000	
12592B-AS-3	CNH INDUSTRIAL CAPITAL LLC	12/29/2025	BARCLAYS CAPITAL		4,965,915	4,850,000	48,096
12592B-AV-6	CNH INDUSTRIAL CAPITAL LLC	10/08/2025	GOLDMAN SACHS & CO		10,809,937	10,820,000	13,525
126117-AZ-3	CNA FINANCIAL CORP	08/05/2025	WELLS FARGO SECURITIES LLC		14,958,300	15,000,000	
12636Y-AF-9	CRH AMERICA FINANCE INC	01/06/2025	JP MORGAN SECURITIES LLC		10,248,463	10,250,000	
12636Y-AG-7	CRH AMERICA FINANCE INC	01/06/2025	VARIOUS		10,538,174	10,550,000	
12636Y-AH-5	CRH AMERICA FINANCE INC	12/29/2025	BARCLAYS CAPITAL		4,977,473	4,950,000	49,005
12636Y-AJ-1	CRH AMERICA FINANCE INC	10/07/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,015,300	5,000,000	
12636Y-AK-8	CRH AMERICA FINANCE INC	11/04/2025	JP MORGAN SECURITIES LLC		9,912,375	9,900,000	40,040

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126408-HA-4	CSX CORP	11/04/2025	JP MORGAN SECURITIES LLC		5,895,913	6,825,000	80,194
126408-HG-1	CSX CORP	02/24/2025	JP MORGAN SECURITIES LLC		6,242,567	8,025,000	108,003
126408-HV-8	CSX CORP	08/12/2025	MORGAN STANLEY & CO. LLC		14,962,718	17,750,000	195,250
126408-HY-2	CSX CORP	02/24/2025	JP MORGAN SECURITIES LLC		4,417,283	4,845,000	103,535
12653C-AL-2	CNX RESOURCES CORP	01/14/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,412,050	3,390,000	95,579
12659B-AA-2	CT TRUST	10/06/2025	JEFFERIES & COMPANY INC.		489,447	510,000	4,647
126650-CX-6	CVS HEALTH CORP	07/25/2025	GOLDMAN SACHS & CO		25,039,728	25,200,000	370,230
126650-CY-4	CVS HEALTH CORP	09/19/2025	VARIOUS		9,842,094	10,695,000	231,561
126650-CZ-1	CVS HEALTH CORP	10/03/2025	BARCLAYS CAPITAL		1,975,424	2,200,000	3,395
126650-EF-3	CVS HEALTH CORP	02/24/2025	JP MORGAN SECURITIES LLC		6,197,657	6,335,000	89,429
126650-EK-2	CVS HEALTH CORP	08/11/2025	VARIOUS		5,755,575	5,750,000	
126650-EL-0	CVS HEALTH CORP	09/18/2025	BARCLAYS CAPITAL		4,956,096	4,800,000	28,107
12686L-AA-7	CABLE ONDA SA 4.5% 30 JAN 2030-25 144A	03/24/2025	SANTANDER INVESTMENT SECURITIES INC		182,000	200,000	1,375
127097-AM-5	COTERRA ENERGY INC	05/29/2025	VARIOUS		9,483,383	9,710,000	150,927
127097-AN-3	COTERRA ENERGY INC	06/12/2025	JP MORGAN SECURITIES LLC		14,949,760	16,000,000	461,511
12803R-AG-9	CAIXABANK SA	02/24/2025	JP MORGAN SECURITIES LLC		13,584,088	13,300,000	335,337
12803R-AH-7	CAIXABANK SA	02/24/2025	JP MORGAN SECURITIES LLC		6,664,723	6,455,000	75,773
13005H-AA-8	CALIFORNIA BUYER LTD & ATLANTICA S	11/03/2025	VARIOUS		5,462,925	5,500,000	89,011
134429-BQ-1	CAMPBELL SOUP COMPANY	11/20/2025	BARCLAYS CAPITAL		4,979,604	5,125,000	39,220
134429-BR-9	CAMPBELL SOUP COMPANY	04/02/2025	GOLDMAN SACHS & CO		8,966,880	9,750,000	257,359
13607P-VQ-4	CANADIAN IMPERIAL BANK OF COMMERCE	01/06/2025	CIBC WORLD MARKETS		9,520,000	9,520,000	
13607Q-FE-7	CANADIAN IMPERIAL BANK (FXD-FRN)	12/29/2025	BARCLAYS CAPITAL		14,806,023	14,650,000	208,746
136375-DB-5	CANADIAN NATIONAL RAILWAY COMPANY	08/12/2025	MORGAN STANLEY & CO. LLC		4,659,490	5,500,000	5,378
136375-DG-4	CANADIAN NATIONAL RAILWAY COMPANY	04/15/2025	RBC CAPITAL MARKETS CORP		2,107,701	2,166,697	44,546
136375-DJ-8	CANADIAN NATIONAL RAILWAY COMPANY	03/28/2025	GOLDMAN SACHS & CO		9,780,014	9,040,000	230,708
13644Z-AX-5	CANADIAN PACIFIC RAILWAY CO	07/02/2025	BMO CAPITAL MARKETS		1,475,031	1,240,197	10,340
13645R-AF-1	CANADIAN PACIFIC RR CO	02/24/2025	JP MORGAN SECURITIES LLC		2,178,054	2,070,000	34,213
13645R-BF-0	CANADIAN PACIFIC RAILWAY COMPANY	12/29/2025	BARCLAYS CAPITAL		9,976,272	11,050,000	21,056
13645R-BH-6	CANADIAN PACIFIC RAILWAY COMPANY	03/28/2025	VARIOUS		14,031,394	21,440,000	200,356
13648T-AA-5	CANADIAN PACIFIC RAILWAY COMPANY	02/21/2025	DEUTSCHE BANK SECURITIES INC.		2,470,754	2,815,000	27,411
13648T-AG-2	CANADIAN PACIFIC RAILWAY CORP	11/04/2025	JP MORGAN SECURITIES LLC		5,967,351	8,100,000	3,150
14040H-CZ-6	CAPITAL ONE FINANCIAL CORPORATION	07/25/2025	GOLDMAN SACHS & CO		10,030,656	9,600,000	84,160
14040H-DA-0	CAPITAL ONE FINANCIAL CORPORATION	01/28/2025	GOLDMAN SACHS & CO		15,667,950	15,000,000	135,511
14040H-DH-5	CAPITAL ONE FINANCIAL CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		5,562,872	5,430,000	25,738
14040H-DJ-1	CAPITAL ONE FINANCIAL CORPORATION	02/24/2025	VARIOUS		2,601,488	2,565,000	10,069
14040H-DN-2	CAPITAL ONE FINANCIAL CORPORATION	11/20/2025	BARCLAYS CAPITAL		14,872,950	15,000,000	151,579
14149Y-BN-7	CARDINAL HEALTH INC	01/15/2025	MARKETAXESS CORP		1,713,659	1,710,000	37,976
14149Y-BT-4	CARDINAL HEALTH INC	10/28/2025	VARIOUS		11,239,440	11,100,000	229,521
14149Y-BU-1	CARDINAL HEALTH INC	08/13/2025	GOLDMAN SACHS & CO		3,496,780	3,500,000	
14149Y-BV-9	CARDINAL HEALTH INC	08/21/2025	VARIOUS		7,946,034	8,040,000	
144285-AN-3	CARPENTER TECHNOLOGY CORPORATION	11/12/2025	JP MORGAN SECURITIES LLC		7,770,240	7,747,000	
14448C-AP-9	CARRIER GLOBAL CORP	08/27/2025	BARCLAYS CAPITAL		5,580,386	5,703,000	5,134
14448C-BD-5	CARRIER GLOBAL CORP	10/28/2025	VARIOUS		5,863,617	5,325,000	65,970
14627*-AA-2	CARTER MACHINERY COMPANY INCORPORA	02/19/2025	DIRECT PLACEMENT		18,700,000	18,700,000	
14627*-AB-0	CARTER MACHINERY COMPANY INCORPORA	02/19/2025	DIRECT PLACEMENT		19,700,000	19,700,000	
14627*-AC-8	CARTER MACHINERY COMPANY INCORPORA	02/19/2025	DIRECT PLACEMENT		1,800,000	1,800,000	
14627*-AD-6	CARTER MACHINERY COMPANY INCORPORA	02/19/2025	DIRECT PLACEMENT		1,700,000	1,700,000	
14739L-AD-4	CASCADES INC	05/29/2025	WELLS FARGO SECURITIES LLC		5,387,433	5,378,000	
149123-CB-5	CATERPILLAR INC	04/02/2025	GOLDMAN SACHS & CO		8,105,468	9,750,000	49,439
149123-CJ-8	CATERPILLAR INC	04/02/2025	GOLDMAN SACHS & CO		6,928,740	9,750,000	153,156
149123-CM-1	CATERPILLAR INC	06/12/2025	JP MORGAN SECURITIES LLC		10,038,087	10,100,000	43,206
15089Q-AZ-7	CELANESE US HOLDINGS LLC	03/06/2025	JP MORGAN SECURITIES LLC		4,022,800	4,020,000	
15089Q-BA-1	CELANESE US HOLDINGS LLC	03/06/2025	JP MORGAN SECURITIES LLC		4,532,800	4,530,000	
15132H-AJ-0	CENCOSUD SA 144A	10/30/2025	BOFA SECURITIES INC (MERRILL LYNCH)		421,000	400,000	10,049
15135U-AZ-2	CENOVUS ENERGY INC	12/23/2025	TD SECURITIES (USA) LLC		2,177,472	2,188,583	10,167
15189T-AY-3	CENTERPOINT ENERGY INC	02/24/2025	JP MORGAN SECURITIES LLC		4,015,357	5,510,000	98,537
15189W-AJ-9	CENTERPOINT ENERGY RESOURCES CORPO	02/24/2025	JP MORGAN SECURITIES LLC		2,454,678	3,035,000	60,144
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELECTRI	08/27/2025	BARCLAYS CAPITAL		5,386,566	5,480,000	64,664
15189X-AT-5	CENTERPOINT ENERGY HOUSTON ELECTRI	02/24/2025	JP MORGAN SECURITIES LLC		2,511,921	3,065,000	8,684
15189X-BA-5	CENTERPOINT ENERGY HOUSTON ELECTRI	11/04/2025	JP MORGAN SECURITIES LLC		3,354,974	3,625,000	16,605
15189X-BC-1	CENTERPOINT ENERGY HOUSTON ELECTRI	02/24/2025	JP MORGAN SECURITIES LLC		3,635,411	3,805,000	80,666
15189X-BH-0	CENTERPOINT ENERGY HOUSTON ELECTRI	08/04/2025	PNC CAPITAL MARKETS LLC		11,954,880	12,000,000	
15189Y-AD-8	CENTERPOINT ENERGY RESOU	10/16/2025	MORGAN STANLEY & CO. LLC		4,701,015	4,274,000	56,393
153609-P#-3	CENTRAL HUDSON GAS & ELECTRIC CORP	04/16/2025	DIRECT PLACEMENT		8,400,000	8,400,000	
153609-P@-5	CENTRAL HUDSON GAS & ELECTRIC CORP	04/16/2025	DIRECT PLACEMENT		5,600,000	5,600,000	

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161175-BN-3	CHARTER COMMUNICATIONS OPERATING L	01/17/2025	GOLDMAN SACHS & CO		12,115,917	14,025,000	246,411
161175-BT-0	CHARTER COMMUNICATIONS OPERATING L	01/17/2025	BARCLAYS CAPITAL		12,478,000	16,475,000	307,533
161175-CD-4	CHARTER COMMUNICATIONS OPERATING L	10/07/2025	DEUTSCHE BANK SECURITIES INC.		2,982,848	3,200,000	16,600
161175-CL-6	CHARTER COMMUNICATIONS OPERATING L	01/15/2025	HSBC SECURITIES (USA) INC.		139,078	175,000	2,807
161175-CQ-5	CHARTER COMMUNICATIONS OPERATING L	07/30/2025	MORGAN STANLEY & CO. LLC		8,923,293	8,550,000	86,925
161175-CS-1	CHARTER COMMUNICATIONS OPERATING L	10/07/2025	VARIOUS		24,906,762	24,575,000	112,604
16411Q-AS-0	CHENIERE ENERGY PARTNERS LP	03/05/2025	JP MORGAN SECURITIES LLC		10,770,966	10,590,000	31,385
16411Q-AV-3	CHENIERE ENERGY PARTNERS LP	06/26/2025	STIFEL NICOLAUS & COMPANY INCORPORATED		1,302,652	1,300,000	
16411R-AK-5	CHENIERE ENERGY INC	01/29/2025	DEUTSCHE BANK SECURITIES INC.		2,111,537	2,150,000	29,003
166756-AH-9	CHEVRON USA INC	01/22/2025	BARCLAYS CAPITAL		2,158,953	3,814,000	39,965
166764-CA-6	CHEVRON CORP	01/23/2025	GOLDMAN SACHS & CO		9,673,102	14,650,000	91,438
167885-C*-1	CHICAGO PARKING METERS LLC	09/30/2025	DIRECT PLACEMENT		8,000,000	8,000,000	
16876H-AB-5	CHILDREN'S HEALTH SYSTEM OF TEXAS	03/11/2025	GOLDMAN SACHS & CO		8,357,538	13,792,000	25,974
171232-AS-0	CHUBB CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		7,337,555	6,580,000	118,806
171239-AJ-5	CHUBB INA HOLDINGS INC	04/01/2025	GOLDMAN SACHS & CO		5,215,113	8,366,000	75,840
17275R-AF-9	CISCO SYSTEMS INC	02/24/2025	JP MORGAN SECURITIES LLC		3,641,085	3,535,000	21,603
17275R-BU-5	CISCO SYSTEMS INC	05/15/2025	VARIOUS		17,411,239	18,310,000	252,199
17275R-BZ-4	CISCO SYSTEMS INC	03/05/2025	JP MORGAN SECURITIES LLC		1,130,086	1,115,000	2,527
172967-KY-6	CITIGROUP INC	04/30/2025	CITIGROUP GLOBAL MARKETS INC.		14,998,985	15,250,000	13,556
172967-PG-0	CITIGROUP INC	05/21/2025	JANE STREET EXECUTION SERVICES LLC		247,285	250,000	4,006
172967-PL-9	CITIGROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		7,524,033	7,455,000	83,501
172967-PU-9	CITIGROUP INC	02/24/2025	VARIOUS		13,232,457	13,185,000	16,511
17327C-AW-3	CITIGROUP INC	07/25/2025	GOLDMAN SACHS & CO		9,959,301	9,900,000	189,526
17327C-AY-9	CITIGROUP INC	06/12/2025	VARIOUS		24,622,069	25,460,000	277,476
17327C-BA-0	CITIGROUP INC	12/16/2025	VARIOUS		29,455,767	28,775,000	541,911
18060T-AD-7	CLARIOS GLOBAL LP	04/14/2025	VARIOUS		4,066,625	4,070,000	19,491
184494-B#-8	CLEANAWAY WASTE MANAGEMENT LTD.	09/17/2025	DIRECT PLACEMENT		47,027,025	47,012,913	
18469L-AE-9	CLEAR STREET HOLDINGS LLC	09/04/2025	UMB BANK N.A.		9,100,000	9,100,000	
185899-AR-2	CLEVELAND-CLIFFS INC	02/24/2025	VARIOUS		3,230,950	3,230,000	73,072
185899-AS-0	CLEVELAND-CLIFFS INC	02/03/2025	JP MORGAN SECURITIES LLC		6,790,000	6,790,000	
18685@-BR-2	CLIFFWATER CORPORATE LENDING FUND	12/22/2025	DIRECT PLACEMENT		20,000,000	20,000,000	
18912U-AC-6	CLOUD SOFTWARE GROUP INC 144A	04/03/2025	WELLS FARGO SECURITIES LLC		1,963,775	1,930,000	41,575
18912U-AG-7	CLOUD SOFTWARE GROUP INC	08/08/2025	VARIOUS		3,329,338	3,320,000	
18972E-AD-7	NOVOLEX (CLYDESDALE)	04/03/2025	VARIOUS		14,301,875	14,250,000	1,817
191216-DS-6	COCA-COLA CO	04/01/2025	SMBC NIKKO SECURITIES		11,292,840	11,400,000	233,288
191216-DT-4	COCA-COLA CO	06/12/2025	JP MORGAN SECURITIES LLC		10,052,328	10,400,000	46,800
191216-DZ-0	COCA-COLA CO	08/12/2025	MORGAN STANLEY & CO. LLC		9,978,488	10,400,000	43,564
192714-AF-0	COLBUN SA 144A	09/03/2025	BBVA SECURITIES INC		1,993,880	2,000,000	
19828T-AA-4	COLUMBIA PIPELINES OPERATING COMPA	12/18/2025	JP MORGAN SECURITIES LLC		12,747,480	12,000,000	244,983
19828T-AC-0	COLUMBIA PIPELINES OPERATING COMPA	06/12/2025	JP MORGAN SECURITIES LLC		5,178,600	5,000,000	25,449
19828T-AD-8	COLUMBIA PIPELINES OPERATING COMPA	05/15/2025	GOLDMAN SACHS & CO		7,082,180	7,000,000	118,801
19828T-AF-3	COLUMBIA PIPELINES OPERATING COMPANY	05/15/2025	GOLDMAN SACHS & CO		2,688,930	3,000,000	21,356
19828T-AG-1	COLUMBIA PIPELINES OPERATING COMPA	09/17/2025	JP MORGAN SECURITIES LLC		4,529,991	4,555,000	3,804
19828T-AH-9	COLUMBIA PIPELINES OPERATING COMPA	06/12/2025	VARIOUS		29,461,512	29,950,000	168,178
199575-AT-8	OHIO POWER COMPANY	07/30/2025	GOLDMAN SACHS & CO		8,248,605	7,622,000	209,605
20030N-CE-9	COMCAST CORPORATION	05/15/2025	GOLDMAN SACHS & CO		4,092,000	5,500,000	9,164
20030N-CG-4	COMCAST CORPORATION	01/30/2025	JP MORGAN SECURITIES LLC		2,290,489	3,020,000	30,570
20030N-CY-5	COMCAST CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		3,136,037	4,050,000	41,681
20030N-DH-1	COMCAST CORPORATION	09/19/2025	MORGAN STANLEY & CO. LLC		9,788,510	11,550,000	205,734
20030N-DS-7	COMCAST CORP	06/12/2025	JP MORGAN SECURITIES LLC		6,262,400	10,300,000	34,692
20030N-DU-2	COMCAST CORPORATION	06/12/2025	JP MORGAN SECURITIES LLC		3,755,200	6,400,000	21,930
20030N-DW-8	COMCAST CORPORATION	08/12/2025	VARIOUS		14,199,526	25,300,000	178,631
20030N-EF-4	COMCAST CORPORATION	09/18/2025	VARIOUS		8,520,633	9,150,000	95,498
20030N-EG-2	COMCAST CORPORATION	10/28/2025	VARIOUS		13,301,119	14,000,000	253,733
20030N-EK-3	COMCAST CORPORATION	01/16/2025	JP MORGAN SECURITIES LLC		7,939,553	8,250,000	59,560
201723-AS-2	COMMERCIAL METALS COMPANY	11/13/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,262,275	2,260,000	
201723-AV-5	COMMERCIAL METALS COMPANY	11/13/2025	CITIGROUP GLOBAL MARKETS INC.		1,747,438	1,747,000	
20268J-AH-6	COMMONSPIRIT HEALTH	05/29/2025	INSURANCE WRAP EXCHANGE PER CNTLS		3,345,289	4,243,000	28,572
20268J-AV-5	COMMONSPIRIT HEALTH	05/29/2025	INSURANCE WRAP EXCHANGE PER CNTLS		18,187,605	21,946,000	158,251
20268J-AW-3	COMMONSPIRIT HEALTH	05/29/2025	INSURANCE WRAP EXCHANGE PER CNTLS		99,896,150	98,511,000	30,363
202712-BL-8	COMMONWEALTH BANK OF AUSTRALIA	02/24/2025	JP MORGAN SECURITIES LLC		7,574,703	9,285,000	157,357
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA	12/29/2025	VARIOUS		19,008,172	20,850,000	160,731
202712-BX-2	COMMONWEALTH BANK OF AUSTRALIA	06/12/2025	JP MORGAN SECURITIES LLC		19,997,955	20,500,000	300,485
202795-KA-7	COMMONWEALTH EDISON COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		8,712,912	8,695,000	114,629
202795-KB-5	COMMONWEALTH EDISON COMPANY	11/04/2025	JP MORGAN SECURITIES LLC		5,244,176	4,900,000	134,437

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1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
204429-AA-2	COMPANIA CERVECERIAS UNIDAS SA	10/03/2025	HSBC SECURITIES (USA) INC.		2,954,375	3,260,000	23,359
204448-AB-0	COMPANIA DE MINAS BUENAVENTURA SAA	01/31/2025	VARIOUS		5,181,274	5,240,000	
205887-CC-4	CONAGRA BRANDS INC	07/25/2025	VARIOUS		47,473,196	47,223,000	733,161
205887-CD-2	CONAGRA BRANDS INC	09/19/2025	MORGAN STANLEY & CO. LLC		4,886,986	5,050,000	104,830
205887-CL-4	CONAGRA BRANDS INC	07/15/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,497,025	3,500,000	
207597-EL-5	CONNECTICUT LIGHT AND POWER COMPAN	02/24/2025	JP MORGAN SECURITIES LLC		7,333,394	9,175,000	146,800
20825C-AQ-7	CONOCOPHILLIPS	09/19/2025	VARIOUS		17,091,026	15,210,000	108,323
20826F-BM-7	CONOCOPHILLIPS CO	10/03/2025	VARIOUS		46,626,761	49,215,000	672,963
20826F-BQ-8	CONOCOPHILLIPS CO	12/31/2025	EXCHANGE TRANSACTIONS		11,182,063	11,000,000	
20826F-BV-7	CONOCOPHILLIPS CO	06/18/2025	144A SECURITY EXCHANGE TRANSACTION		5,279,278	5,325,000	
20826F-BW-5	CONOCOPHILLIPS CO	06/18/2025	144A SECURITY EXCHANGE TRANSACTION		11,164,321	11,000,000	
20826F-BX-3	CONOCOPHILLIPS CO	06/18/2025	144A SECURITY EXCHANGE TRANSACTION		11,294,027	10,395,000	
20826F-BY-1	CONOCOPHILLIPS CO	06/18/2025	144A SECURITY EXCHANGE TRANSACTION		1,953,491	1,880,000	
20826F-CA-2	CONOCOPHILLIPS CO	06/18/2025	144A SECURITY EXCHANGE TRANSACTION		8,884,095	9,505,000	
209111-FC-2	CONSOLIDATED EDISON CO OF NEW YORK	09/19/2025	MORGAN STANLEY & CO. LLC		10,019,040	12,000,000	27,650
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW	02/24/2025	JP MORGAN SECURITIES LLC		16,637,495	21,239,000	151,442
209111-FQ-1	CONSOLIDATED EDISON COMPANY OF NEW	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,910,249	6,850,000	140,425
209111-FS-7	CONSOLIDATED EDISON COMPANY OF NEW	03/20/2025	JANE STREET EXECUTION SERVICES LLC		986,480	1,000,000	12,222
209111-GG-2	CONSOLIDATED EDISON COMPANY OF NEW	02/24/2025	JP MORGAN SECURITIES LLC		3,469,739	3,380,000	55,394
21036P-BD-9	CONSTELLATION BRANDS INC	02/24/2025	JP MORGAN SECURITIES LLC		6,580,896	7,135,000	104,052
21036P-BG-2	CONSTELLATION BRANDS INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,823,776	12,925,000	239,651
21036P-BH-0	CONSTELLATION BRANDS INC	12/29/2025	VARIOUS		20,049,240	22,550,000	180,381
21036P-BL-1	CONSTELLATION BRANDS INC	02/24/2025	JP MORGAN SECURITIES LLC		1,252,014	1,285,000	17,972
21036P-BT-4	CONSTELLATION BRANDS INC	11/25/2025	VARIOUS		17,439,928	17,650,000	87,670
21039C-AD-6	CONSTELLIUM SE	04/15/2025	OPPENHEIMER & CO. INC		1,064,000	1,120,000	12,098
21871X-AK-5	COREBRIDGE FINANCIAL INC	09/19/2025	MORGAN STANLEY & CO. LLC		7,317,744	8,400,000	169,505
21871X-AM-1	COREBRIDGE FINANCIAL INC	04/01/2025	VARIOUS		12,982,026	15,960,000	309,071
21873#-AA-4	CORE ELECTRIC COOPERATIVE	12/17/2025	DIRECT PLACEMENT		18,300,000	18,300,000	
219350-BF-1	CORNING INC	02/24/2025	VARIOUS		6,557,244	8,270,000	93,570
219350-BK-0	CORNING INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,934,970	3,925,000	95,661
21987B-BL-1	CORP NACIONAL DEL COBRE DE CHILE 144A	09/29/2025	VARIOUS		6,618,030	6,500,000	27,782
21989D-AB-8	CORPORACION INMOBILIARIA VESTA SAB	11/13/2025	VARIOUS		9,135,440	9,085,000	6,628
223611-B@-2	COWBOYS STADIUM LP	02/21/2025	DIRECT PLACEMENT		2,200,000	2,200,000	
225313-AQ-8	CREDIT AGRICOLE SA	02/24/2025	JP MORGAN SECURITIES LLC		3,851,288	3,750,000	29,302
22535W-AJ-6	CREDIT AGRICOLE SA	07/25/2025	GOLDMAN SACHS & CO		24,952,396	23,800,000	480,191
22535W-AN-7	CREDIT AGRICOLE SA	02/24/2025	JP MORGAN SECURITIES LLC		7,752,426	7,590,000	56,852
225401-BE-7	UBS GROUP AG	07/25/2025	GOLDMAN SACHS & CO		25,041,464	23,900,000	522,478
225401-BG-2	UBS GROUP AG	02/24/2025	VARIOUS		7,161,428	6,800,000	159,527
225401-BK-3	UBS GROUP AG (FXD-TO-FLT)	12/29/2025	BARCLAYS CAPITAL		4,952,772	4,950,000	55,364
225401-BM-9	UBS GROUP AG	12/18/2025	SMBC NIKKO SECURITIES		11,988,480	12,000,000	126,076
22822V-AM-3	CROWN CASTLE INC	02/24/2025	JP MORGAN SECURITIES LLC		4,701,927	5,155,000	7,446
22822V-AQ-4	CROWN CASTLE INTERNATIONAL CORP	02/24/2025	JP MORGAN SECURITIES LLC		3,648,528	4,680,000	29,133
22822V-BF-7	CROWN CASTLE INC	01/24/2025	MORGAN STANLEY & CO. LLC		4,946,250	5,000,000	112,292
23302J-AC-9	DAE SUKUK DIFC LTD 144A	10/08/2025	JP Morgan Chase		4,975,250	5,000,000	
233331-BN-6	DTE ENERGY COMPANY	08/14/2025	TD SECURITIES (USA) LLC		6,176,700	6,000,000	150,800
233331-BP-1	DTE ENERGY COMPANY	09/19/2025	MORGAN STANLEY & CO. LLC		4,985,650	5,000,000	7,014
23338V-AR-7	DTE ELECTRIC COMPANY	08/07/2025	JP MORGAN SECURITIES LLC		8,950,196	12,041,000	191,669
23338V-AT-3	DTE ELECTRIC COMPANY	03/05/2025	JP MORGAN SECURITIES LLC		8,143,858	8,215,000	195,928
233853-BA-7	DAIMLER TRUCK FINANCE NORTH AMERIC	03/05/2025	JP MORGAN SECURITIES LLC		3,868,527	3,890,000	43,560
233853-BF-6	DAIMLER TRUCK FINANCE NORTH AMERIC	09/24/2025	VARIOUS		24,761,857	24,190,000	206,938
233853-BH-2	DAIMLER TRUCK FINANCE NORTH AMERIC	08/05/2025	JP MORGAN SECURITIES LLC		9,986,100	10,000,000	
23636A-BG-5	DANSKE BANK A/S	01/22/2025	RBC CAPITAL MARKETS CORP		1,172,191	1,160,000	24,832
23636A-BL-4	DANSKE BANK A/S	10/17/2025	JP MORGAN SECURITIES LLC		6,017,231	6,020,000	28,087
23918K-AY-4	DAVITA INC	05/21/2025	VARIOUS		2,800,000	2,800,000	
240019-BW-8	DAYTON POWER AND LIGHT CO	08/14/2025	JP MORGAN SECURITIES LLC		2,697,516	2,700,000	
244199-BM-6	DEERE & CO	01/13/2025	VARIOUS		22,281,358	22,300,000	
24605#-AD-7	DELAWARE ELECTRIC COOPERATIVE INC.	11/03/2025	DIRECT PLACEMENT		15,521,000	15,521,000	
24618#-BC-3	DELAWARE NORTH COMPANIES INC.	09/12/2025	DIRECT PLACEMENT		34,900,000	34,900,000	
24702R-AF-8	DELL INC	03/05/2025	JP MORGAN SECURITIES LLC		474,192	445,000	11,650
24703D-BH-3	DELL INTERNATIONAL LLC	11/04/2025	JP MORGAN SECURITIES LLC		9,603,808	13,775,000	148,590
24703D-BQ-3	DELL INTERNATIONAL LLC	03/05/2025	JP MORGAN SECURITIES LLC		8,637,059	9,050,000	73,127
24703D-BT-7	DELL INTERNATIONAL LLC	12/18/2025	SMBC NIKKO SECURITIES		10,010,800	10,000,000	96,319
24703T-AD-8	DELL INTERNATIONAL LLC/EMC CORP	04/30/2025	BARCLAYS CAPITAL		19,559,061	19,330,000	439,607
24879@-AF-3	DENTON COUNTY ELECTRIC COOPERATIVE	10/31/2025	DIRECT PLACEMENT		52,950,000	52,950,000	
251526-CD-9	DEUTSCHE BANK AG (NEW YORK BRANCH)	02/24/2025	VARIOUS		24,537,522	26,935,000	384,731

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251526-CX-5	DEUTSCHE BANK AG (NEW YORK BRANCH)	12/29/2025	VARIOUS		20,014,046	19,924,000	173,882
251526-CY-3	DEUTSCHE BANK AG (NEW YORK BRANCH)	03/05/2025	JP MORGAN SECURITIES LLC		2,173,691	2,220,000	59,640
251526-DA-4	DEUTSCHE BANK (NY BRNCH)	06/17/2025	MORGAN STANLEY & CO. LLC		19,408,080	19,300,000	110,751
251526-DB-2	DEUTSCHE BANK NY	07/28/2025	DEUTSCHE BANK SECURITIES INC.		5,000,000	5,000,000	
251526-DD-8	DEUTSCHE BANK AG	12/03/2025	VARIOUS		8,077,006	8,075,000	
25160P-AQ-0	DEUTSCHE BANK NY	08/19/2025	BARCLAYS CAPITAL		4,980,008	4,875,000	29,104
25179M-BD-4	DEVON ENERGY CORPORATION	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,494,195	7,463,000	15,237
25179M-BF-9	DEVON ENERGY CORPORATION	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,505,126	7,687,000	99,931
25179M-BG-7	DEVON ENERGY CORPORATION	05/29/2025	BARCLAYS CAPITAL		3,655,889	3,855,000	41,763
25245B-AE-7	DIAGEO INVESTMENT CORPORATION	04/10/2025	VARIOUS		43,477,527	43,685,000	
254687-FM-3	WALT DISNEY CO	01/23/2025	MORGAN STANLEY & CO. LLC		11,500,808	18,450,000	201,541
254687-FY-7	WALT DISNEY CO	09/19/2025	MORGAN STANLEY & CO. LLC		9,840,522	11,650,000	146,110
25470D-BS-7	WARNER MEDIA (DISCOVERY)	06/30/2025	EXCHANGE TRANSACTIONS		1,541,413	1,604,000	
25470D-CA-5	WARNER MEDIA (DISCOVERY)	06/30/2025	EXCHANGE TRANSACTIONS		4,296,881	4,300,000	
25601B-2E-4	DNB BANK ASA	12/29/2025	BARCLAYS CAPITAL		14,901,937	14,900,000	101,611
25731V-AB-0	DOMINION ENERGY SOUTH CAROLINA INC	06/12/2025	JP MORGAN SECURITIES LLC		7,410,807	6,900,000	69,479
25746U-CZ-0	DOMINION ENERGY INC	06/12/2025	JP MORGAN SECURITIES LLC		6,196,204	7,600,000	85,458
25746U-DX-4	DOMINION ENERGY INC	09/24/2025	GOLDMAN SACHS & CO		14,987,338	14,600,000	22,103
25746U-EA-3	DOMINION ENERGY INC	08/04/2025	MORGAN STANLEY & CO. LLC		13,875,000	13,875,000	
260543-CV-3	DOW CHEMICAL COMPANY (THE)	05/15/2025	GOLDMAN SACHS & CO		7,136,820	9,000,000	1,200
260543-DD-2	DOW CHEMICAL COMPANY (THE)	01/23/2025	JP MORGAN SECURITIES LLC		6,029,056	8,800,000	60,720
260543-DH-3	DOW CHEMICAL COMPANY (THE)	05/21/2025	VARIOUS		11,208,108	10,215,000	134,585
260543-DM-2	DOW CHEMICAL CO	03/05/2025	JP MORGAN SECURITIES LLC		1,189,321	1,210,000	
26441C-BF-1	DUKE ENERGY CORP	06/12/2025	JP MORGAN SECURITIES LLC		9,942,476	12,850,000	201,402
26441C-BU-8	DUKE ENERGY CORP	09/18/2025	BARCLAYS CAPITAL		8,944,293	9,850,000	46,514
26441C-CA-1	DUKE ENERGY CORP	02/24/2025	JP MORGAN SECURITIES LLC		4,008,170	3,905,000	105,869
26442C-BC-7	DUKE ENERGY CAROLINAS LLC	06/12/2025	JP MORGAN SECURITIES LLC		10,860,075	15,500,000	86,154
26442C-BL-7	DUKE ENERGY CAROLINAS LLC	02/24/2025	JP MORGAN SECURITIES LLC		5,026,930	5,190,000	31,140
26442E-AL-4	DUKE ENERGY OHIO INC	02/24/2025	JP MORGAN SECURITIES LLC		4,828,595	4,945,000	121,977
26442E-AM-2	DUKE ENERGY OHIO INC	06/02/2025	VARIOUS		498,933	500,000	
26442U-AU-8	DUKE ENERGY PROGRESS LLC	03/05/2025	JP MORGAN SECURITIES LLC		2,253,724	2,270,000	1,274
26442U-AV-6	DUKE ENERGY PROGRESS LLC	03/03/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,908,922	9,925,000	
26444H-AN-1	DUKE ENERGY FLORIDA LLC	11/04/2025	JP MORGAN SECURITIES LLC		7,768,675	7,325,000	205,812
26444H-AR-2	DUKE ENERGY FLORIDA LLC	02/24/2025	JP MORGAN SECURITIES LLC		5,339,724	5,020,000	86,456
26444H-AT-8	DUKE ENERGY FLORIDA LLC	11/24/2025	VARIOUS		124,966	125,000	
26444H-AU-5	DUKE ENERGY FLORIDA LLC	11/25/2025	MORGAN STANLEY & CO. LLC		5,031,200	5,000,000	
26614N-AC-6	DUPONT DE NEMOURS INC	10/02/2025	EXCHANGE TRANSACTIONS		1,669,350	1,666,000	
26874R-AP-3	ENI SPA	06/12/2025	VARIOUS		42,153,564	43,755,000	354,159
26875P-AY-7	EOG RESOURCES INC	06/16/2025	GOLDMAN SACHS & CO		299,376	300,000	
26875P-AZ-4	EOG RESOURCES INC	06/16/2025	GOLDMAN SACHS & CO		7,069,128	7,075,000	
26884L-AX-7	EQT CORP	09/08/2025	144A SECURITY EXCHANGE TRANSACTION		13,263,190	13,655,000	
26884L-AZ-2	EQT CORP	09/08/2025	144A SECURITY EXCHANGE TRANSACTION		2,639,586	2,590,000	
26884L-BB-4	EQT CORP	09/08/2025	144A SECURITY EXCHANGE TRANSACTION		1,683,084	1,570,000	
26884L-BD-0	EQT CORP	09/08/2025	144A SECURITY EXCHANGE TRANSACTION		9,321,214	9,670,000	
27409L-AE-3	THE EAST OHIO GAS COMPANY	11/04/2025	JP MORGAN SECURITIES LLC		12,018,594	18,805,000	157,518
27636A-AA-0	EASTERN ENERGY GAS HOLDINGS LLC	06/12/2025	JP MORGAN SECURITIES LLC		4,776,650	5,000,000	45,514
27636A-AB-8	EASTERN ENERGY GAS HOLDINGS LLC	01/13/2025	VARIOUS		14,965,010	15,000,000	
27636A-AC-6	EASTERN ENERGY GAS HOLDINGS LLC	11/04/2025	VARIOUS		14,769,959	14,305,000	139,018
277432-AP-5	EASTMAN CHEMICAL CO	04/02/2025	GOLDMAN SACHS & CO		7,417,069	8,625,000	187,163
278865-BS-8	ECOLAB INC	08/18/2025	WELLS FARGO SECURITIES LLC		2,998,800	3,000,000	
279158-AN-9	ECOPETROL SA	10/07/2025	BANK OF AMERICA INTERNATIONAL - EMD DESK		822,000	800,000	24,444
279158-AS-8	ECOPET 8.87500 01/13/2033	10/01/2025	VARIOUS		2,557,674	2,400,000	44,533
279158-AT-6	ECOPETROL SA	10/30/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,186,350	1,100,000	26,618
283677-G#-3	EL PASO ELECTRIC COMPANY	07/30/2025	DIRECT PLACEMENT		9,600,000	9,600,000	
283677-H*-6	EL PASO ELECTRIC COMPANY	10/15/2025	DIRECT PLACEMENT		18,000,000	18,000,000	
283837-AC-6	EL PUERTO DE LIVERPOOL SAB DE CV	01/16/2025	SANTANDER INVESTMENT SECURITIES INC.		3,519,000	3,519,000	
283837-AD-4	EL PUERTO DE LIVERPOOL SAB DE CV 144A	06/16/2025	VARIOUS		6,771,750	6,668,000	89,646
286181-AK-8	ELEMENT FLEET MANAGEMENT CORP	12/29/2025	VARIOUS		12,643,807	11,990,000	67,448
286181-AM-4	ELEMENT FLEET MANAGEMENT CORP	07/23/2025	JP MORGAN SECURITIES LLC		7,401,989	7,287,000	149,633
286181-AP-7	ELEMENT FLEET MANAGEMENT CORP	07/30/2025	BARCLAYS CAPITAL		7,474,888	7,400,000	130,458
286181-AR-3	ELEMENT FLEET MANAGEMENT CORP	12/08/2025	VARIOUS		5,478,030	5,475,000	10,201
286857-J#-5	ELIZABETHTOWN GAS COMPANY	08/14/2025	DIRECT PLACEMENT		9,800,000	9,800,000	
286857-K@-5	ELIZABETHTOWN GAS COMPANY	10/15/2025	DIRECT PLACEMENT		3,100,000	3,100,000	
29206#-AK-3	EMPIRE SOUTHWEST LLC	03/27/2025	DIRECT PLACEMENT		45,000,000	45,000,000	
29245V-AE-5	EMPRESA NACIONAL DE TELECOMUNICACI	10/01/2025	HSBC SECURITIES (USA) INC.		909,840	1,020,000	1,556

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1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
29248H-AC-7	EMPOWER FINANCE 2020 LP	10/28/2025	VARIOUS		10,252,863	15,800,000	93,890
29250N-BZ-7	ENBRIDGE INC	02/24/2025	JP MORGAN SECURITIES LLC		5,548,520	5,055,000	94,079
29250N-CB-9	ENBRIDGE INC	12/29/2025	BARCLAYS CAPITAL		9,866,678	9,550,000	119,508
29250N-CC-7	ENBRIDGE INC	09/24/2025	VARIOUS		20,850,279	20,270,000	487,117
29250N-CK-9	ENBRIDGE INC	11/20/2025	VARIOUS		15,319,260	15,000,000	221,152
29251Z-CD-7	ENBRIDGE INC	05/27/2025	BMO CAPITAL MARKETS		2,152,893	2,122,925	26,645
29251Z-CE-5	ENBRIDGE INC	04/15/2025	BMO CAPITAL MARKETS		2,131,507	2,206,821	18,387
29273V-AW-0	ENERGY TRANSFER LP	06/12/2025	JP MORGAN SECURITIES LLC		12,984,242	13,640,000	87,240
29273V-BB-5	ENERGY TRANSFER LP	02/24/2025	JP MORGAN SECURITIES LLC		7,745,682	7,805,000	228,231
29273V-BE-9	ENERGY TRANSFER LP	02/24/2025	JP MORGAN SECURITIES LLC		3,738,147	3,700,000	
29273V-BF-6	ENERGY TRANSFER LP	03/28/2025	MIZUHO SECURITIES USA INC.		9,976,174	10,100,000	46,965
29277R-AB-1	ENERGUATE TRUST	09/18/2025	J.P. MORGAN SECURITIES LLC		3,801,388	3,800,000	
29364G-AS-2	ENTERGY CORP	11/04/2025	WELLS FARGO SECURITIES LLC		19,750,000	19,750,000	
29364W-BQ-0	ENTERGY LOUISIANA LLC	09/18/2025	BARCLAYS CAPITAL		4,976,112	4,800,000	3,093
29365T-AJ-3	ENTERGY TEXAS INC	02/24/2025	JP MORGAN SECURITIES LLC		8,058,623	11,310,000	150,328
29365T-AN-4	ENTERGY TEXAS INC	06/12/2025	JP MORGAN SECURITIES LLC		13,129,978	13,225,000	240,599
29366M-AA-6	ENTERGY ARKANSAS LLC	11/04/2025	JP MORGAN SECURITIES LLC		3,950,740	4,775,000	18,941
29366M-AG-3	ENTERGY ARKANSAS LLC	02/24/2025	VARIOUS		7,863,225	7,780,000	88,929
29366W-AG-1	ENTERGY MISSISSIPPI LLC	11/04/2025	VARIOUS		27,191,818	27,100,000	171,906
29379V-AG-8	ENTERPRISE PRODUCTS OPERATING LLC	02/24/2025	JP MORGAN SECURITIES LLC		3,305,266	3,120,000	69,008
29379V-AY-9	ENTERPRISE PRODUCTS OPERATING LLC	09/19/2025	MORGAN STANLEY & CO. LLC		9,913,488	11,125,000	50,881
29379V-BF-9	ENTERPRISE PRODUCTS OPERATING LLC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,035,009	4,325,000	8,326
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC	08/12/2025	MORGAN STANLEY & CO. LLC		9,980,278	11,450,000	18,320
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC	02/24/2025	JP MORGAN SECURITIES LLC		8,038,911	9,970,000	29,079
29379V-BY-8	ENTERPRISE PRODUCTS OPERATING LLC	01/30/2025	JP MORGAN SECURITIES LLC		2,319,360	3,200,000	
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC	01/09/2025	MORGAN STANLEY & CO. LLC		4,060,713	6,325,000	81,522
29379V-CB-7	ENTERPRISE PRODUCTS OPERATING LLC	01/09/2025	MORGAN STANLEY & CO. LLC		6,380,257	9,825,000	130,591
29379V-CL-5	ENTERPRISE PRODUCTS OPERATING LLC	11/20/2025	BARCLAYS CAPITAL		14,760,130	14,500,000	316,261
294429-AG-0	EQUIFAX INC	10/16/2025	VARIOUS		4,611,404	4,023,000	82,919
29446M-AC-6	EQUINOR ASA	01/09/2025	GOLDMAN SACHS & CO		7,112,810	10,550,000	49,526
29446M-AH-5	EQUINOR ASA	05/15/2025	VARIOUS		12,242,605	16,535,000	144,546
29446M-AN-2	EQUINOR ASA	05/27/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,998,050	5,000,000	
29446Q-2B-8	EQUITABLE FINANCIAL LIFE GLOBAL FU	07/30/2025	VARIOUS		30,633,255	30,375,000	204,985
29449W-AD-9	EQUITABLE FINANCIAL LIFE GLOBAL FU	02/24/2025	JP MORGAN SECURITIES LLC		3,319,198	3,970,000	19,299
29449W-AT-4	EQUITABLE FINANCIAL LIFE GLOBAL FU	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,113,324	14,935,000	66,378
30037D-AE-5	EVERGY METRO INC	08/11/2025	VARIOUS		5,749,194	5,750,000	
30040W-AH-1	EVERSOURCE ENERGY	02/24/2025	JP MORGAN SECURITIES LLC		2,509,389	3,570,000	13,685
30040W-BB-3	EVERSOURCE ENERGY	10/15/2025	JP MORGAN SECURITIES LLC		997,710	1,000,000	
30161N-BS-9	EXELON CORPORATION	06/12/2025	JP MORGAN SECURITIES LLC		8,795,069	8,900,000	162,672
30231G-AZ-5	EXXON MOBIL CORP	01/23/2025	VARIOUS		9,272,944	13,960,000	186,891
30231G-BF-8	EXXON MOBIL CORP	09/19/2025	MORGAN STANLEY & CO. LLC		5,986,825	6,500,000	2,290
30231G-BM-3	EXXON MOBIL CORP	03/05/2025	VARIOUS		23,814,646	33,345,000	383,179
302491-AT-2	FMC CORPORATION	04/30/2025	CITADEL SECURITIES		7,991,124	8,180,000	21,813
30303M-8Q-8	META PLATFORMS INC	01/30/2025	JP MORGAN SECURITIES LLC		1,636,683	1,630,000	19,270
30303M-8S-4	META PLATFORMS INC	05/12/2025	BARCLAYS CAPITAL		999,250	1,000,000	10,511
30303M-8W-5	META PLATFORMS INC	02/24/2025	JP MORGAN SECURITIES LLC		5,718,188	5,740,000	8,849
30303M-AC-6	META PLATFORMS INC	10/30/2025	VARIOUS		451,107	450,000	
30303M-AD-4	META PLATFORMS INC	10/30/2025	MORGAN STANLEY & CO. LLC		5,673,979	5,675,000	
30315X-AC-8	FS LUXEMBOURG SARL	07/28/2025	VARIOUS		3,720,727	3,625,000	46,247
31428X-DF-0	FEDEX CORP	10/08/2025	144A SECURITY EXCHANGE TRANSACTION		848,851	850,000	
31428X-DH-6	FEDEX CORP	10/08/2025	144A SECURITY EXCHANGE TRANSACTION		21,962,785	21,850,000	
31428X-DL-7	FEDEX CORP	10/08/2025	144A SECURITY EXCHANGE TRANSACTION		15,773,207	17,010,000	
31428X-DM-5	FEDEX CORP	10/01/2025	144A SECURITY EXCHANGE TRANSACTION		11,864,103	12,000,000	
31428X-DN-3	FEDEX CORP	10/08/2025	144A SECURITY EXCHANGE TRANSACTION		2,871,560	3,000,000	
31428X-DP-8	FEDEX CORP	10/08/2025	144A SECURITY EXCHANGE TRANSACTION		5,593,395	5,600,000	
31428X-DT-0	FEDEX CORP	10/08/2025	144A SECURITY EXCHANGE TRANSACTION		7,959,476	8,248,000	
31428X-DU-7	FEDEX CORP	10/08/2025	144A SECURITY EXCHANGE TRANSACTION		16,272,990	20,430,000	
31428X-DW-3	FEDEX CORP	10/08/2025	144A SECURITY EXCHANGE TRANSACTION		1,707,286	1,805,000	
31575K-AA-3	FIDEICOMISO IRREVOCABLE NO F/1721	12/04/2025	VARIOUS		7,499,159	7,526,000	4,187
31620M-AU-0	FIDELITY NATIONAL INFORMATION SERV	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,995,158	2,300,000	21,275
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERV	09/19/2025	MORGAN STANLEY & CO. LLC		4,963,270	6,575,000	11,890
31620M-BZ-8	FIDELITY NATIONAL INFORMATION SERV	02/24/2025	JP MORGAN SECURITIES LLC		5,421,534	5,565,000	34,781
316773-DM-9	FIFTH THIRD BANCORP	12/29/2025	BARCLAYS CAPITAL		4,945,303	4,850,000	75,179
31677Q-BU-2	FIFTH THIRD BANK NA	01/23/2025	VARIOUS		6,533,280	6,530,000	
337738-AV-0	FISERV INC	02/24/2025	JP MORGAN SECURITIES LLC		3,768,902	4,550,000	30,030

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337738-BL-1	FISERV INC	02/24/2025	JP MORGAN SECURITIES LLC		2,559,272	2,530,000	61,282
337738-BP-2	FISERV INC	09/19/2025	VARIOUS		5,510,368	5,525,000	1,555
337738-BQ-0	FISERV INC	08/04/2025	VARIOUS		14,985,000	15,000,000	
337932-AJ-6	FIRSTENERGY CORPORATION	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,942,891	8,725,000	122,247
33835P-AA-4	FIVE CORNERS FUNDING TRUST IV	11/04/2025	VARIOUS		19,123,571	18,690,000	492,494
33938X-AA-3	FLEX LTD	08/26/2025	BARCLAYS CAPITAL		4,045,000	4,000,000	39,000
33938X-AF-2	FLEX LTD	11/10/2025	VARIOUS		7,700,522	7,570,000	130,267
34056R-AB-8	RAYS BASEBALL CLUB LLC	10/16/2025	DIRECT PLACEMENT		19,950,000	20,000,000	
341081-GM-3	FLORIDA POWER & LIGHT CO	06/12/2025	JP MORGAN SECURITIES LLC		6,553,620	6,900,000	73,140
341081-GV-3	FLORIDA POWER & LIGHT CO	01/30/2025	JP MORGAN SECURITIES LLC		2,648,622	2,650,000	18,962
341081-GZ-4	FLORIDA POWER & LIGHT CO	02/24/2025	JP MORGAN SECURITIES LLC		8,386,927	8,195,000	5,281
34432#-AA-1	FOLEY INDUSTRIES INC	05/09/2025	DIRECT PLACEMENT		1,930,000	1,930,000	
34432#-AB-9	FOLEY INDUSTRIES INC.	05/09/2025	DIRECT PLACEMENT		5,300,000	5,300,000	
34490*-AB-2	FOOTBALL CLUB TERM NOTES 2025-XIX	07/24/2025	DIRECT PLACEMENT		18,400,000	18,400,000	
34490*-AE-6	FOOTBALL CLUB TERM NOTES 2025-XIX	10/02/2025	DIRECT PLACEMENT		27,800,000	27,800,000	
34502#-AA-6	FOOTBALL CLUB TERM NTS 2025-XVIII	02/27/2025	DIRECT PLACEMENT		26,200,000	26,200,000	
345397-G3-1	FORD MOTOR CREDIT COMPANY LLC	05/20/2025	VARIOUS		392,902	400,000	2,724
345397-H4-8	FORD MOTOR CREDIT COMPANY LLC	09/02/2025	DEUTSCHE BANK SECURITIES INC.		125,000	125,000	
34960P-AG-6	FORTRESS TRANSPORTATION AND INFRAS	02/21/2025	MORGAN STANLEY & CO. LLC		1,227,000	1,200,000	16,100
34964C-AG-1	FORTUNE BRANDS HOME & SECURITY INC	04/02/2025	VARIOUS		8,990,485	11,195,000	127,813
35137L-AN-5	FOX CORP	03/05/2025	JP MORGAN SECURITIES LLC		4,345,215	4,060,000	107,759
353514-E#-5	FRANKLIN ELECTRIC CO. INC.	09/26/2025	DIRECT PLACEMENT		11,800,000	11,800,000	
36143L-2R-5	GA GLOBAL FUNDING TRUST	01/07/2025	VARIOUS		12,042,076	12,060,000	
36143L-2S-3	GA GLOBAL FUNDING TRUST	01/07/2025	JP MORGAN SECURITIES LLC		10,450,396	10,495,000	
36165R-AC-9	GRUPO CEMENTOS DE CHIHUAHUA SAB DE	10/14/2025	BOFA MERRILL LYNCH		1,067,625	1,170,000	20,555
361841-AK-5	GLP CAPITAL LP	11/05/2025	JP MORGAN SECURITIES LLC		26,433,724	25,725,000	636,872
361841-AL-3	GLP CAPITAL LP / GLP FINANCING II INC	12/11/2025	BARCLAYS CAPITAL		2,953,128	2,900,000	62,761
361841-AT-6	GLP CAPITAL LP / GLP FINANCING II	02/24/2025	JP MORGAN SECURITIES LLC		4,756,626	4,780,000	148,628
36264F-AM-3	HALEON US CAPITAL LLC	01/23/2025	RBC CAPITAL MARKETS CORP		3,759,517	4,160,000	50,267
36264F-AN-1	HALEON US CAPITAL LLC	11/04/2025	VARIOUS		14,441,121	18,585,000	218,278
36266G-AB-3	GE HEALTHCARE TECHNOLOGIES INC	12/29/2025	VARIOUS		8,813,512	8,640,000	168,275
36266G-AD-9	GE HEALTHCARE TECHNOLOGIES INC	12/24/2025	VARIOUS		6,598,493	6,595,000	2,023
36267V-AK-9	GE HEALTHCARE TECHNOLOGIES INC	03/05/2025	JP MORGAN SECURITIES LLC		1,915,134	1,815,000	32,153
36267V-AM-5	GE HEALTHCARE TECH INC	11/04/2025	JP MORGAN SECURITIES LLC		18,341,316	16,685,000	376,290
36267Y-AB-3	GA GLOBAL FUNDING TRUST	12/23/2025	BMO CAPITAL MARKETS		2,648,393	2,604,414	55,664
36830D-AD-3	GC TREASURY CENTER CO LTD	03/27/2025	DEUTSCHE BANK AG- LONDON		1,850,205	2,010,000	43,729
369550-BJ-6	GENERAL DYNAMICS CORPORATION	04/02/2025	GOLDMAN SACHS & CO		7,552,710	9,000,000	2,125
369604-CA-9	GENERAL ELECTRIC CO	07/22/2025	JP MORGAN SECURITIES LLC		248,985	250,000	
370334-CJ-1	GENERAL MILLS INC	11/04/2025	JP MORGAN SECURITIES LLC		8,377,170	9,470,000	94,347
370334-CP-7	GENERAL MILLS INC	02/24/2025	JP MORGAN SECURITIES LLC		3,021,048	4,655,000	9,310
37045V-AP-5	GENERAL MOTORS CO	02/24/2025	JP MORGAN SECURITIES LLC		4,755,425	5,140,000	105,884
37045V-AQ-3	GENERAL MOTORS CO	10/28/2025	VARIOUS		7,303,373	7,845,000	53,235
37045V-AT-7	GENERAL MOTORS CO	02/24/2025	JP MORGAN SECURITIES LLC		4,838,148	5,110,000	121,618
37045X-CY-0	GENERAL MOTORS FINANCIAL COMPANY I	12/18/2025	SMBC NIKKO SECURITIES		3,855,760	4,000,000	71,200
37045X-DR-4	GENERAL MOTORS FINANCIAL COMPANY I	09/30/2025	BARCLAYS CAPITAL		2,583,512	2,650,000	6,055
37045X-FB-7	GENERAL MOTORS FINANCIAL CO INC	09/17/2025	VARIOUS		15,588,612	15,400,000	55,796
37045X-FK-7	GENERAL MOTORS FINANCIAL COMPANY I	05/27/2025	MIZUHO SECURITIES USA INC.		2,499,650	2,500,000	
37045X-FL-5	GENERAL MOTORS FINANCIAL COMPANY I	12/29/2025	BARCLAYS CAPITAL		9,922,176	9,900,000	72,765
37256E-AA-0	GENPACT UK FINCO PLC / GENPACT USA	11/13/2025	VARIOUS		2,206,427	2,215,000	
37331N-AT-8	GEORGIA-PACIFIC LLC	05/28/2025	VARIOUS		249,366	250,000	
373334-KN-0	GEORGIA POWER COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		3,779,320	5,055,000	12,989
37373W-AE-0	GERDAU TRADE INC	11/13/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,457,350	2,380,000	58,922
375558-BJ-1	GILEAD SCIENCES INC	02/24/2025	JP MORGAN SECURITIES LLC		3,571,856	3,975,000	76,850
375558-CA-9	GILEAD SCIENCES INC	06/12/2025	JP MORGAN SECURITIES LLC		17,094,108	17,400,000	155,585
375558-CC-5	GILEAD SCIENCES INC	02/24/2025	JP MORGAN SECURITIES LLC		7,762,696	7,770,000	104,571
375558-CD-3	GILEAD SCIENCES INC	10/28/2025	VARIOUS		23,368,591	23,325,000	431,047
375558-CE-1	GILEAD SCIENCES INC	10/28/2025	VARIOUS		10,824,718	10,590,000	217,140
37940@-AE-3	GLOBAL RENTAL CO. INC.	07/08/2025	DIRECT PLACEMENT		4,100,000	4,100,000	
37940@-AF-0	GLOBAL RENTAL CO. INC.	07/08/2025	DIRECT PLACEMENT		41,800,000	41,800,000	
37940X-AC-6	GLOBAL PAYMENTS INC	10/28/2025	VARIOUS		11,236,397	14,700,000	123,988
37940X-AD-4	GLOBAL PAYMENTS INC	08/14/2025	JP MORGAN SECURITIES LLC		5,072,320	5,500,000	39,875
37940X-AV-4	GLOBAL PAYMENTS INC	11/06/2025	JP MORGAN SECURITIES LLC		21,187,704	21,200,000	
37954F-AK-0	GLOBAL PARTNERS LP/GLP FINANCE COR	03/10/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,239,000	1,200,000	15,400
37959G-AF-4	GLOBAL ATLANTIC (FIN) COMPANY	05/15/2025	VARIOUS		12,772,753	12,605,000	185,494
37960B-AD-7	GLOBAL MEDICAL RESPONSE INC	09/10/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,297,000	2,297,000	

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38021M-AA-4	GOAT HOLDCO LLC	02/24/2025	TRUIST SECURITIES INC.		1,571,963	1,570,000	17,957
38141G-B3-7	GOLDMAN SACHS GP	03/05/2025	JP MORGAN SECURITIES LLC		7,803,049	7,810,000	54,347
38141G-B7-8	GOLDMAN SACHS GROUP INC/THE	09/19/2025	VARIOUS		12,493,923	12,475,000	248,053
38141G-B8-6	GOLDMAN SACHS GROUP INC/THE	05/15/2025	GOLDMAN SACHS & CO		5,266,910	5,500,000	150,379
38141G-C3-6	GOLDMAN SACHS GROUP INC/THE	03/05/2025	VARIOUS		18,123,767	18,000,000	60,748
38141G-C4-4	GOLDMAN SACHS GROUP INC/THE	04/23/2025	VARIOUS		11,754,933	11,705,000	18,045
38141G-C5-1	GOLDMAN SACHS GROUP INC/THE	05/15/2025	GOLDMAN SACHS & CO		28,656,194	28,805,000	78,589
38141G-D3-5	GOLDMAN SACHS GROUP INC/THE	10/14/2025	GOLDMAN SACHS & CO		485,000	485,000	
38141G-FD-1	GOLDMAN SACHS GROUP INC	09/24/2025	VARIOUS		17,714,024	15,830,000	500,254
38141G-WL-4	GOLDMAN SACHS GROUP INC/THE	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,033,858	15,278,000	225,564
38141G-ZR-8	GOLDMAN SACHS GROUP INC/THE	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,012,505	10,175,000	44,957
39121J-D#-4	GREAT RIVER ENERGY	09/03/2025	DIRECT PLACEMENT		16,828,000	16,828,000	
391382-AB-4	GREAT-WEST LIFECO FINANCE (DELAWAR	06/12/2025	JP MORGAN SECURITIES LLC		3,965,750	5,000,000	5,764
39138C-AF-3	GREAT-WEST LIFECO INC	07/02/2025	TD SECURITIES (USA) LLC		1,509,282	1,313,150	10,397
39138C-AJ-5	GREAT-WEST LIFECO INC	04/15/2025	BMO CAPITAL MARKETS		1,436,195	1,977,020	16,391
39531J-AB-0	GREENKO WIND PROJECTS (MAURITIUS)	10/01/2025	VARIOUS		6,734,514	6,711,000	5,081
40053X-AC-3	GRUPO ENERGIA BOGOTA SA ESP 144A	10/17/2025	BBVA SECURITIES INC		2,496,250	2,500,000	
40055C-AA-1	GRUPO NUTRESA S.A. 8% 12 MAY 2030-30 144	05/07/2025	VARIOUS		5,239,194	5,210,000	
40055C-AB-9	GRUPO NUTRESA S.A. 9% 12 MAY 2035-35 144	10/09/2025	VARIOUS		17,583,571	17,060,000	128,573
40139L-BP-7	GUARDIAN LIFE GLOBAL FUNDING	12/19/2025	VARIOUS		16,725,187	16,641,000	18,681
404119-BY-4	HCA INC	09/19/2025	MORGAN STANLEY & CO. LLC		9,853,368	10,175,000	140,507
404119-CH-0	HCA INC	12/29/2025	WELLS FARGO SECURITIES LLC		9,651,135	9,750,000	88,867
404119-DB-2	HCA INC	02/24/2025	JP MORGAN SECURITIES LLC		4,421,171	4,360,000	2,786
404119-DC-0	HCA INC	02/24/2025	JP MORGAN SECURITIES LLC		5,499,395	5,430,000	3,741
404119-DD-8	HCA INC	10/27/2025	WELLS FARGO SECURITIES LLC		4,992,250	5,000,000	
404119-DF-3	HCA INC	12/16/2025	VARIOUS		14,942,285	15,050,000	67,695
404119-DH-9	HCA INC	11/04/2025	JP MORGAN SECURITIES LLC		8,970,706	9,100,000	3,246
404121-AJ-4	HCA INC	07/25/2025	GOLDMAN SACHS & CO		14,978,724	14,600,000	335,344
404121-AK-1	HCA INC	11/20/2025	BARCLAYS CAPITAL		9,930,429	9,650,000	96,420
404121-AL-9	HCA INC	03/28/2025	VARIOUS		10,106,377	10,545,000	31,840
404280-CT-4	HSBC HOLDINGS PLC	12/29/2025	BARCLAYS CAPITAL		5,005,498	5,450,000	15,282
404280-DR-7	HSBC HOLDINGS PLC	01/21/2025	HSBC SECURITIES (USA) INC.		1,238,153	1,170,000	18,974
404280-EQ-8	HSBC HOLDINGS PLC	07/25/2025	GOLDMAN SACHS & CO		24,992,200	24,800,000	489,356
404280-FB-0	HSBC HOLDINGS PLC	09/02/2025	HSBC SECURITIES (USA) INC.		400,000	400,000	
40440V-AQ-8	HPS CORPORATE LENDING FUND	09/04/2025	VARIOUS		7,017,718	7,050,000	
40440V-AS-4	HPS CORPORATE LENDING FUND	09/04/2025	VARIOUS		6,892,684	6,900,000	
404530-AA-5	HACKENSACK MERIDIAN HEALTH INC	02/04/2025	RBC DOMINION SECURITIES INC		4,588,871	5,475,000	23,269
404530-AC-1	HACKENSACK MERIDIAN HEALTH INC	03/13/2025	GOLDMAN SACHS & CO		2,192,469	3,125,000	3,019
406216-AW-1	HALLIBURTON CO	02/24/2025	JP MORGAN SECURITIES LLC		9,018,526	8,205,000	244,327
406216-BE-0	HALLIBURTON CO	09/19/2025	VARIOUS		17,914,248	20,135,000	103,305
406216-BL-4	HALLIBURTON COMPANY	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,042,811	16,331,000	76,828
406248-BG-4	HALLMARK CARDS INC.	01/03/2025	DIRECT PLACEMENT		11,500,000	11,500,000	
406248-BH-2	HALLMARK CARDS INC.	01/03/2025	DIRECT PLACEMENT		11,500,000	11,500,000	
41242*-CR-1	HARDWOOD FUNDING LLC	06/09/2025	DIRECT PLACEMENT		4,400,000	4,400,000	
41242*-CS-9	HARDWOOD FUNDING LLC	06/09/2025	DIRECT PLACEMENT		10,041,646	10,041,646	
419866-AV-0	HAWAIIAN ELECTRIC COMPANY INC	09/12/2025	JP MORGAN SECURITIES LLC		4,666,845	4,635,000	
42540#-AA-5	NFA HENDRICK SPV LLC	01/31/2025	DIRECT PLACEMENT		8,700,000	8,700,000	
42545#-AE-0	HENDRICKSON HOLDINGS LLC	12/11/2025	DIRECT PLACEMENT		16,800,000	16,800,000	
42704L-AF-1	HERC HOLDINGS INC	06/17/2025	EXCHANGE TRANSACTIONS		3,500,000	3,500,000	
42704L-AG-9	HERC HOLDINGS INC	06/17/2025	EXCHANGE TRANSACTIONS		5,711,697	5,650,000	
42704L-AH-7	HERC HOLDINGS INC	12/02/2025	WELLS FARGO SECURITIES LLC		2,347,000	2,347,000	
42704L-AK-0	HERC HOLDINGS INC	12/03/2025	WELLS FARGO SECURITIES LLC		6,862,938	6,838,000	
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO	02/24/2025	JP MORGAN SECURITIES LLC		2,363,618	2,225,000	49,815
42824C-BT-5	HEWLETT PACKARD ENTERPRISE CO	01/10/2025	WELLS FARGO SECURITIES LLC		2,665,493	2,750,000	37,190
428291-AP-3	HEXCEL CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		5,654,789	5,540,000	
42981F-AA-9	HIGH STREET FUNDING TRUST III	10/28/2025	VARIOUS		29,505,884	29,730,000	217,451
43283Q-AC-4	HILTON GRAND VACATIONS BORROWER ES	04/03/2025	MORGAN STANLEY & CO. LLC		1,287,000	1,300,000	18,900
437076-BZ-4	HOME DEPOT INC	05/15/2025	GOLDMAN SACHS & CO		4,904,025	7,500,000	98,307
437076-CC-4	HOME DEPOT INC	03/19/2025	MORGAN STANLEY & CO. LLC		158,166	200,000	2,842
437076-CD-2	HOME DEPOT INC	04/02/2025	GOLDMAN SACHS & CO		5,337,300	7,500,000	117,250
437076-CQ-3	HOME DEPOT INC	11/04/2025	VARIOUS		5,708,596	7,680,000	127,238
437076-DF-6	HOME DEPOT INC	11/04/2025	JP MORGAN SECURITIES LLC		9,755,300	10,000,000	191,389
437076-DG-4	HOME DEPOT INC	05/15/2025	GOLDMAN SACHS & CO		4,645,550	5,000,000	105,750
438127-AD-4	HONDA MOTOR CO LTD	07/25/2025	GOLDMAN SACHS & CO		10,788,228	10,800,000	34,601
438516-CT-1	HONEYWELL INTERNATIONAL INC	04/01/2025	SMBC NIKKO SECURITIES		7,498,686	7,800,000	35,263

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
440452-AJ-9	HORMEL FOODS CORPORATION	01/16/2025	WELLS FARGO SECURITIES LLC		10,665,807	16,470,000	61,397
442722-AD-6	HOWARD MIDSTREAM ENERGY PARTNERS L	08/05/2025	RBC CAPITAL MARKETS CORP		3,110,000	3,110,000	
444859-BT-8	HUMANA INC	12/29/2025	BARCLAYS CAPITAL		4,965,059	5,050,000	50,346
444859-BX-9	HUMANA INC	11/04/2025	JP MORGAN SECURITIES LLC		7,891,145	8,500,000	64,931
444859-CD-2	HUMANA INC	11/20/2025	VARIOUS		32,560,584	32,225,000	748,710
445640-AC-9	HUNT OIL COMPANY OF PERU 8.55% 18 SEP 20	03/25/2025	BARCLAYS CAPITAL		1,551,101	1,390,000	2,641
445640-AD-7	HUNT OIL CO OF PERU LLC SUCURSAL D 144A	04/24/2025	BANK OF AMERICA		2,400,000	2,400,000	
44644M-AJ-0	HUNTINGTON NATIONAL BANK (THE)	12/29/2025	BARCLAYS CAPITAL		9,766,581	9,300,000	248,129
44805R-AA-3	HUSKY INJECTION MOLDING SYSTEMS LT	04/03/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,896,225	1,930,000	23,643
44891A-DM-6	HYUNDAI CAPITAL AMERICA	01/06/2025	TD SECURITIES (USA) LLC		12,031,780	12,060,000	
44891A-DU-8	HYUNDAI CAPITAL AMERICA	06/17/2025	HSBC SECURITIES (USA) INC.		1,129,853	1,130,000	
44891A-DV-6	HYUNDAI CAPITAL AMERICA	07/25/2025	GOLDMAN SACHS & CO		25,023,006	24,900,000	118,621
44891A-DZ-7	HYUNDAI CAPITAL AMERICA	12/29/2025	VARIOUS		6,739,235	6,730,000	74,316
44891A-EA-1	HYUNDAI CAPITAL AMERICA	10/17/2025	RBC CAPITAL MARKETS CORP		6,035,592	6,020,000	24,080
449276-AF-1	IBM INTERNATIONAL CAPITAL PTE LTD	09/19/2025	MORGAN STANLEY & CO. LLC		4,956,761	5,025,000	34,442
449276-AG-9	IBM INTERNATIONAL CAPITAL PTE. LTD	05/15/2025	VARIOUS		20,673,049	22,590,000	467,849
45138L-BH-5	IDAHO POWER COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		1,916,155	1,960,000	47,911
45138L-BJ-1	IDAHO POWER COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		2,899,795	2,845,000	66,004
45138L-BL-6	IDAHO POWER COMPANY	06/12/2025	VARIOUS		19,219,692	19,575,000	162,450
452327-AR-0	ILLUMINA INC	12/08/2025	VARIOUS		2,301,864	2,300,000	2,087
45434L-2H-6	INDIAN RAILWAY FINANCE CORP LTD	06/25/2025	STANDARD CHARTERED		248,117	270,000	4,150
455434-BW-9	INDIANAPOLIS POWER & LIGHT CO	02/24/2025	JP MORGAN SECURITIES LLC		4,874,010	4,890,000	111,492
456837-BL-6	ING GROEP NV	12/29/2025	BARCLAYS CAPITAL		14,791,062	14,300,000	214,037
45687V-AG-1	INGERSOLL RAND INC	11/04/2025	JP MORGAN SECURITIES LLC		7,607,732	7,540,000	125,962
45780U-AC-8	INRETAIL SHOPPING MALLS 144A	10/09/2025	VARIOUS		11,995,588	12,010,000	
458140-AU-4	INTEL CORPORATION	04/30/2025	JANE STREET EXECUTION SERVICES LLC		11,860,842	12,105,000	141,629
458140-CL-2	INTEL CORPORATION	04/07/2025	MORGAN STANLEY & CO. LLC		202,206	205,000	1,378
459200-GS-4	INTERNATIONAL BUSINESS MACHINES CO	03/05/2025	JP MORGAN SECURITIES LLC		4,275,476	4,205,000	65,411
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CO	02/24/2025	JP MORGAN SECURITIES LLC		4,771,221	5,460,000	62,942
459200-LK-5	INTERNATIONAL BUSINESS MACHINES CO	02/24/2025	VARIOUS		21,233,617	21,240,000	1,876
459506-AK-7	INTERNATIONAL FLAVORS & FRAGRANCES	10/30/2025	VARIOUS		15,743,366	15,679,000	67,833
459506-AL-5	INTERNATIONAL FLAVORS & FRAGRANCES	11/04/2025	JP MORGAN SECURITIES LLC		5,941,443	6,650,000	36,021
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES	03/05/2025	JP MORGAN SECURITIES LLC		4,426,564	6,595,000	62,897
460146-CN-1	INTERNATIONAL PAPER CO	06/12/2025	JP MORGAN SECURITIES LLC		7,799,289	8,700,000	34,848
460146-CS-0	INTERNATIONAL PAPER CO	10/28/2025	VARIOUS		7,955,911	9,725,000	113,541
461070-AR-5	INTERSTATE POWER AND LIGHT CO	03/28/2025	GOLDMAN SACHS & CO		9,261,677	13,150,000	
461070-AW-4	INTERSTATE POWER AND LIGHT CO	04/01/2025	VARIOUS		13,153,017	13,614,000	130,279
461070-AX-2	INTERSTATE POWER AND LIGHT CO	07/31/2025	BARCLAYS CAPITAL		8,888,091	8,654,000	96,925
46150D-AA-0	SOLENIS (OLYMPUS WATER US HOLDINGS	07/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,830,763	4,825,000	
462050-AB-4	ION PLATFORM FINANCE US INC	10/01/2025	GOLDMAN SACHS & CO		4,996,174	5,000,000	
46625H-JZ-4	JPMORGAN CHASE & CO	10/31/2025	BARCLAYS CAPITAL		19,689,294	19,671,000	311,048
466281-AA-0	JSC KASPI.KZ 144A	03/18/2025	J.P. MORGAN SECURITIES LLC		9,000,000	9,000,000	
46647P-AJ-5	JPMORGAN CHASE & CO	10/16/2025	VARIOUS		6,753,074	7,427,000	66,473
46647P-CD-6	JPMORGAN CHASE & CO	09/19/2025	MORGAN STANLEY & CO. LLC		7,905,876	10,100,000	132,857
46647P-CR-5	JPMORGAN CHASE & CO	12/29/2025	BARCLAYS CAPITAL		4,984,265	5,500,000	20,219
46647P-ER-3	JPMORGAN CHASE & CO	09/19/2025	VARIOUS		13,735,220	13,855,000	255,370
46647P-EU-6	JPMORGAN CHASE & CO	01/16/2025	VARIOUS		2,250,126	2,250,000	
46647P-EW-2	JPMORGAN CHASE & CO	02/24/2025	JP MORGAN SECURITIES LLC		22,887,574	22,635,000	59,863
46647P-FC-5	JPMORGAN CHASE & CO	12/16/2025	VARIOUS		10,328,388	10,000,000	210,773
46647P-FD-3	JPMORGAN CHASE & CO	10/15/2025	JP MORGAN SECURITIES LLC		480,000	480,000	
46647P-FE-1	JPMORGAN CHASE & CO	10/15/2025	JP MORGAN SECURITIES LLC		555,000	555,000	
46849L-TL-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	02/24/2025	JP MORGAN SECURITIES LLC		10,362,146	11,295,000	61,244
46849L-VE-8	JACKSON NATIONAL LIFE GLOBAL FUNDI	01/06/2025	VARIOUS		29,105,424	29,105,000	
47077W-AE-8	JANE STREET GROUP LLC	04/23/2025	JP MORGAN SECURITIES LLC		6,653,300	6,640,000	
472140-AC-6	JBS USA HOLDING LUX SARL/ JBS USA 144A	01/06/2025	RBC DOMINION SECURITIES INC		6,917,578	7,020,000	
476556-DG-7	JERSEY CENTRAL POWER & LIGHT COMPA	12/09/2025	VARIOUS		17,235,012	17,245,000	148,104
476920-AA-1	JETBLUE AIRWAYS CORPORATION	04/03/2025	VARIOUS		3,974,750	3,960,000	21,193
482480-AH-3	KLA CORP	05/15/2025	GOLDMAN SACHS & CO		7,150,320	8,000,000	67,778
48268K-AJ-0	KT CORPORATION	06/23/2025	CITIGROUP GLOBAL MARKETS INC.		1,293,877	1,300,000	
483007-AM-2	KAISER ALUMINUM CORPORATION	10/27/2025	JP MORGAN SECURITIES LLC		5,530,000	5,530,000	
48344F-AB-6	KALLPA GENERACION S.A.	12/04/2025	VARIOUS		12,805,888	12,872,000	20,032
48344F-AC-4	KALLPA GENERACION SA 144A	10/30/2025	VARIOUS		6,270,671	6,270,000	13,999
485134-BS-8	EVERGY METRO INC	02/24/2025	JP MORGAN SECURITIES LLC		3,653,393	4,595,000	75,818
491674-BM-8	KENTUCKY UTILITIES COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		4,963,612	7,230,000	55,671
491674-BP-1	KENTUCKY UTILITIES COMPANY	09/19/2025	CITADEL SECURITIES		5,158,600	5,000,000	31,688

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49177J-AP-7	KENVUE INC	05/15/2025	GOLDMAN SACHS & CO		2,728,140	3,000,000	22,725
49177J-AR-3	KENVUE INC	10/28/2025	VARIOUS		16,071,260	17,015,000	198,004
49271V-AR-1	KEURIG DR PEPPER INC	02/24/2025	VARIOUS		10,057,950	12,060,000	180,788
49271V-AV-2	KEURIG DR PEPPER INC	03/05/2025	JP MORGAN SECURITIES LLC		2,905,733	2,855,000	73,556
49271V-BA-7	KEURIG DR PEPPER INC	04/28/2025	TRUIST SECURITIES INC.		289,263	290,000	
49326E-EP-4	KEYCORP	11/20/2025	BARCLAYS CAPITAL		9,924,456	9,150,000	122,019
49326E-EQ-2	KEYCORP	12/29/2025	BARCLAYS CAPITAL		14,826,960	14,400,000	176,162
49327V-2B-9	KEYBANK NATIONAL ASSOCIATION	09/17/2025	JANE STREET EXECUTION SERVICES LLC		983,690	1,000,000	16,792
49338L-AG-8	KEYSIGHT TECHNOLOGIES INC	02/24/2025	VARIOUS		7,648,146	7,925,000	130,466
49339F-AE-5	KEYSTONE POWER PASS-THROUGH HOLDER	12/01/2025	CAPITALIZED INTEREST		8,948	8,948	
494550-AW-6	KINDER MORGAN ENER PART	02/24/2025	JP MORGAN SECURITIES LLC		4,669,130	4,235,000	32,704
49456B-AH-4	KINDER MORGAN INC	09/19/2025	VARIOUS		19,623,462	20,150,000	342,481
49456B-AJ-0	KINDER MORGAN INC	02/24/2025	JP MORGAN SECURITIES LLC		4,777,850	5,370,000	7,533
49456B-AQ-4	KINDER MORGAN INC	02/24/2025	JP MORGAN SECURITIES LLC		6,053,140	6,705,000	168,519
49456B-AT-8	KINDER MORGAN INC	01/30/2025	JP MORGAN SECURITIES LLC		2,914,190	4,270,000	70,882
49456B-BA-8	KINDER MORGAN INC	09/05/2025	BARCLAYS CAPITAL		4,969,727	4,975,000	30,424
49456B-BC-4	KINDER MORGAN INC	10/07/2025	VARIOUS		19,656,651	18,615,000	453,026
49461M-AB-6	KINETIK HOLDINGS LP	04/08/2025	MUFG SECURITIES AMERICA INC		2,032,250	2,020,000	39,728
50012L-AE-4	KODIAK GAS SERVICES LLC	09/03/2025	JP MORGAN SECURITIES LLC		7,833,248	7,757,000	
50077L-AZ-9	KRAFT HEINZ FOODS CO	05/20/2025	VARIOUS		6,916,312	7,910,000	152,972
50077L-BJ-4	KRAFT HEINZ FOODS CO	11/04/2025	JP MORGAN SECURITIES LLC		8,144,289	8,580,000	166,971
50077L-BN-5	KRAFT HEINZ FOODS CO	02/24/2025	JP MORGAN SECURITIES LLC		998,999	990,000	
501044-CN-9	KROGER CO. (THE)	08/20/2025	DEUTSCHE BANK SECURITIES INC.		2,228,259	2,254,000	12,172
501044-DK-4	KROGER CO	11/04/2025	JP MORGAN SECURITIES LLC		3,919,787	4,475,000	63,582
501044-DQ-1	KROGER CO	12/29/2025	BARCLAYS CAPITAL		4,952,584	5,600,000	43,633
501044-DW-8	KROGER CO	02/24/2025	JP MORGAN SECURITIES LLC		7,660,333	8,010,000	210,274
501044-DX-6	KROGER CO	03/06/2025	MUFG SECURITIES AMERICA INC		6,858,813	7,100,000	211,718
50212Y-AH-7	LPL HOLDINGS INC	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,541,197	7,099,000	215,632
50212Y-AL-8	LPL HOLDINGS INC	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,531,980	7,482,000	68,086
50232*-AA-3	LBCT LLC	02/19/2025	DIRECT PLACEMENT		51,500,000	51,500,000	
50232*-AB-1	LBCT LLC	02/19/2025	DIRECT PLACEMENT		84,300,000	84,300,000	
50232*-AC-9	LBCT LLC	02/19/2025	DIRECT PLACEMENT		3,700,000	3,700,000	
502431-AV-1	L3HARRIS TECHNOLOGIES INC	10/28/2025	VARIOUS		23,556,675	23,400,000	188,039
50249A-AA-1	LYB INTERNATIONAL FINANCE III LLC	05/15/2025	GOLDMAN SACHS & CO		4,993,870	7,000,000	25,317
517834-AL-1	LAS VEGAS SANDS CORP	12/16/2025	VARIOUS		4,105,794	3,941,000	46,281
521865-AZ-8	LEAR CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		4,095,281	4,680,000	68,250
524590-AA-4	LEEWARD RENEWABLE ENERGY LLC	03/10/2025	VARIOUS		3,398,625	3,730,000	25,486
52532X-AL-9	LEIDOS INC	02/24/2025	JP MORGAN SECURITIES LLC		4,296,784	4,285,000	3,273
52729B-CN-1	LEVEL 3 FINANCING INC	09/04/2025	VARIOUS		3,970,673	3,964,000	8,396
53079E-BN-3	LIBERTY MUTUAL GROUP INC	10/28/2025	VARIOUS		9,198,943	9,555,000	155,716
531968-AB-1	LIGHT AND WONDER INTERNATIONAL INC	09/10/2025	JP MORGAN SECURITIES LLC		6,735,000	6,735,000	
53219L-AY-5	LIFEPOINT HEALTH INC	04/08/2025	VARIOUS		14,577,925	14,510,000	27,033
53229K-AA-7	LIGHTNING POWER LLC	02/21/2025	WELLS FARGO SECURITIES LLC		1,243,500	1,200,000	2,175
532457-CM-8	ELI LILLY AND COMPANY	05/15/2025	VARIOUS		8,328,538	9,140,000	155,844
532457-CZ-9	ELI LILLY AND COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		4,015,947	3,955,000	7,998
53359K-AA-9	LINCOLN FINANCIAL GLOBAL FUNDING	01/13/2025	VARIOUS		8,555,056	8,550,000	
53359K-AC-5	LINCOLN FINANCIAL GLOBAL FUNDING	08/11/2025	GOLDMAN SACHS & CO		2,798,628	2,800,000	
537008-C@-1	LITTELFUSE INC	12/05/2025	APOLLO GLOBAL SECURITIES LLC		950,540	1,000,000	13,020
53767#-AC-2	LITTELFUSE INC.	12/05/2025	APOLLO GLOBAL SECURITIES LLC		197,108	200,000	2,576
539439-AX-7	LLOYDS BANKING GROUP PLC	07/25/2025	GOLDMAN SACHS & CO		24,971,496	24,200,000	560,420
539439-BA-6	LLOYDS BANKING GROUP PLC	02/24/2025	JP MORGAN SECURITIES LLC		7,347,168	7,275,000	100,538
53944Y-AX-1	LLOYDS BANKING GROUP PLC	02/24/2025	JP MORGAN SECURITIES LLC		3,968,064	3,910,000	30,840
53944Y-BA-0	LLOYDS BANKING GROUP PLC	12/29/2025	BARCLAYS CAPITAL		9,963,600	9,500,000	37,743
53944Y-BD-4	LLOYDS BANKING GROUP PLC	10/29/2025	LLOYDS SECURITIES INC		5,503,820	5,500,000	
53944Y-BE-2	LLOYDS BANKING GROUP PLC	11/20/2025	BARCLAYS CAPITAL		10,023,543	10,100,000	23,575
539830-BN-8	LOCKHEED MARTIN CORPORATION	06/12/2025	JP MORGAN SECURITIES LLC		3,925,050	5,000,000	49,989
539830-BX-6	LOCKHEED MARTIN CORPORATION	08/12/2025	VARIOUS		14,906,234	14,950,000	139,428
539830-BY-4	LOCKHEED MARTIN CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		13,856,997	13,200,000	230,461
539830-CB-3	LOCKHEED MARTIN CORPORATION	05/15/2025	VARIOUS		19,487,859	21,080,000	211,799
539830-CE-7	LOCKHEED MARTIN CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		3,544,687	3,775,000	5,453
546676-BA-4	LOUISVILLE GAS AND ELECTRIC COMPAN	08/12/2025	MORGAN STANLEY & CO. LLC		14,957,027	14,950,000	
548661-CP-0	LOWES COMPANIES INC	07/21/2025	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		7,572,738	6,872,000	161,215
548661-EB-9	LOWES COMPANIES INC	05/15/2025	GOLDMAN SACHS & CO		2,637,440	4,000,000	17,500
548661-EL-7	LOWES COMPANIES INC	01/23/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,090,020	5,200,000	71,500
548661-EM-5	LOWES COMPANIES INC	09/18/2025	BARCLAYS CAPITAL		4,876,774	4,900,000	117,906

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
548661-EN-3	LOWES COMPANIES INC	05/15/2025	GOLDMAN SACHS & CO		4,684,100	5,000,000	49,139
548661-ER-4	LOWES COMPANIES INC	04/02/2025	VARIOUS		18,120,883	18,355,000	137,494
552081-AM-3	LYONDELLBASELL INDUSTRIES NV	02/24/2025	JP MORGAN SECURITIES LLC		5,258,453	6,510,000	149,707
55261F-AQ-7	M&T BANK CORPORATION	12/29/2025	BARCLAYS CAPITAL		9,811,328	9,750,000	165,236
55261F-AS-3	M&T BANK CORPORATION	04/23/2025	GOLDMAN SACHS & CO		288,509	270,000	9,674
55261F-AT-1	M&T BANK CORPORATION	10/08/2025	JP MORGAN SECURITIES LLC		9,947,746	9,350,000	41,070
55261F-AV-6	M&T BANK CORPORATION	04/23/2025	SUSQUEHANNA FINANCIAL GROUP		124,760	130,000	1,906
55261F-AY-0	M&T BANK CORPORATION	07/25/2025	GOLDMAN SACHS & CO		14,985,148	14,800,000	87,295
553283-AE-2	MPH ACQUISITION HOLDINGS LLC	07/30/2025	VARIOUS		2,223,500	4,030,412	
553283-AF-9	MPH ACQUISITION HOLDINGS LLC	07/30/2025	VARIOUS		634,091	734,399	
553283-AG-7	MPH ACQUISITION HOLDINGS LLC	01/30/2025	EXCHANGE TRANSACTIONS		374,513	468,141	
55336V-AP-5	MPLX LP	05/15/2025	GOLDMAN SACHS & CO		3,109,560	4,000,000	16,878
55336V-BQ-2	MPLX LP	12/29/2025	BARCLAYS CAPITAL		4,971,969	5,350,000	53,166
55336V-BX-7	MPLX LP	01/23/2025	BARCLAYS CAPITAL		2,484,726	2,525,000	20,445
55336V-BY-5	MPLX LP	03/05/2025	JP MORGAN SECURITIES LLC		5,422,621	5,490,000	
55336V-BZ-2	MPLX LP	10/28/2025	VARIOUS		18,938,339	19,210,000	18,511
55336V-CA-6	MPLX LP	08/08/2025	MIZUHO SECURITIES USA INC.		3,003,720	3,000,000	
55336V-CC-2	MPLX LP	12/16/2025	CITADEL SECURITIES		14,670,810	14,600,000	275,940
55407N-AA-0	MAADEN SUKUK LTD	10/01/2025	VARIOUS		14,830,987	14,781,000	20,262
55407N-AB-8	MA'ADEN SUKUK LTD 144A	02/07/2025	GOLDMAN SACHS & CO		3,451,725	3,450,000	
556079-AG-6	MACQUARIE BANK LTD	08/05/2025	MORGAN STANLEY & CO. LLC		15,000,000	15,000,000	
55608J-AN-8	MACQUARIE GROUP LTD	12/29/2025	BARCLAYS CAPITAL		4,947,285	4,900,000	58,912
55903V-BL-6	WARNER MEDIA (DISCOVERY)	06/30/2025	EXCHANGE TRANSACTIONS		3,919,000	3,919,000	
55903V-BQ-5	WARNER MEDIA (DISCOVERY)	06/30/2025	EXCHANGE TRANSACTIONS		13,315,380	13,503,000	
55939A-AA-5	MAGNERA (GLATFELTER)	02/21/2025	VARIOUS		1,195,200	1,200,000	28,323
55977Y-AA-6	MAEXIM PP 6.12500 12/04/2027	10/07/2025	VARIOUS		1,973,840	1,920,000	39,724
56444*-AA-4	MANSON CONSTRUCTION CO.	10/31/2025	DIRECT PLACEMENT		35,932,000	35,932,000	
56585A-BL-5	MARATHON PETROLEUM CORP	07/23/2025	DEUTSCHE BANK SECURITIES INC.		10,229,987	10,100,000	262,263
570535-AV-6	MARKEL CORPORATION	10/28/2025	VARIOUS		9,295,769	11,600,000	74,193
570535-AY-0	MARKEL GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		6,085,878	5,970,000	98,505
571676-BB-0	MARS INC	03/05/2025	JP MORGAN SECURITIES LLC		16,436,261	16,525,000	
571676-BC-8	MARS INC	03/05/2025	CITIGROUP GLOBAL MARKETS INC.		22,999,894	23,125,000	
571748-CD-2	MARSH & MCLENNAN COMPANIES INC	08/12/2025	VARIOUS		16,119,640	16,720,000	332,316
571748-CE-0	MARSH & MCLENNAN COMPANIES INC	09/19/2025	MORGAN STANLEY & CO. LLC		14,666,256	14,775,000	278,858
571903-BG-7	MARRIOTT INTERNATIONAL INC	12/29/2025	BARCLAYS CAPITAL		4,980,583	5,350,000	31,766
571903-BJ-1	MARRIOTT INTERNATIONAL INC	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,032,009	14,829,000	28,834
571903-BS-1	MARRIOTT INTERNATIONAL INC	02/24/2025	JP MORGAN SECURITIES LLC		3,776,136	3,800,000	108,991
571903-BU-6	MARRIOTT INTERNATIONAL INC	11/20/2025	VARIOUS		70,594,743	69,135,000	1,480,293
571903-BW-2	MARRIOTT INTERNATIONAL INC	08/18/2025	WELLS FARGO SECURITIES LLC		4,945,550	5,000,000	
571903-BX-0	MARRIOTT INTERNATIONAL INC	08/18/2025	WELLS FARGO SECURITIES LLC		3,956,400	4,000,000	
573284-BB-1	MARTIN MARIETTA MATERIALS INC	10/28/2025	VARIOUS		16,884,573	17,200,000	389,798
574599-BM-7	MASCO CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		4,108,006	4,915,000	61,438
575634-AV-2	MASSACHUSETTS ELECTRIC COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		5,217,451	5,180,000	151,111
57629T-BZ-9	MASSMUTUAL GLOBAL FUNDING II	08/19/2025	JP MORGAN SECURITIES LLC		11,973,960	12,000,000	
57629W-7N-4	MASSMUTUAL GLOBAL FUNDING II	12/23/2025	BMO CAPITAL MARKETS		1,435,801	1,418,931	26,884
57667J-AC-6	MATCH GROUP HOLDINGS II LLC	08/07/2025	CITIGROUP GLOBAL MARKETS INC.		3,013,010	3,010,000	
57763R-AE-7	MAUSER PACKAGING SOLUT	11/26/2025	EXCHANGE TRANSACTIONS		12,579,500	13,900,000	
57763R-AF-4	MAUSER PACKAGING SOLUT	11/26/2025	EXCHANGE TRANSACTIONS		5,724,600	6,580,000	
579780-AU-1	MCCORMICK & COMPANY INCORPORATED	05/20/2025	JP MORGAN SECURITIES LLC		122,923	130,000	611
580135-CF-6	MCDONALDS CORPORATION	02/14/2025	TD SECURITIES (USA) LLC		2,623,447	2,567,937	30,086
58013M-FR-0	MCDONALDS CORPORATION	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		8,013,345	9,500,000	31,033
58013M-FT-6	MCDONALDS CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		3,373,256	3,610,000	85,727
58013M-FW-9	MCDONALDS CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		5,320,048	5,440,000	9,059
58013M-GB-4	MCDONALDS CORPORATION	08/18/2025	SG AMERICAS SECURITIES LLC		4,999,600	5,000,000	
58013M-GC-2	MCDONALDS CORPORATION	08/18/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,483,445	3,500,000	
581760-AV-7	MCLAREN HEALTH CARE CORP	02/04/2025	MORGAN STANLEY & CO. LLC		10,181,079	12,075,000	117,333
58547D-AJ-8	MELCO RESORTS FINANCE LTD	09/16/2025	DEUTSCHE BANK AG- LONDON		925,000	925,000	
58769J-AW-7	MERCEDES-BENZ FINANCE NORTH AMERIC	12/29/2025	BARCLAYS CAPITAL		4,902,336	4,800,000	95,360
58769J-BF-3	MERCEDES-BENZ FINANCE NORTH AMERIC	03/26/2025	GOLDMAN SACHS & CO		10,000,000	10,000,000	
58933Y-BF-1	MERCK & CO INC	04/02/2025	GOLDMAN SACHS & CO		4,928,194	7,870,000	67,933
58933Y-BG-9	MERCK & CO INC	05/15/2025	VARIOUS		14,070,873	24,516,000	271,658
58933Y-BM-6	MERCK & CO INC	05/15/2025	GOLDMAN SACHS & CO		18,950,152	20,860,000	471,661
58933Y-BN-4	MERCK & CO INC	02/24/2025	JP MORGAN SECURITIES LLC		6,946,307	7,420,000	104,024
590454-AC-8	MERSIN ULUSLARARASI LIMAN ISLETMECILIGI	04/07/2025	J.P. MORGAN SECURITIES LLC		2,911,550	2,860,000	89,166
59156R-*C-4	METLIFE INC	06/17/2025	DIRECT PLACEMENT		89,537,847	82,937,255	

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59156R-CC-0	METLIFE INC	11/04/2025	JP MORGAN SECURITIES LLC		5,568,058	6,020,000	68,211
59156R-CD-8	METLIFE INC.	06/12/2025	JP MORGAN SECURITIES LLC		9,114,452	9,610,000	134,808
592688-E#-8	METTLER-TOLEDO INTERNATIONAL INC.	01/09/2025	DIRECT PLACEMENT		4,016,805	4,580,357	
59284M-AC-8	MEXICO CITY AIRPORT TRUST	03/24/2025	BOFA MERRILL LYNCH		602,406	630,000	9,833
59450#-AG-2	MICHIGAN GAS UTILITIES CORPORATION	04/29/2025	DIRECT PLACEMENT		3,900,000	3,900,000	
595112-CD-3	MICRON TECHNOLOGY INC	08/26/2025	FIFTH THIRD SECURITIES		3,094,290	3,000,000	18,550
595620-AU-9	MIDAMERICAN ENERGY COMPANY	01/30/2025	JP MORGAN SECURITIES LLC		1,653,597	2,030,000	3,834
595620-AY-1	MIDAMERICAN ENERGY COMPANY	06/12/2025	JP MORGAN SECURITIES LLC		12,793,363	12,475,000	240,110
595620-BA-2	MIDAMERICAN ENERGY COMPANY	11/03/2025	SMBC NIKKO SECURITIES		9,823,968	9,900,000	
59562V-AM-9	MIDAMERICAN ENERGY HLDGS	09/24/2025	VARIOUS		24,328,537	22,300,000	655,630
596680-D@-4	MIDDLESEX WATER COMPANY	10/15/2025	DIRECT PLACEMENT		21,700,000	21,700,000	
60284M-AC-6	MINERA MEXICO S.A. DE C.V.	02/05/2025	BOFA MERRILL LYNCH		4,034,990	4,060,000	
60402#-AF-1	MINNESOTA ENERGY RESOURCES CORPORA	04/29/2025	DIRECT PLACEMENT		2,900,000	2,900,000	
605417-C#-9	MISSISSIPPI POWER COMPANY	03/28/2025	DIRECT PLACEMENT		9,700,000	9,700,000	
60671#-AD-0	THE MITRE CORPORATION	07/31/2025	DIRECT PLACEMENT		123,700,000	123,700,000	
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC	01/24/2025	SMBC NIKKO SECURITIES		8,855,613	8,930,000	139,432
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP INC	12/16/2025	CITADEL SECURITIES		9,815,738	11,250,000	174,656
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	12/29/2025	VARIOUS		21,051,614	23,550,000	202,166
606822-DQ-4	MITSUBISHI UFJ FINANCIAL GROUP INC	11/25/2025	VARIOUS		24,823,742	24,170,000	223,859
60687Y-AD-1	MIZUHO FINANCIAL GROUP INC	01/24/2025	SMBC NIKKO SECURITIES		14,856,238	15,060,000	152,727
60687Y-BH-1	MIZUHO FINANCIAL GROUP INC	12/18/2025	MIZUHO SECURITIES USA INC.		14,587,040	16,000,000	155,537
60687Y-CZ-0	MIZUHO FINANCIAL GROUP INC	12/29/2025	BARCLAYS CAPITAL		4,896,930	4,700,000	131,257
60687Y-DJ-5	MIZUHO FINANCIAL GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		8,465,636	8,420,000	15,218
60687Y-DM-8	MIZUHO FINANCIAL GROUP INC	07/10/2025	MORGAN STANLEY & CO. LLC		4,967,700	5,000,000	2,218
60871R-AD-2	MOLSON COORS BREWING CO	09/19/2025	MORGAN STANLEY & CO. LLC		4,896,870	5,225,000	102,323
609207-AW-5	MONDELEZ INTERNATIONAL INC	02/24/2025	JP MORGAN SECURITIES LLC		7,316,108	12,230,000	152,493
609207-BD-6	MONDELEZ INTERNATIONAL INC	03/19/2025	TD SECURITIES (USA) LLC		1,380,479	1,386,103	13,457
61237W-AF-3	MONTEFIORE OBLIGATED GRP	07/07/2025	WACHOVIA SECURITIES LLC		4,417,928	4,955,000	48,378
61237W-AJ-5	MONTEFIORE OBLIGATED GROUP	06/17/2025	BARCLAYS CAPITAL		3,579,981	4,780,000	60,906
61237W-AK-2	MONTEFIORE OBLIGATED GROUP	07/07/2025	WACHOVIA SECURITIES LLC		18,251,280	20,398,000	243,465
61237W-AL-0	MONTEFIORE OBLIGATED GROUP	06/17/2025	VARIOUS		8,109,906	10,805,000	119,686
61238B-AA-9	MONTEGO BAY AIRPORT REVENUE FINANC	09/30/2025	VARIOUS		4,040,944	4,021,000	11,006
615369-AX-3	MOODYS CORPORATION	03/05/2025	JP MORGAN SECURITIES LLC		9,757,634	15,730,000	136,807
61690D-K7-2	MORGAN STANLEY BANK NA	01/16/2025	MORGAN STANLEY & CO. LLC		2,250,000	2,250,000	
61744Y-AR-9	MORGAN STANLEY	10/16/2025	MORGAN STANLEY & CO. LLC		3,144,999	3,300,000	71,498
61747Y-FV-2	MORGAN STANLEY	05/15/2025	GOLDMAN SACHS & CO		19,952,100	21,000,000	566,309
61748U-AE-2	MORGAN STANLEY	02/24/2025	VARIOUS		32,326,394	32,145,000	84,687
61748U-AF-9	MORGAN STANLEY	10/07/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,848,200	14,125,000	175,370
61748U-AM-4	MORGAN STANLEY	10/17/2025	VARIOUS		3,001,816	3,000,000	
61748U-AN-2	MORGAN STANLEY	10/17/2025	MORGAN STANLEY & CO. LLC		340,000	340,000	
61776N-VG-5	MORGAN STANLEY PRIVATE BANK NA	07/17/2025	VARIOUS		4,478,600	4,475,000	
623115-AG-7	MOUNT SINAI HOSPITAL/THE	10/06/2025	INSURANCE WRAP EXCHANGE PER CNTLS		43,030,661	41,015,000	439,951
623115-AH-5	MOUNT SINAI HOSPITAL/THE	10/06/2025	INSURANCE WRAP EXCHANGE PER CNTLS		43,468,726	45,111,000	454,229
62947Q-BC-1	NXP BV	08/26/2025	JP MORGAN SECURITIES LLC		1,892,324	1,825,000	24,196
62954H-AJ-7	NXP BV/ NXP FDG/ NXP USA	07/23/2025	BARCLAYS CAPITAL		8,684,300	10,000,000	117,042
62954H-AL-2	NXP BV	03/06/2025	VARIOUS		10,017,332	13,931,000	26,604
62954H-BA-5	NXP BV/ NXP FDG/ NXP USA	10/17/2025	US BANCORP INVESTMENTS INC		4,458,947	4,925,000	54,380
62954H-BF-4	NXP BV/NXP FUNDING LLC/NXP USA	08/12/2025	GOLDMAN SACHS & CO		2,099,706	2,100,000	
62954H-BH-0	NXP BV/NXP FDG/NXP USA	08/15/2025	JP MORGAN SECURITIES LLC		3,633,721	3,650,000	
632525-AW-1	NATIONAL AUSTRALIA BANK LTD	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,971,268	8,250,000	63,718
632525-CF-6	NATIONAL AUSTRALIA BANK LTD	02/24/2025	VARIOUS		23,713,011	23,600,000	43,557
63307A-3D-5	NATIONAL BANK OF CANADA	01/23/2025	VARIOUS		6,531,079	6,530,000	
63636#-AH-9	NATIONAL HOCKEY LEAGUE	01/06/2025	DIRECT PLACEMENT		12,500,000	12,500,000	
63636#-AJ-5	NATIONAL HOCKEY LEAGUE	01/06/2025	DIRECT PLACEMENT		17,500,000	17,500,000	
63743H-GC-0	NATIONAL RURAL UTILITIES COOPERATI	12/01/2025	US BANCORP INVESTMENTS INC		5,175,131	5,180,000	
638612-AL-5	NATIONWIDE FINANCIAL SERVICES INC	02/24/2025	JP MORGAN SECURITIES LLC		3,603,174	3,835,000	54,766
638612-AM-3	NATIONWIDE FINANCIAL SERVICES INC	01/30/2025	JP MORGAN SECURITIES LLC		1,308,283	1,750,000	11,375
63890C-AB-0	NAVOI MINING & METALLURGICAL COMBINAT (N	10/03/2025	VARIOUS		425,930	410,000	12,952
639057-AS-7	NATWEST GROUP PLC	12/29/2025	BARCLAYS CAPITAL		9,823,968	9,600,000	178,704
64105M-AD-3	NESTLE CAPITAL CORP	01/08/2025	WELLS FARGO SECURITIES LLC		4,018,394	4,360,000	72,267
641062-BE-3	NESTLE HOLDINGS INC.	01/08/2025	WELLS FARGO SECURITIES LLC		3,043,381	3,510,000	79,736
641423-CG-1	NEVADA POWER COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		4,036,500	3,900,000	104,000
644188-BK-9	NEW ENGLAND POWER CO	10/09/2025	BARCLAYS CAPITAL		4,972,200	4,855,000	25,237
650929-AD-4	NEWFOLD DIGITAL HLDGS GR	12/08/2025	DWAC		3,666,807	4,828,000	
651229-BE-5	NEWELL BRANDS INC	02/25/2025	GOLDMAN SACHS & CO		1,194,900	1,200,000	22,746

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1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
65163L-AR-0	NEWMONT CORPORATION	05/20/2025	JP MORGAN SECURITIES LLC		1,715,564	1,695,000	38,348
65336Y-AN-3	NEXSTAR BROADCASTING INC	02/20/2025	WELLS FARGO SECURITIES LLC		1,128,000	1,200,000	17,417
65339K-CQ-1	NEXTERA ENERGY CAPITAL HOLDINGS IN	06/12/2025	JP MORGAN SECURITIES LLC		4,589,300	5,000,000	76,563
65339K-DA-5	NEXTERA ENERGY CAPITAL HOLDINGS IN	02/14/2025	RBC CAPITAL MARKETS CORP		5,688,391	5,631,953	75,616
65339K-DF-4	NEXTERA ENERGY CAPITAL HOLDINGS IN	02/04/2025	VARIOUS		8,239,075	8,230,000	
65339K-DL-1	NEXTERA ENERGY CAPITAL HOLDINGS IN	12/16/2025	CITADEL SECURITIES		9,860,280	9,550,000	133,010
65342Q-AB-8	NEXTERA ENERGY OPERATING PARTNERS 144A	02/11/2025	JP MORGAN SECURITIES LLC		1,930,350	2,040,000	37,485
65342Q-AM-4	XPLR INFRASTRUCTURE OPERATING PART	02/19/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,427,400	1,440,000	10,150
65343H-AA-9	NEXSTAR MEDIA INC	04/15/2025	MUFG SECURITIES AMERICA INC		1,311,713	1,330,000	18,911
65345Y-AA-0	NIAGARA ENERGY SAC 144A	10/03/2025	VARIOUS		7,485,043	7,450,000	154,773
653522-DV-1	NIAGARA MOHAWK POWER CORPORATION	10/03/2025	RBC CAPITAL MARKETS CORP		2,600,000	2,500,000	38,724
65364U-AU-0	NIAGARA MOHAWK POWER CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		8,107,074	8,300,000	40,561
654106-AM-5	NIKE INC	05/15/2025	GOLDMAN SACHS & CO		10,311,450	15,000,000	68,906
65473P-AM-7	NISOURCE INC	01/30/2025	JP MORGAN SECURITIES LLC		1,313,248	1,480,000	9,456
65473P-AU-9	NISOURCE INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,010,776	3,850,000	17,518
65473P-AX-3	NISOURCE INC	09/24/2025	VARIOUS		12,069,701	11,850,000	126,201
65473P-AY-1	NISOURCE INC	11/03/2025	GOLDMAN SACHS & CO		5,000,000	5,000,000	
65473Q-BC-6	NISOURCE FINANCE CORP	09/19/2025	MORGAN STANLEY & CO. LLC		9,932,189	10,900,000	53,773
65473Q-BF-9	NISOURCE FINANCE CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		4,840,016	5,835,000	70,911
65559C-AE-1	NORDEA BANK ABP	04/30/2025	JANE STREET EXECUTION SERVICES LLC		14,917,975	15,500,000	20,021
655844-BX-5	NORFOLK SOURTHERN CORPORATION	06/12/2025	JP MORGAN SECURITIES LLC		3,901,350	5,000,000	22,995
655844-CC-0	NORFOLK SOUTHERN CORPORATION	03/28/2025	VARIOUS		9,421,139	11,922,000	184,659
655844-CH-9	NORFOLK SOUTHERN CORPORATION	01/30/2025	VARIOUS		6,004,769	9,355,000	61,938
655844-CP-1	NORFOLK SOUTHERN CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		5,677,039	6,650,000	70,601
655844-CS-5	NORFOLK SOUTHERN CORPORATION	06/12/2025	JP MORGAN SECURITIES LLC		14,808,682	15,400,000	157,647
661169-AA-0	NORTH MISSISSIPPI HEALTH SERVICES INC	12/23/2025	BANK OF AMERICA		2,928,040	4,510,000	41,069
662352-AC-7	NORTHWELL HEALTHCARE INC	07/01/2025	INSURANCE WRAP EXCHANGE PER CNTLS		13,903,816	13,117,000	108,434
665772-CY-3	NORTHERN STATES POWER COMPANY (MIN	02/24/2025	JP MORGAN SECURITIES LLC		3,620,563	3,705,000	88,920
665789-BA-0	NORTHERN STATES POWER CO (WISCONSI	02/06/2025	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		1,917,005	2,375,000	43,225
665789-BC-6	NORTHERN STATES POWER CO (WISCONSI	02/24/2025	JP MORGAN SECURITIES LLC		4,853,427	4,800,000	46,556
665859-AZ-7	NORTHERN TRUST CORPORATION	11/12/2025	VARIOUS		12,211,624	12,200,000	
66679N-AB-6	NORTHRIVER MIDSTREAM FINANCE LP	04/07/2025	JP MORGAN SECURITIES LLC		643,500	650,000	10,116
666807-BU-5	NORTHROP GRUMMAN CORP	02/24/2025	JP MORGAN SECURITIES LLC		9,608,137	10,115,000	168,162
666807-CJ-9	NORTHROP GRUMMAN CORP	02/24/2025	JP MORGAN SECURITIES LLC		6,312,727	6,945,000	152,790
666807-CM-2	NORTHROP GRUMMAN CORP	11/04/2025	VARIOUS		19,707,344	20,950,000	338,693
666807-CP-5	NORTHROP GRUMMAN CORP	05/27/2025	VARIOUS		8,230,819	8,250,000	
667274-AE-4	NORTHWELL HEALTHCARE INC	07/01/2025	INSURANCE WRAP EXCHANGE PER CNTLS		14,081,756	15,712,000	103,070
667274-AF-1	NORTHWELL HEALTHCARE INC	08/07/2025	INSURANCE WRAP EXCHANGE PER CNTLS		36,576,948	37,060,000	276,551
667274-AG-9	NORTHWELL HEALTHCARE INC	08/07/2025	INSURANCE WRAP EXCHANGE PER CNTLS		5,643,173	5,525,000	61,067
667655-D@-0	NORTHWEST NATURAL GAS COMPANY	12/16/2025	DIRECT PLACEMENT		28,057,000	28,057,000	
668771-AM-0	GEN DIGITAL INC 144A	02/24/2025	MUFG SECURITIES AMERICA INC		1,200,000	1,200,000	
670001-AH-9	NOVELIS CORP 144A	02/24/2025	GOLDMAN SACHS & CO		1,050,000	1,200,000	1,292
670001-AL-0	NOVELIS INC	01/09/2025	JP MORGAN SECURITIES LLC		3,914,580	3,900,000	
670001-AN-6	NOVELIS CORP	08/12/2025	RBC CAPITAL MARKETS CORP		3,012,761	3,009,000	
67021C-AQ-0	NSTAR ELECTRIC CO	02/03/2025	JP MORGAN SECURITIES LLC		3,530,569	5,375,000	29,159
67021C-AT-4	NSTAR ELECTRIC CO	02/24/2025	JP MORGAN SECURITIES LLC		5,648,229	6,195,000	136,290
67022*-AN-3	NSTAR GAS COMPANY	06/02/2025	DIRECT PLACEMENT		3,850,000	3,850,000	
670346-AH-8	NUCOR CORP	02/24/2025	JP MORGAN SECURITIES LLC		3,737,410	3,420,000	51,072
670346-AU-9	NUCOR CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		2,975,797	4,835,000	28,007
670346-AW-5	NUCOR CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		1,947,790	2,545,000	39,193
670346-BA-2	NUCOR CORPORATION	03/05/2025	JP MORGAN SECURITIES LLC		4,284,317	4,320,000	3,060
67052N-AB-1	NUFARM AUSTRALIA LTD / NUFARM AMER	01/24/2025	UBS SECURITIES LLC		3,179,825	3,410,000	
67077M-AU-2	NUTRIEN LTD	02/24/2025	JP MORGAN SECURITIES LLC		7,072,648	7,845,000	150,833
67077M-BB-3	NUTRIEN LTD	11/04/2025	JP MORGAN SECURITIES LLC		7,918,330	7,750,000	47,447
67077M-BF-4	NUTRIEN LTD	12/18/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,240,442	13,790,000	232,655
67080L-AA-3	NUVEEN LLC	05/12/2025	HSBC SECURITIES (USA) INC.		1,081,025	1,100,000	1,467
674215-AN-8	CHORD ENERGY CORP	03/04/2025	WELLS FARGO SECURITIES LLC		4,417,850	4,420,000	
674215-AQ-1	CHORD ENERGY CORP	09/16/2025	JP MORGAN SECURITIES LLC		1,086,000	1,086,000	
674599-CF-0	OCCIDENTAL PETROLEUM CORPORATION	04/02/2025	VARIOUS		7,523,555	9,778,000	135,670
674599-DF-9	OCCIDENTAL PETROLEUM CORP	12/16/2025	VARIOUS		19,614,178	18,640,000	223,054
674599-DL-6	OCCIDENTAL PETROLEUM CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		6,030,902	5,830,000	171,013
674599-EA-9	OCCIDENTAL PETROLEUM CORPORATION	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,525,588	6,676,000	171,165
674599-EJ-0	OCCIDENTAL PETROLEUM CORPORATION	09/19/2025	VARIOUS		3,024,523	3,041,000	35,982
674599-EM-3	OCCIDENTAL PETROLEUM CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		8,164,634	8,480,000	108,850
677415-CQ-2	OHIO POWER CO	01/30/2025	JP MORGAN SECURITIES LLC		1,293,721	1,660,000	22,963

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677415-CR-0	OHIO POWER CO	02/24/2025	JP MORGAN SECURITIES LLC		4,866,481	6,360,000	59,360
67743#-AA-5	OHIO MACHINERY CO	05/01/2025	DIRECT PLACEMENT		2,100,000	2,100,000	
67743#-AB-3	OHIO MACHINERY CO.	05/01/2025	DIRECT PLACEMENT		8,600,000	8,600,000	
67777J-AK-4	OHIOHEALTH CORP	03/05/2025	GOLDMAN SACHS & CO		9,307,664	13,347,000	125,188
678858-BY-6	OKLAHOMA GAS AND ELECTRIC COMPANY	02/24/2025	VARIOUS		6,584,600	6,660,000	138,199
678858-BZ-3	OKLAHOMA GAS AND ELECTRIC COMPANY	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,999,424	3,800,000	17,142
681639-AE-0	SOLENIS (OLYMPUS WATER US HOLDINGS	09/26/2025	VARIOUS		8,700,000	8,700,000	
681919-BH-8	OMNICOM GROUP INC	12/02/2025	EXCHANGE TRANSACTIONS		15,656,583	15,644,000	
681919-BJ-4	OMNICOM GROUP INC	12/02/2025	EXCHANGE TRANSACTIONS		1,008,100	1,000,000	
681919-BK-1	OMNICOM GROUP INC	12/02/2025	EXCHANGE TRANSACTIONS		10,062,838	11,200,000	
68233J-CM-4	ONCOR ELECTRIC DELIVERY	11/04/2025	JP MORGAN SECURITIES LLC		5,927,345	6,475,000	44,516
68233J-CU-6	ONCOR ELECTRIC DELIVERY COMPANY LL	03/05/2025	VARIOUS		34,786,200	33,620,000	110,075
68233J-D#-8	ONCOR ELECTRIC DELIVERY COMPANY LL	02/27/2025	DIRECT PLACEMENT		7,300,000	7,300,000	
68233J-DA-9	ONCOR ELECTRIC DELIVERY COMPANY LL	08/12/2025	MORGAN STANLEY & CO. LLC		9,963,657	9,900,000	228,085
68233J-DF-8	ONCOR ELECTRIC DELIVERY COMPANY LL	12/23/2025	BMO CAPITAL MARKETS		2,702,600	2,739,376	29,868
682680-BK-8	ONEOK INC	12/18/2025	MORGAN STANLEY & CO. LLC		13,479,352	12,777,000	98,809
682680-BN-2	ONEOK INC	09/18/2025	VARIOUS		22,106,978	21,140,000	273,292
682680-BS-1	ONEOK INC	08/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,953,905	5,270,000	38,537
682680-BY-8	ONEOK INC	06/12/2025	JP MORGAN SECURITIES LLC		4,258,242	5,700,000	46,550
682680-CC-5	ONEOK INC	12/29/2025	BARCLAYS CAPITAL		4,977,869	4,950,000	45,375
682680-CE-1	ONEOK INC	09/24/2025	GOLDMAN SACHS & CO		9,789,714	9,900,000	199,980
682680-CF-8	ONEOK INC	06/12/2025	VARIOUS		7,192,189	7,775,000	71,555
682680-CM-3	ONEOK INC	06/16/2025	EXCHANGE TRANSACTIONS		1,992,656	1,960,000	
682680-CR-2	ONEOK INC	06/16/2025	EXCHANGE TRANSACTIONS		14,414,407	13,610,000	
682680-DA-8	ONEOK INC	06/16/2025	EXCHANGE TRANSACTIONS		5,213,723	6,000,000	
682680-DC-4	ONEOK INC	11/20/2025	BARCLAYS CAPITAL		9,919,541	9,850,000	146,273
682680-DD-2	ONEOK INC	11/04/2025	JP MORGAN SECURITIES LLC		5,896,973	5,875,000	84,657
68268N-AD-5	ONEOK PARTNERS LP	02/24/2025	JP MORGAN SECURITIES LLC		3,214,951	2,955,000	73,095
68288A-AA-5	1261229 BC LTD	09/02/2025	JP MORGAN SECURITIES LLC		4,565,400	4,495,000	51,757
68348B-AA-1	OPAL BIDCO SAS	04/09/2025	VARIOUS		5,105,375	5,170,000	
68389X-AH-8	ORACLE CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		5,311,178	5,060,000	40,462
68389X-BP-9	ORACLE CORPORATION	03/05/2025	JP MORGAN SECURITIES LLC		2,240,289	2,645,000	32,107
68389X-DA-0	ORACLE CORPORATION	04/07/2025	VARIOUS		6,167,790	6,085,000	35,167
68389X-DB-8	ORACLE CORPORATION	02/24/2025	VARIOUS		13,776,785	13,720,000	15,015
68389X-DM-4	ORACLE CORPORATION	09/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,998,500	10,000,000	
68389X-DR-3	ORACLE CORPORATION	09/24/2025	DEUTSCHE BANK SECURITIES INC.		148,530	150,000	
684065-F*-1	ORANGE AND ROCKLAND UTILITIES INC	09/30/2025	DIRECT PLACEMENT		19,614,000	19,614,000	
68666U-AA-3	ORLEN SA 144A	01/24/2025	VARIOUS		4,835,540	4,895,000	
68902V-AM-9	OTIS WORLDWIDE CORP	11/04/2025	JP MORGAN SECURITIES LLC		3,934,773	5,475,000	40,904
69047Q-AB-8	OVINTIV INC	11/05/2025	BARCLAYS CAPITAL		5,986,469	5,825,000	156,328
690742-AH-4	OWENS CORNING	11/04/2025	JP MORGAN SECURITIES LLC		5,896,310	7,000,000	81,278
690742-AK-7	OWENS CORNING	08/26/2025	STIFEL NICOLAUS & COMPANY INCORPORATED		6,156,162	6,310,000	58,411
690742-AQ-4	OWENS CORNING	02/24/2025	JP MORGAN SECURITIES LLC		5,384,483	5,255,000	60,797
69122J-AC-0	OWL ROCK CAPITAL CORPRORATION III	10/31/2025	MUFG SECURITIES AMERICA INC		4,991,846	5,120,000	8,889
693475-BE-4	PNC FINANCIAL SERVICES GROUP INC (	02/24/2025	JP MORGAN SECURITIES LLC		3,177,386	3,330,000	33,805
693475-BR-5	PNC FINANCIAL SERVICES GROUP INC (	06/18/2025	GOLDMAN SACHS & CO		628,178	610,000	757
693475-BZ-7	PNC FINANCIAL SERVICES GROUP INC (	02/24/2025	JP MORGAN SECURITIES LLC		3,041,184	3,025,000	14,523
693475-CC-7	PNC FINANCIAL SERVICES GROUP INC	02/24/2025	VARIOUS		13,205,134	13,110,000	19,286
693475-CE-3	PNC FINANCIAL SERVICES GROUP INC (	09/24/2025	VARIOUS		14,967,943	14,530,000	137,788
693483-AJ-8	POSCO HOLDINGS INC 144A	04/28/2025	HSBC SECURITIES (USA) INC.		3,982,600	4,000,000	
69349L-AR-9	PNC BANK NATIONAL ASSOCIATION	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,051,025	15,304,000	160,118
693506-BY-2	PPG INDUSTRIES INC	12/18/2025	JP MORGAN SECURITIES LLC		15,990,560	16,000,000	89,444
69351U-BB-8	PPL ELECTRIC UTILITIES CORPORATION	03/05/2025	JP MORGAN SECURITIES LLC		5,980,506	6,155,000	103,224
69351U-BD-4	PPL ELECTRIC UTILITIES CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		5,920,988	5,800,000	75,110
69369E-AB-5	PT PERTAMINA (PERSERO) 6.5% 27 MAY 2041	03/24/2025	VARIOUS		3,889,560	3,710,000	78,482
69377F-AB-2	FREEPORT INDONESIA PT	06/25/2025	CITIGROUP GLOBAL MARKETS INC.		4,420,664	4,445,000	63,142
694308-KV-8	PACIFIC GAS AND ELECTRIC COMPANY	04/30/2025	GOLDMAN SACHS & CO		89,397	95,000	1,055
694308-KW-6	PACIFIC GAS AND ELECTRIC COMPANY	09/30/2025	MUFG SECURITIES AMERICA INC		6,084,240	6,000,000	98,333
694476-AE-2	PACIFIC LIFECORP	11/04/2025	VARIOUS		8,928,568	12,800,000	95,879
694476-AF-9	PACIFIC LIFECORP	05/15/2025	VARIOUS		15,095,733	15,890,000	167,891
694538-AA-3	WAL-MART TRANSPORTATION LLC	01/03/2025	DIRECT PLACEMENT		13,900,000	13,900,000	
694538-AB-1	WAL-MART TRANSPORTATION LLC	01/17/2025	DIRECT PLACEMENT		3,900,000	3,900,000	
694538-AC-9	WAL-MART TRANSPORTATION LLC	01/17/2025	DIRECT PLACEMENT		3,582,303	3,582,303	
694538-AD-7	WAL-MART TRANSPORTATION LLC	03/28/2025	DIRECT PLACEMENT		6,400,000	6,400,000	
695156-AV-1	PACKAGING CORP OF AMERICA	02/24/2025	JP MORGAN SECURITIES LLC		2,232,351	2,865,000	22,562

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695156-AW-9	PACKAGING CORP OF AMERICA	02/24/2025	JP MORGAN SECURITIES LLC		1,455,843	2,240,000	27,328
69902P-AA-6	PARADIGM PARENT LLC	08/01/2025	CITIGROUP GLOBAL MARKETS INC.		2,289,919	2,390,000	697
70339P-AA-7	PATTERN ENERGY OPERATIONS LP	02/25/2025	BARCLAYS CAPITAL		2,051,863	2,170,000	2,684
703481-AD-3	PATTERSON-UTI ENERGY INC.	02/24/2025	JP MORGAN SECURITIES LLC		4,245,146	4,010,000	114,686
70602#-AL-5	PELLA CORPORATION	07/28/2025	DIRECT PLACEMENT		14,000,000	14,000,000	
709599-BW-3	PENSKE TRUCK LEASING CO LP / PTL F	07/25/2025	GOLDMAN SACHS & CO		24,960,960	24,000,000	713,900
709599-BY-9	PENSKE TRUCK LEASING CO LP / PTL F	08/01/2025	FIFTH THIRD SECURITIES		6,880,240	6,800,000	22,232
709599-CB-8	PENSKE TRUCK LEASING CO LP / PTL F	02/24/2025	JP MORGAN SECURITIES LLC		18,866,238	18,735,000	56,085
71429M-AD-7	PERRIGO FINANCE UNLIMITED CO	03/10/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,192,500	1,200,000	35,525
71654Q-DE-9	PETROLEOS MEXICANOS	10/03/2025	DEUTSCHE BANK AG- LONDON		5,812,555	5,950,000	66,871
71654Q-DL-3	PETROLEOS MEXICANOS	03/24/2025	GOLDMAN SACHS		206,136	205,000	5,630
716743-AV-1	PETRONAS CAPITAL LIMITED 4.95% 03 JAN 20	03/26/2025	J.P. MORGAN SECURITIES LLC		7,966,274	7,980,000	
716973-AG-7	PFIZER INC	09/18/2025	VARIOUS		35,490,203	37,655,000	764,552
716973-AH-5	PFIZER INVESTMENT ENTERPRISES PTE	08/12/2025	VARIOUS		34,283,297	37,150,000	499,023
717081-FA-6	PFIZER INC	06/12/2025	JP MORGAN SECURITIES LLC		3,085,800	5,000,000	5,625
72284K-AB-7	PINE STREET TRUST III	10/28/2025	VARIOUS		9,282,688	8,880,000	194,711
723484-AM-3	PINNACLE WEST CAPITAL CORPORATION	11/05/2025	JP MORGAN SECURITIES LLC		6,970,628	6,879,000	160,109
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE LP	11/04/2025	VARIOUS		12,690,464	14,825,000	236,436
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP	06/18/2025	MARKETAXESS CORP		625,852	660,000	325
72650R-BQ-4	PLAINS ALL AMERICAN PIPELINE LP	10/07/2025	VARIOUS		24,809,616	24,400,000	175,558
72650R-BR-2	PLAINS ALL AMERICAN PIPELINE LP	09/03/2025	VARIOUS		279,778	280,000	
72650R-BS-0	PLAINS ALL AMERICAN PIPELINE LP	11/20/2025	BARCLAYS CAPITAL		4,963,267	4,925,000	55,926
737446-AV-6	POST HOLDINGS INC 144A	02/21/2025	VARIOUS		1,664,400	1,680,000	53,508
737679-DJ-6	POTOMAC ELECTRIC POWER COMPANY	06/12/2025	JP MORGAN SECURITIES LLC		16,054,524	16,600,000	223,178
737679-F*-6	POTOMAC ELECTRIC POWER COMPANY	03/26/2025	DIRECT PLACEMENT		35,100,000	35,100,000	
74168R-AB-9	PRIMO WATER HOLDINGS INC AND TRITO	02/12/2025	EXCHANGE TRANSACTIONS		22,662,878	23,600,000	
74251V-AP-7	PRINCIPAL FINANCIAL GROUP INC	03/21/2025	EXCHANGE TRANSACTIONS		1,200,000	1,200,000	
74251V-AU-6	PRINCIPAL FINANCIAL GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		4,427,377	4,555,000	106,431
74256L-EX-3	PRINCIPAL LIFE GLOBAL FUNDING II	11/26/2025	NATIONAL BANK OF CANADA		17,658,687	17,465,000	320,192
74256L-EY-1	PRINCIPAL LIFE GLOBAL FUNDING II	12/29/2025	BARCLAYS CAPITAL		14,674,088	14,300,000	314,004
7425AP-AD-7	PRINCIPAL LIFE GLOBAL FUNDING II	08/11/2025	DEUTSCHE BANK SECURITIES INC.		1,898,993	1,900,000	
743315-AS-2	PROGRESSIVE CORPORATION (THE)	05/15/2025	GOLDMAN SACHS & CO		4,359,135	5,500,000	19,536
743674-BF-9	PROTECTIVE LIFE CORPORATION	11/18/2025	VARIOUS		4,994,062	5,000,000	
743674-BG-7	PROTECTIVE LIFE CORPORATION	11/20/2025	BARCLAYS CAPITAL		10,041,500	10,000,000	
74368C-BU-7	PROTECTIVE LIFE GLOBAL FUNDING	12/17/2025	MUFG SECURITIES AMERICA INC		9,410,957	8,920,000	232,755
74368C-BV-5	PROTECTIVE LIFE GLOBAL FUNDING	04/28/2025	VARIOUS		8,374,430	8,091,000	161,895
74368C-CD-4	PROTECTIVE LIFE GLOBAL FUNDING	12/29/2025	BARCLAYS CAPITAL		14,993,355	14,950,000	34,559
743756-AG-3	PROVIDENCE ST JOSEPH HEALTH OBLIGATED	04/15/2025	EXCHANGE TRANSACTIONS		2,503,115	3,275,000	
743820-AE-2	PROVIDENCE ST JOSEPH HEALTH OBLIGATED	04/15/2025	VARIOUS		21,789,392	35,504,000	237,112
744320-AY-8	PRUDENTIAL FINANCIAL INC	01/08/2025	BARCLAYS CAPITAL		6,986,972	9,286,000	32,233
744320-BA-9	PRUDENTIAL FINANCIAL INC	02/24/2025	VARIOUS		6,380,525	8,457,000	45,721
744320-CF-0	PRUDENTIAL FINANCIAL INC	11/04/2025	JP MORGAN SECURITIES LLC		5,926,362	7,800,000	41,687
744330-AB-7	PRUDENTIAL FUNDING ASIA PLC	12/16/2025	MERRILL LYNCH INTERNATIONAL		3,535,134	3,730,000	28,827
744448-DB-4	PUBLIC SERVICE COMPANY OF COLORADO	10/28/2025	VARIOUS		14,611,993	13,925,000	469,312
744448-DC-2	PUBLIC SERVICE COMPANY OF COLORADO	08/04/2025	BARCLAYS CAPITAL		14,970,750	15,000,000	
74448Q-AA-5	CIKARANG LISTRINDO TBK PT 144A	03/21/2025	VARIOUS		7,334,360	7,350,000	2,693
744533-BS-8	PUBLIC SERVICE COMPANY OF OKLAHOMA	11/20/2025	VARIOUS		17,582,911	17,155,000	307,346
744542-F#-3	PUBLIC SERVICE COMPANY OF NEW MEXI	04/23/2025	DIRECT PLACEMENT		9,700,000	9,700,000	
744542-G@-4	PUBLIC SERVICE COMPANY OF NEW MEXI	07/31/2025	DIRECT PLACEMENT		21,700,000	21,700,000	
74456Q-CV-6	PUBLIC SERVICE ELECTRIC AND GAS CO	03/05/2025	JP MORGAN SECURITIES LLC		9,569,558	9,580,000	10,245
74735K-AA-0	QTELQD 2 5/8 04/08/31	03/26/2025	SOCIETE GENERALE/ SG COWEN		178,200	200,000	2,465
74743L-AB-6	QNITY ELECTRONICS INC	08/12/2025	JP MORGAN SECURITIES LLC		1,204,000	1,204,000	
74825N-AA-5	QXO BUILDING PRODUCTS INC	04/24/2025	VARIOUS		11,284,338	11,286,000	
74825Q-AB-6	QUEEN'S HEALTH SYSTEMS/THE	03/05/2025	GOLDMAN SACHS & CO		3,577,251	3,865,000	33,566
74843P-AA-8	QUIKRETE HOLDINGS INC	01/31/2025	WELLS FARGO SECURITIES LLC		3,410,000	3,410,000	
74843P-AB-6	QUIKRETE HOLDINGS INC	01/31/2025	WELLS FARGO SECURITIES LLC		4,794,211	4,770,000	
74949L-AG-7	RELX CAPITAL INC	03/24/2025	VARIOUS		13,982,940	14,000,000	
749685-AU-7	RPM INTERNATIONAL INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,905,152	5,975,000	128,960
749685-AV-5	RPM INTERNATIONAL INC	11/26/2025	JP MORGAN SECURITIES LLC		20,719,439	20,820,000	158,319
74977R-DU-5	COOPERATIEVE RABOBANK UA	01/13/2025	MORGAN STANLEY & CO. LLC		15,000,000	15,000,000	
75026J-AG-5	RADIATE HOLDCO LLC / RADIATE FINANCE	09/15/2025	VARIOUS		8,074,368	9,250,618	
75102X-AE-6	RAIZEN FUELS FINANCE SA	03/25/2025	VARIOUS		9,354,612	9,380,000	11,161
75513E-AC-5	RTX CORPORATION	06/12/2025	JP MORGAN SECURITIES LLC		3,354,117	5,100,000	71,719
75513E-CP-4	RTX CORPORATION	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,017,595	14,675,000	54,346
75513E-CS-8	RTX CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		7,028,948	7,310,000	188,218

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1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
75513E-CX-7	RTX CORP	06/12/2025	VARIOUS		13,680,054	12,710,000	234,094
759470-BB-2	RILIN PP 2.87500 01/12/2032	03/21/2025	DBS BANK LTD		618,069	710,000	4,083
75968N-AG-6	RENAISSANCERE HOLDINGS LTD	02/24/2025	JP MORGAN SECURITIES LLC		9,977,906	9,820,000	
760098-AD-1	RENSSELAER POLYTECHNIC INSTITUTE	08/25/2025	DIRECT PLACEMENT		3,900,000	3,900,000	
76119L-AD-3	RESIDEO FUNDING INC	02/21/2025	OPPENHEIMER & CO. INC		785,850	780,000	5,287
76209P-AC-7	RGA GLOBAL FUNDING	06/10/2025	HSBC SECURITIES (USA) INC.		135,334	130,000	433
76209P-AG-8	RGA GLOBAL FUNDING	01/06/2025	US BANCORP INVESTMENTS INC		9,512,955	9,520,000	
76209P-AH-6	RGA GLOBAL FUNDING	08/18/2025	WELLS FARGO SECURITIES LLC		5,995,500	6,000,000	
76720A-AV-8	RIO TINTO FINANCE (USA) PLC	11/04/2025	VARIOUS		37,238,453	37,200,000	225,296
76720A-AW-6	RIO TINTO FINANCE (USA) PLC	06/12/2025	VARIOUS		13,996,510	14,200,000	166,589
771196-BY-7	ROCHE HOLDINGS INC	04/01/2025	BARCLAYS CAPITAL		7,455,605	12,150,000	95,905
771196-CM-2	ROCHE HOLDINGS INC	04/01/2025	BARCLAYS CAPITAL		19,090,455	19,490,000	67,799
771367-G*-4	ROCHESTER GAS AND ELECTRIC CORPORA	12/15/2025	DIRECT PLACEMENT		25,200,000	25,200,000	
77311W-AD-3	ROCKET COMPANIES INC	10/01/2025	EXCHANGE TRANSACTIONS		9,278,677	8,895,000	
77340R-AU-1	ROCKIES EXPRESS PIPELINE LLC	03/11/2025	RBC CAPITAL MARKETS CORP		2,757,500	2,750,000	
775109-CK-5	ROGERS COMMUNICATIONS INC	10/28/2025	VARIOUS		21,038,247	25,410,000	176,246
775109-DH-1	ROGERS COMMUNICATIONS INC	02/10/2025	WELLS FARGO SECURITIES LLC		6,790,000	6,790,000	
779926-DK-7	ROYAL BANK OF CANADA	04/15/2025	BMO CAPITAL MARKETS		1,408,648	1,415,284	682
780097-BA-8	NATWEST GROUP PLC	02/27/2025	NATWEST MARKETS SECURITIES INC.		12,779,303	12,765,000	210,857
780097-BG-5	NATWEST GROUP PLC	07/25/2025	VARIOUS		18,607,236	18,474,000	281,754
78017D-AA-6	ROYAL BANK OF CANADA	01/21/2025	RBC CAPITAL MARKETS CORP		5,650,000	5,650,000	
78017D-AC-2	ROYAL BANK OF CANADA	01/21/2025	RBC CAPITAL MARKETS CORP		8,000,000	8,000,000	
78017D-AM-0	ROYAL BANK OF CANADA (FXD-FRN)	12/29/2025	BARCLAYS CAPITAL		9,809,515	9,650,000	181,266
78478E-AC-2	ST MARYS CEMENT INC CANADA 144A	08/28/2025	VARIOUS		3,837,325	3,755,000	91,054
78518P-AA-3	SAAVI ENERGIA LUXEMBOURG SARL	11/13/2025	VARIOUS		7,512,630	7,090,000	133,167
797440-CF-9	SAN DIEGO GAS & ELECTRIC CO	02/24/2025	JP MORGAN SECURITIES LLC		4,870,739	4,980,000	99,808
80007R-AQ-8	SANDS CHINA LTD	10/01/2025	VARIOUS		5,516,877	5,986,000	30,634
80007R-AS-4	SANDS CHINA LTD	10/03/2025	VARIOUS		2,988,010	3,400,000	38,332
80281L-AX-3	SANTANDER UK GROUP HOLD (FXD-FRN)	12/29/2025	BARCLAYS CAPITAL		9,870,488	9,850,000	115,836
80281L-AY-1	SANTANDER UK GROUP HOLDINGS PLC	12/16/2025	VARIOUS		19,868,763	19,975,000	132,131
80386W-AB-1	SASOL FINANCING USA LLC	10/01/2025	ING FINANCIAL MARKETS LLC		1,548,300	1,560,000	1,408
806851-AP-6	SCHLUMBERGER HOLDINGS CORP	03/17/2025	EXCHANGE TRANSACTIONS		4,909,191	5,040,000	
806851-AQ-4	SCHLUMBERGER HOLDINGS CORP	03/17/2025	EXCHANGE TRANSACTIONS		2,092,799	2,120,000	
806851-AR-2	SCHLUMBERGER HOLDINGS CORP	03/17/2025	EXCHANGE TRANSACTIONS		9,690,587	10,800,000	
80808#-AL-6	SCHREIBER FOODS INC.	10/01/2025	DIRECT PLACEMENT		7,600,000	7,600,000	
808513-CA-1	CHARLES SCHWAB CORPORATION (THE)	12/18/2025	GOLDMAN SACHS & CO		13,203,131	14,393,000	122,900
808513-CH-6	CHARLES SCHWAB CORPORATION (THE)	02/24/2025	JP MORGAN SECURITIES LLC		4,391,553	4,130,000	704
808513-CL-7	CHARLES SCHWAB CORPORATION (THE)	11/25/2025	HSBC SECURITIES (USA) INC.		5,014,950	5,000,000	8,190
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL	04/15/2025	GOLDMAN SACHS & CO		1,276,800	1,330,000	2,702
808625-AB-3	SCIENCE APPLICATIONS INTERNATIONAL	09/23/2025	CITIGROUP GLOBAL MARKETS INC.		2,025,213	2,021,000	
81725T-K#-6	SENSIENT TECHNOLOGIES CORPORATION	11/03/2025	DIRECT PLACEMENT		20,000,000	20,000,000	
822905-AA-3	SHELL FINANCE US INC	05/15/2025	GOLDMAN SACHS & CO		2,897,895	3,500,000	2,127
822905-AE-5	SHELL FINANCE US INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		11,820,114	13,950,000	261,950
822905-AG-0	SHELL FINANCE US INC	03/28/2025	GOLDMAN SACHS & CO		10,314,150	15,000,000	236,979
822905-AR-6	SHELL FINANCE US INC	12/08/2025	EXCHANGE TRANSACTIONS		797,335	800,000	
822905-AT-2	SHELL FINANCE US INC	12/08/2025	EXCHANGE TRANSACTIONS		24,282,474	21,560,000	
822905-AV-7	SHELL FINANCE US INC	12/08/2025	EXCHANGE TRANSACTIONS		3,874,144	3,750,000	
822905-AZ-8	SHELL FINANCE US INC	12/08/2025	EXCHANGE TRANSACTIONS		26,591,449	35,190,000	
822905-BB-0	SHELL FINANCE US INC	12/08/2025	EXCHANGE TRANSACTIONS		41,894,208	60,085,000	
82329P-AB-2	SHEPHERD INTERMEDIATE LLC	07/10/2025	DIRECT PLACEMENT		30,834,783	31,304,348	
824348-AX-4	SHERWIN-WILLIAMS COMPANY (THE)	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,879,445	11,125,000	205,813
824348-BK-1	SHERWIN-WILLIAMS COMPANY (THE)	02/24/2025	JP MORGAN SECURITIES LLC		3,794,969	5,040,000	5,320
824348-BM-7	SHERWIN-WILLIAMS COMPANY (THE)	02/24/2025	JP MORGAN SECURITIES LLC		2,463,442	3,615,000	33,138
82622R-AF-3	SIEMENS FUNDING B.V	05/20/2025	BOFA SECURITIES INC (MERRILL LYNCH)		238,817	240,000	
828908-AA-7	SIMPLOT COMPANY	09/30/2025	DIRECT PLACEMENT		2,600,000	2,600,000	
828908-AB-5	SIMPLOT COMPANY	09/30/2025	DIRECT PLACEMENT		5,300,000	5,300,000	
828908-AC-3	SIMPLOT COMPANY	09/30/2025	DIRECT PLACEMENT		27,100,000	27,100,000	
828908-AD-1	SIMPLOT COMPANY	09/30/2025	DIRECT PLACEMENT		26,200,000	26,200,000	
828908-AE-9	SIMPLOT COMPANY	09/30/2025	DIRECT PLACEMENT		10,100,000	10,100,000	
832696-AW-8	J M SMUCKER CO	03/20/2025	GOLDMAN SACHS & CO		1,776,381	1,700,000	35,105
832696-AX-6	J M SMUCKER CO	02/24/2025	JP MORGAN SECURITIES LLC		1,226,367	1,155,000	19,892
832696-AZ-1	J M SMUCKER CO	04/02/2025	VARIOUS		16,598,253	15,220,000	322,147
83272G-AE-1	SMURFIT KAPPA TREASURY UNLIMITED C	08/20/2025	VARIOUS		5,099,136	5,066,000	26,391
83272G-AF-8	SMURFIT KAPPA TREASURY UNLIMITED C	10/28/2025	VARIOUS		51,852,937	50,185,000	198,271
83272Y-AB-8	SMURFIT WESTROCK FINANCING DAC	09/17/2025	VARIOUS		14,911,002	14,775,000	45,274

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83272Y-AC-6	SMURFIT WESTROCK FINANCING DAC	11/20/2025	BARCLAYS CAPITAL		10,047,500	10,000,000	
83304A-AL-0	SNAP INC 144A	02/27/2025	VARIOUS		8,031,925	7,990,000	3,208
83304A-AM-8	SNAP INC	08/12/2025	CITIGROUP GLOBAL MARKETS INC.		1,802,744	1,805,000	345
83368R-AK-8	SOCIETE GENERALE SA	10/31/2025	SG AMERICAS SECURITIES LLC		4,940,259	4,960,000	61,173
83368R-CF-7	SOCIETE GENERALE SA	01/06/2025	VARIOUS		24,185,709	24,200,000	
83368R-CG-5	SOCIETE GENERALE SA	07/25/2025	GOLDMAN SACHS & CO		15,802,405	15,500,000	156,633
83444M-AP-6	SOLVENTUM CORP	01/02/2025	144A SECURITY EXCHANGE TRANSACTION		11,555,051	11,570,000	
83444M-AS-0	SOLVENTUM CORP	02/24/2025	VARIOUS		32,571,246	32,775,000	111,215
83542#-AA-5	SONE HOLDINGS TRUST	12/18/2025	DIRECT PLACEMENT		25,000,000	25,000,000	
838515-Q*-8	SOUTH JERSEY GAS COMPANY	10/15/2025	DIRECT PLACEMENT		5,600,000	5,600,000	
842587-CX-3	SOUTHERN COMPANY (THE)	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,893,489	11,300,000	162,971
842587-EB-9	SOUTHERN COMPANY (THE)	02/25/2025	VARIOUS		28,019,250	28,000,000	
84259*-AF-9	SOUTHERN COL MIDCO LLC	06/17/2025	DIRECT PLACEMENT		37,500,000	37,500,000	
842638-K#-4	THE SOUTHERN CONNECTICUT GAS COMPA	12/15/2025	DIRECT PLACEMENT		24,600,000	24,600,000	
84265V-AG-0	SOUTHERN COPPER CORPORATION 5.25% 08 NOV	04/02/2025	MORGAN STANLEY & CO INTERNATIONAL PLC		721,648	780,000	16,494
843163-E#-9	SOUTHERN INDIANA GAS AND ELECTRIC	10/01/2025	DIRECT PLACEMENT		7,700,000	7,700,000	
84346L-AD-2	SOUTHERN NATURAL GAS COMPANY LLC	07/21/2025	VARIOUS		15,528,293	15,525,000	
845437-BQ-4	SOUTHWESTERN ELECTRIC POWER COMPAN	02/24/2025	JP MORGAN SECURITIES LLC		7,526,647	10,200,000	55,710
84857L-AE-1	SPIRE INC	11/18/2025	VARIOUS		12,560,338	12,550,000	
853254-BS-8	STANDARD CHARTERED PLC	02/24/2025	JP MORGAN SECURITIES LLC		10,253,454	10,475,000	194,584
853254-CN-8	STANDARD CHARTERED PLC	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,016,578	8,426,000	296,319
85325C-2E-1	STANDARD CHARTERED PLC	01/13/2025	VARIOUS		10,008,840	10,000,000	
85325C-2J-0	STANDARD CHARTERED PLC	12/16/2025	VARIOUS		44,428,864	43,650,000	570,458
854502-AH-4	STANLEY BLACK & DECKER INC	11/05/2025	JANE STREET EXECUTION SERVICES LLC		4,996,300	5,000,000	100,938
854502-AK-7	STANLEY BLACK & DECKER INC	01/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)		11,835,449	11,990,000	165,329
854502-AN-1	STANLEY BLACK & DECKER INC	11/04/2025	JP MORGAN SECURITIES LLC		5,846,288	9,800,000	127,264
85513A-AA-6	US SILICA (STAR HOLDING LLC)	02/24/2025	VARIOUS		1,836,625	1,870,000	61,855
855244-AU-3	STARBUCKS CORPORATION	03/06/2025	VARIOUS		8,067,722	9,660,000	21,768
855244-BA-6	STARBUCKS CORPORATION	10/28/2025	VARIOUS		18,900,974	26,825,000	257,245
857477-BV-4	STATE STREET CORP	02/24/2025	JP MORGAN SECURITIES LLC		5,490,369	5,805,000	14,100
857477-CA-9	STATE STREET CORP	02/24/2025	JP MORGAN SECURITIES LLC		3,164,338	3,225,000	12,525
857477-CG-6	STATE STREET CORP	02/24/2025	JP MORGAN SECURITIES LLC		3,834,380	3,635,000	58,116
857477-CX-9	STATE STREET CORP	03/05/2025	JP MORGAN SECURITIES LLC		4,054,223	4,045,000	6,939
858119-BM-1	STEEL DYNAMICS INC	08/26/2025	US BANCORP INVESTMENTS INC		4,696,900	5,000,000	18,958
858119-BS-8	STEEL DYNAMICS INC	03/10/2025	VARIOUS		3,421,584	3,450,000	
858119-BT-6	STEEL DYNAMICS INC	03/10/2025	VARIOUS		11,947,174	12,275,000	
858119-BU-3	STEEL DYNAMICS INC	12/24/2025	GOLDMAN SACHS & CO		1,596,768	1,600,000	6,222
85862@-AB-2	STEPAN COMPANY	05/21/2025	DIRECT PLACEMENT		7,300,000	7,300,000	
861932-AA-9	AIR TRANSPORT SERVICES GROUP INC	02/25/2025	VARIOUS		11,971,050	11,880,000	2,513
86333@-AB-1	STRIPE INC	09/26/2025	DIRECT PLACEMENT		3,800,000	3,800,000	
86333@-AC-9	STRIPE INC	09/26/2025	DIRECT PLACEMENT		108,800,000	108,800,000	
86562M-BP-4	SUMITOMO MITSUI FINANCIAL GROUP IN	12/29/2025	BARCLAYS CAPITAL		14,780,208	15,350,000	212,580
86562M-CH-1	SUMITOMO MITSUI FINANCIAL GROUP IN	04/30/2025	JANE STREET EXECUTION SERVICES LLC		960,880	1,000,000	1,714
86562M-DP-2	SUMITOMO MITSUI FINANCIAL GROUP IN	02/24/2025	JP MORGAN SECURITIES LLC		4,935,198	4,820,000	34,231
86562M-DU-1	SUMITOMO MITSUI FINANCIAL GROUP IN	02/24/2025	JP MORGAN SECURITIES LLC		10,660,384	10,395,000	65,050
86765K-AD-1	SUNOCO LP	03/21/2025	WELLS FARGO SECURITIES LLC		5,187,275	5,180,000	
86765K-AH-2	SUNOCO LP	11/07/2025	144A SECURITY EXCHANGE TRANSACTION		6,096,588	6,185,000	
86765K-AJ-8	SUNOCO LP	11/07/2025	144A SECURITY EXCHANGE TRANSACTION		840,175	900,000	
86765K-AK-5	SUNOCO LP	11/07/2025	144A SECURITY EXCHANGE TRANSACTION		22,341,992	23,160,000	
86765K-AL-3	SUNOCO LP	11/07/2025	144A SECURITY EXCHANGE TRANSACTION		6,704,221	6,700,000	
86964W-AF-9	SUZANO AUSTRIA GMBH	07/07/2025	BOFA MERRILL LYNCH		3,159,030	3,070,000	88,518
86964W-AH-5	SUZANO AUSTRIA GMBH 5% 15 JAN 2030-29	09/05/2025	VARIOUS		5,219,493	5,220,000	57,481
86964W-AJ-1	SUZANO AUSTRIA GMBH	09/12/2025	VARIOUS		1,892,420	2,020,000	22,323
86964W-AK-8	SUZANO AUSTRIA GMBH	10/21/2025	VARIOUS		3,368,864	3,780,000	35,026
87088Q-AB-0	SWISS RE SUBORDINATED FINANCE PLC	11/04/2025	JP MORGAN SECURITIES LLC		5,867,008	5,600,000	32,744
871829-AJ-6	SYSCO CORPORATION	07/31/2025	CITADEL SECURITIES		4,995,720	4,964,000	96,350
871829-BH-9	SYSCO CORPORATION	04/02/2025	TD SECURITIES (USA) LLC		7,457,850	9,000,000	20,025
871829-BJ-5	SYSCO CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		3,943,520	5,600,000	41,067
871829-BL-0	SYSCO CORPORATION	12/29/2025	BARCLAYS CAPITAL		4,943,090	4,650,000	68,400
871829-BN-6	SYSCO CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		13,633,890	12,340,000	217,884
871829-BV-8	SYSCO CORPORATION	05/20/2025	JANE STREET EXECUTION SERVICES LLC		188,699	190,000	2,451
87264A-AX-3	T-MOBILE USA INC	09/19/2025	MORGAN STANLEY & CO. LLC		4,887,756	5,375,000	102,554
87264A-BL-8	T-MOBILE USA INC	09/19/2025	MORGAN STANLEY & CO. LLC		2,530,356	3,350,000	10,329
87264A-CB-9	T-MOBILE USA INC	12/29/2025	BARCLAYS CAPITAL		9,896,796	10,800,000	103,275
87264A-DB-8	T-MOBILE USA INC	10/03/2025	BNP PARIBAS SECURITIES CORP		9,900,646	9,800,000	126,788

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1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
87264A-DM-4	T-MOBILE USA INC	01/28/2025	MORGAN STANLEY & CO. LLC		15,000,480	15,840,000	28,952
87264A-DN-2	T-MOBILE USA INC	09/12/2025	BARCLAYS CAPITAL		4,937,547	5,240,000	68,775
87264A-DY-8	T-MOBILE USA INC	10/22/2025	WELLS FARGO SECURITIES LLC		4,972,079	4,900,000	10,862
87268L-AA-5	TR FINANCE LLC	03/20/2025	EXCHANGE TRANSACTIONS		17,794,453	17,831,000	
87268L-AD-9	TR FINANCE LLC	03/20/2025	EXCHANGE TRANSACTIONS		23,904,059	24,820,000	
87268L-AE-7	TR FINANCE LLC	07/22/2025	VARIOUS		26,014,097	26,138,000	103,918
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD	12/29/2025	BARCLAYS CAPITAL		9,938,620	9,700,000	45,806
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,930,628	14,200,000	137,760
874060-BM-7	TAKEDA PHARMACEUTICAL CO LTD	02/24/2025	JP MORGAN SECURITIES LLC		4,051,830	4,085,000	32,056
874060-BN-5	TAKEDA PHARMACEUTICAL CO LTD	02/24/2025	JP MORGAN SECURITIES LLC		6,323,145	6,420,000	43,867
87406B-AA-0	TAKEDA US FINANCING INC	09/24/2025	VARIOUS		20,158,701	19,850,000	198,936
875127-BE-1	TAMPA ELECTRIC COMPANY	09/30/2025	SANTANDER INVESTMENT SECURITIES INC		8,405,400	10,000,000	126,611
875127-BJ-0	TAMPA ELECTRIC COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		4,625,539	6,635,000	96,332
875127-BN-1	TAMPA ELECTRIC COMPANY	03/05/2025	JP MORGAN SECURITIES LLC		6,424,142	6,480,000	3,708
87612B-BG-6	TARGA RESOURCES PARTNERS	08/14/2025	BARCLAYS CAPITAL		4,977,488	4,975,000	20,729
87612E-BF-2	TARGET CORPORATION	05/15/2025	GOLDMAN SACHS & CO		5,860,000	8,000,000	24,972
87612E-BR-6	TARGET CORPORATION	05/15/2025	GOLDMAN SACHS & CO		8,644,500	10,000,000	161,333
87612G-AD-3	TARGA RESOURCES CORP	02/24/2025	JP MORGAN SECURITIES LLC		7,383,318	6,965,000	12,576
87612G-AK-7	TARGA RESOURCES CORP	02/24/2025	JP MORGAN SECURITIES LLC		4,871,655	4,880,000	7,456
87612G-AN-1	TARGA RESOURCES CORP	10/28/2025	VARIOUS		13,042,078	12,834,000	325,782
87612K-AC-6	TARGA RESOURCES CORP	01/30/2025	JP MORGAN SECURITIES LLC		1,657,630	1,640,000	8,542
87656X-D#-5	TATE & LYLE INTERNATIONAL FINANCE	03/12/2025	DIRECT PLACEMENT		1,500,000	1,500,000	
87656X-D@-7	TATE & LYLE INTERNATIONAL FINANCE	03/12/2025	DIRECT PLACEMENT		7,500,000	7,500,000	
87656X-E*-8	TATE & LYLE INTERNATIONAL FINANCE	03/12/2025	DIRECT PLACEMENT		4,368,801	4,697,802	
87656X-E@-6	TATE & LYLE INTERNATIONAL FINANCE	03/12/2025	DIRECT PLACEMENT		2,184,401	2,348,901	
87938W-AX-1	TELEFONICA EMISIONES SAU	02/24/2025	JP MORGAN SECURITIES LLC		7,690,008	8,235,000	219,710
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC	07/25/2025	GOLDMAN SACHS & CO		23,108,500	25,000,000	296,042
880779-BB-8	TEREX CORPORATION	02/24/2025	GOLDMAN SACHS & CO		1,901,400	1,920,000	45,167
88104L-AG-8	TERRAFORM POWER OPERATING LLC	02/24/2025	VARIOUS		1,318,350	1,410,000	7,188
882508-CC-6	TEXAS INSTRUMENTS INC	11/04/2025	JP MORGAN SECURITIES LLC		3,956,206	4,225,000	29,927
882508-CJ-1	TEXAS INSTRUMENTS INC	06/12/2025	JP MORGAN SECURITIES LLC		4,689,250	5,000,000	89,410
882884-H#-9	TEXAS-NEW MEXICO POWER CO	07/21/2025	DIRECT PLACEMENT		8,000,000	8,000,000	
882884-H*-3	TEXAS-NEW MEXICO POWER CO	07/21/2025	DIRECT PLACEMENT		1,300,000	1,300,000	
882884-H@-1	TEXAS-NEW MEXICO POWER CO	07/21/2025	DIRECT PLACEMENT		12,000,000	12,000,000	
882884-J*-1	TEXAS-NEW MEXICO POWER CO	07/21/2025	DIRECT PLACEMENT		7,000,000	7,000,000	
882884-J@-9	TEXAS-NEW MEXICO POWER CO	07/21/2025	DIRECT PLACEMENT		6,300,000	6,300,000	
882926-AA-6	TEXAS INSTRUMENTS INC	06/12/2025	VARIOUS		8,012,380	8,900,000	95,599
883203-CE-9	TEXTRON INC	02/24/2025	JP MORGAN SECURITIES LLC		4,789,843	4,770,000	8,745
883556-D*-0	THERMO FISHER SCIENTIFIC INC.	01/06/2025	DIRECT PLACEMENT		155,404,500	177,511,268	
88632Q-AE-3	CLOUD SOFTWARE GROUP INC	02/25/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,182,000	1,200,000	31,633
88732J-AU-2	TIME WARNER CABLE LLC	02/24/2025	JP MORGAN SECURITIES LLC		6,531,005	6,500,000	85,313
889184-AG-2	TOLEDO HOSPITAL/THE	05/06/2025	VARIOUS		37,390,361	38,860,000	1,046,035
889184-AH-0	TOLEDO HOSPITAL/THE	05/06/2025	VARIOUS		19,529,587	23,176,000	511,467
891092-C*-7	THE TORO CORPORATION	09/30/2025	DIRECT PLACEMENT		13,200,000	13,200,000	
89115A-2W-1	TORONTO-DOMINION BANK/THE	10/31/2025	TD SECURITIES (USA) LLC		9,962,607	9,830,000	38,075
89115A-3G-5	TORONTO-DOMINION BANK/THE	02/24/2025	JP MORGAN SECURITIES LLC		7,004,627	6,935,000	25,515
89116C-SU-2	TORONTO-DOMINION BANK/THE	07/02/2025	TD SECURITIES (USA) LLC		1,107,697	1,094,291	8,519
89157X-AB-7	TOTALENERGIES CAPITAL SA	05/15/2025	VARIOUS		32,916,452	34,990,000	339,744
89157X-AC-5	TOTALENERGIES CAPITAL SA	11/04/2025	VARIOUS		12,721,078	12,875,000	191,849
89157X-AE-1	TOTALENERGIES CAPITAL SA	09/05/2025	BARCLAYS CAPITAL		4,869,735	5,100,000	133,018
89157X-AF-8	TOTALENERGIES CAPITAL SA	02/24/2025	JP MORGAN SECURITIES LLC		9,288,143	9,750,000	242,430
89236T-MF-9	TOYOTA MOTOR CREDIT CORP	01/15/2025	WELLS FARGO SECURITIES LLC		1,733,435	1,725,000	15,729
89346D-AL-1	TRANSALTA CORP	12/12/2025	RBC CAPITAL MARKETS CORP		5,708,982	5,723,000	
89352H-AZ-2	TRANSCANADA PIPELINES LTD	04/02/2025	VARIOUS		18,180,994	19,515,000	197,437
89352H-BA-6	TRANSCANADA PIPELINES LTD	07/25/2025	GOLDMAN SACHS & CO		10,732,370	11,000,000	129,036
89353Z-CD-8	TRANSCANADA PIPELINES LTD	04/15/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		2,153,011	2,535,109	1,783
893574-AB-9	TRANSCONTINENTAL GAS PIPE LINE COR	09/19/2025	MORGAN STANLEY & CO. LLC		4,944,449	5,025,000	27,889
893574-AR-4	TRANSCONTINENTAL GAS PIPE LINE COM	01/30/2025	JP MORGAN SECURITIES LLC		1,312,960	1,760,000	14,676
893574-AS-2	TRANSCONTINENTAL GAS PIPE LINE COM	11/20/2025	BARCLAYS CAPITAL		10,050,296	9,950,000	1,410
893647-CA-3	TRANSDIGM INC	08/14/2025	VARIOUS		1,266,563	1,260,000	
89378T-AD-5	SAFTRA PP 8.25000 02/06/2028	10/02/2025	HSBC SECURITIES (USA) INC.		699,600	660,000	8,621
89388A-AA-0	TRANSPORTADORA DE GAS DEL PERU SA	04/10/2025	HSBC SECURITIES (USA) INC.		2,357,730	2,412,000	45,845
89417E-AS-8	TRAVELERS COMPANIES INC	02/24/2025	JP MORGAN SECURITIES LLC		2,937,811	2,965,000	40,398
896522-AJ-8	TRINITY INDUSTRIES INC 144A	04/16/2025	VARIOUS		2,745,480	2,672,000	52,628
897051-AC-2	TRONOX INC	02/24/2025	VARIOUS		5,031,375	5,540,000	99,376

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89785G-AA-6	TRUENOORD CAPITAL DAC	02/27/2025	CITIGROUP GLOBAL MARKETS INC.		8,538,900	8,470,000	4,375
89788J-AH-2	TRUIST BANK	10/30/2025	TD SECURITIES (USA) LLC		3,861,631	3,875,000	3,562
89788M-AP-7	TRUIST FINANCIAL CORP	02/24/2025	JP MORGAN SECURITIES LLC		3,370,035	3,265,000	40,972
89788M-AS-1	TRUIST FINANCIAL CORP	02/24/2025	JP MORGAN SECURITIES LLC		6,320,421	6,175,000	30,367
89788M-AT-9	TRUIST FINANCIAL CORPORATION	12/16/2025	TRUIST SECURITIES INC.		5,167,550	5,000,000	94,472
89788M-AU-6	TRUIST FINANCIAL CORP	07/25/2025	GOLDMAN SACHS & CO		19,977,179	19,700,000	188,698
89788M-AV-4	TRUIST FINANCIAL CORP	11/20/2025	BARCLAYS CAPITAL		15,012,432	15,200,000	58,686
89788N-AA-8	TRUIST FINANCIAL CORP	02/24/2025	JP MORGAN SECURITIES LLC		4,850,273	5,055,000	18,638
89834J-AC-7	TRUST FIBRA UNO 144A	01/16/2025	J.P. MORGAN SECURITIES LLC		210,000	210,000	
89834M-AA-4	TRUST 2401	12/04/2025	EXCHANGE TRANSACTIONS		4,441,124	4,592,000	
89834M-AB-2	TRUST 7401	12/04/2025	EXCHANGE TRANSACTIONS		3,358,097	3,087,000	
89834M-AC-0	TRUST 7401	12/04/2025	EXCHANGE TRANSACTIONS		4,840,891	4,548,000	
900111-AC-9	TURKCELL ILETISIM HIZMETLERI AS	01/16/2025	HSBC SECURITIES (USA) INC.		4,110,000	4,110,000	
901928-AA-9	200 PARK FUNDING TRUST	11/04/2025	VARIOUS		24,199,806	24,340,000	224,849
902613-BB-3	UBS GROUP AG	02/27/2025	MORGAN STANLEY & CO. LLC		9,348,317	9,350,000	153,626
902613-BH-0	UBS GROUP AG	02/24/2025	JP MORGAN SECURITIES LLC		6,210,773	6,060,000	16,309
902613-BJ-6	UBS GROUP AG	03/05/2025	UBS SECURITIES LLC		3,868,894	3,800,000	18,335
902613-BU-1	UBS GROUP AG	11/03/2025	UBS SECURITIES LLC		10,150,000	10,150,000	
90320W-AH-6	UPMC	02/18/2025	GOLDMAN SACHS & CO		5,614,966	5,725,000	80,379
906548-CW-0	UNION ELECTRIC CO	02/24/2025	JP MORGAN SECURITIES LLC		4,555,604	4,705,000	106,626
906548-CZ-3	UNION ELECTRIC CO	02/24/2025	JP MORGAN SECURITIES LLC		3,922,068	4,220,000	82,905
906548-DA-7	UNION ELECTRIC CO	03/26/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		8,497,875	8,500,000	
907818-FG-8	UNION PACIFIC CORPORATION	01/30/2025	JP MORGAN SECURITIES LLC		3,256,373	4,490,000	62,724
907818-FN-3	UNION PACIFIC CORPORATION	06/12/2025	JP MORGAN SECURITIES LLC		5,744,673	9,900,000	71,129
907818-GH-5	UNION PACIFIC CORPORATION	06/12/2025	JP MORGAN SECURITIES LLC		13,612,553	13,560,000	109,312
90932L-AH-0	UNITED AIRLINES	04/21/2025	WELLS FARGO SECURITIES LLC		1,250,200	1,330,000	1,196
91064*-AA-0	THE UNITED ILLUMINATING COMPANY	12/15/2025	DIRECT PLACEMENT		25,700,000	25,700,000	
911312-AJ-5	UNITED PARCEL SERVICE	02/24/2025	JP MORGAN SECURITIES LLC		4,573,605	4,225,000	29,106
911312-CE-4	UNITED PARCEL SERVICE INC	02/24/2025	JP MORGAN SECURITIES LLC		5,193,277	5,235,000	74,381
911312-CF-1	UNITED PARCEL SERVICE INC	02/24/2025	JP MORGAN SECURITIES LLC		3,454,011	3,475,000	50,272
911312-CK-0	UNITED PARCEL SERVICE INC	11/04/2025	VARIOUS		22,508,383	22,050,000	266,436
911312-CL-8	UNITED PARCEL SERVICE INC	06/12/2025	VARIOUS		14,644,140	14,500,000	52,517
91159H-JG-6	US BANCORP	02/24/2025	JP MORGAN SECURITIES LLC		3,606,391	3,720,000	16,937
91159H-JR-2	US BANCORP	02/24/2025	JP MORGAN SECURITIES LLC		3,429,931	3,350,000	16,908
91159H-JT-8	US BANCORP	02/05/2025	US BANCORP INVESTMENTS INC		3,000,000	3,000,000	
91159H-JU-5	US BANCORP	02/24/2025	VARIOUS		12,509,931	12,475,000	10,724
913017-BT-5	RTX CORPORATION	09/19/2025	MORGAN STANLEY & CO. LLC		9,838,518	10,825,000	150,197
91324P-BE-1	UNITEDHEALTH GROUP INC	10/16/2025	MORGAN STANLEY & CO. LLC		4,271,212	3,713,000	103,861
91324P-DT-6	UNITEDHEALTH GROUP INC	09/19/2025	VARIOUS		9,891,450	11,975,000	30,345
91324P-FJ-6	UNITEDHEALTH GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		6,263,103	6,270,000	35,878
91324P-FL-1	UNITEDHEALTH GROUP INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,941,404	5,800,000	94,250
91324P-FM-9	UNITEDHEALTH GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		8,972,375	9,090,000	58,075
914906-AZ-5	UNIVISION COMMUNICATIONS INC	02/20/2025	JP MORGAN SECURITIES LLC		1,194,000	1,200,000	5,950
914906-BA-9	UNIVISION COMMUNICATIONS INC	07/16/2025	JP MORGAN SECURITIES LLC		3,368,775	3,352,000	
918423-BK-9	VW CREDIT CANADA INC	01/30/2025	TD SECURITIES (USA) LLC		706,568	729,528	6,573
91845A-AB-1	VZ SECURED FINANCING BV	10/02/2025	CITIGROUP GLOBAL MARKETS INC.		3,255,750	3,250,000	
91911T-AR-4	VALE OVERSEAS LIMITED 6.125% 12 JUN 2033	03/24/2025	MORGAN STANLEY & CO INTERNATIONAL PLC		907,280	880,000	15,421
91911T-AS-2	VALE OVERSEAS LTD	10/02/2025	VARIOUS		6,783,550	6,740,000	84,983
92243X-AM-3	VEDANTA RESOURCES FINANCE II PLC 144A	01/31/2025	GOLDMAN SACHS & CO		2,302,760	2,300,000	5,448
922966-AA-4	VENTURE GLOBAL PLAQUEMINES LNG LLC	04/16/2025	MIZUHO SECURITIES USA INC.		5,353,500	5,312,000	
922966-AB-2	VENTURE GLOBAL PLAQUEMINES LNG LLC	04/16/2025	MIZUHO SECURITIES USA INC.		5,353,500	5,312,000	
92332Y-AB-7	VENTURE GLOBAL LNG INC	02/21/2025	CITIGROUP GLOBAL MARKETS INC.		1,257,000	1,200,000	23,171
92332Y-AE-1	VENTURE GLOBAL LNG INC	02/20/2025	CITIGROUP GLOBAL MARKETS INC.		1,219,500	1,200,000	8,400
92334*-AG-9	VEOLIA UTILITY RESOURCES LLC	01/15/2025	DIRECT PLACEMENT		15,000,000	15,000,000	
92343V-CM-4	VERIZON COMMUNICATIONS	01/30/2025	JP MORGAN SECURITIES LLC		3,227,179	3,630,000	80,860
92343V-DR-2	VERIZON COMMUNICATIONS INC	02/24/2025	JP MORGAN SECURITIES LLC		3,880,422	4,140,000	88,541
92343V-DU-5	VERIZON COMMUNICATIONS INC	11/20/2025	BARCLAYS CAPITAL		4,965,313	4,920,000	46,638
92343V-EA-8	VERIZON COMMUNICATIONS INC	12/04/2025	HSBC SECURITIES (USA) INC.		177,869	180,000	2,588
92343V-FD-1	VERIZON COMMUNICATIONS INC	02/24/2025	JP MORGAN SECURITIES LLC		6,310,539	8,120,000	138,040
92343V-GC-2	VERIZON COMMUNICATIONS INC	03/05/2025	JP MORGAN SECURITIES LLC		14,961,645	21,425,000	349,195
92343V-GJ-7	VERIZON COMMUNICATIONS INC	12/29/2025	BARCLAYS CAPITAL		9,952,054	10,850,000	76,086
92343V-GW-8	VERIZON COMMUNICATIONS INC	11/04/2025	JP MORGAN SECURITIES LLC		9,843,876	10,150,000	111,650
92343V-GY-4	VERIZON COMMUNICATIONS INC	04/16/2025	144A SECURITY EXCHANGE TRANSACTION		3,470,149	3,513,000	
92343V-GZ-1	VERIZON COMMUNICATIONS INC	04/07/2025	VARIOUS		8,099,873	8,120,000	105
92343V-HA-5	VERIZON COMMUNICATIONS INC	10/16/2025	VARIOUS		30,353,584	29,690,000	407,919

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92343V-HF-4	VERIZON COMMUNICATIONS INC	11/10/2025	VARIOUS		249,482	250,000	
92343V-HJ-6	VERIZON COMMUNICATIONS INC	11/10/2025	WELLS FARGO SECURITIES LLC		9,960,700	10,000,000	
92345Y-AL-0	VERISK ANALYTICS INC	08/21/2025	CITADEL SECURITIES		3,904,095	3,900,000	91,569
92345Y-AM-8	VERISK ANALYTICS INC	08/21/2025	VARIOUS		5,265,718	5,275,000	625
927804-GJ-7	VIRGINIA ELECTRIC AND POWER COMPAN	05/20/2025	JP MORGAN SECURITIES LLC		40,243	50,000	39
927804-GL-2	VIRGINIA ELECTRIC AND POWER COMPAN	02/24/2025	JP MORGAN SECURITIES LLC		8,816,074	9,170,000	188,715
927804-GN-8	VIRGINIA ELECTRIC AND POWER COMPAN	02/24/2025	JP MORGAN SECURITIES LLC		5,775,467	5,790,000	9,168
927804-GU-2	VIRGINIA ELECTRIC AND POWER COMPAN	03/03/2025	TD SECURITIES (USA) LLC		9,876,467	9,925,000	
927804-GW-8	VIRGINIA ELECTRIC AND POWER COMPAN	10/28/2025	VARIOUS		11,023,501	10,850,000	51,590
92857W-BU-3	VODAFONE GROUP PLC	01/14/2025	MORGAN STANLEY & CO. LLC		11,795,875	15,650,000	218,013
92857W-BY-5	VODAFONE GROUP PLC	06/12/2025	JP MORGAN SECURITIES LLC		5,624,760	6,000,000	115,313
92857W-BZ-2	VODAFONE GROUP PLC	06/12/2025	JP MORGAN SECURITIES LLC		4,931,756	5,300,000	104,123
92857W-CB-4	VODAFONE GROUP PLC	02/24/2025	JP MORGAN SECURITIES LLC		2,888,486	2,960,000	27,534
928668-CG-5	VOLKSWAGEN GROUP OF AMERICA FINANC	07/25/2025	GOLDMAN SACHS & CO		25,060,152	24,800,000	455,700
928668-CH-3	VOLKSWAGEN GROUP OF AMERICA FINANC	02/24/2025	JP MORGAN SECURITIES LLC		5,953,191	5,975,000	142,205
928668-CK-6	VOLKSWAGEN GROUP OF AMERICA FINANC	08/01/2025	STIFEL NICOLAUS & COMPANY INCORPORATED		5,017,100	5,000,000	115,694
928668-CN-0	VOLKSWAGEN GROUP OF AMERICA FINANC	10/31/2025	JANE STREET EXECUTION SERVICES LLC		9,943,525	9,865,000	51,545
928668-CS-9	VOLKSWAGEN GROUP OF AMERICA FINANC	11/20/2025	VARIOUS		14,278,690	14,000,000	134,367
928668-CW-0	VOLKSWAGEN GROUP OF AMERICA FINANC	12/29/2025	BARCLAYS CAPITAL		4,930,086	4,900,000	67,504
928668-CX-8	VOLKSWAGEN GROUP OF AMERICA FINANC	09/02/2025	MORGAN STANLEY & CO. LLC		264,849	265,000	
929160-AY-5	VULCAN MATERIALS COMPANY	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		8,013,396	8,700,000	65,878
929160-BC-2	VULCAN MATERIALS COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		3,253,967	3,230,000	45,601
92921E-AA-0	VOYAGER PARENT LLC	05/09/2025	DEUTSCHE BANK SECURITIES INC.		6,640,338	6,642,000	
92939U-AU-0	WEC ENERGY GROUP INC	11/03/2025	WELLS FARGO SECURITIES LLC		5,150,000	5,150,000	
92940P-AE-4	WRKCO INC	11/04/2025	VARIOUS		8,466,314	8,537,000	142,426
92943G-AF-8	W R GRACE HOLDINGS LLC	08/11/2025	JP MORGAN SECURITIES LLC		6,018,000	6,018,000	
93045#-AH-1	WAGNER EQUIPMENT CO.	01/23/2025	DIRECT PLACEMENT		5,200,000	5,200,000	
94106L-CA-5	WASTE MANAGEMENT INC	06/25/2025	144A SECURITY EXCHANGE TRANSACTION		1,155,219	1,170,000	
94106L-CF-4	WASTE MANAGEMENT INC	01/14/2025	VARIOUS		12,305,764	13,150,000	138,751
94403*-BD-7	WAWA INC	01/27/2025	DIRECT PLACEMENT		16,000,000	16,000,000	
94403*-BE-5	WAWA INC	01/27/2025	DIRECT PLACEMENT		2,500,000	2,500,000	
94403*-BF-2	WAWA INC	03/27/2025	DIRECT PLACEMENT		3,800,000	3,800,000	
94403*-BG-0	WAWA INC	03/27/2025	DIRECT PLACEMENT		9,900,000	9,900,000	
94403*-BH-8	WAWA INC	03/27/2025	DIRECT PLACEMENT		3,000,000	3,000,000	
95000U-2A-0	WELLS FARGO & COMPANY	06/18/2025	BARCLAYS CAPITAL		622,560	635,000	1,770
95000U-2M-4	WELLS FARGO & COMPANY	05/15/2025	GOLDMAN SACHS & CO		14,944,360	17,000,000	99,425
95000U-2Q-5	WELLS FARGO & COMPANY	09/19/2025	MORGAN STANLEY & CO. LLC		9,851,058	12,600,000	152,480
95000U-3P-6	WELLS FARGO & COMPANY	01/16/2025	VARIOUS		1,050,480	1,050,000	
95000U-3R-2	WELLS FARGO & COMPANY	01/16/2025	VARIOUS		14,850,446	14,850,000	
95000U-3T-8	WELLS FARGO & COMPANY	04/15/2025	VARIOUS		265,003	265,000	
95000U-3V-3	WELLS FARGO & COMPANY	10/07/2025	VARIOUS		15,145,230	14,405,000	357,737
95000U-3W-1	WELLS FARGO & COMPANY	12/16/2025	VARIOUS		15,728,392	15,285,000	145,944
95081Q-AS-3	WESCO DISTRIBUTION INC	02/25/2025	GOLDMAN SACHS & CO		850,000	850,000	
958667-AH-0	WESTERN MIDSTREAM OPERATING LP	12/08/2025	VARIOUS		10,251,615	10,250,000	3,500
961214-EY-5	WESTPAC BANKING CORP	11/04/2025	JP MORGAN SECURITIES LLC		5,841,311	7,650,000	111,182
961214-FW-8	WESTPAC BANKING CORP	02/24/2025	JP MORGAN SECURITIES LLC		6,570,985	6,580,000	97,550
96208T-AD-6	WEX INC.	03/19/2025	VARIOUS		10,915,625	10,920,000	3,033
963320-BE-5	WHIRLPOOL CORPORATION	06/09/2025	MIZUHO SECURITIES USA INC.		5,344,000	5,344,000	
96812H-AA-6	WILDFIRE INTERMEDIATE HOLDINGS LLC	01/29/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,368,538	3,400,000	86,977
969457-BX-7	WILLIAMS COMPANIES INC	12/29/2025	BARCLAYS CAPITAL		9,963,221	10,350,000	45,281
969457-BY-5	WILLIAMS COMPANIES INC	08/21/2025	MORGAN STANLEY & CO. LLC		3,404,086	3,788,000	42,952
969457-CN-8	WILLIAMS COMPANIES INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,845,210	7,625,000	201,469
969457-CP-3	WILLIAMS COMPANIES INC	02/24/2025	JP MORGAN SECURITIES LLC		2,383,763	2,345,000	16,780
969457-CQ-1	WILLIAMS COMPANIES INC	04/01/2025	VARIOUS		31,093,170	30,940,000	147,482
96949V-AN-3	WILLIAMS SCOTSMAN INC 144A	03/13/2025	JP MORGAN SECURITIES LLC		4,463,375	4,460,000	
96950F-AF-1	WILLIAMS COMPANIES INC	09/19/2025	MORGAN STANLEY & CO. LLC		4,866,384	4,475,000	122,951
970648-AP-6	WILLIS NORTH AMERICA INC	12/15/2025	GOLDMAN SACHS & CO		15,000,900	15,000,000	
973148-AD-7	WIND ENERGY TRANSMISSION TEXAS LLC	01/16/2025	DIRECT PLACEMENT		33,800,000	33,800,000	
973244-AA-4	WINDFALL MINING GROUP INC / GROUPE 144A	07/09/2025	VARIOUS		4,847,351	4,780,000	25,014
97382B-AB-5	WINDSTREAM SERVICES LLC	09/25/2025	CITIGROUP GLOBAL MARKETS INC.		2,410,000	2,410,000	
976656-CK-2	WISCONSIN ELECTRIC POWER COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		3,690,984	4,400,000	68,322
976826-BN-6	WISCONSIN POWER AND LIGHT COMPANY	02/24/2025	VARIOUS		7,302,694	10,115,000	125,538
976843-BN-1	WISCONSIN PUBLIC SERVICE CORPORATI	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,958,606	6,025,000	70,593
980236-AQ-6	WOODSIDE FINANCE LTD	12/29/2025	VARIOUS		23,959,796	24,285,000	471,654
980236-AR-4	WOODSIDE FINANCE LTD	02/24/2025	JP MORGAN SECURITIES LLC		4,059,324	4,185,000	96,639

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980236-AS-2	WOODSIDE FINANCE LTD	05/21/2025	VARIOUS		17,644,586	19,065,000	304,352
980236-AT-0	WOODSIDE FINANCE LTD	08/14/2025	TD SECURITIES (USA) LLC		5,114,950	5,000,000	64,500
980236-AV-5	WOODSIDE FINANCE LTD	11/25/2025	BARCLAYS CAPITAL		7,490,655	7,125,000	8,313
983024-AN-0	WYETH	11/20/2025	BARCLAYS CAPITAL		14,955,750	13,800,000	114,042
983133-AD-1	WYNN RESORTS FINANCE LLC	02/27/2025	BOFA SECURITIES INC (MERRILL LYNCH)		958,800	960,000	26,333
983196-AA-4	WYNNTON FUNDING TRUST	08/20/2025	TD SECURITIES (USA) LLC		12,500,000	12,500,000	
98379Y-AA-0	XPLR INFRASTRUCTURE OPERATING PART	11/13/2025	JP MORGAN SECURITIES LLC		6,830,000	6,830,000	
98380M-AA-3	XPLR INFRASTRUCTURE OPERATING PART	03/21/2025	GOLDMAN SACHS & CO		2,040,875	2,040,000	
98380M-AB-1	XPLR INFRASTRUCTURE OPERATING PART	03/21/2025	GOLDMAN SACHS & CO		5,035,775	5,060,000	
98472#-AN-9	YANCEY BROS. CO	04/18/2025	DIRECT PLACEMENT		4,900,000	4,900,000	
98472#-AP-4	YANCEY BROS. CO.	04/18/2025	DIRECT PLACEMENT		4,900,000	4,900,000	
98472#-AU-3	YANCEY BROS. CO.	11/12/2025	DIRECT PLACEMENT		3,500,000	3,500,000	
98472#-AV-1	YANCEY BROS. CO.	11/12/2025	DIRECT PLACEMENT		17,300,000	17,300,000	
98472#-AW-9	YANCEY BROS. CO.	11/12/2025	DIRECT PLACEMENT		20,800,000	20,800,000	
98472#-AX-7	YANCEY BROS. CO.	11/12/2025	DIRECT PLACEMENT		20,200,000	20,200,000	
98478*-BF-3	YANKEE GAS SERVICES COMPANY	07/15/2025	DIRECT PLACEMENT		19,100,000	19,100,000	
98479@-AC-8	YANKEE STADIUM HOLDINGS LLC	06/05/2025	DIRECT PLACEMENT		27,900,000	27,900,000	
98919V-AC-9	ZAYO GROUP HOLDINGS INC	09/26/2025	EXCHANGE TRANSACTIONS		8,759,793	9,246,829	
98927U-AA-5	ZEGONA FINANCE PLC	04/03/2025	DEUTSCHE BANK SECURITIES INC.		2,269,425	2,140,000	31,218
98956P-BC-5	ZIMMER BIOMET HOLDINGS INC	02/24/2025	JP MORGAN SECURITIES LLC		1,435,986	1,410,000	1,293
98978V-AP-8	ZOETIS INC	02/24/2025	JP MORGAN SECURITIES LLC		3,821,664	4,480,000	2,769
A4S42P-AA-3	LD CELULOSE INTERNATIONAL GMBH	09/30/2025	GOLDMAN SACHS		1,555,995	1,470,000	21,425
BNL2F7-R0-1	VITENS NV	12/04/2025	DIRECT PLACEMENT		64,204,258	64,594,779	
BRYU7T-59-2	SNB SUKUK LTD	11/13/2025	STANDARD CHARTERED		2,999,570	2,935,000	33,452
C1001#-AA-8	AVENEX COATING TECHNOLOGIES INC.	10/27/2025	DIRECT PLACEMENT		21,205,800	21,420,000	
C5793#-AU-7	MCCAIN FINANCE CANADA LTD.	08/06/2025	DIRECT PLACEMENT		6,907,835	6,930,512	
C5847*-AH-6	MOSAIC FOREST MANAGEMENT LIMITED P	08/26/2025	DIRECT PLACEMENT		9,700,000	9,700,000	
C5864@-AQ-2	MULLEN GROUP LTD.	07/10/2025	DIRECT PLACEMENT		35,060,809	35,017,326	
C8665*-AV-8	TFORCE HOLDINGS INC.	06/27/2025	DIRECT PLACEMENT		2,050,005	2,042,677	
C8665*-AW-6	TFORCE HOLDINGS INC.	06/27/2025	DIRECT PLACEMENT		2,196,434	2,188,583	
C8665*-AX-4	TFORCE HOLDINGS INC.	06/27/2025	DIRECT PLACEMENT		11,567,888	11,526,537	
C97750-AA-8	WINDFALL MINING GROUP INC	10/28/2025	VARIOUS		8,443,301	8,080,000	195,293
D2002*-AC-4	DFMG HOLDING GMBH	12/04/2025	DIRECT PLACEMENT		36,538,060	36,760,302	
D2002*-AD-2	DFMG HOLDING GMBH	12/04/2025	DIRECT PLACEMENT		40,857,255	41,105,769	
E4181M-AA-7	ENFRAGEN ENERGIA SUR SA	09/30/2025	MORGAN STANLEY		1,318,750	1,250,000	590
E90508-AA-5	TERMOCANDELARIA POWER SA	03/21/2025	HSBC SECURITIES (USA) INC.		730,075	725,000	1,093
F7908@-AD-2	ROQUETTE FRERES SA	11/24/2025	DIRECT PLACEMENT		41,000,000	41,000,000	
F7908@-AE-0	ROQUETTE FRERES SA	11/24/2025	DIRECT PLACEMENT		41,000,000	41,000,000	
F7908@-AF-7	ROQUETTE FRERES SA	11/24/2025	DIRECT PLACEMENT		35,000,000	35,000,000	
F7908@-AH-3	ROQUETTE FRERES SA	12/10/2025	DIRECT PLACEMENT		20,955,599	21,140,110	
F7908@-AJ-9	ROQUETTE FRERES SA	12/10/2025	DIRECT PLACEMENT		20,955,599	21,140,110	
F9863#-AJ-6	XPFIBRE GROUPE	04/30/2025	DIRECT PLACEMENT		37,626,421	38,874,313	
G02220-AA-5	ALDAR SUKUK NO 2 LTD	10/10/2025	VARIOUS		5,429,771	5,580,000	96,979
G0399B-AA-5	ANTOFAGASTA PLC	10/01/2025	VARIOUS		8,682,735	8,485,000	129,048
G0399B-AB-3	ANTOFAGASTA PLC	05/22/2025	VARIOUS		7,645,425	7,469,000	94,786
G0446N-AS-3	ANGLO AMERICAN CAPITAL PLC	06/02/2025	GOLDMAN SACHS INTERNATIONAL		4,490,578	5,065,000	30,654
G0446N-AY-0	ANGLO AMERICAN CAPITAL PLC	03/27/2025	VARIOUS		2,398,809	2,395,000	52,837
G0446N-AZ-7	ANGLO AMERICAN CAPITAL PLC	10/01/2025	RBC CAPITAL MARKETS		1,303,428	1,239,000	35,225
G1267*-AE-9	BIDCORP FOODSERVICE EUROPE LIMITED	03/13/2025	DIRECT PLACEMENT		13,029,599	14,093,406	
G1267*-AF-6	BIDCORP FOODSERVICE EUROPE LIMITED	05/13/2025	DIRECT PLACEMENT		11,720,621	12,331,731	
G1746#-AK-2	CADENT FINANCE PLC	10/14/2025	DIRECT PLACEMENT		59,238,012	59,955,822	
G19920-AA-8	CBQ FINANCE LTD	10/03/2025	VARIOUS		4,138,586	4,030,000	39,833
G20038-AA-6	CENTRAL AMERICAN BOTTLIN 5.25% 27 APR 20	03/31/2025	JEFFERIES & COMPANY INC.		1,282,120	1,330,000	29,870
G2588B-AA-2	CT TRUST 5.125% 03 FEB 2032-27 REGS	03/31/2025	BARCLAYS CAPITAL		210,312	230,000	1,899
G28288-AB-7	DP WORLD CRESCENT LTD 4.848% 26 SEP 2028	10/01/2025	VARIOUS		2,719,734	2,708,000	1,422
G28288-AF-8	DP WORLD LTD	12/04/2025	VARIOUS		7,787,405	7,530,000	80,648
G2956@-BE-0	ABP ACQUISITIONS UK LIMITED	02/18/2025	DIRECT PLACEMENT		6,741,173	6,522,696	
G2957N-AA-9	AVIANCA MIDCO 2 PLC	07/30/2025	VARIOUS		1,678,500	1,800,000	79,888
G3115S-AD-9	EMAAR SUKUK LTD	10/01/2025	VARIOUS		2,268,088	2,310,000	3,957
G3115S-AE-7	EMAAR SUKUK LTD	03/25/2025	GOLDMAN SACHS INTERNATIONAL		1,245,555	1,335,000	11,114
G37048-AA-6	FWD GROUP HOLDINGS LTD	12/16/2025	VARIOUS		4,246,900	3,700,000	41,082
G37048-AB-4	FWD GROUP HOLDINGS LTD	06/25/2025	MERRILL LYNCH INTERNATIONAL		6,039,000	5,490,000	203,759
G3705Q-AA-5	GACI FIRST INVESTMENT COMPA 5% 13 OCT 20	05/29/2025	NOMURA INTERNATIONAL PLC		2,003,532	1,990,000	13,543
G3705X-AB-8	GACI FIRST INVESTMENT CO	10/06/2025	VARIOUS		3,768,525	3,690,000	33,036
G3946K-AA-7	GOHL CAPITAL LTD 4.25% 24 JAN 2027 REGS	10/09/2025	VARIOUS		8,448,471	8,495,000	70,875

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G4378*-BA-6	HEATHROW AIRPORT LIMITED	12/11/2025	DIRECT PLACEMENT		91,492,292	91,597,879	
G4701H-AC-3	IHS HOLDING LTD	03/24/2025	MERRILL LYNCH INTERNATIONAL		1,120,598	1,122,000	30,084
G5265V-AA-1	KINGSTON AIRPORT REVENUE FINANCE L	09/30/2025	JEFFERIES & COMPANY INC.		741,600	720,000	14,310
G5765U-AD-2	MAF SUKUK LTD	10/01/2025	VARIOUS		2,843,006	2,940,000	10,040
G5975L-AE-6	MELCO RESORTS FINANCE LTD	01/27/2025	VARIOUS		3,102,985	3,382,000	27,267
G6164#-AP-3	MITIE TREASURY MANAGEMENT LTD.	11/12/2025	DIRECT PLACEMENT		4,924,310	5,043,936	
G6164#-AQ-1	MITIE TREASURY MANAGEMENT LTD.	11/12/2025	DIRECT PLACEMENT		3,939,448	4,035,149	
G6753Y-AB-0	OOREDO INTERNATIONAL FINANCE	03/21/2025	JANE STREET FINANCIAL LMITED		178,552	200,000	2,435
G6970*-BH-8	PEEL PORTS PP FINANCE LIMITED	03/06/2025	DIRECT PLACEMENT		35,835,595	37,392,379	
G6992#-AA-4	PD PORTS ACQUISITIONS UK LTD	12/10/2025	DIRECT PLACEMENT		6,527,041	6,590,743	
G6992#-AC-0	PD PORTS ACQUISITIONS UK LTD	12/10/2025	DIRECT PLACEMENT		47,554,158	48,018,271	
G7898#-AM-1	SCOTLAND GAS NETWORKS PLC	10/15/2025	DIRECT PLACEMENT		62,100,914	62,606,500	
G8287#-AN-6	SOUTHERN GAS NETWORKS PLC	03/12/2025	DIRECT PLACEMENT		49,556,687	46,891,448	
G8287#-AQ-9	SOUTHERN GAS NETWORKS PLC	12/11/2025	DIRECT PLACEMENT		53,059,424	53,139,792	
G8401*-AS-0	SSP FINANCING LTD	01/30/2025	DIRECT PLACEMENT		55,026,157	61,952,266	
G84228-FV-5	STANDARD CHARTERED PLC	12/30/2025	VARIOUS		7,371,552	7,080,000	176,071
G87602-AC-5	TENGIZCHEVROIL FINANCE COMPANY INT	11/17/2025	VARIOUS		4,487,805	4,860,000	32,273
G95448-AA-7	WE SODA INVESTMENTS HOLDING PLC	03/25/2025	BARCLAYS BANK PLC		438,120	425,000	19,066
L0175#-AG-7	ALPHA TRAINS FINANCE SA	06/25/2025	DIRECT PLACEMENT		27,076,935	27,364,697	
L0175#-AH-5	ALPHA TRAINS FINANCE SA	06/25/2025	DIRECT PLACEMENT		11,621,002	11,744,505	
L1567L-AA-1	CHILE ELECTRICITY LUX MPC II SARL	01/16/2025	144A SECURITY EXCHANGE TRANSACTION		2,000,019	2,000,000	
L1567L-AB-9	CHILE ELECTRICITY LUX MPC	10/23/2025	MORGAN STANLEY		3,110,175	3,005,000	1,894
L2848U-AB-8	EIG PEARL HOLDINGS S.A R.L 3.545% 31 AUG	10/06/2025	VARIOUS		4,197,429	4,621,837	21,456
L3551#-AT-7	FERRERO INTERNATIONAL SA	04/09/2025	DIRECT PLACEMENT		16,100,000	16,100,000	
L3551#-AU-4	FERRERO INTERNATIONAL SA	04/09/2025	DIRECT PLACEMENT		10,600,000	10,600,000	
L40756-AE-5	FS LUXEMBOURG SARL	03/21/2025	MORGAN STANLEY		438,281	425,000	4,401
L6388G-JA-9	MILLICOM INTERNATIONAL CELLULAR S.	06/30/2025	VARIOUS		407,296	400,000	7,785
L67359-AB-2	NEXA RESOURCES SA	01/31/2025	MORGAN STANLEY & CO. LLC		2,244,000	2,200,000	47,025
L67359-AC-0	NEXA RESOURCES SA	10/01/2025	HSBC SECURITIES (USA) INC.		1,304,593	1,262,000	40,258
L7909C-AC-1	RAIZEN FUELS FINANCE SA	05/16/2025	VARIOUS		2,091,584	2,120,000	25,069
L7909C-AD-9	RAIZEN FUELS FINANCE SA	05/14/2025	VARIOUS		3,597,635	3,860,000	38,823
L9031*-AL-5	TERMINAL INVESTMENT LIMITED HOLDIN	07/02/2025	DIRECT PLACEMENT		31,800,000	31,800,000	
L9031*-AM-3	TERMINAL INVESTMENT LIMITED HOLDIN	07/02/2025	DIRECT PLACEMENT		42,800,000	42,800,000	
L9031*-AP-6	TERMINAL INVESTMENT LIMITED HOLDIN	10/01/2025	DIRECT PLACEMENT		52,400,000	52,400,000	
M0R08Q-AE-1	AFRICAN EXPORT-IMPORT BANK/THE	06/18/2025	VARIOUS		3,783,155	4,210,000	40,242
M28505-AC-5	DP WORLD LIMITED 5.625% 25 SEP 2048 REGS	03/21/2025	VARIOUS		4,730,082	4,980,000	32,539
M2851H-AA-2	DP WORLD LTD	03/24/2025	CITIGROUP GLOBAL MARKETS INC.		1,536,906	1,380,000	22,057
M2962L-AA-9	EMIRATES NBD BANK PJSC	10/01/2025	STANDARD CHARTERED		1,541,852	1,490,000	27,023
M5R07D-AG-5	ICL GROUP LTD. 6.375% 31 MAY 2038-37 144	10/01/2025	VARIOUS		4,789,259	4,610,000	92,620
M60170-AW-3	ISRELE REGS 3.75000 02/22/2032	10/09/2025	VARIOUS		5,277,654	5,660,000	28,223
M72005-AA-5	NATIONAL CENTRAL COOLING COM 2.5% 21 OCT	12/04/2025	VARIOUS		2,803,258	2,905,000	11,191
M7301Y-AB-8	NBK SPC LTD 1.625% 15 SEP 2027-26 REGS	10/10/2025	VARIOUS		6,489,588	6,684,000	6,351
M8237R-AM-6	SAUDI ARABIAN OIL COMPAN 5.75% 17 JUL 20	03/21/2025	VARIOUS		2,581,023	2,730,000	18,933
M8237R-AN-4	SAUDI ARABIAN OIL COMPAN 5.25% 17 JUL 20	03/21/2025	FIRST ABU DHABI BANK P.J.S.C.		937,440	930,000	9,223
M8903C-AM-2	TURKCELL ILETISIM HIZMETLERI AS	03/25/2025	ING BANK N.V.		436,020	430,000	5,757
M8T08R-AA-8	NATIONAL CENTRAL COOLIN 5.279% 05 MAR 20	10/16/2025	VARIOUS		2,244,340	2,180,000	12,538
M9T80U-AB-8	ULKER BISKUVI SANAYI AS	01/09/2025	144A SECURITY EXCHANGE TRANSACTION		2,500,000	2,500,000	
N15516-AH-5	BRASKEM NETHERLANDS FINANCE BV	03/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)		439,350	435,000	7,498
N2319@-AE-5	CORBION NV	12/18/2025	DIRECT PLACEMENT		6,000,000	6,000,000	
N3042O-AA-6	MEGLOBAL BV	03/24/2025	JANE STREET FINANCIAL LTD		1,074,768	1,085,000	18,317
N3042O-AC-2	MEGLOBAL BV	10/01/2025	MERRILL LYNCH INTERNATIONAL		1,503,504	1,576,000	17,812
N7163R-AD-5	PROSUS NV	02/11/2025	HSBC SECURITIES (USA) INC.		2,109,789	3,200,000	33,534
N7676S-AD-3	SABIC CAPITAL I BV	09/24/2025	VARIOUS		6,941,895	10,455,000	7,031
N7676V-AC-8	SABIC CAPITAL II BV	10/01/2025	JANE STREET FINANCIAL LTD		1,517,626	1,504,000	32,524
N7896@-AB-1	AALBERTS FINANCE BV	06/11/2025	DIRECT PLACEMENT		400,000	400,000	
N7896@-AC-9	AALBERTS FINANCE BV	06/11/2025	DIRECT PLACEMENT		12,200,000	12,200,000	
N7896@-AD-7	AALBERTS FINANCE BV	06/11/2025	DIRECT PLACEMENT		10,400,000	10,400,000	
N8133N-AA-5	SIGMA FINANCE NETHERLAN 4.875% 27 MAR 20	10/01/2025	HSBC SECURITIES (USA) INC.		676,365	670,000	454
N8505*-AA-6	TENNET HOLDING BV	09/15/2025	EXCHANGE TRANSACTIONS		33,510,291	33,471,840	
N8505*-AB-4	TENNET HOLDING BV	09/15/2025	EXCHANGE TRANSACTIONS		63,493,183	63,420,329	
N9355B-AB-8	VIVO ENERGY INVESTMENTS 5.125% 24 SEP 20	05/20/2025	DEUTSCHE BANK AG		1,033,725	1,050,000	8,670
P0156P-AC-3	ALFA SAB DE CV	06/25/2025	MARKETAXESS CORP		214,852	200,000	3,476
P0929Y-AA-4	BECLE SAB DE CV 2.5% 14 OCT 2031-31 REGS	03/24/2025	HSBC SECURITIES (USA) INC.		1,454,788	1,810,000	20,237
P0R12R-AA-8	FIEMEX ENERGIA - BANCO A 7.25% 31 JAN 20	10/16/2025	VARIOUS		3,863,372	3,744,363	53,798
P0R80B-AG-7	SITIOS LATINOAMERICA SA 5.375% 04 APR 20	12/04/2025	VARIOUS		8,575,438	8,720,000	100,329

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
P1905C-AJ-9	BRF S.A. 5.75% 21 SEP 2050-50 REGS	04/14/2025	CITIGROUP GLOBAL MARKETS INC.		436,100	560,000	2,147
P1905C-JX-9	BRF S.A. 4.875% 24 JAN 2030-29 REGS	10/03/2025	VARIOUS		2,416,232	2,540,000	22,230
P1926L-AA-3	CABLE ONDA SA	07/29/2025	BOFA SECURITIES INC (MERRILL LYNCH)		573,400	610,000	
P2195V-BA-2	CELULOSA ARAUCO Y CONSTITUCION SA	10/01/2025	HSBC SECURITIES (USA) INC.		1,905,428	1,835,000	40,293
P2205J-AL-4	CENCOSUD SA	07/22/2025	LARRAIN VIAL INVESTMENT INC		1,931,700	1,880,000	55,702
P2205J-AT-7	CENCOSUD SA	09/30/2025	MORGAN STANLEY		1,311,608	1,245,000	25,516
P2253T-JR-1	CEMEX S.A.B. DE C.V. 3.875% 11 JUL 2031-	10/09/2025	VARIOUS		8,140,915	9,060,000	41,123
P28768-AC-6	COLOMBIA TELECOMUNICACIONES SA ESP	04/10/2025	HSBC SECURITIES (USA) INC.		2,967,420	3,510,000	23,230
P3067G-AG-6	COMPANIA CERVECERIAS UNI 3.35% 19 JAN 20	06/12/2025	HSBC SECURITIES (USA) INC.		6,682,325	7,540,000	101,036
P3083S-AD-7	CONSORCIO TRANSMANTARO SA	06/30/2025	HSBC SECURITIES (USA) INC.		192,960	200,000	1,958
P3083S-AF-2	CONSORCIO TRANSMANTARO SA 5.2% 11 APR 20	10/02/2025	J.P. MORGAN SECURITIES LLC		1,128,600	1,140,000	28,323
P3143N-BT-0	CODELCO INC	03/24/2025	BARCLAYS BANK PLC		1,340,808	1,288,000	13,594
P3143N-BV-5	CODELCO INTERNATIONAL LTD	03/21/2025	GOLDMAN SACHS		1,547,784	1,494,000	18,651
P3143N-BW-3	CODELCO INTERNATIONAL LTD	10/01/2025	HSBC SECURITIES (USA) INC.		1,327,634	1,231,000	18,315
P3146D-AA-1	CORPORACION INMOBILIARIA VESTA SAB	11/13/2025	VARIOUS		2,635,358	2,955,000	21,111
P3691N-BM-1	EL PUERTO DE LIVERPOOL SAB DE CV	11/06/2025	VARIOUS		6,062,118	5,905,000	120,810
P3697U-AE-8	EMBOTELLADORA ANDINA SA	01/14/2025	HSBC SECURITIES (USA) INC.		1,481,900	2,030,000	38,756
P37115-AH-8	EMPRESA NACIONAL DE TELECOMUNICACIONES	10/07/2025	RABO SECURITIES		769,863	870,000	1,769
P37466-AP-7	EMPRESA DE TRANSPORTE DE PASAJEROS	10/01/2025	MORGAN STANLEY		458,125	500,000	4,653
P3762T-AE-1	ENGIE ENERGIA CHILE SA	06/30/2025	VARIOUS		2,436,095	2,352,000	63,022
P47465-AB-8	GRUPO CEMENTOS DE CHIHU 3.614% 20 APR 20	05/16/2025	BARCLAYS CAPITAL		1,089,140	1,260,000	13,113
P4948K-AH-8	GRUMA S.A.B. DE C.V. 5.39% 09 DEC 2034-3	12/03/2025	VARIOUS		3,138,354	3,080,000	76,557
P4R21K-AB-2	GRUPO NUTRESA SA	10/01/2025	BTG PACTUAL US CAPITAL CORP.		1,301,300	1,144,000	40,040
P4R53V-AA-1	GRUPO ENERGIA BOGOTA SA ESP	03/25/2025	HSBC SECURITIES (USA) INC.		1,368,455	1,390,000	24,658
P4R53V-AB-9	GRUPO ENERGIA BOGOTA SA ESP	09/30/2025	HSBC SECURITIES (USA) INC.		2,880,500	2,520,000	76,442
P5300P-AE-3	HUNT OIL COMPANY OF PERU 7.75% 05 NOV 20	10/09/2025	BOFA MERRILL LYNCH		1,717,046	1,556,000	51,921
P56236-AB-1	INRETAIL CONSUMER 3.25% 22 MAR 2028-28 R	04/03/2025	BARCLAYS CAPITAL		740,220	780,000	845
P58072-AT-9	INVERSIONES CMPC SA	03/26/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,067,500	1,220,000	17,385
P58072-AY-8	INVERSIONES CMPC SA	03/24/2025	VARIOUS		2,162,400	2,120,000	10,173
P6002*-AA-6	INTERNACIONAL DE CERAMICA SAB DE C	02/25/2025	DIRECT PLACEMENT		70,600,000	70,600,000	
P60694-AF-6	KCMA 2.431 07/01/31	11/19/2025	HSBC SECURITIES (USA) INC.		3,737,150	4,100,000	38,484
P6638M-AB-7	METALSA SA DE CV	07/28/2025	VARIOUS		1,958,750	2,412,000	31,809
P6680P-AB-7	COMPANIA DE MINAS BUENAVENTURA SAA	07/29/2025	BOFA SECURITIES INC (MERRILL LYNCH)		568,043	555,000	18,451
P6777M-AB-8	MINERA MEXICO SA DE CV	03/25/2025	VARIOUS		1,502,556	1,980,000	31,665
P7200A-AA-1	NIAGARA ENERGY SAC	10/10/2025	VARIOUS		13,347,701	13,610,000	256,179
P7S81Y-AC-9	ORBIA ADVANCE CORP SAB DE CV	10/22/2025	VARIOUS		3,289,085	3,885,000	47,114
P8000L-AA-7	PLUSPETROL CAMISEA & PLUSPETROL LO	10/14/2025	VARIOUS		6,867,502	6,687,000	58,102
P87026-AA-1	SITIOS LATINOAMERICA SAB DE CV	12/16/2025	VARIOUS		3,843,375	3,700,000	38,867
P8718A-AL-0	SOCIEDAD QUIMICA Y MINER 4.25% 07 MAY 20	10/01/2025	HSBC SECURITIES (USA) INC.		874,746	873,000	14,944
P8718A-AP-1	SOCIEDAD QUIMICA Y MINERA DE CHILE	12/30/2025	HSBC SECURITIES (USA) INC.		1,294,125	1,190,000	11,388
P8803L-AB-4	SURA ASSET MANAGEMENT SA	10/01/2025	VARIOUS		7,538,574	7,050,000	158,410
P9339S-AS-3	TRANSELEC SA	10/07/2025	VARIOUS		3,438,790	3,530,000	10,008
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU SA	04/10/2025	HSBC SECURITIES (USA) INC.		3,539,330	3,615,200	67,853
P9401J-AA-5	TRUST FIBRAUNO	06/11/2025	VARIOUS		2,972,563	2,975,000	53,991
P9401J-AB-3	TRUST FIBRAUNO	03/24/2025	CITIGROUP GLOBAL MARKETS INC.		1,219,825	1,180,000	15,648
P98088-AA-8	VOTORANTIM CIMENTOS INTERNATIONAL	10/01/2025	BOFA SECURITIES INC (MERRILL LYNCH)		507,375	450,000	16,041
Q7160#-AT-6	ORICA FINANCE LIMITED	07/15/2025	DIRECT PLACEMENT		6,472,000	6,472,000	
Q7160#-AU-3	ORICA FINANCE LIMITED	07/15/2025	DIRECT PLACEMENT		11,100,000	11,100,000	
S25221-AV-4	ESKOM HOLDINGS SOC LTD	03/24/2025	HSBC SECURITIES (USA) INC.		687,413	690,000	5,599
S8755V-FQ-9	TRANSNET SOC LTD 8.25% 06 FEB 2028 REGS	03/25/2025	HSBC SECURITIES (USA) INC.		677,820	660,000	7,714
T9263*-AA-0	INTER MEDIA AND COMMUNICATION SPA	06/05/2025	DIRECT PLACEMENT		458,300	469,780	
U0489E-AA-4	ATP TOWER HOLDINGS LLC	10/01/2025	VARIOUS		2,905,280	2,852,000	34,128
U0901R-AA-5	BIMBO BAKERIES USA INC 4% 17 MAY 2051-50	10/16/2025	MORGAN STANLEY		822,563	1,070,000	17,833
U0901R-AE-7	BIMBO BAKERIES USA INC	10/15/2025	BOFA MERRILL LYNCH		2,770,320	2,720,000	39,393
U74078-CQ-4	NESTLE HOLDINGS INC.	05/06/2025	RBC CAPITAL MARKETS CORP		863,922	900,967	5,539
V0055B-BD-6	AFRICA FINANCE CORP	01/09/2025	144A SECURITY EXCHANGE TRANSACTION		5,000,000	5,000,000	
V0956Y-AB-1	BANQUE OUEST AFRICAINE DE DEVELOPP	05/09/2025	BARCLAYS BANK PLC		5,673,850	5,800,000	85,389
V0957S-AC-1	BANQUE OUEST AFRICAINE DE DEVELOPPEMEN	07/21/2025	RABO SECURITIES		4,708,381	5,150,000	61,185
V6560A-AQ-5	OCP SA 5.125% 23 JUN 2051-50 REGS	09/15/2025	RABO SECURITIES		2,924,250	3,500,000	41,854
V6560A-BE-1	OCP SA	01/15/2025	144A SECURITY EXCHANGE TRANSACTION		4,928,345	5,000,000	
X5920U-AA-1	ORLEN SA	10/01/2025	VARIOUS		7,792,284	7,547,000	64,885
X6074E-MD-0	OTP BANK NYRT	10/03/2025	VARIOUS		2,809,197	2,758,000	76,363
Y00130-RP-4	ADANI PORTS AND SPECIAL EC 4.375% 03 JUL	03/24/2025	VARIOUS		3,497,713	3,850,000	38,272
Y00130-VS-3	ADANI PORTS & SPECIAL ECONOMIC ZONE LT	08/14/2025	MARKETAXESS CORP		1,962,600	2,000,000	2,567
Y00130-XS-1	ADANI PORTS & SPECIAL ECONOMIC ZONE LT	08/14/2025	VARIOUS		1,770,000	2,000,000	2,239

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Y00130-YU-5	ADANI PORTS & SPECIAL ECONOMIC ZONE LT	09/19/2025	J.P. MORGAN SECURITIES LLC		2,565,000	3,000,000	20,833
Y0488D-AD-7	AXIATA SPV2 BERHAD 2.163% 19 AUG 2030-30	10/09/2025	VARIOUS		7,865,316	8,744,000	24,325
Y06072-AF-2	BANGKOK BANK PUBLIC CO LTD (HONG K	03/27/2025	VARIOUS		2,355,397	2,330,000	1,966
Y0889V-AC-4	BHARTI AIRTEL LTD	10/01/2025	VARIOUS		2,388,997	2,573,000	23,746
Y0R1SD-AB-9	ADANI ELECTRICITY MUMBA 3.867% 22 JUL 20	10/03/2025	CITIGROUP GLOBAL MARKETS INC.		1,321,320	1,430,000	11,520
Y17001-AA-9	AGROBANK AKB	03/24/2025	NOMURA INTERNATIONAL PLC		1,492,502	1,425,000	63,709
Y202ER-AD-2	ABJA INVESTMENT CO. PTE. LT 5.45% 24 JAN	10/23/2025	VARIOUS		9,896,903	9,727,000	102,367
Y210D1-AA-9	DUA CAPITAL LTD 2.78% 11 MAY 2031-30 REG	10/03/2025	VARIOUS		362,442	400,000	4,324
Y29011-DG-8	GS CALTEX CORPORATION 5.375% 07 AUG 2028	07/22/2025	WELLS FARGO SECURITIES LLC		204,272	200,000	4,957
Y38266-GK-5	HYUNDAI CARD CO LTD	06/25/2025	VARIOUS		4,786,129	4,640,000	66,520
Y44709-AF-3	KAZMUNAYGAS NATIONAL CO	12/16/2025	VARIOUS		2,565,600	2,585,000	53,620
Y4470X-AA-1	JSW INFRASTRUCTURE LTD	09/22/2025	VARIOUS		8,101,857	8,055,000	54,825
Y5951M-AA-0	MEDCO MAPLE TREE PTE LTD	03/24/2025	DEUTSCHE BANK AG- LONDON		1,779,594	1,705,000	62,805
Y5S80V-AA-4	LG ELECTRONICS 5.625% 24 APR 2027 REGS	10/06/2025	VARIOUS		3,413,530	3,350,000	81,286
Y6074J-8X-0	MIRAE ASSET SECURITIES CO LTD	03/24/2025	GOLDMAN SACHS INTERNATIONAL		1,403,046	1,380,000	13,513
Y6074J-8Y-8	MIRAE ASSET SECURITIES CO LTD	10/01/2025	VARIOUS		1,996,759	1,915,000	21,110
Y6074K-AG-1	MIRAE ASSET SECURITIES CO LTD	03/24/2025	GOLDMAN SACHS INTERNATIONAL		1,599,450	1,580,000	13,518
Y62579-AE-0	NAVER CORPORATION 1.5% 29 MAR 2026 REGS	03/24/2025	VARIOUS		2,123,349	2,190,000	16,117
Y70750-CB-1	POSCO HOLDINGS INC. 5.125% 07 MAY 2030 R	10/09/2025	VARIOUS		9,948,469	9,730,000	172,930
Y711HH-AA-7	BANK KB BUKOPIN TBK PT	10/02/2025	GOLDMAN SACHS INTERNATIONAL		4,458,901	4,483,000	105,699
Y71260-AB-2	INDOFOOD CBP SUKSES MAKMUR TBK PT	10/09/2025	VARIOUS		4,646,039	5,690,000	53,338
Y71260-AD-8	PT INDOFOOD CBP SUKSES 3.541% 27 APR 203	10/09/2025	UBS SECURITIES LLC		985,270	1,060,000	17,412
Y71372-AB-5	TOWER BERSAMA INFRASTRUCT 2.8% 02 MAY 20	01/24/2025	VARIOUS		3,392,140	3,570,000	23,879
Y7138A-AB-6	PT PERTAMINA (PERSERO) 6.5% 27 MAY 2041	10/03/2025	VARIOUS		5,317,567	4,981,000	112,505
Y71400-AA-9	PT CIKARANG LISTRINDO TB 5.65% 12 MAR 20	10/13/2025	VARIOUS		8,477,173	8,380,000	78,861
Y7141B-AB-9	FREEPORT INDONESIA PT	10/01/2025	VARIOUS		3,487,047	3,506,000	72,849
Y7141B-AC-7	FREEPORT INDONESIA PT	02/13/2025	HSBC SECURITIES (USA) INC.		2,205,280	2,240,000	46,293
Y7141M-AA-7	PT. HUTAMA KARYA (PERSER 3.75% 11 MAY 20	06/02/2025	HSBC BANK PLC		2,303,397	2,430,000	5,569
Y7150M-AG-2	PTTEP TREASURY CENTER C 2.587% 10 JUN 20	10/14/2025	VARIOUS		3,286,989	3,370,000	29,306
Y7151P-AB-5	PTT TREASURY CENTER CO LTD 4.5% 25 OCT 2	03/26/2025	DBS BANK LTD		235,767	270,000	5,130
Y72570-AS-6	RELIANCE INDUSTRIES LIMITE 2.875% 12 JAN	10/09/2025	DEUTSCHE BANK AG		1,647,643	1,810,000	12,720
Y754CZ-AA-2	SATS TREASURY PTE LTD	10/01/2025	HSBC BANK PLC		1,320,838	1,293,000	12,138
Y7747Z-RV-2	SHINHAN CARD CO LTD	07/22/2025	BNP PARIBAS		617,580	600,000	12,100
Y7S272-AH-5	POSCO HOLDINGS INC	03/25/2025	HSBC BANK PLC		1,332,596	1,285,000	14,470
Y8085F-BL-3	SK HYNIX INC	03/24/2025	AUSTRALIA & NEW ZEALAND BANKING GRP LTD		1,492,587	1,385,000	17,255
Y8085F-BU-3	SK HYNIX INC	05/22/2025	BARCLAYS BANK PLC		2,641,912	2,600,000	50,447
Y8190D-AA-5	SUMMIT DIGITEL INFRASTR 2.875% 12 AUG 20	10/03/2025	VARIOUS		3,849,752	4,310,000	23,733
Y8850A-AA-2	TNB GLOBAL VENTURES CAPITA 3.244% 19 OCT	10/06/2025	J.P. MORGAN SECURITIES LLC		1,049,612	1,060,000	16,143
Y8T54U-AA-1	TATA CAPITAL LTD	10/01/2025	HSBC BANK PLC		2,000,180	1,960,000	21,125
Y9048B-AA-1	ULTRATECH CEMENT LIMITED 2.8% 16 FEB 203	10/09/2025	VARIOUS		6,023,066	6,750,000	51,895
YN8752-68-8	HIKMA FINANCE USA LLC	12/02/2025	VARIOUS		9,716,787	9,690,000	85,874
ZM4996-88-4	IDBILI REGS 5.37500 01/26/2028	05/20/2025	VARIOUS		4,527,475	4,510,000	77,049
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					16,180,513,573	16,904,178,956	118,449,807
55670#-AH-2	VARIABLE FUNDING NOTE	12/31/2025	DIRECT PLACEMENT		633,199,927	633,199,927	
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					633,199,927	633,199,927	
03422#-AB-6	ANDIRON FINANCING LLC	05/20/2025	DIRECT PLACEMENT		1,100,000	1,100,000	
09735@-AA-9	BOHANNON JEFFERSON ASSOCIATES LP	02/25/2025	DIRECT PLACEMENT		36,600,000	36,600,000	
1254M@-AA-4	WASHINGTON BOULEVARD PROPERTIES LL	12/11/2025	DIRECT PLACEMENT		26,176,467	26,176,467	
19207@-AA-7	16-63 CODY AVENUE HOUSING FUND DEV	06/06/2025	DIRECT PLACEMENT		20,600,000	20,600,000	
28415#-AA-4	ELANCO INC. SPV	07/07/2025	DIRECT PLACEMENT		2,492,000	2,492,000	
34548*-AA-6	UNIVERSAL DEVELOPMENT OF TENNESSEE	10/22/2025	DIRECT PLACEMENT		15,895,548	15,895,548	
36273K-AA-7	GPP PRACTICE FACILITY LLC	10/14/2025	DIRECT PLACEMENT		17,700,000	17,700,000	
46682*-AA-6	CRISP PARTNERS LOT 2U LLC	06/11/2025	DIRECT PLACEMENT		39,054,977	38,668,294	
46683#-AA-1	3201 CUTHBERT UNIT ONE GROUND LESS	12/16/2025	DIRECT PLACEMENT		109,228,795	107,087,054	
48290*-AA-6	KKR OSPREY INVESTOR L.P.	01/10/2025	DIRECT PLACEMENT		14,097,687	14,097,687	43,272
50239*-AA-6	ARUGULA PROPERTY LLC	12/18/2025	DIRECT PLACEMENT		20,610,067	20,610,067	
54208J-AA-3	LONDON OPERATIONS LLC	03/21/2025	DIRECT PLACEMENT		48,000,000	48,000,000	
74359*-AA-0	PROJECT FLYWHEEL LEASE-BACKED PASS	09/04/2025	DIRECT PLACEMENT		11,694,264	11,578,479	
78616#-AD-0	SACRAMENTO DOWNTOWN ARENA LLC	03/26/2025	DIRECT PLACEMENT		44,281,000	44,281,000	
85209@-AA-6	BUILD TO FRUIT PROPERTY LLC	12/15/2025	DIRECT PLACEMENT		59,820,893	59,820,893	
C6802@-AB-8	OILERS ENTERTAINMENT GROUP CANADA	03/06/2025	DIRECT PLACEMENT		14,085,988	14,663,505	
G58Y41-AA-1	MAPLE CONNECT ISSUER LP	06/20/2025	DIRECT PLACEMENT		66,700,000	66,700,000	
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					548,137,686	546,070,994	43,272
008513-AF-0	AGREE LP	07/31/2025	JP MORGAN SECURITIES LLC		5,100,250	5,000,000	52,889

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02666T-AC-1	AMERICAN HOMES 4 RENT LP	10/20/2025	STIFEL NICOLAUS & COMPANY INCORPORATED		1,622,919	1,815,000	11,495
02666T-AF-4	AMERICAN HOMES 4 RENT LP	10/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,871,300	6,075,000	126,984
02666T-AK-3	AMERICAN HOMES 4 RENT LP	10/17/2025	US BANCORP INVESTMENTS INC		4,422,875	4,315,000	93,150
03027X-AY-6	AMERICAN TOWER CORPORATION	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,044,500	7,825,000	11,259
03027X-BD-1	AMERICAN TOWER CORPORATION	03/05/2025	JP MORGAN SECURITIES LLC		5,015,468	7,600,000	55,628
03027X-BM-1	AMERICAN TOWER CORPORATION	10/17/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,018,599	6,550,000	2,456
04208*-AB-8	ARMADA HOFFLER L.P.	07/22/2025	DIRECT PLACEMENT		11,100,000	11,100,000	
04208*-AC-6	ARMADA HOFFLER L.P.	07/22/2025	DIRECT PLACEMENT		3,500,000	3,500,000	
05348E-BB-4	AVALONBAY COMMUNITIES INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,960,850	4,625,000	62,913
10112R-BF-0	BOSTON PROPERTIES LP	07/30/2025	GOLDMAN SACHS & CO		9,933,599	12,350,000	100,858
11120V-AH-6	BRIXMOR OPERATING PARTNERSHIP LP	12/29/2025	VARIOUS		12,160,753	12,206,000	93,522
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP LP	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,091,781	15,692,000	208,311
11120V-AK-9	BRIXMOR OPERATING PARTNERSHIP LP	10/31/2025	TRUIST SECURITIES INC.		3,438,648	3,604,000	7,208
171653-AA-6	CIBANCO SA INSTITUCION 4.375% 22 JUL 203	03/26/2025	BARCLAYS CAPITAL		605,986	740,000	5,845
18055#-CL-4	CLARION LION PROPERTIES FUND HOLDI	12/01/2025	DIRECT PLACEMENT		27,900,000	27,900,000	
22966R-AK-2	CUBESMART LP	09/16/2025	WELLS FARGO SECURITIES LLC		8,973,974	8,910,000	34,248
23134@-AA-7	CURBLINE PROPERTIES LP	09/03/2025	DIRECT PLACEMENT		300,000	300,000	
26884A-BB-8	ERP OPERATING LIMITED PARTNERSHIP	03/31/2025	MIZUHO SECURITIES USA INC.		3,455,391	3,989,000	44,876
26884A-BE-2	ERP OPERATING LIMITED PARTNERSHIP	03/31/2025	VARIOUS		7,314,685	8,542,000	128,130
26884A-BH-5	ERP OPERATING LP	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,982,398	4,775,000	46,689
27965#-AZ-5	EDENS LIMITED PARTNERSHIP	07/17/2025	DIRECT PLACEMENT		3,000,000	3,000,000	
27965#-BA-9	EDENS LIMITED PARTNERSHIP	07/17/2025	DIRECT PLACEMENT		5,000,000	5,000,000	
27965#-BB-7	EDENS LIMITED PARTNERSHIP	09/25/2025	DIRECT PLACEMENT		10,250,000	10,250,000	
292102-D#-4	EMPIRE STATE REALTY OP LP	12/18/2025	DIRECT PLACEMENT		11,800,000	11,800,000	
29717P-AV-9	ESSEX PORTFOLIO LP	12/18/2025	CITADEL SECURITIES		6,255,550	7,000,000	48,436
313747-AV-9	FEDERAL REALTY OP LP	04/02/2025	VARIOUS		7,431,614	8,635,000	111,093
37654*-AB-7	GLADSTONE COMMERCIAL LP	12/15/2025	DIRECT PLACEMENT		5,500,000	5,500,000	
40414L-AR-0	HEALTHPEAK PROPERTIES INC	12/29/2025	BARCLAYS CAPITAL		4,919,912	5,050,000	81,010
40495*-AD-0	HGIT PROPERTIES LP	09/25/2025	DIRECT PLACEMENT		4,553,835	4,580,357	
40495*-AE-8	HGIT PROPERTIES LP	09/25/2025	DIRECT PLACEMENT		6,071,780	6,107,143	
42225U-AH-7	HEALTHCARE TRUST OF AMERICA HOLDIN	12/17/2025	BARCLAYS CAPITAL		10,532,760	12,000,000	62,000
42250G-AA-1	HEALTHPEAK OP LLC	02/24/2025	JP MORGAN SECURITIES LLC		4,760,807	4,765,000	7,826
42250P-AB-9	HEALTHPEAK PROPERTIES INC	10/08/2025	VARIOUS		9,927,303	10,750,000	72,115
44107T-BB-1	HOST HOTELS & RESORTS LP	02/24/2025	JP MORGAN SECURITIES LLC		2,050,710	2,040,000	17,442
44107T-BC-9	HOST HOTELS & RESORTS LP	02/24/2025	JP MORGAN SECURITIES LLC		4,328,284	4,395,000	129,591
49427R-AK-8	KILROY REALTY LP	09/24/2025	MIZUHO SECURITIES USA INC.		995,918	1,015,000	4,793
49446R-AQ-2	KIMCO REALTY CORPORATION	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,950,094	6,975,000	118,284
49446R-AS-8	KIMCO REALTY CORPORATION	11/26/2025	CANTOR FITZGERALD & CO.		14,979,450	15,000,000	90,250
49446R-AY-5	KIMCO REALTY CORPORATION	12/16/2025	MIZUHO SECURITIES USA INC.		8,876,300	10,000,000	10,000
49447B-AC-7	KIMCO REALTY OP LLC	09/15/2025	VARIOUS		9,030,831	8,757,000	103,138
502128-AH-0	LP 1A REIT INC.	06/05/2025	DIRECT PLACEMENT		18,800,000	18,800,000	
502128-AJ-6	LP 1A REIT INC.	06/05/2025	DIRECT PLACEMENT		16,900,000	16,900,000	
55342U-AQ-7	MPT OPERATING PARTNERSHIP LP / MPT	01/31/2025	VARIOUS		4,037,652	3,970,000	
59523U-AV-9	MID-AMERICA APARTMENTS LP	02/24/2025	JP MORGAN SECURITIES LLC		1,599,173	1,615,000	35,889
59523U-AX-5	MID-AMERICA APARTMENTS LP	02/24/2025	JP MORGAN SECURITIES LLC		3,495,673	3,570,000	32,889
637417-AU-0	NNN REIT INC	08/26/2025	VARIOUS		7,038,712	7,050,000	41,803
720198-AK-6	PIEDMONT OPERATING PARTNERSHIP LP	11/13/2025	WELLS FARGO SECURITIES LLC		26,743,821	26,915,000	
74170*-CP-2	PRIME PROPERTY FUND LLC	07/10/2025	DIRECT PLACEMENT		1,600,000	1,600,000	
74170*-CQ-0	PRIME PROPERTY FUND LLC	07/10/2025	DIRECT PLACEMENT		3,300,000	3,300,000	
74170*-CR-8	PRIME PROPERTY FUND LLC	07/10/2025	DIRECT PLACEMENT		13,700,000	13,700,000	
74340X-CC-3	PROLOGIS LP	05/15/2025	GOLDMAN SACHS & CO		5,701,050	9,000,000	57,188
74340X-CG-4	PROLOGIS LP	03/20/2025	GOLDMAN SACHS & CO		1,771,788	1,750,000	22,750
74340X-CK-5	PROLOGIS LP	05/15/2025	GOLDMAN SACHS & CO		13,713,450	15,000,000	133,438
74460W-AH-0	PUBLIC STORAGE	08/12/2025	VARIOUS		15,177,668	15,950,000	104,459
756109-AT-1	REALTY INCOME CORPORATION	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,993,735	4,350,000	24,723
756109-CQ-5	REALTY INCOME CORPORATION	04/02/2025	VARIOUS		12,981,562	13,723,000	230,728
784888-AM-7	SVF HOLDING REAL ESTATE INVESTMENT	08/27/2025	DIRECT PLACEMENT		200,000	200,000	
784888-AN-5	SVF HOLDING REAL ESTATE INVESTMENT	08/27/2025	DIRECT PLACEMENT		4,200,000	4,200,000	
828807-DH-7	SIMON PROPERTY GROUP LP	08/12/2025	MORGAN STANLEY & CO. LLC		14,934,040	22,000,000	297,917
828807-DZ-7	SIMON PROPERTY GROUP LP	08/12/2025	WELLS FARGO SECURITIES LLC		2,990,430	3,000,000	
828807-EA-1	SIMON PROPERTY GROUP LP	09/19/2025	VARIOUS		10,426,518	10,275,000	46,040
85253#-AQ-4	STAG INDUSTRIAL OPERATING PARTNERS	06/25/2025	DIRECT PLACEMENT		5,500,000	5,500,000	
85253#-AR-2	STAG INDUSTRIAL OPERATING PARTNERS	06/25/2025	DIRECT PLACEMENT		6,500,000	6,500,000	
85253#-AS-0	STAG INDUSTRIAL OPERATING PARTNERS	06/25/2025	DIRECT PLACEMENT		3,500,000	3,500,000	
89834M-AD-8	TRUST 2401	12/04/2025	EXCHANGE TRANSACTIONS		3,994,924	4,035,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
95041A-AG-3	WELLTOWER OP LLC	11/20/2025	BARCLAYS CAPITAL		8,916,338	8,750,000	177,657
G1608*-AA-5	BROMFORD FLAGSHIP LIMITED	04/22/2025	DIRECT PLACEMENT		22,746,857	22,865,843	
G4622#-AX-7	HOWARD DE WALDEN ESTATES LIMITED	07/09/2025	DIRECT PLACEMENT		1,698,688	1,681,312	
G4622#-AY-5	HOWARD DE WALDEN ESTATES LIMITED	07/09/2025	DIRECT PLACEMENT		6,115,277	6,052,723	
G5600#-AS-1	LONDONMETRIC PROPERTY PLC	11/04/2025	DIRECT PLACEMENT		7,502,022	7,734,035	
G5600#-AU-6	LONDONMETRIC PROPERTY PLC	11/04/2025	DIRECT PLACEMENT		4,566,448	4,707,674	
P26054-AB-5	CIBANCO SA IBM/PLA ADMIN INDUS S	12/04/2025	HSBC SECURITIES (USA) INC.		2,505,217	2,503,000	35,594
P9401C-AA-0	FIBRA UNO	03/24/2025	CITIGROUP GLOBAL MARKETS INC.		252,113	270,000	2,556
W6447#-AA-9	NORDIQUS INFRASTRUCTURE AB	02/25/2025	DIRECT PLACEMENT		3,015,838	3,471,168	
W6447#-AB-7	NORDIQUS INFRASTRUCTURE AB	02/25/2025	DIRECT PLACEMENT		4,900,631	5,640,647	
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					546,048,749	580,111,902	3,186,070
BNL2BC-19-3	OREGON TOOL INC (ASP)	02/24/2025	CASHLESS EXCHANGE		1,020,382	1,275,478	
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					1,020,382	1,275,478	
02361E-A*-9	AMERESCO INC	06/26/2025	TEACHERS INSURANCE AND ANNUITY		6,468,386	6,513,000	
25438#-AA-5	DIMENSION ENERGY LLC	06/26/2025	TEACHERS INSURANCE AND ANNUITY		6,253,204	6,513,000	
71369#-AA-2	PERDIDO ENERGY HOLDINGS	06/26/2025	TEACHERS INSURANCE AND ANNUITY		6,400,172	6,513,000	
84737#-AA-8	SPEARMINT RENEWABLE DEVELOPMENT	12/31/2025	VARIOUS		5,334,815	5,338,237	
84737#-AB-6	SPEARMINT RENEWABLE DEVELOPMENT TR	12/31/2025	VARIOUS		1,342,692	1,343,547	
89529#-AA-9	TRES ENERGY	06/26/2025	TEACHERS INSURANCE AND ANNUITY		6,365,636	6,513,000	
45567Y-AN-5	INTERNET BRD (WEBMD/INDIGO/ MH SUB)	07/01/2025	PRIOR YEAR ADJUSTMENT		1,595,751	1,607,810	
BNL23F-YQ-1	FLINT GROUP (CAMPFIRE TOPCO LTD)	10/23/2025	CAPITALIZED INTEREST		204,317	204,317	
BNL23F-YR-9	FLINT GROUP (CAMPFIRE TOPCO LTD)	10/23/2025	CAPITALIZED INTEREST		81,288	81,288	
74142K-AK-5	PRETIUM PKG HOLDINGS INC	05/05/2025	CAPITALIZED INTEREST		5,173	5,173	
BNL240-L4-6	FLINT GROUP (CAMPFIRE TOPCO LTD)	10/23/2025	CAPITALIZED INTEREST		9,247	9,247	
74142K-AJ-8	PRETIUM PKG HOLDINGS INC	11/05/2025	CAPITALIZED INTEREST		4,550	4,550	
78249L-AE-0	RUSSELL INVEST US INSTI HOLDCO INC	11/28/2025	CAPITALIZED INTEREST		37,128	37,128	
02932J-AU-1	AMERICAN ROCK SALT COMPANY LLC	08/18/2025	VARIOUS		248,701	248,701	
02932J-AT-4	AMERICAN ROCK SALT COMPANY LLC	02/28/2025	CASHLESS EXCHANGE		62,912	62,912	
27943U-AM-8	EDELMAN FINANCIAL ENGINES CENTER L	10/01/2025	CASHLESS EXCHANGE		3,899,774	3,899,774	
45567Y-AP-0	INTERNET BRD (WEBMD/INDIGO/MH SUB)	03/11/2025	VARIOUS		4,204,019	4,246,484	
BNL2A3-AG-8	GRAFTECH GLOBAL ENTERPRISES	01/21/2025	PRIOR YEAR ADJUSTMENT		1,475,453	1,549,069	
BNL2A3-AH-6	GRAFTECH GLOBAL ENTERPRISES	01/21/2025	VARIOUS		1,770,362	1,770,362	
BNL2A4-RP-8	COMMSCOPE INC	05/01/2025	PRIOR YEAR ADJUSTMENT		3,018,443	3,037,427	
84673E-AE-9	PQ GROUP HOLDINGS INC (SPARTA)	01/06/2025	CASHLESS EXCHANGE		4,823,600	4,823,600	
78489H-AE-8	SPRINGS WINDOW FASHIONS LLC (SIWF	12/23/2025	CASHLESS EXCHANGE		3,521,649	3,945,825	
86875T-AE-7	SOPHOS HOLDINGS LTD	02/03/2025	CASHLESS EXCHANGE		3,878,247	3,878,247	
93369P-AM-6	CALIBER COLLISION (CH-WAND NEWCO3)	01/30/2025	CASHLESS EXCHANGE		976,651	976,651	
23340D-AV-4	DTZ US BORROWER LLC (CUSHMAN & WA	01/22/2025	CASHLESS EXCHANGE		3,172,209	3,172,209	
46604B-AH-1	J&J VENTURES GAMING LLC	01/23/2025	CASHLESS EXCHANGE		933,950	936,290	
05988H-AQ-0	BMC SOFTWARE INC (BOXER PARENT CO)	01/31/2025	CASHLESS EXCHANGE		11,258,289	11,258,289	
88023H-AJ-9	ALIGHT (TEMPO ACQUISITIONS)	01/29/2025	CASHLESS EXCHANGE		358,181	358,181	
55314N-AZ-7	MKS INSTRUMENTS INC	01/24/2025	CASHLESS EXCHANGE		5,067,914	5,067,914	
71911K-AE-4	PAREXEL (WEST STREET/ PHOENIX)	01/27/2025	CASHLESS EXCHANGE		635,702	635,702	
74839X-AM-1	QUIKRETE (QUIKRETE HOLDINGS INC)	02/14/2025	CASHLESS EXCHANGE		11,623,461	11,623,461	
31732F-AV-8	FILTRATION GROUP CORP	01/29/2025	CASHLESS EXCHANGE		1,189,423	1,189,423	
71947J-AK-1	PHYSICIAN PARTNERS LLC	09/30/2025	VARIOUS		946,626	1,667,300	
71947J-AM-7	PHYSICIAN PARTNERS LLC	09/30/2025	VARIOUS		216,807	1,043,163	
89678Q-AD-8	TRITON WATER HOLDINGS INC	02/12/2025	CASHLESS EXCHANGE		2,099,522	2,099,522	
66345F-AB-7	NORTH AMERICAN BANCARD (NAB)	01/30/2025	CASHLESS EXCHANGE		2,494,852	2,494,852	
02003D-BB-9	ALLTECH INC	03/17/2025	CASHLESS EXCHANGE		886,394	890,848	
62984C-AM-5	TROPICANA OPCO (NAKED JUICE)	04/21/2025	CASHLESS EXCHANGE		497,920	778,000	
62984C-AN-3	TROPICANA OPCO (NAKED JUICE)	09/30/2025	VARIOUS		173,202	795,602	
14852D-AJ-0	CISION US INC (CASTLE US HOLDING).	04/28/2025	CASHLESS EXCHANGE		508,980	777,069	
02403M-AR-1	AMERICAN AUTO AUCTION GROUP LLC	05/28/2025	CASHLESS EXCHANGE		2,400,951	2,419,094	
75025K-AM-0	ASTOUND (RADIATE HOLDCO)	11/28/2025	VARIOUS		3,797,432	3,797,432	
26825U-AN-1	ECI SOFTWARE SOLUTIONS (MAX HLDG)	07/16/2025	CASHLESS EXCHANGE		2,143,677	2,143,677	
08511L-BD-9	BERLIN PACKAGING LLC	07/31/2025	CASHLESS EXCHANGE		2,517,110	2,517,110	
12541H-AX-1	CHG HEALTHCARE (CHG HEALTHCARE SE	08/01/2025	CASHLESS EXCHANGE		11,887,313	11,887,313	
58503U-AH-6	MEDLINE BORROWER LP	07/31/2025	CASHLESS EXCHANGE		8,398,760	8,398,760	
46124C-AU-1	ALTERRA MOUNTAIN CO	07/28/2025	CASHLESS EXCHANGE		5,645,259	5,645,259	
01642P-BE-5	ALIXPARTNERS LLP	08/12/2025	CASHLESS EXCHANGE		689,397	691,125	
23340D-AW-2	DTZ US BORROWER LLC (CUSHMAN & WA	07/21/2025	CASHLESS EXCHANGE		772,805	772,805	
91834W-AG-5	VS BUYER LLC	07/30/2025	CASHLESS EXCHANGE		3,436,147	3,436,147	
92537E-AG-3	VERTIV GROUP CORP	08/12/2025	CASHLESS EXCHANGE		1,470,038	1,470,038	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
71677H-AN-5	PETSMART INC	08/18/2025	CASHLESS EXCHANGE		4,778,346	4,826,612	
31732F-AX-4	FILTRATION GROUP CORP	08/06/2025	CASHLESS EXCHANGE		3,320,226	3,320,226	
G3168Q-AC-1	GVC HOLDINGS PLC (ENTAIN)	09/04/2025	CASHLESS EXCHANGE		4,790,402	4,790,402	
00130M-AL-8	AHP HEALTH PARTNERS INC	09/18/2025	CASHLESS EXCHANGE		3,729,149	3,738,495	
G3168Q-AB-3	GVC HOLDINGS PLC (ENTAIN)	09/04/2025	CASHLESS EXCHANGE		862,920	864,000	
89364M-CF-9	TRANSDIGM INC	09/17/2025	CASHLESS EXCHANGE		5,363,687	5,363,687	
45173J-AT-1	COHERENT CORP (COHERENT CORP)	09/26/2025	CASHLESS EXCHANGE		2,443,836	2,443,836	
23340D-AX-0	CUSHMAN & WAKEFIELD US BORROWER LL	10/01/2025	CASHLESS EXCHANGE		4,231,561	4,231,561	
98919X-AH-4	ZAYO GROUP HOLDINGS INC	11/28/2025	VARIOUS		3,987,616	3,987,616	
BNL2ET-CX-8	ALTICE FRANCE SA (NUMERICABLE)	10/01/2025	CASHLESS EXCHANGE		5,982,858	6,764,254	
28414B-AJ-5	ELANCO ANIMAL HEALTH INC	10/31/2025	CASHLESS EXCHANGE		651,845	656,771	
78397G-AM-3	SCIH SALT HOLDINGS INC (KISSNER)	12/04/2025	CASHLESS EXCHANGE		4,890,643	4,890,643	
BNL2FU-CK-2	PAREXEL INTERNATIONA INC	12/12/2025	CASHLESS EXCHANGE		888,504	890,731	
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					193,126,084	197,857,768	
0489999999. Total - issuer credit obligations (unaffiliated)					19,392,383,441	20,322,781,332	131,480,228
0499999999. Total - issuer credit obligations (affiliated)					633,199,927	633,199,927	
0509999997. Total - issuer credit obligations - Part 3					20,025,583,368	20,955,981,259	131,480,228
0509999998. Total - issuer credit obligations - Part 5					10,327,275,611	9,138,532,169	38,058,641
0509999999. Total - issuer credit obligations					30,352,858,979	30,094,513,428	169,538,869
38376G-2S-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		133,858	133,858	
38376G-3B-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		97,675	97,675	
38376G-3R-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		391,197	391,197	
38376G-4U-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		71,926	71,926	
38376G-5F-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		181,398	181,398	
38376G-E8-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		118,456	118,456	
38376G-J7-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		135,275	135,275	
38376G-Q9-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		167,946	167,946	
38378B-2W-8	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		247,057	247,057	
38378B-3F-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		224,006	224,006	
38378B-3Z-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		50,750	50,750	
38378B-5G-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		25,914	25,914	
38378B-5N-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		6,653	6,653	
38378B-6E-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		16,226	16,226	
38378B-7X-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		12,437	12,437	
38378B-BG-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		40,186	40,186	
38378B-DA-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		100,726	100,726	
38378B-E3-9	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		338,420	338,420	
38378B-F5-3	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		224,324	224,324	
38378B-G9-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		158,761	158,761	
38378B-K9-9	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		3,434	3,434	
38378B-L7-2	GNMA_12-115	12/01/2025	CAPITALIZED INTEREST BROKER		32,453	32,453	
38378B-RP-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		178,791	178,791	
38378B-TH-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		186,896	186,896	
38378B-W6-2	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		80,437	80,437	
38378B-XU-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		151,399	151,399	
38378B-YX-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		79,182	79,182	
38378B-ZF-9	GNMA_12-88	12/01/2025	CAPITALIZED INTEREST BROKER		4,000	4,000	
38378G-EM-6	GOVERNMENT NATIONAL MORTGAGE ASS	03/01/2025	CAPITALIZED INTEREST BROKER		208,331	208,331	
38378K-3U-1	GOVERNMENT NATIONAL MORTGAGE AS	12/01/2025	CAPITALIZED INTEREST BROKER		470,905	470,905	
38378K-6K-0	GNMA_13-154	12/01/2025	CAPITALIZED INTEREST BROKER		444,061	444,061	
38378K-AG-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		2,824	2,824	
38378K-CW-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		34,108	34,108	
38378K-F2-0	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		366,002	366,002	
38378K-GN-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		52,743	52,743	
38378K-HM-4	GNMA_13-55	12/01/2025	CAPITALIZED INTEREST BROKER		59,977	59,977	
38378K-JN-0	GNMA_13-50	12/01/2025	CAPITALIZED INTEREST BROKER		36,423	36,423	
38378K-NC-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		41,840	41,840	
38378K-PC-7	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		20,109	20,109	
38378K-QB-8	GNMA_13-73	12/01/2025	CAPITALIZED INTEREST BROKER		74,298	74,298	
38378K-QQ-5	GNMA_13-72	12/01/2025	CAPITALIZED INTEREST BROKER		56,546	56,546	
38378K-RW-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		45,281	45,281	
38378K-SC-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		55,148	55,148	
38378K-T2-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		110,845	110,845	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
38378K-TB-5	GNMA_13-94	12/01/2025	CAPITALIZED INTEREST BROKER		41,306	41,306	
38378K-TL-3	GNMA_13-95	12/01/2025	CAPITALIZED INTEREST BROKER		47,448	47,448	
38378K-TV-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		80,224	80,224	
38378K-TW-9	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		48,135	48,135	
38378K-UU-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		38,061	38,061	
38378K-W8-8	GNMA_13-138-Z	12/01/2025	CAPITALIZED INTEREST BROKER		143,783	143,783	
38378K-WY-1	GNMA_13-96	12/01/2025	CAPITALIZED INTEREST BROKER		334,742	334,742	
38378K-XH-7	GNMA_13-97	12/01/2025	CAPITALIZED INTEREST BROKER		47,128	47,128	
38378K-Y2-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATIO	12/01/2025	CAPITALIZED INTEREST BROKER		279,697	279,697	
38378K-YA-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		139,858	139,858	
38378K-Z5-1	GOVERNMENT NATIONAL MORTGAGE ASS	07/01/2025	CAPITALIZED INTEREST BROKER		231,129	231,129	
38378K-ZP-7	GNMA_13-101	12/01/2025	CAPITALIZED INTEREST BROKER		29,550	29,550	
38378N-2K-8	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		293,425	293,425	
38378N-4K-6	GNMA_14-70	12/01/2025	CAPITALIZED INTEREST BROKER		180,199	180,199	
38378N-5V-1	GNMA_14-77	12/01/2025	CAPITALIZED INTEREST BROKER		295,747	295,747	
38378N-7T-4	GNMA_14-88-ZB	12/01/2025	CAPITALIZED INTEREST BROKER		253,322	253,322	
38378N-A8-6	GNMA_14-29	10/01/2025	CAPITALIZED INTEREST BROKER		319,790	319,790	
38378N-CY-7	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		330,977	330,977	
38378N-E6-6	GNMA_14-33	12/01/2025	CAPITALIZED INTEREST BROKER		334,659	334,659	
38378N-EQ-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		239,944	239,944	
38378N-FB-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		168,508	168,508	
38378N-FM-0	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		343,674	343,674	
38378N-HA-4	GNMA_13-171	12/01/2025	CAPITALIZED INTEREST BROKER		85,413	85,413	
38378N-K4-4	GNMA_14-47	12/01/2025	CAPITALIZED INTEREST BROKER		117,545	117,545	
38378N-KX-0	GNMA_13-176	12/01/2025	CAPITALIZED INTEREST BROKER		744,292	744,292	
38378N-MW-0	GNMA_13-193	12/01/2025	CAPITALIZED INTEREST BROKER		194,554	194,554	
38378N-N6-6	GNMA_14-49	12/01/2025	CAPITALIZED INTEREST BROKER		193,493	193,493	
38378N-NT-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		654,819	654,819	
38378N-P9-8	GNMA_14-48-Z	12/01/2025	CAPITALIZED INTEREST BROKER		149,006	149,006	
38378N-QA-4	GNMA_14-15	12/01/2025	CAPITALIZED INTEREST BROKER		105,245	105,245	
38378N-QL-0	GNMA_14-9	12/01/2025	CAPITALIZED INTEREST BROKER		83,096	83,096	
38378N-SH-7	GNMA_14-1	12/01/2025	CAPITALIZED INTEREST BROKER		117,610	117,610	
38378N-TE-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		171,890	171,890	
38378N-WJ-8	GNMA_14-17A	09/01/2025	CAPITALIZED INTEREST BROKER		289,286	289,286	
38378N-X8-1	GNMA_14-61	12/01/2025	CAPITALIZED INTEREST BROKER		292,265	292,265	
38378N-YD-9	GNMA_14-24	03/01/2025	CAPITALIZED INTEREST BROKER		65,465	65,465	
38378N-ZJ-5	GNMA_14-28	12/01/2025	CAPITALIZED INTEREST BROKER		69,811	69,811	
38378N-ZW-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		100,773	100,773	
38378X-3A-7	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		274,655	274,655	
38378X-6C-0	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		132,444	132,444	
38378X-6E-6	GNMA_15-5	12/01/2025	CAPITALIZED INTEREST BROKER		140,035	140,035	
38378X-AK-7	GNMA_14-92	12/01/2025	CAPITALIZED INTEREST BROKER		615,359	615,359	
38378X-BN-0	GNMA_14-82	12/01/2025	CAPITALIZED INTEREST BROKER		278,268	278,268	
38378X-BS-9	GNMA_14-82	12/01/2025	CAPITALIZED INTEREST BROKER		290,654	290,654	
38378X-CK-5	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		405,746	405,746	
38378X-D2-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		285,227	285,227	
38378X-ER-8	GOVERNMENT NATIONAL MORTGAGE GNM	12/01/2025	CAPITALIZED INTEREST BROKER		166,933	166,933	
38378X-FA-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		169,021	169,021	
38378X-FT-3	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		207,873	207,873	
38378X-G6-2	GNMA_14-168	07/01/2025	CAPITALIZED INTEREST BROKER		48,080	48,080	
38378X-GL-9	GNMA_14-109	12/01/2025	CAPITALIZED INTEREST BROKER		408,443	408,443	
38378X-K4-2	GNMA_14-179	12/01/2025	CAPITALIZED INTEREST BROKER		347,349	347,349	
38378X-LT-6	GNMA_14-125	12/01/2025	CAPITALIZED INTEREST BROKER		354,821	354,821	
38378X-QM-6	GNMA_14-130	12/01/2025	CAPITALIZED INTEREST BROKER		485,892	485,892	
38378X-SG-7	GNMA_14-143	12/01/2025	CAPITALIZED INTEREST BROKER		168,332	168,332	
38378X-W3-1	GNMA_14-186	12/01/2025	CAPITALIZED INTEREST BROKER		401,016	401,016	
38379E-E3-2	GNMA_14-127	12/01/2025	CAPITALIZED INTEREST BROKER		151,442	151,442	
38379F-HU-6	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		135,762	135,762	
38379J-XE-6	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		593,531	593,531	
38379K-6P-8	GNMA_15-171	12/01/2025	CAPITALIZED INTEREST BROKER		97,257	97,257	
38379K-AG-3	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		104,329	104,329	
38379K-BE-7	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		274,104	274,104	
38379K-BQ-0	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		232,226	232,226	
38379K-FE-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	CAPITALIZED INTEREST BROKER		245,347	245,347	
38379K-FU-7	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		237,081	237,081	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
38379K-GG-7	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		104,336	104,336	
38379K-JB-5	GNMA_15-51-Z	12/01/2025	CAPITALIZED INTEREST BROKER		196,911	196,911	
38379K-ME-5	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		240,422	240,422	
38379K-QE-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		110,843	110,843	
38379K-TK-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		213,781	213,781	
38379P-AC-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		214,339	214,339	
38379R-HA-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		105,383	105,383	
38379T-CV-9	GNMA_15-184D	12/01/2025	CAPITALIZED INTEREST BROKER		214,340	214,340	
38379U-E7-7	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		89,351	89,351	
38379U-G4-2	GOVERNMENT NATIONAL MORTGAGE ASSO	12/01/2025	CAPITALIZED INTEREST BROKER		107,575	107,575	
38379U-P9-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		128,399	128,399	
38379U-TH-9	GOVERNMENT NATIONAL MORTGAGE ASSO	12/01/2025	CAPITALIZED INTEREST BROKER		123,646	123,646	
38379U-XN-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		120,313	120,313	
38379V-4Y-7	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		134,413	134,413	
38379W-GX-4	GNMA 2016-49	12/01/2025	CAPITALIZED INTEREST BROKER		141,964	141,964	
38379W-ZR-6	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		165,212	165,212	
38379X-3H-1	GOVERNMENT NATIONAL MORTGAGE ASSO	12/01/2025	CAPITALIZED INTEREST BROKER		294,265	294,265	
38379Y-DQ-8	GOVERNMENT NATIONAL MORTGAGE ASS	10/01/2025	CAPITALIZED INTEREST BROKER		11,455	11,455	
38380A-ML-8	GOVERNMENT NATIONAL MORTGAGE ASSO	12/01/2025	CAPITALIZED INTEREST BROKER		116,641	116,641	
38380A-UN-5	GOVERNMENT NATIONAL MORTGAGE ASSO	12/01/2025	CAPITALIZED INTEREST BROKER		358,303	358,303	
38380B-5A-9	GNMA_16-160-CZ	12/01/2025	CAPITALIZED INTEREST BROKER		382,123	382,123	
38380B-D4-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		127,879	127,879	
38380M-7T-2	GNMA_19-68-CZ	12/01/2025	CAPITALIZED INTEREST BROKER		248,087	248,087	
38380M-KP-5	GNMA_2018-118-Z	12/01/2025	CAPITALIZED INTEREST BROKER		213,717	213,717	
38380M-TW-1	GNMA_18-149-Z	12/01/2025	CAPITALIZED INTEREST BROKER		150,445	150,445	
38380T-AJ-5	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	CAPITALIZED INTEREST BROKER		361,317	361,317	
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					25,121,780	25,121,780	
3136A3-WA-5	FANNIE MAE_12-7	12/01/2025	CAPITALIZED INTEREST BROKER		55,860	55,860	
3136A4-PV-5	FANNIE MAE FNMA_12-19	12/01/2025	CAPITALIZED INTEREST BROKER		328,881	328,881	
3136A6-HD-9	FANNIE MAE FNMA_12-57	06/01/2025	CAPITALIZED INTEREST BROKER		26,160	26,160	
3136AA-K3-8	FANNIE MAE FNMA_12-137	09/01/2025	CAPITALIZED INTEREST BROKER		98,492	98,492	
3136AB-VJ-9	FANNIE MAE FNMA_13-12	12/01/2025	CAPITALIZED INTEREST BROKER		83,516	83,516	
3136AC-QW-4	FANNIE MAE FNMA_13-21	01/01/2025	CAPITALIZED INTEREST BROKER		30,685	30,685	
3136AD-SR-1	FNMA_13-35	12/01/2025	CAPITALIZED INTEREST BROKER		219,327	219,327	
3136AD-TU-3	FNMA_13-35	12/01/2025	CAPITALIZED INTEREST BROKER		307,128	307,128	
3136AF-J5-4	FNMA_13-81	12/01/2025	CAPITALIZED INTEREST BROKER		285,662	285,662	
3136AG-3A-8	FANNIE MAE FNMA_13-116	12/01/2025	CAPITALIZED INTEREST BROKER		517,062	517,062	
3136AG-EQ-1	FANNIE MAE FNMA_13-98	12/01/2025	CAPITALIZED INTEREST BROKER		456,065	456,065	
3136AG-GZ-9	FNMA_13-91	03/01/2025	CAPITALIZED INTEREST BROKER		270	270	
3136AG-JG-8	FANNIE MAE FNMA_13-94	12/01/2025	CAPITALIZED INTEREST BROKER		136,687	136,687	
3136AG-LC-4	FNMA_13-93	02/01/2025	CAPITALIZED INTEREST BROKER		124,650	124,650	
3136AG-U5-9	FNMA_13-114C-ZT	02/01/2025	CAPITALIZED INTEREST BROKER		30,324	30,324	
3136AG-UJ-9	FANNIE MAE FNMA_13-100	04/01/2025	CAPITALIZED INTEREST BROKER		63,631	63,631	
3136AG-YQ-9	FANNIE MAE FNMA_13-101	06/01/2025	CAPITALIZED INTEREST BROKER		194,257	194,257	
3136AH-4Z-0	FANNIE MAE FNMA_14-5	05/01/2025	CAPITALIZED INTEREST BROKER		28,249	28,249	
3136AH-G9-5	FANNIE MAE FNMA_13-130	12/01/2025	CAPITALIZED INTEREST BROKER		616,591	616,591	
3136AH-HK-9	FNMA_13-120	12/01/2025	CAPITALIZED INTEREST BROKER		319,241	319,241	
3136AH-TB-6	FANNIE MAE FNMA_13-139	04/01/2025	CAPITALIZED INTEREST BROKER		109,009	109,009	
3136AH-VK-3	FANNIE MAE FNMA_13-136	03/01/2025	CAPITALIZED INTEREST BROKER		86,846	86,846	
3136AJ-JY-3	FNMA_14-12-ZT	06/01/2025	CAPITALIZED INTEREST BROKER		51,652	51,652	
3136AJ-LP-9	FANNIE MAE FNMA_14-21	04/01/2025	CAPITALIZED INTEREST BROKER		89,528	89,528	
3136AK-5M-1	FNMA_14-67	12/01/2025	CAPITALIZED INTEREST BROKER		397,617	397,617	
3136AK-6J-7	FREDDIE MAC FNMA_14-65	12/01/2025	CAPITALIZED INTEREST BROKER		76,333	76,333	
3136AL-3J-8	FNMA_14-95A-ZC	03/01/2025	CAPITALIZED INTEREST BROKER		101,455	101,455	
3136AL-UR-0	FNMA_14-70E-EZ	04/01/2025	CAPITALIZED INTEREST BROKER		174,196	174,196	
3136AL-Y9-6	FNMA_14-83	12/01/2025	CAPITALIZED INTEREST BROKER		333,270	333,270	
3136AL-ZA-2	FNMA_14-81	11/01/2025	CAPITALIZED INTEREST BROKER		389,493	389,493	
3136AM-DE-6	FNMA_14-90C-BZ	11/01/2025	CAPITALIZED INTEREST BROKER		380,267	380,267	
3136AM-KJ-7	FANNIE MAE FNMA_14-87	07/01/2025	CAPITALIZED INTEREST BROKER		157,782	157,782	
3136AN-2E-6	FANNIE MAE FNMA_15-34	12/01/2025	CAPITALIZED INTEREST BROKER		169,804	169,804	
3136AN-SK-4	FNMA_15-29-Z	12/01/2025	CAPITALIZED INTEREST BROKER		214,559	214,559	
3136AP-3S-9	FNMA_15-65	12/01/2025	CAPITALIZED INTEREST BROKER		896,976	896,976	
3136AP-Q8-8	FANNIE MAE FNMA_15-61	12/01/2025	CAPITALIZED INTEREST BROKER		405,311	405,311	
3136AR-AS-7	FANNIE MAE FNMA_16-2	12/01/2025	CAPITALIZED INTEREST BROKER		715,517	715,517	
3136AS-5B-8	FANNIE MAE FNMA_16-53	12/01/2025	CAPITALIZED INTEREST BROKER		160,475	160,475	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
3136AS-6A-9	FANNIE MAE FNMA_16-53	12/01/2025	CAPITALIZED INTEREST BROKER		200,468	200,468	
3136AS-J5-6	FANNIE MAE FNMA_16-40	08/01/2025	CAPITALIZED INTEREST BROKER		65,691	65,691	
3136AS-WJ-1	FANNIE MAE FNMA_16-46	12/01/2025	CAPITALIZED INTEREST BROKER		98,095	98,095	
3136AT-BK-9	FANNIE MAE FNMA_16-50	12/01/2025	CAPITALIZED INTEREST BROKER		360,091	360,091	
3136AT-J7-0	FANNIE MAE FNMA_16-72	12/01/2025	CAPITALIZED INTEREST BROKER		140,203	140,203	
3136AT-LE-2	FANNIE MAE FNMA_16-48	12/01/2025	CAPITALIZED INTEREST BROKER		57,615	57,615	
3136AU-H2-0	FANNIE MAE FNMA_16-100	12/01/2025	CAPITALIZED INTEREST BROKER		233,453	233,453	
3136AU-R7-8	FANNIE MAE FNMA_16-104	12/01/2025	CAPITALIZED INTEREST BROKER		98,620	98,620	
3136AV-AC-3	FANNIE MAE FNMA_17-1A	12/01/2025	CAPITALIZED INTEREST BROKER		206,376	206,376	
3136AW-HD-2	FANNIE MAE FNR_17-39	12/01/2025	CAPITALIZED INTEREST BROKER		107,158	107,158	
3136B9-7B-7	FANNIE MAE FNMA_2020-37	12/01/2025	CAPITALIZED INTEREST BROKER		284,158	284,158	
3136BA-2A-1	FANNIE MAE FNMA_2020-45	12/01/2025	CAPITALIZED INTEREST BROKER		245,127	245,127	
3136BA-F7-4	FNMA_20-49G	12/01/2025	CAPITALIZED INTEREST BROKER		198,752	198,752	
3136BA-TM-6	FANNIE MAE FNMA_2020-48	12/01/2025	CAPITALIZED INTEREST BROKER		613,923	613,923	
3136BG-WW-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION FN	12/01/2025	CAPITALIZED INTEREST BROKER		338,007	338,007	
3136BN-CX-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION FN	12/01/2025	CAPITALIZED INTEREST BROKER		926,399	926,399	
3137AX-T4-5	FHLMC_41-53	05/01/2025	CAPITALIZED INTEREST BROKER		947	947	
3137AY-C2-5	FREDDIE MAC FHLMC_4150	12/01/2025	CAPITALIZED INTEREST BROKER		78,242	78,242	
3137AY-C3-3	FREDDIE MAC FHLMC_4150	12/01/2025	CAPITALIZED INTEREST BROKER		126,907	126,907	
3137AY-D4-0	FHLMC_4166	12/01/2025	CAPITALIZED INTEREST BROKER		244,597	244,597	
3137B1-3G-5	FREDDIE MAC FHLMC_4182	12/01/2025	CAPITALIZED INTEREST BROKER		239,223	239,223	
3137B1-KM-3	FHLMC_41-94	12/01/2025	CAPITALIZED INTEREST BROKER		312,963	312,963	
3137B1-NA-6	FHLMC_4198	12/01/2025	CAPITALIZED INTEREST BROKER		339,455	339,455	
3137B2-Y6-1	FHLMC_42-18-ZP	12/01/2025	CAPITALIZED INTEREST BROKER		235,120	235,120	
3137B3-H9-2	FHLMC_4229	12/01/2025	CAPITALIZED INTEREST BROKER		1,131,693	1,131,693	
3137B3-SV-1	FHLMC_4237	12/01/2025	CAPITALIZED INTEREST BROKER		220,814	220,814	
3137B4-7G-5	FREDDIE MAC FHLMC_4239-CZ	01/01/2025	CAPITALIZED INTEREST BROKER		4	4	
3137B4-KM-7	FREDDIE MAC FHLMC_4253	12/01/2025	CAPITALIZED INTEREST BROKER		166,172	166,172	
3137B5-UA-9	FREDDIE MAC FHLMC_4268	12/01/2025	CAPITALIZED INTEREST BROKER		42,695	42,695	
3137B6-C6-6	FREDDIE MAC FHLMC_4272	12/01/2025	CAPITALIZED INTEREST BROKER		543,418	543,418	
3137B7-3Q-0	FREDDIE MAC FHLMC_4289	03/01/2025	CAPITALIZED INTEREST BROKER		19,873	19,873	
3137B7-5K-1	FHLMC_4299	04/01/2025	CAPITALIZED INTEREST BROKER		384,766	384,766	
3137B8-3X-3	FREDDIE MAC FHLMC_4303	05/01/2025	CAPITALIZED INTEREST BROKER		95,683	95,683	
3137B8-B5-5	FHLMC_43-7-MZ	04/01/2025	CAPITALIZED INTEREST BROKER		40,271	40,271	
3137B8-GM-3	FREDDIE MAC FHLMC_4321	12/01/2025	CAPITALIZED INTEREST BROKER		402,956	402,956	
3137B8-PY-7	FHLMC_4322-ZA	12/01/2025	CAPITALIZED INTEREST BROKER		523,859	523,859	
3137B8-YJ-0	FHLMC_4316	09/01/2025	CAPITALIZED INTEREST BROKER		130,932	130,932	
3137BA-MB-5	FHLMC_4341	12/01/2025	CAPITALIZED INTEREST BROKER		561,189	561,189	
3137BA-RH-7	FEDERAL HOME LOAN MORTGAGE CORPO	02/01/2025	CAPITALIZED INTEREST BROKER		62,537	62,537	
3137BA-T4-4	FHLMC_4339	12/01/2025	CAPITALIZED INTEREST BROKER		583,344	583,344	
3137BB-AC-4	FREDDIE MAC FHLMC_4337	12/01/2025	CAPITALIZED INTEREST BROKER		284,006	284,006	
3137BB-AR-1	FREDDIE MAC FHLMC_4337	12/01/2025	CAPITALIZED INTEREST BROKER		605,353	605,353	
3137BB-Q2-9	FHLMC_4351-EZ	12/01/2025	CAPITALIZED INTEREST BROKER		512,959	512,959	
3137BB-R3-6	FREDDIE MAC REMICS FHLMC_4347	09/01/2025	CAPITALIZED INTEREST BROKER		391,546	391,546	
3137BB-S8-4	FREDDIE MAC REMICS FHLMC_4347	12/01/2025	CAPITALIZED INTEREST BROKER		257,567	257,567	
3137BB-X7-0	FREDDIE MAC FHLMC_4348	02/01/2025	CAPITALIZED INTEREST BROKER		85,606	85,606	
3137BC-AK-4	FEDERAL HOME LOAN CORPORATION FH	12/01/2025	CAPITALIZED INTEREST BROKER		421,330	421,330	
3137BD-XY-7	FHLMC_43-90	12/01/2025	CAPITALIZED INTEREST BROKER		124,051	124,051	
3137BF-FR-7	FHLMC-4420	12/01/2025	CAPITALIZED INTEREST BROKER		412,627	412,627	
3137BF-JK-8	FREDDIE MAC FHLMC_4422	03/01/2025	CAPITALIZED INTEREST BROKER		101,760	101,760	
3137BG-KM-0	FHLMC_4439	12/01/2025	CAPITALIZED INTEREST BROKER		154,801	154,801	
3137BG-S8-3	FEDERAL HOME LOAN MORTGAGE CORPO	12/01/2025	CAPITALIZED INTEREST BROKER		400,356	400,356	
3137BJ-SA-2	FHLMC_4484	12/01/2025	CAPITALIZED INTEREST BROKER		228,033	228,033	
3137BK-PB-0	FREDDIE MAC FHLMC_4492	12/01/2025	CAPITALIZED INTEREST BROKER		410,590	410,590	
3137BL-C7-1	FEDERAL HOME LOAN MORTGAGE CORPO	10/01/2025	CAPITALIZED INTEREST BROKER		221,430	221,430	
3137BL-PX-0	FREDDIE MAC FHLMC_16-4523	03/01/2025	CAPITALIZED INTEREST BROKER		148,701	148,701	
3137BL-ZK-7	FREDDIE MAC FHLMC_4526	12/01/2025	CAPITALIZED INTEREST BROKER		295,577	295,577	
3137BM-GZ-3	FREDDIE MAC FHLMC_4535	12/01/2025	CAPITALIZED INTEREST BROKER		231,052	231,052	
3137BM-SP-2	FREDDIE MAC FHLMC_4547	12/01/2025	CAPITALIZED INTEREST BROKER		234,413	234,413	
3137BM-ZB-5	FREDDIE MAC FHLMC_4550	12/01/2025	CAPITALIZED INTEREST BROKER		198,160	198,160	
3137BN-ED-2	FREDDIE MAC FHLMC_4565	12/01/2025	CAPITALIZED INTEREST BROKER		161,301	161,301	
3137BN-QM-9	FREDDIE MAC FHLMC_4574	12/01/2025	CAPITALIZED INTEREST BROKER		169,569	169,569	
3137BN-T5-3	FEDERAL HOME LOAN MORTGAGE CORPO	12/01/2025	CAPITALIZED INTEREST BROKER		178,153	178,153	
3137BN-ZV-9	FEDERAL HOME LOAN MORTGAGE CORPO	12/01/2025	CAPITALIZED INTEREST BROKER		86,756	86,756	
3137BQ-G6-8	FREDDIE MAC FHLMC_4593	12/01/2025	CAPITALIZED INTEREST BROKER		88,989	88,989	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
3137BQ-UV-7	FREDDIE MAC FHLMC_4601	12/01/2025	CAPITALIZED INTEREST BROKER		275,626	275,626	
3137BS-4Q-3	FHLMC_4616-ZH	12/01/2025	CAPITALIZED INTEREST BROKER		186,938	186,938	
3137BS-E6-6	FREDDIE MAC FHLMC_4622	12/01/2025	CAPITALIZED INTEREST BROKER		194,241	194,241	
3137FC-WR-1	FHLMC_4749	11/01/2025	CAPITALIZED INTEREST BROKER		232,840	232,840	
3137FL-WJ-9	FHLMC_4881-KZ	12/01/2025	CAPITALIZED INTEREST BROKER		56,364	56,364	
3137FU-BH-6	FEDERAL HOME LOAN MORTGAGE CORPORATION F	12/01/2025	CAPITALIZED INTEREST BROKER		530,005	530,005	
3137FU-VB-7	FREDDIE MAC FHLMC_4991	12/01/2025	CAPITALIZED INTEREST BROKER		218,701	218,701	
3137GA-A3-1	FREDDIE MAC FHLMC_3726	12/01/2025	CAPITALIZED INTEREST BROKER		26,139	26,139	
3137GA-BA-4	FREDDIE MAC FHLMC_3726	12/01/2025	CAPITALIZED INTEREST BROKER		22,820	22,820	
3137H0-PB-8	FEDERAL HOME LOAN MORTGAGE CORPORATION F	12/01/2025	CAPITALIZED INTEREST BROKER		135,514	135,514	
3137H8-AN-1	FREDDIE MAC FHLMC_5236	12/01/2025	CAPITALIZED INTEREST BROKER		809,619	809,619	
31394E-QY-7	FANNIE MAE	12/01/2025	CAPITALIZED INTEREST BROKER		262,376	262,376	
31397N-D9-3	FANNIE MAE	12/01/2025	CAPITALIZED INTEREST BROKER		644,744	644,744	
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					29,495,237	29,495,237	
00039K-AF-7	A&D MTG TR ADMT_24-NQM5	06/23/2025	NOMURA SECURITIES INTERNATIONAL		6,451,069	6,440,000	26,810
00250A-AC-8	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	11/24/2025	PIPER SANDLER & CO		12,299,845	12,300,000	54,229
00250A-AD-6	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	11/24/2025	PIPER SANDLER & CO		8,199,984	8,200,000	37,233
00250A-AE-4	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	11/24/2025	PIPER SANDLER & CO		16,199,854	16,200,000	75,679
00250A-AF-1	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	11/24/2025	PIPER SANDLER & CO		8,540,792	8,541,000	43,297
00250A-AP-9	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	11/24/2025	PIPER SANDLER & CO		13,566,459	13,566,667	60,608
00250D-AC-2	ADMT 2025-NQM1	03/07/2025	NOMURA SECURITIES INTERNATIONAL		78,899,937	78,900,000	499,832
00250D-AD-0	ADMT 2025-NQM1	03/07/2025	NOMURA SECURITIES INTERNATIONAL		7,699,972	7,700,000	50,603
00250D-AE-8	ADMT 2025-NQM1	03/07/2025	NOMURA SECURITIES INTERNATIONAL		21,607,907	21,608,000	147,122
00250D-AF-5	ADMT 2025-NQM1	03/07/2025	NOMURA SECURITIES INTERNATIONAL		8,249,128	8,434,000	61,852
00250E-AC-0	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	05/12/2025	MIZUHO SECURITIES USA INC.		22,999,878	23,000,000	51,788
00250E-AD-8	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	05/12/2025	MIZUHO SECURITIES USA INC.		7,999,934	8,000,000	18,486
00250E-AE-6	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	05/12/2025	MIZUHO SECURITIES USA INC.		10,034,399	10,034,500	23,781
00250E-AF-3	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	05/12/2025	MIZUHO SECURITIES USA INC.		8,327,780	8,328,000	22,165
00250E-AG-1	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	05/12/2025	MIZUHO SECURITIES USA INC.		3,899,920	3,900,000	11,058
00250F-AD-5	ADMT 2025-NQM3	08/08/2025	BMO CAPITAL MARKETS		5,594,953	5,595,000	36,404
00250F-AE-3	ADMT 2025-NQM3	08/08/2025	BMO CAPITAL MARKETS		16,889,873	16,890,000	113,895
00250F-AF-0	ADMT 2025-NQM3	08/08/2025	BMO CAPITAL MARKETS		7,291,842	7,292,000	52,405
02147G-AC-8	COUNTRYWIDE ALTERNATIVE LOAN T	06/01/2025	VARIOUS		730	730	
02147Q-AF-9	COUNTRYWIDE ALTERNATIVE LOAN T	11/01/2025	CAPITALIZED INTEREST BROKER		202	202	
02149D-AE-9	COUNTRYWIDE ALTERNATIVE LOAN T	07/01/2025	VARIOUS		37	2,011	
05951K-AZ-6	BANC OF AMERICA FUNDING CORPOR	08/01/2025	CAPITALIZED INTEREST		71	71	
05951K-BA-0	BANC OF AMERICA FUNDING CORPO	08/01/2025	CAPITALIZED INTEREST		1,730	1,730	
105927-AD-9	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	03/27/2025	GOLDMAN SACHS & CO		3,903,808	3,903,814	18,628
105927-AE-7	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	03/27/2025	GOLDMAN SACHS & CO		7,244,470	7,244,511	35,486
12544A-BN-4	COUNTRYWIDE HOME LOANS	09/01/2025	CAPITALIZED INTEREST BROKER		48	48	
12544V-AB-5	COUNTRYWIDE HOME LOANS	11/01/2025	CAPITALIZED INTEREST BROKER		89	89	
12667G-7X-5	COUNTRYWIDE ALTERNATIVE LOAN T	05/01/2025	VARIOUS			8,403	
12667G-RG-0	COUNTRYWIDE ALTERNATIVE LOAN T	11/01/2025	CAPITALIZED INTEREST BROKER		1,209	1,209	
12668A-YL-3	COUNTRYWIDE ALTERNATIVE LOAN T	07/01/2025	CAPITALIZED INTEREST			12,449	
12668A-YU-3	COUNTRYWIDE ALTERNATIVE LOAN T	07/01/2025	VARIOUS		4,320	4,421	
15132E-JH-2	CENDANT MORTGAGE CORPORATION	01/01/2025	CAPITALIZED INTEREST			35,962	
16160T-AA-6	CHASE HOME LENDING MORTGAGE TRUST CHASE_	01/24/2025	JP MORGAN SECURITIES LLC		12,903,983	12,906,000	62,379
16163H-AG-6	CHASE MORTGAGE FINANCE CORPORA	07/01/2025	CAPITALIZED INTEREST			6,623	
16165L-AG-5	CHASEFLEX TRUST	05/27/2025	CAPITALIZED INTEREST			12	
16165M-AE-8	CHASEFLEX TRUST	10/01/2025	CAPITALIZED INTEREST BROKER		87	87	
16165M-AG-3	CHASEFLEX TRUST	10/01/2025	CAPITALIZED INTEREST BROKER		59	59	
17332X-AG-5	CITIGROUP MORTGAGE LOAN TRUST CMLTI_25-L	12/11/2025	CITIGROUP GLOBAL MARKETS INC.		14,999,835	15,000,000	92,933
17332X-AJ-9	CITIGROUP MORTGAGE LOAN TRUST CMLTI_25-L	12/11/2025	CITIGROUP GLOBAL MARKETS INC.		9,999,885	10,000,000	63,687
22757E-AB-4	CROSS MORTGAGE TRUST CROSS_25-H3	04/11/2025	GOLDMAN SACHS & CO		19,429,868	19,430,000	50,778
22757E-AC-2	CROSS MORTGAGE TRUST CROSS_25-H3	04/11/2025	JP MORGAN SECURITIES LLC		11,199,952	11,200,000	30,041
24382E-AD-9	DRMT_25-INV1	11/04/2025	NOMURA SECURITIES INTERNATIONAL		12,389,879	12,390,000	21,637
24382E-AE-7	DRMT_25-INV1	11/04/2025	NOMURA SECURITIES INTERNATIONAL		13,114,903	13,115,000	23,568
24382E-AF-4	DRMT_25-INV1	11/04/2025	NOMURA SECURITIES INTERNATIONAL		6,204,811	6,205,000	41,502
251513-AV-9	DEUTSCHE ALT-A SECURITIES INC	08/01/2025	CAPITALIZED INTEREST BROKER		4	4	
251513-BC-0	DEUTSCHE ALT-A SECURITIES INC	08/01/2025	CAPITALIZED INTEREST BROKER		10	10	
26846X-AB-6	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	02/20/2025	MORGAN STANLEY & CO. LLC		4,183,790	4,183,813	17,764
26846X-AC-4	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	02/20/2025	MORGAN STANLEY & CO. LLC		6,929,698	6,929,832	30,179
26846Y-AE-8	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	07/25/2025	BARCLAYS CAPITAL		9,959,890	9,960,000	48,555
26846Y-AF-5	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	07/25/2025	BARCLAYS CAPITAL		3,958,215	3,958,335	19,963
281914-AB-7	EFMT 2025-INV2	04/28/2025	BARCLAYS CAPITAL		8,999,849	9,000,000	49,350

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
281914-AC-5	EFMT 2025-INV2	04/28/2025	BARCLAYS CAPITAL		12,899,875	12,900,000	72,641
281914-AD-3	EFMT 2025-INV2	04/28/2025	BARCLAYS CAPITAL		4,199,859	4,200,000	26,256
281916-AB-2	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/15/2025	BARCLAYS CAPITAL		14,934,266	15,000,000	35,225
281916-AD-8	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/15/2025	BARCLAYS CAPITAL		16,760,214	16,794,530	39,662
281916-AH-9	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/15/2025	BARCLAYS CAPITAL		18,809,951	18,810,000	47,113
28224U-AB-0	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/05/2025	BARCLAYS CAPITAL		13,140,954	13,200,000	74,257
28224U-AE-4	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/05/2025	BARCLAYS CAPITAL		44,999,195	45,000,000	253,850
28224U-AH-7	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/05/2025	BARCLAYS CAPITAL		8,209,903	8,210,000	48,165
28224U-AJ-3	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/05/2025	BARCLAYS CAPITAL		9,896,821	9,897,000	59,173
28224U-AK-0	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/05/2025	BARCLAYS CAPITAL		5,728,903	5,729,000	37,168
36275J-AD-2	GS MORTGAGE-BACKED SECURITIES TRUST GSMB	10/24/2025	GOLDMAN SACHS & CO		5,144,940	5,145,000	22,471
36275J-AE-0	GS MORTGAGE-BACKED SECURITIES TRUST GSMB	10/24/2025	GOLDMAN SACHS & CO		5,694,900	5,695,000	26,074
403958-AD-3	HOMES TRUST HOMES_25-NQM4	08/08/2025	MORGAN STANLEY & CO. LLC		5,594,984	5,595,000	36,582
403958-AE-1	HOMES TRUST HOMES_25-NQM4	08/08/2025	MORGAN STANLEY & CO. LLC		11,209,980	11,210,000	76,013
403958-AF-8	HOMES TRUST HOMES_25-NQM4	08/08/2025	MORGAN STANLEY & CO. LLC		5,594,930	5,595,000	39,823
403966-AC-8	HOMES TRUST HOMES_25-NQM2	05/01/2025	GOLDMAN SACHS & CO		12,551,854	12,552,000	72,390
40446G-AE-2	HOMES TRUST HOMES_25-NQM3	06/10/2025	GOLDMAN SACHS & CO		21,737,691	21,738,000	145,765
43761D-AD-2	HOMES 2025-NQM1	02/04/2025	MORGAN STANLEY & CO. LLC		3,474,962	3,475,000	24,319
43761D-AE-0	HOMES 2025-NQM1	02/04/2025	MORGAN STANLEY & CO. LLC		5,599,970	5,600,000	39,872
43761Y-AD-6	HOMES TRUST HOMES_25-AFC2	06/24/2025	JP MORGAN SECURITIES LLC		6,849,986	6,850,000	27,234
43761Y-AE-4	HOMES TRUST HOMES_25-AFC2	06/24/2025	JP MORGAN SECURITIES LLC		16,299,992	16,300,000	66,524
43762C-AD-3	HOMES TRUST HOMES_25-NQM5	11/12/2025	GOLDMAN SACHS & CO		8,999,929	9,000,000	56,223
43762C-AE-1	HOMES TRUST HOMES_25-NQM5	11/12/2025	GOLDMAN SACHS & CO		17,188,807	17,189,000	111,547
43762C-AF-8	HOMES TRUST HOMES_25-NQM5	11/12/2025	GOLDMAN SACHS & CO		8,995,750	8,996,000	62,269
45660L-LQ-0	INDYMAC INDX MORTGAGE LOAN TRU	09/01/2025	CAPITALIZED INTEREST BROKER		2,172	2,172	
45660L-SY-6	RESIDENTIAL ASSET SECURITIZATI	08/01/2025	CAPITALIZED INTEREST BROKER		27	27	
46593T-AD-4	JPMMT_25-DSC1	04/23/2025	JP MORGAN SECURITIES LLC		3,359,955	3,360,000	15,780
46593T-AE-2	JPMMT_25-DSC1	04/23/2025	JP MORGAN SECURITIES LLC		13,999,957	14,000,000	67,464
46593T-AF-9	JPMMT_25-DSC1	04/23/2025	JP MORGAN SECURITIES LLC		5,599,918	5,600,000	29,945
46594E-AE-4	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS3	09/26/2025	JP MORGAN SECURITIES LLC		14,617,963	14,618,000	65,567
46658U-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_25-1	01/30/2025	JP MORGAN SECURITIES LLC		10,142,609	10,100,000	50,500
46659B-AD-4	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	02/21/2025	JP MORGAN SECURITIES LLC		2,273,750	2,273,778	9,712
46659B-AE-2	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	02/21/2025	JP MORGAN SECURITIES LLC		13,200,771	13,200,903	58,879
46659V-AD-0	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2	08/15/2025	JP MORGAN SECURITIES LLC		14,089,735	14,090,000	59,145
46659V-AE-8	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2	08/15/2025	JP MORGAN SECURITIES LLC		25,928,621	25,929,000	113,944
46659V-AF-5	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2	08/15/2025	JP MORGAN SECURITIES LLC		9,299,884	9,300,000	42,843
46660L-AC-1	JP MORGAN MORTGAGE TRUST JPMMT_25-12	12/19/2025	JP MORGAN SECURITIES LLC		17,999,541	18,000,000	76,183
46664D-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_25-NQM5	12/18/2025	JP MORGAN SECURITIES LLC		20,999,294	21,000,000	84,905
46664D-AD-3	JP MORGAN MORTGAGE TRUST JPMMT_25-NQM5	12/18/2025	JP MORGAN SECURITIES LLC		3,992,048	4,000,000	15,721
55287J-AB-2	MFRA 2025-NQM1	03/07/2025	PIPER SANDLER & CO		3,899,951	3,900,000	25,680
55287J-AC-0	MFRA 2025-NQM1	03/07/2025	PIPER SANDLER & CO		8,099,972	8,100,000	54,782
55287M-AC-3	MFRA 2025-NQM2	05/22/2025	BARCLAYS CAPITAL		5,763,963	5,764,000	26,068
59319D-AB-9	MFA TRUST MFRA_25-NQM5	12/05/2025	BARCLAYS CAPITAL		2,599,911	2,605,000	15,011
59319D-AC-7	MFA TRUST MFRA_25-NQM5	12/05/2025	BARCLAYS CAPITAL		83,729,950	83,730,000	482,471
59319D-AF-0	MFA TRUST MFRA_25-NQM5	12/05/2025	BARCLAYS CAPITAL		6,554,950	6,555,000	38,878
59319D-AG-8	MFA TRUST MFRA_25-NQM5	12/05/2025	BARCLAYS CAPITAL		8,209,854	8,210,000	49,616
59319D-AH-6	MFA TRUST MFRA_25-NQM5	12/05/2025	BARCLAYS CAPITAL		5,224,936	5,225,000	34,189
59981C-AD-4	MCMLT 2023-NQM2	05/15/2025	CITIGROUP GLOBAL MARKETS INC.		5,977,500	6,000,000	15,402
61790V-AD-9	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	04/24/2025	MORGAN STANLEY & CO. LLC		8,647,863	8,648,000	40,155
61790V-AE-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	04/24/2025	MORGAN STANLEY & CO. LLC		8,299,876	8,300,000	39,889
617932-AE-8	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	01/23/2025	MORGAN STANLEY & CO. LLC		6,999,903	7,000,000	35,840
617941-AD-1	MSRM 2025-NQM2	03/19/2025	MORGAN STANLEY & CO. LLC		3,999,978	4,000,000	17,400
617941-AE-9	MSRM 2025-NQM2	03/19/2025	MORGAN STANLEY & CO. LLC		7,799,985	7,800,000	35,708
62957J-AC-5	NYMT 2025-INV2	09/24/2025	MORGAN STANLEY & CO. LLC		16,809,718	16,810,000	67,707
62957J-AF-8	NYMT 2025-INV2	09/24/2025	MORGAN STANLEY & CO. LLC		7,308,982	7,309,000	30,935
62957J-AG-6	NYMT 2025-INV2	09/24/2025	MORGAN STANLEY & CO. LLC		10,962,857	10,963,000	48,184
62957J-AH-4	NYMT 2025-INV2	09/24/2025	MORGAN STANLEY & CO. LLC		8,770,882	8,771,000	41,969
64831X-AD-0	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	03/25/2025	NOMURA SECURITIES INTERNATIONAL		4,845,742	4,845,750	22,888
64831X-AE-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	03/25/2025	NOMURA SECURITIES INTERNATIONAL		4,892,649	4,892,722	23,934
64831Y-AB-2	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	12/12/2025	NOMURA SECURITIES INTERNATIONAL		14,999,469	15,000,000	36,571
64831Y-AD-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	12/12/2025	NOMURA SECURITIES INTERNATIONAL		4,511,805	4,521,000	10,696
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	06/02/2025	BARCLAYS CAPITAL		5,899,894	5,900,000	38,254
67120Y-AC-3	NYMT 2025-INV1	03/13/2025	MIZUHO SECURITIES USA INC.		19,599,929	19,600,000	55,881
67120Y-AD-1	NYMT 2025-INV1	03/13/2025	MIZUHO SECURITIES USA INC.		6,299,943	6,300,000	18,633
67120Y-AE-9	NYMT 2025-INV1	03/13/2025	MIZUHO SECURITIES USA INC.		12,299,989	12,300,000	37,366

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
67120Y-AF-6	NYMT 2025-INV1	03/13/2025	MIZUHO SECURITIES USA INC.		6,599,882	6,600,000	21,680
67121E-AA-0	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	03/27/2025	MIZUHO SECURITIES USA INC.		93,698,688	93,700,000	431,332
67121E-AB-8	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	03/27/2025	MIZUHO SECURITIES USA INC.		7,892,854	7,893,000	37,334
67121E-AC-6	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	03/27/2025	MIZUHO SECURITIES USA INC.		8,231,919	8,232,000	40,680
67121E-AD-4	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	03/27/2025	MIZUHO SECURITIES USA INC.		5,532,999	5,533,000	29,237
673916-AA-0	OBX 2025-NQM9	05/22/2025	MIZUHO SECURITIES USA INC.		98,527,493	98,529,000	418,108
673916-AB-8	OBX 2025-NQM9	05/22/2025	MIZUHO SECURITIES USA INC.		7,399,909	7,400,000	32,246
673916-AC-6	OBX 2025-NQM9	05/22/2025	MIZUHO SECURITIES USA INC.		10,974,913	10,975,000	49,075
673916-AD-4	OBX 2025-NQM9	05/22/2025	MIZUHO SECURITIES USA INC.		7,082,737	7,083,000	35,071
67448U-AC-6	OBX 2025-NQM6	04/11/2025	MORGAN STANLEY & CO. LLC		11,330,784	11,398,010	26,409
69336R-DQ-0	PHHMC MORTGAGE PASS THROUGH CE	05/01/2025	CAPITALIZED INTEREST BROKER		8,518	8,518	
69337A-AM-8	PHHMC MORTGAGE PASS THROUGH C	04/18/2025	CAPITALIZED INTEREST			4,775	
69337N-AH-1	PHHMC MORTGAGE PASS THROUGH C	05/01/2025	CAPITALIZED INTEREST BROKER			7,955	
69337V-AE-0	PHHMC MORTGAGE PASS THROUGH C	08/01/2025	CAPITALIZED INTEREST BROKER		75,740	75,740	
69382F-AD-1	PRKCM TRUST PRKCM_25-HOME1	03/19/2025	NOMURA SECURITIES INTERNATIONAL		4,946,925	4,947,000	19,575
69382F-AE-9	PRKCM TRUST PRKCM_25-HOME1	03/19/2025	NOMURA SECURITIES INTERNATIONAL		5,994,941	5,995,000	24,988
69382N-AB-8	PRPM LLC PRPM_25-NQM3	07/16/2025	BARCLAYS CAPITAL		5,099,937	5,100,000	41,970
69392Y-AD-8	PRKCM_25-AFC1	10/10/2025	JP MORGAN SECURITIES LLC		8,019,888	8,020,000	50,321
69392Y-AE-6	PRKCM_25-AFC1	10/10/2025	JP MORGAN SECURITIES LLC		8,749,948	8,750,000	55,967
69392Y-AF-3	PRKCM_25-AFC1	10/10/2025	JP MORGAN SECURITIES LLC		5,394,845	5,395,000	37,266
693983-AB-4	PRPM 2025-NQM2	05/05/2025	BARCLAYS CAPITAL		6,864,949	6,865,000	42,696
693983-AC-2	PRPM 2025-NQM2	05/05/2025	BARCLAYS CAPITAL		8,999,878	9,000,000	57,903
73071P-AA-3	POINT SECURITIZATION TRUST PSTRMS_25-2	10/16/2025	BARCLAYS CAPITAL		6,600,213	6,620,363	
74277J-AB-5	PRKCM_25-AFC2	11/25/2025	MIZUHO SECURITIES USA INC.		4,627,990	4,636,416	20,050
74277J-AC-3	PRKCM_25-AFC2	11/25/2025	MIZUHO SECURITIES USA INC.		52,899,074	52,900,000	228,766
74277J-AD-1	PRKCM_25-AFC2	11/25/2025	MIZUHO SECURITIES USA INC.		30,111,877	30,112,000	134,187
74277J-AE-9	PRKCM_25-AFC2	11/25/2025	MIZUHO SECURITIES USA INC.		17,732,752	17,733,000	80,565
74277J-AF-6	PRKCM_25-AFC2	11/25/2025	MIZUHO SECURITIES USA INC.		9,853,901	9,854,000	47,951
74277J-AG-4	PRKCM_25-AFC2	11/25/2025	MIZUHO SECURITIES USA INC.		5,947,528	6,001,000	34,198
74277J-AQ-2	PRKCM_25-AFC2	11/25/2025	MIZUHO SECURITIES USA INC.		15,732,801	15,733,333	68,838
76114C-AD-8	RESIDENTIAL ASSET SECURITIZATI	08/01/2025	VARIOUS		118	2,653	
76114Q-AC-9	RESIDENTIAL ASSET SECURITIZATI	07/01/2025	VARIOUS		58	127	
81880N-AC-8	SG RESIDENTIAL MORTGAGE TRUST SGR_25-1	12/11/2025	GOLDMAN SACHS & CO		24,999,960	25,000,000	56,644
848948-AA-3	SPLITERO TRUST SPLTO_25-1	11/19/2025	BARCLAYS CAPITAL		3,476,496	3,520,000	21,927
92490F-AE-0	VERUS SECURITIZATION TRUST VERUS_25-12	12/12/2025	WELLS FARGO SECURITIES LLC		20,999,662	21,000,000	50,674
92892D-AA-7	WAMMT25-RN1 LLC WAMMT_25-RN1	12/09/2025	DIRECT PLACEMENT		304,046,768	287,908,843	
92892D-AB-5	WAMMT25-RN1 LLC WAMMT_25-RN1	12/09/2025	DIRECT PLACEMENT		31,138,244	29,912,607	
92892D-AC-3	WAMMT25-RN1 LLC WAMMT_25-RN1	12/09/2025	DIRECT PLACEMENT		26,722,493	26,173,531	
92892D-AD-1	WAMMT25-RN1 LLC WAMMT_25-RN1	12/09/2025	DIRECT PLACEMENT		15,906,550	15,891,073	
92892D-AE-9	WAMMT25-RN1 LLC WAMMT_25-RN1	12/09/2025	DIRECT PLACEMENT		5,241,079	6,543,383	
92892D-AF-6	WAMMT25-RN1 LLC WAMMT_25-RN1	12/09/2025	DIRECT PLACEMENT		1,685,315	2,804,307	
92892D-AG-4	WAMMT25-RN1 LLC WAMMT_25-RN1	12/09/2025	DIRECT PLACEMENT		1,724,163	4,299,937	
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					2,024,100,483	2,011,792,045	7,724,666
009920-AA-7	ALA 2025-OANA	05/14/2025	MORGAN STANLEY & CO. LLC		5,985,000	6,000,000	
009920-AC-3	ALA 2025-OANA	05/14/2025	MORGAN STANLEY & CO. LLC		2,493,750	2,500,000	
009920-AE-9	ALA 2025-OANA	05/14/2025	MORGAN STANLEY & CO. LLC		3,990,000	4,000,000	
009920-AG-4	ALA 2025-OANA	05/14/2025	MORGAN STANLEY & CO. LLC		1,496,250	1,500,000	
05619R-AA-0	BOCA COMMERCIAL MORTGAGE TRUST BOCA_25-B	12/04/2025	CITIGROUP GLOBAL MARKETS INC.		11,445,000	11,445,000	
072925-AA-8	BAY 2025-LIVN	04/28/2025	DEUTSCHE BANK SECURITIES INC.		31,800,000	31,800,000	
44216X-AA-3	HGMT 2025-HGLR	01/29/2025	BOFA SECURITIES INC (MERRILL LYNCH)		12,645,000	12,645,000	23,022
44216X-AC-9	HGMT 20225-HGLR	01/29/2025	BOFA SECURITIES INC (MERRILL LYNCH)		76,595,000	76,595,000	146,834
68271C-AA-0	1345T 2025-AOA	05/23/2025	MORGAN STANLEY & CO. LLC		7,500,000	7,500,000	
68271C-AC-6	1345T 2025-AOA	05/23/2025	MORGAN STANLEY & CO. LLC		2,000,000	2,000,000	
68271C-AE-2	1345T 2025-AOA	05/23/2025	MORGAN STANLEY & CO. LLC		1,750,000	1,750,000	
68271C-AG-7	1345T 2025-AOA	05/29/2025	VARIOUS		3,008,477	3,000,000	
830941-AA-8	SKY1 2025-LINE	03/27/2025	GOLDMAN SACHS & CO		10,473,750	10,500,000	
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					171,182,227	171,235,000	169,856
00090R-AQ-4	ABDLF 2023-1A	05/29/2025	JEFFERIES & COMPANY INC.		43,445,000	43,445,000	
00119B-AA-1	AGL CLO LTD AGL_24-29	02/26/2025	CITIGROUP GLOBAL MARKETS INC.		1,007,800	1,000,000	6,026
00119C-AN-1	AGL CLO LTD AGL_22-20A	03/24/2025	DEUTSCHE BANK SECURITIES INC.		1,724,800	1,724,800	17,094
00121B-AG-4	AGL_2024-32A	04/30/2025	VARIOUS		3,293,789	3,298,000	10,818
00122P-AA-5	AGL CLO LTD AGL_25-45	10/03/2025	DEUTSCHE BANK SECURITIES INC.		20,000,000	20,000,000	
00122P-AC-1	AGL CLO LTD AGL_25-45	10/03/2025	DEUTSCHE BANK SECURITIES INC.		20,000,000	20,000,000	
00263*-AB-8	ASIF FUNDING I LLC ASIF_24-1	12/08/2025	REVOLVER FUNDING BROKER		43,787,987	43,787,987	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
00791Y-AA-6	AG 2025-_42A	05/28/2025	BARCLAYS CAPITAL		11,160,000	11,160,000	
00791Y-AC-2	AGL 2025-42A	05/28/2025	BARCLAYS CAPITAL		2,358,480	2,358,480	
00791Y-AE-8	AGL 2025-42A	05/28/2025	BARCLAYS CAPITAL		8,835,000	8,835,000	
00791Y-AG-3	AGL 2025-42A	05/28/2025	BARCLAYS CAPITAL		1,897,200	1,897,200	
00851W-AL-3	AGL 2021-14A	03/13/2025	MORGAN STANLEY & CO. LLC		2,000,000	2,000,000	
00851W-AN-9	AGL CLO LTD AGL_21-14A	03/13/2025	MORGAN STANLEY & CO. LLC		8,401,000	8,401,000	
00889B-AE-1	AIMCO 2021-15A	03/14/2025	BOFA SECURITIES INC (MERRILL LYNCH)		12,205,000	12,205,000	
00889B-AF-8	AIMCO 2021-15A	03/13/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,345,667	5,345,667	
00889B-AG-6	AIMCO 2021-15A	03/13/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,011,000	3,011,000	
00901Q-AN-2	AIMCO CLO LTD AIMCO_23-20	10/03/2025	JP MORGAN SECURITIES LLC		15,000,000	15,000,000	
00901Q-AQ-5	AIMCO CLO LTD AIMCO_23-20	10/03/2025	JP MORGAN SECURITIES LLC		5,000,000	5,000,000	
00901Q-AS-1	AIMCO CLO LTD AIMCO_23-20	10/03/2025	JP MORGAN SECURITIES LLC		10,000,000	10,000,000	
00901Q-AU-6	AIMCO CLO LTD AIMCO_23-20	10/03/2025	JP MORGAN SECURITIES LLC		7,000,000	7,000,000	
00901Q-AW-2	AIMCO CLO LTD AIMCO_23-20	10/03/2025	JP MORGAN SECURITIES LLC		4,000,000	4,000,000	
00902D-AA-8	AIMCO CLO LTD AIMCO_25-28	10/16/2025	JP MORGAN SECURITIES LLC		20,000,000	20,000,000	
00902D-AC-4	AIMCO CLO LTD AIMCO_25-28	10/16/2025	JP MORGAN SECURITIES LLC		3,000,000	3,000,000	
00902D-AE-0	AIMCO CLO LTD AIMCO_25-28	10/16/2025	JP MORGAN SECURITIES LLC		9,000,000	9,000,000	
00902D-AG-5	AIMCO CLO LTD AIMCO_25-28	10/16/2025	JP MORGAN SECURITIES LLC		3,000,000	3,000,000	
01750W-AQ-2	ALLEGRO CLO LTD ALLEG_21-1A	07/14/2025	NATIXIS SECURITIES AMERICAS LLC		9,555,000	9,555,000	
01750W-AS-8	ALLEGRO CLO LTD ALLEG_21-1A	07/14/2025	NATIXIS SECURITIES AMERICAS LLC		3,185,000	3,185,000	
01750W-AU-3	ALLEGRO CLO LTD ALLEG_21-1A	07/14/2025	NATIXIS SECURITIES AMERICAS LLC		9,555,000	9,555,000	
01750W-AW-9	ALLEGRO CLO LTD ALLEG_21-1A	07/14/2025	NATIXIS SECURITIES AMERICAS LLC		3,185,000	3,185,000	
01751V-AC-4	ALLEG 2025-2A	05/08/2025	GOLDMAN SACHS & CO		12,740,000	12,740,000	
01751V-AG-5	ALLEG 2025-2A	05/08/2025	GOLDMAN SACHS & CO		9,555,000	9,555,000	
01751V-AJ-9	ALLEG 2025-2A	05/08/2025	GOLDMAN SACHS & CO		2,229,000	2,229,000	
03770G-AL-0	APIDOS CLO APID_22-42A	02/12/2025	BARCLAYS CAPITAL		3,000,000	3,000,000	
03770G-AQ-9	APIDOS CLO APID_22-42A	02/12/2025	BARCLAYS CAPITAL		12,000,000	12,000,000	
03770G-AS-5	APID 2022-42A	02/12/2025	BARCLAYS CAPITAL		5,000,000	5,000,000	
03771E-AE-0	APIDOS CLO LIII LTD APID_25-53	04/17/2025	SG AMERICAS SECURITIES LLC		11,068,000	11,068,000	
03771V-AA-0	APIDOS CLO LTD APID_25-55	11/14/2025	JEFFERIES & COMPANY INC.		25,000,000	25,000,000	
03771V-AE-2	APIDOS CLO LTD APID_25-55	11/14/2025	JEFFERIES & COMPANY INC.		10,000,000	10,000,000	
03771V-AG-7	APIDOS CLO LTD APID_25-55	11/14/2025	JEFFERIES & COMPANY INC.		5,000,000	5,000,000	
03990K-AA-9	ARES LXXVII CLO LTD ARES_25-77	05/30/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		18,600,000	18,600,000	
03990K-AE-1	ARES LXXVII CLO LTD ARES_25-77	05/30/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		7,440,000	7,440,000	
03990K-AG-6	ARES LXXVII CLO LTD ARES_25-77	05/30/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		3,720,000	3,720,000	
04020U-AA-9	ARES DIRECT LENDING CLO LLC ARESDL_25-1	03/14/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		22,910,000	22,910,000	
04020U-AC-5	ARES DIRECT LENDING CLO LLC ARESDL_25-1	03/14/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		6,110,000	6,110,000	
04020U-AE-1	ARES DIRECT LENDING CLO LLC ARESDL_25-1	03/14/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		9,165,000	9,165,000	
05685H-AC-7	BCC 2025-2A	04/15/2025	JEFFERIES & COMPANY INC.		6,370,000	6,370,000	
05685H-AE-3	BCC 2025-2A	04/15/2025	JEFFERIES & COMPANY INC.		9,555,000	9,555,000	
05685H-AG-8	BCC 2025-2A	04/15/2025	JEFFERIES & COMPANY INC.		4,459,000	4,459,000	
05874V-AL-7	BALLY 2023-23A	04/25/2025	MORGAN STANLEY & CO. LLC		2,518,000	2,518,000	
05874V-AN-3	BALLY 2023-23A	04/25/2025	MORGAN STANLEY & CO. LLC		13,662,000	13,662,000	
05874V-AQ-6	BALLY 2023-23A	04/25/2025	MORGAN STANLEY & CO. LLC		6,170,000	6,170,000	
05876N-AG-4	BALLY 2024-26A	03/18/2025	MORGAN STANLEY & CO. LLC		3,017,022	3,011,000	28,153
06763V-AA-3	BARINGS LOAN PARTNERS CLO LTD BABSN_24-1	04/10/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,226,771	2,229,000	29,339
08182F-AY-5	BSP 2020-20A	08/07/2025	MIZUHO SECURITIES USA INC.		15,000,000	15,000,000	
08182F-BC-2	BSP 2020-20A	08/07/2025	MIZUHO SECURITIES USA INC.		10,000,000	10,000,000	
08182F-BE-8	BSP 2020-20A	08/07/2025	MIZUHO SECURITIES USA INC.		5,000,000	5,000,000	
08182F-BG-3	BSP 2020-20A	08/07/2025	MIZUHO SECURITIES USA INC.		1,000,000	1,000,000	
08182T-AA-7	BSP 2024-37A	03/19/2025	VARIOUS		7,397,256	7,369,000	97,353
08183F-AA-6	BENEFIT STREET PARTNERS CLO LTD BSP_24-3	03/14/2025	BARCLAYS CAPITAL		2,354,411	2,355,000	29,429
08186K-AL-8	BSP 2023-30A	03/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,578,667	4,578,667	
08186K-AN-4	BSP 2023-30A	03/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,568,000	1,568,000	
08186K-AQ-7	BSP 2023-30A	03/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,636,667	7,636,667	
08186K-AS-3	BSP 2023-30A	03/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,174,500	4,174,500	
08186V-AN-0	BSP 2021-23A	07/01/2025	CITIGROUP GLOBAL MARKETS INC.		12,000,000	12,000,000	
08187N-AA-5	BENEFIT STREET PARTNERS CLO LTD BSP_25-4	11/14/2025	NATIXIS SECURITIES AMERICAS LLC		23,000,000	23,000,000	
08187N-AC-1	BENEFIT STREET PARTNERS CLO LTD BSP_25-4	11/14/2025	NATIXIS SECURITIES AMERICAS LLC		4,000,000	4,000,000	
08187N-AE-7	BENEFIT STREET PARTNERS CLO LTD BSP_25-4	11/14/2025	NATIXIS SECURITIES AMERICAS LLC		10,000,000	10,000,000	
08187N-AG-2	BENEFIT STREET PARTNERS CLO LTD BSP_25-4	11/14/2025	NATIXIS SECURITIES AMERICAS LLC		4,000,000	4,000,000	
09609Q-AG-3	BERRY 2024-1A	03/24/2025	DEUTSCHE BANK SECURITIES INC.		579,580	580,160	7,303
11765E-AA-9	BRYANT PARK FUNDING 2025-27 BRYPK_25-27	07/16/2025	CITIGROUP GLOBAL MARKETS INC.		19,110,000	19,110,000	
11765E-AE-1	BRYANT PARK FUNDING 2025-27 BRYPK_25-27	07/16/2025	CITIGROUP GLOBAL MARKETS INC.		8,281,000	8,281,000	
11765E-AN-1	BRYANT PARK FUNDING 2025-27 BRYPK_25-27	07/16/2025	CITIGROUP GLOBAL MARKETS INC.		4,459,000	4,459,000	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
12511W-AH-9	CCS8 UNITRANCHE PTNR 2024-1 FUNDED	08/29/2025	VARIOUS		81,634,821	81,634,821	
12575V-AA-9	CIFC FUNDING 2025-VII LTD CIFC_25-7	10/28/2025	CIBC WORLD MARKETS		20,000,000	20,000,000	
12575V-AC-5	CIFC FUNDING 2025-VII LTD CIFC_25-7	10/28/2025	CIBC WORLD MARKETS		5,000,000	5,000,000	
12575V-AE-1	CIFC FUNDING 2025-VII LTD CIFC_25-7	10/28/2025	CIBC WORLD MARKETS		12,000,000	12,000,000	
12575V-AG-6	CIFC FUNDING 2025-VII LTD CIFC_25-7	10/28/2025	CIBC WORLD MARKETS		5,000,000	5,000,000	
13875G-AA-7	CANYON CLO LTD CANYC_25-3	10/30/2025	JEFFERIES & COMPANY INC.		10,000,000	10,000,000	
13875G-AE-9	CANYON CLO LTD CANYC_25-3	10/30/2025	JEFFERIES & COMPANY INC.		12,000,000	12,000,000	
13875G-AG-4	CANYON CLO LTD CANYC_25-3	10/30/2025	JEFFERIES & COMPANY INC.		1,670,000	1,670,000	
13875G-AN-9	CANYON CLO LTD CANYC_25-3	10/30/2025	JEFFERIES & COMPANY INC.		830,000	830,000	
13877J-AA-9	CANYON CLO LTD CANYC_2022-1	02/26/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,010,000	5,000,000	33,669
138919-AC-9	CANYON CAPITAL CLO LTD CANYC_25-1	03/10/2025	BARCLAYS CAPITAL		6,873,000	6,873,000	
138919-AE-5	CANYON CAPITAL CLO LTD CANYC_25-1	03/10/2025	BARCLAYS CAPITAL		9,927,667	9,927,667	
138919-AG-0	CANYON CAPITAL CLO LTD CANYC_25-1	03/10/2025	BARCLAYS CAPITAL		4,578,667	4,578,667	
15032Q-AL-6	CEDAR FUNDING LTD CEDF_22-15A	12/18/2025	WELLS FARGO SECURITIES LLC		20,000,000	20,000,000	
15032Q-AN-2	CEDAR FUNDING LTD CEDF_22-15A	12/18/2025	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000	
15033C-AC-6	CEDAR FUNDING LTD CEDF_24-19A	02/26/2025	WELLS FARGO SECURITIES LLC		15,086,250	15,000,000	102,141
17181U-AA-6	CIFC 2024-2A	04/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,175,445	3,185,000	40,094
25254A-AA-5	DCLO 2025-9A	01/27/2025	MORGAN STANLEY & CO. LLC		30,547,000	30,547,000	
25254A-AE-7	DCLO 2025-9A	01/27/2025	MORGAN STANLEY & CO. LLC		9,164,000	9,164,000	
25255Y-AA-2	DIAMETER CAPITAL CLO 12 LTD DCLO_25-12	10/07/2025	GOLDMAN SACHS & CO		20,000,000	20,000,000	
25255Y-AC-8	DIAMETER CAPITAL CLO 12 LTD DCLO_25-12	10/07/2025	GOLDMAN SACHS & CO		7,000,000	7,000,000	
25255Y-AE-4	DIAMETER CAPITAL CLO 12 LTD DCLO_25-12	10/07/2025	GOLDMAN SACHS & CO		4,000,000	4,000,000	
25290B-AA-9	DIAMETER CAPITAL CLO 10 LTD DCLO_25-10A	04/07/2025	BARCLAYS CAPITAL		12,740,000	12,740,000	
25290B-AC-5	DIAMETER CAPITAL CLO 10 LTD DCLO_25-10A	04/07/2025	BARCLAYS CAPITAL		7,644,000	7,644,000	
29001V-AU-3	ELMW6 2020-3A	04/04/2025	JP MORGAN SECURITIES LLC		3,638,827	3,646,000	43,667
29247B-AN-7	EMPWR 2023-2A	08/08/2025	CITIGROUP GLOBAL MARKETS INC.		25,000,000	25,000,000	
29247B-AQ-0	EMPWR 2023-2A	08/08/2025	CITIGROUP GLOBAL MARKETS INC.		5,000,000	5,000,000	
29247B-AS-6	EMPWR 2023-2A	08/08/2025	CITIGROUP GLOBAL MARKETS INC.		5,000,000	5,000,000	
29249D-AA-9	EMPOWER CLO LTD EMPWR_25-1A	04/03/2025	MIZUHO SECURITIES USA INC.		11,455,000	11,455,000	
29249D-AC-5	EMPOWER CLO LTD EMPWR_25-1A	04/03/2025	MIZUHO SECURITIES USA INC.		7,637,000	7,637,000	
29249D-AE-1	EMPOWER CLO LTD EMPWR_25-1A	04/03/2025	MIZUHO SECURITIES USA INC.		1,176,000	1,176,000	
31568B-AA-2	FF ASSET SECURITIZATION LLC FFAST_25-1	11/19/2025	GUGGENHEIM SECURITIES LLC		8,106,816	8,107,000	
362937-AA-2	GALAXY CLO LTD GALXY_25-36	10/27/2025	MORGAN STANLEY & CO. LLC		20,000,000	20,000,000	
362937-AC-8	GALAXY CLO LTD GALXY_25-36	10/27/2025	MORGAN STANLEY & CO. LLC		4,000,000	4,000,000	
362937-AE-4	GALAXY CLO LTD GALXY_25-36	10/27/2025	MORGAN STANLEY & CO. LLC		10,000,000	10,000,000	
362937-AG-9	GALAXY CLO LTD GALXY_25-36	10/27/2025	MORGAN STANLEY & CO. LLC		5,000,000	5,000,000	
38139K-AC-3	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	03/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,569,842	4,579,000	67,630
38139Q-AE-6	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	07/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,644,000	7,644,000	
38139Q-AJ-5	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	07/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,822,000	3,822,000	
38139V-AC-9	GLM 2025-24A	04/07/2025	JP MORGAN SECURITIES LLC		36,523,059	36,917,000	
38181C-AA-2	GBDC4 2025-1A	05/23/2025	BNP PARIBAS SECURITIES CORP		15,925,000	15,925,000	
38181C-AC-8	GBDC4 2025-1A	05/23/2025	BNP PARIBAS SECURITIES CORP		3,185,000	3,185,000	
38181C-AE-4	GBDC4 2025-1A	05/23/2025	BNP PARIBAS SECURITIES CORP		7,644,000	7,644,000	
38181E-AC-4	GOCAP 2013-16A	05/23/2025	NATIXIS SECURITIES AMERICAS LLC		15,925,000	15,925,000	
38181E-AE-0	GOCAP 2013-16A	05/23/2025	NATIXIS SECURITIES AMERICAS LLC		1,911,000	1,911,000	
38181E-AG-5	GOCAP 2013-16A	05/23/2025	NATIXIS SECURITIES AMERICAS LLC		3,822,000	3,822,000	
381934-AC-2	GOCAP 2025-78A	03/28/2025	VARIOUS		32,591,178	32,637,000	30,181
381934-AE-8	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_25-	02/10/2025	SG AMERICAS SECURITIES LLC		10,000,000	10,000,000	
381934-AG-3	GOCAP 2025-78A	02/10/2025	SG AMERICAS SECURITIES LLC		12,800,000	12,800,000	
44334G-AB-5	HPS STRATEGIC SMA LP RCF FUNDED	12/19/2025	DIRECT PLACEMENT		19,987,611	19,987,611	
46090X-AA-9	INVESCO CLO LTD IVZ_21-1A	03/12/2025	CITIGROUP GLOBAL MARKETS INC.		5,001,500	5,000,000	44,045
46092F-AA-6	INVCO_25-3A-A1	10/15/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,000,000	10,000,000	
46092F-AC-2	INVCO_25-3A-A2	10/15/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,000,000	10,000,000	
46092F-AE-8	INVCO_25-3A-B	10/15/2025	BOFA SECURITIES INC (MERRILL LYNCH)		8,000,000	8,000,000	
46092F-AG-3	INVCO_25-3A-C	10/15/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,000,000	7,000,000	
46147K-AE-2	INVESCO CLO LTD INVCO_23-2	04/17/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,370,000	6,370,000	
46147K-AF-9	INVESCO CLO LTD INVCO_23-2	04/17/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,777,500	4,777,500	
46147K-AG-7	INVESCO CLO LTD INVCO_23-2	04/17/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,555,000	9,555,000	
46151M-AA-9	INVCO 2025-1A	05/23/2025	CITIGROUP GLOBAL MARKETS INC.		14,014,000	14,014,000	
46151M-AC-5	INVCO 2025-1A	05/23/2025	CITIGROUP GLOBAL MARKETS INC.		4,969,000	4,969,000	
46151M-AE-1	INVCO 2025-1A	05/23/2025	CITIGROUP GLOBAL MARKETS INC.		1,911,000	1,911,000	
46600C-AY-6	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	01/30/2025	BNP PARIBAS SECURITIES CORP		19,091,667	19,091,667	
46600C-BC-3	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	01/30/2025	BNP PARIBAS SECURITIES CORP		6,873,000	6,873,000	
46604E-AU-6	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	07/24/2025	JP MORGAN SECURITIES LLC		10,304,000	10,304,000	
46604E-AW-2	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	07/24/2025	JP MORGAN SECURITIES LLC		5,888,000	5,888,000	

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46604E-AY-8	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	07/24/2025	JP MORGAN SECURITIES LLC		7,360,000	7,360,000	
48555M-AE-9	KAPT 2024-1A	01/15/2025	TRUIST SECURITIES INC.		9,711,464	9,812,000	
48555N-AA-5	KAPITUS ASSET SECURITIZATION LLC KAPT_25	04/28/2025	TRUIST SECURITIES INC.		12,886,131	12,887,000	
55952A-AL-3	MAGNETITE CLO LTD MAGNE_23-37	12/04/2025	VARIOUS		23,000,550	23,000,000	27,041
55952A-AN-9	MAGNETITE CLO LTD MAGNE_23-37	10/17/2025	NOMURA SECURITIES INTERNATIONAL		5,000,000	5,000,000	
55952A-AQ-2	MAGNETITE CLO LTD MAGNE_23-37	10/17/2025	NOMURA SECURITIES INTERNATIONAL		12,000,000	12,000,000	
55952A-AS-8	MAGNETITE CLO LTD MAGNE_23-37	10/17/2025	NOMURA SECURITIES INTERNATIONAL		3,000,000	3,000,000	
55952F-AL-2	MAGNETITE CLO LTD MAGNE_21-31	12/23/2025	NOMURA SECURITIES INTERNATIONAL		10,000,000	10,000,000	
55952F-AN-8	MAGNETITE CLO LTD MAGNE_21-31	12/23/2025	NOMURA SECURITIES INTERNATIONAL		10,000,000	10,000,000	
55952F-AQ-1	MAGNETITE CLO LTD MAGNE_21-31	12/23/2025	NOMURA SECURITIES INTERNATIONAL		7,000,000	7,000,000	
55952F-AS-7	MAGNETITE CLO LTD MAGNE_21-31	12/23/2025	NOMURA SECURITIES INTERNATIONAL		3,000,000	3,000,000	
55955E-AW-8	MAGNE 2020-27A	10/15/2025	MIZUHO SECURITIES USA INC.		3,000,000	3,000,000	5,595
55955L-AS-1	MAGNE 2020-28A	02/26/2025	WELLS FARGO SECURITIES LLC		1,659,075	1,650,000	10,922
559916-AA-9	MAGNETITE CLO LTD MAGNE_24-47	04/03/2025	DEUTSCHE BANK SECURITIES INC.		7,623,253	7,637,000	163,710
59803D-AE-6	MIDOCEAN CREDIT CLO MIDO_23-13	03/18/2025	DEUTSCHE BANK SECURITIES INC.		502,500	500,000	5,615
609936-AA-7	MONROE CAPITAL ABS FUNDING LTD MCAF_25-1	12/19/2025	JEFFERIES & COMPANY INC.		22,500,000	22,500,000	
609936-AC-3	MONROE CAPITAL ABS FUNDING LTD MCAF_25-1	12/19/2025	JEFFERIES & COMPANY INC.		15,000,000	15,000,000	
61034B-AA-5	MONROE CAPITAL INCOME PLUS ABS FUNDING L	12/05/2025	JEFFERIES & COMPANY INC.		17,500,000	17,500,000	
61034B-AC-1	MONROE CAPITAL INCOME PLUS ABS FUNDING L	12/05/2025	JEFFERIES & COMPANY INC.		17,500,000	17,500,000	
617934-AN-4	MORGAN STANLEY EATON VANCE CLO MSEV_23-1	06/13/2025	WELLS FARGO SECURITIES LLC		3,852,000	3,852,000	
617934-AQ-7	MORGAN STANLEY EATON VANCE CLO MSEV_23-1	06/13/2025	WELLS FARGO SECURITIES LLC		9,630,000	9,630,000	
617934-AS-3	MORGAN STANLEY EATON VANCE CLO MSEV_23-1	06/13/2025	WELLS FARGO SECURITIES LLC		3,210,000	3,210,000	
62880T-AA-9	NALP BUSINESS LOAN TRUST 2025-1	04/16/2025	DEUTSCHE BANK SECURITIES INC.		32,698,694	32,705,000	
62880T-AB-7	NALP BUSINESS LOAN TRUST 2025-1	04/16/2025	DEUTSCHE BANK SECURITIES INC.		1,929,815	1,930,000	
62880T-AC-5	NALP BUSINESS LOAN TRUST 2025-1	04/16/2025	DEUTSCHE BANK SECURITIES INC.		1,944,871	1,945,000	
640970-AA-7	NEUBERGER BERMAN CLO LTD NEUB_24-58	04/30/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		1,592,022	1,592,500	2,481
640989-AC-3	NEUBERGER BERMAN CLO LTD NEUB_25-61	06/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,136,000	5,136,000	
640989-AE-9	NEUBERGER BERMAN CLO LTD NEUB_25-61	06/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,580,500	6,580,500	
640989-AG-4	NEUBERGER BERMAN CLO LTD NEUB_25-61	06/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,926,000	1,926,000	
640989-AL-3	NEUBERGER BERMAN CLO LTD NEUB_25-61	06/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,284,000	1,284,000	
64136G-AA-5	NEUB 2025_62A	12/04/2025	MORGAN STANLEY & CO. LLC		12,006,000	12,000,000	61,142
67113G-BA-4	OAK HILL CREDIT PARTNERS OAKC_20-5A	03/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,320,476	2,317,000	19,930
67122K-AG-2	OHA CREDIT FUNDING 16-R LTD OAKC_23-16	10/06/2025	NOMURA SECURITIES INTERNATIONAL		10,000,000	10,000,000	
67122K-AJ-6	OAKC_23-16RA-C	10/06/2025	NOMURA SECURITIES INTERNATIONAL		3,000,000	3,000,000	
67400B-AA-8	OAKTREE CLO LTD OAKCL_25-31	07/11/2025	MORGAN STANLEY & CO. LLC		22,295,000	22,295,000	
67400B-AC-4	OAKTREE CLO LTD OAKCL_25-31	07/11/2025	MORGAN STANLEY & CO. LLC		9,555,000	9,555,000	
67403H-AA-2	OAKCL 2024-28A	05/21/2025	MORGAN STANLEY & CO. LLC		300,090	300,000	7,234
67570A-AA-4	OCP CLO LTD OCP_24-31	02/26/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,286,750	5,250,000	31,960
67571L-AN-1	OCT67 2023-1A	05/09/2025	SANTANDER INVESTMENT SECURITIES INC		15,925,000	15,925,000	
67571L-AQ-4	OCT67 2023-1A	05/09/2025	SANTANDER INVESTMENT SECURITIES INC		7,644,000	7,644,000	
67571L-AS-0	OCT67 2023-1A	05/09/2025	SANTANDER INVESTMENT SECURITIES INC		3,185,000	3,185,000	
67579H-AC-6	OCT73 2025-4A	08/05/2025	DEUTSCHE BANK SECURITIES INC.		12,000,000	12,000,000	
67579H-AE-2	OCT73 2025-4A	08/05/2025	DEUTSCHE BANK SECURITIES INC.		10,000,000	10,000,000	
67579H-AG-7	OCT73 2025-4A	08/05/2025	DEUTSCHE BANK SECURITIES INC.		6,000,000	6,000,000	
69120N-AA-7	OR 2024-19A	05/13/2025	MIZUHO SECURITIES USA INC.		4,456,771	4,459,000	16,138
69121M-AA-8	OWL ROCK CLO LTD OR_23-14	04/09/2025	SG AMERICAS SECURITIES LLC		4,389,385	4,385,000	64,406
691448-AC-4	OXFORD FIN FUNDING IX LLC FUNDED	12/19/2025	VARIOUS		165,160,992	165,160,992	
691448-AD-2	OXFORD FINANCE FUNDING IX FUNDED	12/19/2025	VARIOUS		22,721,975	22,721,975	
691458-AE-9	OXFIN CREDIT FUND TRUST 2 (FUNDED)	12/15/2025	VARIOUS		298,934,275	298,934,275	
691458-AF-6	OXFIN CREDIT FUND TRUST 2 (FUNDED)	12/15/2025	VARIOUS		41,518,649	41,518,649	
691458-AG-4	OXFIN CREDIT FUND TRUST 2 (FUNDED)	12/15/2025	VARIOUS		33,214,920	33,214,920	
691458-AH-2	OXFIN CREDIT FUND TRUST 2 (FUNDED)	12/15/2025	VARIOUS		20,759,325	20,759,325	
696924-AN-9	PALMER SQUARE CLO PLMRS_23-4	06/11/2025	BTIG LLC		1,609,013	1,605,000	13,839
69702E-AL-9	PLMRS 2021-4A	06/05/2025	MORGAN STANLEY & CO. LLC		22,320,000	22,320,000	
69702E-AN-5	PLMRS 2021-4A	06/05/2025	MORGAN STANLEY & CO. LLC		5,208,000	5,208,000	
69702E-AQ-8	PLMRS 2021-4A	06/05/2025	MORGAN STANLEY & CO. LLC		5,208,000	5,208,000	
69702E-AS-4	PLMRS 2021-4A	06/05/2025	MORGAN STANLEY & CO. LLC		3,720,000	3,720,000	
69702E-AU-9	PLMRS 2021-4A	06/05/2025	MORGAN STANLEY & CO. LLC		2,976,000	2,976,000	
69704A-AA-9	PALMER SQUARE LOAN FUNDING LTD PSTAT_25-	06/25/2025	CITIGROUP GLOBAL MARKETS INC.		20,000,000	20,000,000	
69704B-AA-7	PLMRS 2025-2A	05/13/2025	MORGAN STANLEY & CO. LLC		6,370,000	6,370,000	
69704B-AE-9	PLMRS 2025-2A	05/13/2025	MORGAN STANLEY & CO. LLC		3,185,000	3,185,000	
69704B-AJ-8	PLMRS 2025-2A	05/13/2025	MORGAN STANLEY & CO. LLC		2,070,250	2,070,250	
72132M-AA-9	PIKES PEAK CLO PIPK_25-20	12/16/2025	DEUTSCHE BANK SECURITIES INC.		15,000,000	15,000,000	12,376
72133L-AM-4	PIKES PEAK CLO PIPK_23-12A	04/07/2025	VARIOUS		24,711,507	24,774,334	45,346
72133L-AR-3	PIKES PEAK CLO PIPK_23-12A	12/02/2025	VARIOUS		14,215,667	14,218,667	13,162

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
72133L-AT-9	PIKES PEAK CLO PIPK_23-12A	01/30/2025	GREENSLEDGE CAPITAL MARKETS		3,011,000	3,011,000	
74970D-AF-9	RAPID 2025-1	05/22/2025	GUGGENHEIM SECURITIES LLC		16,822,939	16,823,000	
75009G-AA-5	RAD 2024-25A	03/13/2025	GOLDMAN SACHS & CO		5,355,690	5,345,000	44,418
75009L-AL-0	RAD 2022-16A	04/09/2025	STONEX FINANCIAL INC		2,208,939	2,229,000	30,798
75888E-AS-7	REGATTA XIX FUNDING LTD REG19_22-1A	10/08/2025	BNP PARIBAS SECURITIES CORP		27,000,000	27,000,000	
75888E-AW-8	REGATTA XIX FUNDING LTD REG19_22-1A	10/08/2025	BNP PARIBAS SECURITIES CORP		12,000,000	12,000,000	
75889H-AN-0	REG24 2021-5A	03/19/2025	JP MORGAN SECURITIES LLC		4,177,789	4,187,000	54,399
75901P-AA-4	REG28 2024-1A	04/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)		825,202	828,100	9,823
75904B-AA-2	REG34 2025-3A	05/09/2025	BNP PARIBAS SECURITIES CORP		15,925,000	15,925,000	
75904B-AC-8	REG34 2025-3A	05/09/2025	BNP PARIBAS SECURITIES CORP		6,370,000	6,370,000	
75904B-AE-4	REG34 2025-3A	05/09/2025	BNP PARIBAS SECURITIES CORP		3,185,000	3,185,000	
81800U-AA-3	NWML 2024-3A	02/26/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,936,550	1,925,000	29,446
83012F-AL-2	SIXTH STREET CLO XVI LTD SIXST_21-17A	02/14/2025	BNP PARIBAS SECURITIES CORP		20,000,000	20,000,000	
83012F-AQ-1	SIXTH STREET CLO XVI LTD SIXST_21-17A	02/14/2025	BNP PARIBAS SECURITIES CORP		12,000,000	12,000,000	
83012F-AS-7	SIXTH STREET CLO XVI LTD SIXST_21-17A	02/14/2025	BNP PARIBAS SECURITIES CORP		5,000,000	5,000,000	
83013B-AC-0	SIXST 2025-29A	06/05/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,208,000	5,208,000	
83013B-AE-6	SIXST 2025-29A	06/05/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,208,000	5,208,000	
83013B-AG-1	SIXST 2025-29A	06/05/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,348,000	3,348,000	
83014B-AA-3	SIXTH STREET CLO 31 LTD SIXST_25-31A	11/14/2025	BNP PARIBAS SECURITIES CORP		5,000,000	5,000,000	
83014B-AC-9	SIXTH STREET CLO 31 LTD SIXST_25-31A	11/14/2025	BNP PARIBAS SECURITIES CORP		5,000,000	5,000,000	
83014B-AE-5	SIXTH STREET CLO 31 LTD SIXST_25-31A	11/14/2025	BNP PARIBAS SECURITIES CORP		7,500,000	7,500,000	
83014B-AG-0	SIXTH STREET CLO 31 LTD SIXST_25-31A	11/14/2025	BNP PARIBAS SECURITIES CORP		5,000,000	5,000,000	
87251P-AQ-0	TCW GEM LTD TCW_23-2	12/23/2025	JEFFERIES & COMPANY INC.		25,000,000	25,000,000	
87251P-AU-1	TCW GEM LTD TCW_23-2	12/23/2025	JEFFERIES & COMPANY INC.		10,000,000	10,000,000	
87252M-AE-3	TCW 2024-1A	04/30/2025	MORGAN STANLEY & CO. LLC		3,826,969	3,822,000	9,651
88238C-AE-2	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1	06/13/2025	RBC CAPITAL MARKETS CORP		22,470,000	22,470,000	
88238C-AJ-1	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1	06/13/2025	RBC CAPITAL MARKETS CORP		4,991,550	4,991,550	
88238C-AL-6	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1	06/13/2025	RBC CAPITAL MARKETS CORP		3,210,000	3,210,000	
88238C-AN-2	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1	06/13/2025	RBC CAPITAL MARKETS CORP		2,568,000	2,568,000	
894932-AC-6	TRESTLES CLO IX LTD TREST_25-9	10/03/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		15,000,000	15,000,000	
894932-AG-7	TRESTLES CLO IX LTD TREST_25-9	10/03/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		12,000,000	12,000,000	
894932-AJ-1	TRESTLES CLO IX LTD TREST_25-9	10/03/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		5,000,000	5,000,000	
89532U-AN-3	TRESTLES CLO LTD TREST_21-5A	04/03/2025	NATIXIS SECURITIES AMERICAS LLC		5,000,000	5,000,000	
89532U-AQ-6	TRESTLES CLO LTD TREST_21-5A	04/03/2025	NATIXIS SECURITIES AMERICAS LLC		7,637,000	7,637,000	
89532W-AN-9	TRESTLES CLO LTD TREST_21-4A	11/03/2025	NATIXIS SECURITIES AMERICAS LLC		25,000,000	25,000,000	
89532W-AQ-2	TRESTLES CLO LTD TREST_21-4A	11/03/2025	NATIXIS SECURITIES AMERICAS LLC		3,000,000	3,000,000	
89532W-AS-8	TRESTLES CLO LTD TREST_21-4A	11/03/2025	NATIXIS SECURITIES AMERICAS LLC		10,000,000	10,000,000	
89532W-AU-3	TRESTLES CLO LTD TREST_21-4A	11/03/2025	NATIXIS SECURITIES AMERICAS LLC		2,500,000	2,500,000	
89532X-AC-1	TREST 2024-7A	04/04/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		1,899,495	1,910,000	70,093
89533D-AC-4	TREST 2025-8SA	05/23/2025	MIZUHO SECURITIES USA INC.		15,000,000	15,000,000	
89533D-AE-0	TREST 2025-8A	05/23/2025	MIZUHO SECURITIES USA INC.		5,096,000	5,096,000	
89533D-AG-5	TREST 2025-8A	05/23/2025	MIZUHO SECURITIES USA INC.		4,459,000	4,459,000	
89533D-AJ-9	TREST 2025-8A	05/23/2025	MIZUHO SECURITIES USA INC.		4,140,000	4,140,000	
90357P-BC-7	US BANK C&I CREDIT-LINKED NOTES SERIES U	03/06/2025	US BANCORP INVESTMENTS INC		13,845,000	13,845,000	
90357P-BE-3	US BANK C&I CREDIT-LINKED NOTES SERIES U	03/06/2025	US BANCORP INVESTMENTS INC		8,779,000	8,779,000	
91824X-AW-0	VCP RRL ABS LTD VCRRL_22-1	03/24/2025	JEFFERIES & COMPANY INC.		20,695,848	20,700,000	
91824X-AY-6	VCP RRL ABS LTD VCRRL_22-1	03/24/2025	JEFFERIES & COMPANY INC.		11,400,000	11,400,000	
91825N-AE-1	VCRRL 2025-1A	02/04/2025	JEFFERIES & COMPANY INC.		48,988,000	48,988,000	
92261L-AA-2	VELOX LIBRI NOTE SPV 2023 (FUNDED)	12/31/2025	REVOLVER FUNDING BROKER		258,931,922	258,449,897	
92261L-AB-0	VELOX LIBRI SPV 2023 (FUNDED)	12/31/2025	REVOLVER FUNDING BROKER		20,426,015	20,232,139	
92261L-AC-8	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	12/31/2025	REVOLVER FUNDING BROKER		8,845,397	8,670,917	
92261L-AD-6	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	12/31/2025	REVOLVER FUNDING BROKER		13,452,082	13,728,951	
92915C-AQ-7	VOYA CLO LTD VOYA_16-1A	03/12/2025	WELLS FARGO SECURITIES LLC		137,014	137,014	1,092
92919A-AQ-7	VOYA CLO LTD VOYA_21-2A	02/03/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		3,011,000	3,011,000	
92919A-AS-3	VOYA CLO LTD VOYA_21-2A	02/03/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		8,400,334	8,400,334	
92919A-AU-8	VOYA CLO LTD VOYA_21-2A	02/03/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		4,018,440	4,018,440	
92920F-AL-4	VOYA CLO LTD VOYA_23-1	12/01/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,000,000	15,000,000	
92920F-AN-0	VOYA CLO LTD VOYA_23-1	12/01/2025	BOFA SECURITIES INC (MERRILL LYNCH)		12,000,000	12,000,000	
92920F-AP-5	VOYA CLO LTD VOYA_23-1	12/01/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,000,000	5,000,000	
92920L-AN-7	VOYA 2022-4A	02/26/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,097,500	15,000,000	89,466
93656E-AA-9	WWICK 2025-6A	05/22/2025	RBC CAPITAL MARKETS CORP		19,110,000	19,110,000	
93656E-AC-5	WWICK 2025-6A	05/22/2025	RBC CAPITAL MARKETS CORP		5,733,000	5,733,000	
93656E-AE-1	WWICK 2025-6A	05/22/2025	RBC CAPITAL MARKETS CORP		3,185,000	3,185,000	
94957L-AA-7	WELLI 2025-4A	02/06/2025	CITIGROUP GLOBAL MARKETS INC.		19,058,333	19,058,333	
94957L-AC-3	WELLI 2025-4A	02/06/2025	CITIGROUP GLOBAL MARKETS INC.		8,018,500	8,018,500	

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1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
94957L-AE-9	WELLI 2025-4A	02/06/2025	CITIGROUP GLOBAL MARKETS INC.		4,578,667	4,578,667	
94957N-AA-3	WELLI 2025-5A	08/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		27,000,000	27,000,000	
94957N-AC-9	WELLI 2025-5A	08/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,000,000	15,000,000	
94957N-AE-5	WELLI 2025-5A	08/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,000,000	5,000,000	
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					3,395,490,542	3,395,296,290	1,427,025
33882M-AE-5	FLAT 2025-30A	03/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,873,000	6,873,000	
33882M-AG-0	FLAT 2025-30A	03/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,568,000	1,568,000	
33882M-AJ-4	FLAT 2025-30A	03/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,578,667	4,578,667	
33883D-BA-1	FLATIRON CLO LTD FLAT_23-1A	05/29/2025	JP MORGAN SECURITIES LLC		1,000,000	1,000,000	
33883J-AW-1	FLAT 2019-1A	03/25/2025	MORGAN STANLEY & CO. LLC		15,000,000	15,000,000	
33883J-AY-7	FLAT 2019-1A	03/25/2025	MORGAN STANLEY & CO. LLC		11,455,000	11,455,000	
33883J-BA-8	FLAT 2019-1A	03/25/2025	MORGAN STANLEY & CO. LLC		3,795,000	3,795,000	
33883J-BC-4	FLAT 2019-1A	03/25/2025	MORGAN STANLEY & CO. LLC		3,795,000	3,795,000	
33883Q-AS-4	FLAT 2021-2A	02/07/2025	MORGAN STANLEY & CO. LLC		11,455,000	11,455,000	
33883Q-AU-9	FLAT 2021-2A	02/07/2025	MORGAN STANLEY & CO. LLC		3,795,000	3,795,000	
33883Q-AW-5	FLAT 2021-2A	02/07/2025	MORGAN STANLEY & CO. LLC		4,422,200	4,422,200	
33883Q-AY-1	FLATIRON CLO LTD FLAT_21-2A	02/07/2025	MORGAN STANLEY & CO. LLC		5,488,000	5,488,000	
33883W-AL-6	FLATIRON CLO LTD FLAT_25-31	12/05/2025	MORGAN STANLEY & CO. LLC		5,000,000	5,000,000	
33883X-AC-4	FLAT 2024-2A	03/13/2025	MIZUHO SECURITIES USA INC.		3,011,505	3,010,000	83,434
33884C-AA-3	FLATIRON CLO LTD FLAT_25-31	12/05/2025	MORGAN STANLEY & CO. LLC		5,000,000	5,000,000	
33884E-AS-0	FLAT 2024-1A	08/13/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,000,000	5,000,000	
33884E-AU-5	FLAT 2024-1A	08/13/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,975,000	7,975,000	
33884E-AW-1	FLAT 2024-1A	08/13/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,650,000	3,650,000	
33884E-AY-7	FLAT 2024-1A	08/13/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,000,000	5,000,000	
36221#-AA-1	GPP PRIVATE DEBT V RS LP	12/24/2025	DIRECT PLACEMENT		544,108	544,108	
55280Q-BJ-5	MCF CLO LLC MCFCL_17-1A	03/28/2025	SMBC NIKKO SECURITIES		501,000	500,000	8,091
55293L-AQ-6	MCFCL 2023-1A	03/18/2025	SMBC NIKKO SECURITIES		275,000	275,000	
55293L-AS-2	MCFCL 2023-1A	03/18/2025	SMBC NIKKO SECURITIES		12,982,334	12,982,334	
55293L-AU-7	MCFCL 2023-1A	03/18/2025	SMBC NIKKO SECURITIES		2,352,000	2,352,000	
55293L-AW-3	MCFCL 2023-1A	03/18/2025	SMBC NIKKO SECURITIES		7,636,667	7,636,667	
55293L-AY-9	MCFCL 2023-1A	03/18/2025	SMBC NIKKO SECURITIES		5,345,667	5,345,667	
55293L-BA-0	MCFCL 2023-1A	03/18/2025	SMBC NIKKO SECURITIES		1,058,400	1,058,400	
55293L-BC-6	MCFCL 2023-1A	03/18/2025	SMBC NIKKO SECURITIES		450,000	450,000	
55293M-AE-1	MCFCL 2023-1A	03/18/2025	SMBC NIKKO SECURITIES		700,000	700,000	
58039A-AA-8	MCF CLO LLC MCFCL_17-3A	07/18/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		127,400	127,400	
58039A-AC-4	MCF CLO LLC MCFCL_17-3A	07/18/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		7,644,000	7,644,000	
58039A-AE-0	MCF CLO LLC MCFCL_17-3A	07/18/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		7,644,000	7,644,000	
58039A-AG-5	MCF CLO LLC MCFCL_17-3A	07/18/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		4,586,000	4,586,000	
58039A-AL-4	MCF CLO LLC MCFCL_17-3A	07/18/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		573,000	573,000	
58039A-AN-0	MCF CLO LLC MCFCL_17-3A	07/18/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		300,000	300,000	
58039A-AQ-3	MCF CLO LLC MCFCL_17-3A	07/18/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		350,000	350,000	
87232C-AA-8	TFLAT 2018-1A	07/17/2025	SANTANDER INVESTMENT SECURITIES INC		20,000,000	20,000,000	
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					180,930,948	180,928,443	91,525
03775*-AA-5	APOGEM SENIOR DIRECT LENDING RNF LP	12/17/2025	VARIOUS		104,867,053	104,867,053	
03775*-AB-3	APOGEM SENIOR DIRECT LENDING RNF LP	12/17/2025	VARIOUS		22,471,511	22,471,511	
038394-AB-8	AQUA FINANCE TRUST AQFIT_25-A	04/24/2025	GOLDMAN SACHS & CO		7,382,678	7,384,000	
14462*-AA-0	CARLYLE INFRASTRUCTURE CREDIT FUND II	12/11/2025	VARIOUS		15,434,489	15,434,489	560,935
14462*-AB-8	CARLYLE INFRASTRUCTURE CREDIT FUND II	12/11/2025	VARIOUS		5,391,702	5,391,702	233,723
19423U-AC-6	CASL 2024-B	10/30/2025	MIZUHO SECURITIES USA INC.		2,999,502	2,920,000	2,959
19424R-AD-0	COLLEGE AVE STUDENT LOANS LLC CASL_24-A	11/03/2025	CANTOR FITZGERALD & CO.		2,684,377	2,566,000	4,240
22671M-AA-1	CRISPI VEHICULUM SPV 2024 FUNDED	12/22/2025	REVOLVER FUNDING BROKER		59,423,708	58,248,251	
22671M-AB-9	CRISPI VEHICULUM SPV 2024 FUNDED	12/22/2025	REVOLVER FUNDING BROKER		3,786,757	3,711,245	
22671M-AC-7	CRISPI VEHICULUM SPV 2024 FUNDED	12/22/2025	REVOLVER FUNDING BROKER		2,906,360	2,857,675	
38237E-AA-2	GDLP_25-1	01/24/2025	GOLDMAN SACHS & CO		26,121,928	26,125,000	
38237F-AA-9	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	11/20/2025	BOFA SECURITIES INC (MERRILL LYNCH)		13,320,733	13,322,000	
38237F-AB-7	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	11/20/2025	BOFA SECURITIES INC (MERRILL LYNCH)		8,604,929	8,606,000	
39571N-AE-6	GSKY 2025-1A	03/19/2025	MORGAN STANLEY & CO. LLC		7,230,463	7,232,000	
433403-AB-8	HINTT 2025-A	03/19/2025	WELLS FARGO SECURITIES LLC		7,809,158	7,810,000	
45038#-AA-5	ISQ GLOBAL INFRASTRUCTURE CREDIT FUND II	11/14/2025	DIRECT PLACEMENT		4,519,276	4,519,276	2,448
45038#-AB-3	ISQ GLOBAL INFRASTRUCTURE CREDIT FUND II	11/14/2025	DIRECT PLACEMENT		602,570	602,570	326
61945H-AA-0	MOSAIC SOLAR LOAN TRUST MSAIC_25-1	01/21/2025	BNP PARIBAS SECURITIES CORP		4,253,324	4,254,000	
61945H-AB-8	MOSAIC SOLAR LOAN TRUST MSAIC_25-1	07/23/2025	CANTOR FITZGERALD & CO.		4,443,081	4,459,805	4,410
63942C-AD-4	NAVSL 2021-DA	02/19/2025	CANTOR FITZGERALD & CO.		4,897,750	5,200,000	2,889
64033X-AA-2	NSLT 2025-AA	03/14/2025	BOFA SECURITIES INC (MERRILL LYNCH)		23,924,000	23,927,000	

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64033X-AB-0	NSLT 2025-AA	03/14/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,457,821	6,461,000	
64033X-AC-8	NSLT 2025-AA	03/14/2025	BOFA SECURITIES INC (MERRILL LYNCH)		16,669,558	16,670,000	
64033X-AD-6	NSLT 2025-AA	03/14/2025	BOFA SECURITIES INC (MERRILL LYNCH)		16,748,804	16,755,000	
64035U-AC-2	NSLT 2025-CA	09/12/2025	BOFA SECURITIES INC (MERRILL LYNCH)		69,523,728	69,530,000	
67777B-AA-3	OIC CREDIT OPPORTUNITIES FUND IV LP	12/23/2025	VARIOUS		12,911,525	12,911,525	29,008
67777B-AB-1	OIC CREDIT OPPORTUNITIES FUND IV LP	12/23/2025	VARIOUS		6,455,763	6,455,763	14,504
67777B-AC-9	OIC CREDIT OPPORTUNITIES FUND IV LP	12/23/2025	VARIOUS		1,936,729	1,936,729	4,517
73758*-AA-9	POTENTIA LUDIS SPV LLC OCTL_25-1	12/29/2025	VARIOUS		123,632,424	122,169,098	
73758*-AB-7	POTENTIA LUDIS SPV LLC OCTL_25-1	12/29/2025	VARIOUS		17,076,964	16,681,723	
73758*-AC-5	POTENTIA LUDIS SPV LLC OCTL_25-1	12/29/2025	VARIOUS		9,388,425	9,158,595	
73758*-AD-3	POTENTIA LUDIS SPV LLC OCTL_25-1	12/29/2025	VARIOUS		2,684,524	2,616,740	
73758*-AE-1	POTENTIA LUDIS SPV LLC OCTL_25-1	12/29/2025	VARIOUS		5,296,790	5,151,709	
73758*-AF-8	POTENTIA LUDIS SPV LLC OCTL_25-1	12/29/2025	VARIOUS		11,579,005	11,429,710	
73940M-AA-9	POWERPAY ISSUANCE TRUST PWRP_25-1	10/30/2025	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		18,840,753	18,841,000	
73940M-AB-7	POWERPAY ISSUANCE TRUST PWRP_25-1	10/30/2025	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		5,566,855	5,568,000	
745934-AA-7	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	REVOLVER FUNDING BROKER		470,599,320	464,959,606	
745934-AB-5	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	REVOLVER FUNDING BROKER		28,090,949	27,774,194	
745934-AC-3	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	REVOLVER FUNDING BROKER		51,767,088	51,215,754	
745934-AD-1	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	REVOLVER FUNDING BROKER		22,366,420	22,107,972	
745934-AE-9	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	REVOLVER FUNDING BROKER		33,193,761	32,904,768	
745934-AF-6	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	REVOLVER FUNDING BROKER		37,977,908	40,435,884	
757204-AA-0	REDAPTIVE EAAS ISSUER 2025-1 LLC	12/10/2025	DEUTSCHE BANK SECURITIES INC.		15,417,013	15,418,000	
757204-AB-8	REDAPTIVE EAAS ISSUER 2025-1 LLC	12/10/2025	DEUTSCHE BANK SECURITIES INC.		9,461,675	9,462,000	
80600H-AA-6	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	05/30/2025	REVOLVER FUNDING BROKER		755,991	793,759	
80600H-AB-4	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	05/30/2025	REVOLVER FUNDING BROKER		192,865	198,441	
80600H-AC-2	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	05/30/2025	REVOLVER FUNDING BROKER		489,697	487,689	
80600H-AD-0	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	05/30/2025	REVOLVER FUNDING BROKER		141,766	142,943	
80600H-AE-8	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	05/30/2025	REVOLVER FUNDING BROKER		88,547	84,084	
80600H-AF-5	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	05/30/2025	REVOLVER FUNDING BROKER		52,515	58,858	
80600H-AH-1	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	12/23/2025	REVOLVER FUNDING BROKER		26,367,107	27,719,306	
80600H-AJ-7	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	08/29/2025	REVOLVER FUNDING BROKER		6,430,621	6,543,431	
80600H-AK-4	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	06/30/2025	REVOLVER FUNDING BROKER		14,811,228	15,323,080	
80600H-AL-2	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	06/30/2025	REVOLVER FUNDING BROKER		4,468,888	4,494,954	
80600H-AM-0	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	06/30/2025	REVOLVER FUNDING BROKER		2,412,785	2,635,238	
80600H-AN-8	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	06/30/2025	REVOLVER FUNDING BROKER		1,443,123	1,848,965	
83207Q-AE-9	SMB PRIVATE EDUCATION LOAN TRUST SMB_24-	12/01/2025	SMBC NIKKO SECURITIES		9,432,800	9,070,000	32,166
83411*-AA-7	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	05/07/2025	REVOLVER FUNDING BROKER		47,850,847	49,003,591	
83411*-AB-5	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	05/07/2025	REVOLVER FUNDING BROKER		6,170,299	6,611,498	
83411*-AC-3	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	05/07/2025	REVOLVER FUNDING BROKER		4,919,885	5,871,899	
83411*-AD-1	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	05/07/2025	REVOLVER FUNDING BROKER		1,835,479	2,995,954	
83411*-AE-9	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	05/07/2025	REVOLVER FUNDING BROKER		1,156,178	1,831,077	
86805V-AA-5	STRONG 2025-A	05/16/2025	HSBC SECURITIES (USA) INC.		30,848,075	30,849,000	
86805V-AB-3	STRONG 2025-A	05/16/2025	HSBC SECURITIES (USA) INC.		19,326,039	19,735,000	
87268H-AA-4	TPG AG CSF III STRUC NOTE CLASS A	12/15/2025	VARIOUS		16,500,000	16,500,000	117,646
87268H-AB-2	TPG AG CSF III STRUC NOTE CLASS B	12/15/2025	VARIOUS		6,000,000	6,000,000	42,780
87268H-AC-0	TPG AG CSF III STRUC NOTE CLASS C	12/15/2025	VARIOUS		3,000,000	3,000,000	21,390
89238R-AA-5	TPG AG ABC II STRUCTURED NOTE LP	11/28/2025	VARIOUS		79,870,000	79,870,000	
89238R-AB-3	TPG AG ABC II STRUCTURED NOTE LP	11/28/2025	VARIOUS		22,820,000	22,820,000	
897919-AA-4	TRUST 2024-DPP1 RCKT_24-1	06/10/2025	REVOLVER FUNDING BROKER		52,931,005	52,931,005	
897919-AB-2	TRUST 2024-DPP1 RCKT_24-1	06/10/2025	REVOLVER FUNDING BROKER		10,728,233	10,728,233	
897919-AC-0	TRUST 2024-DPP1 RCKT_24-1	06/10/2025	REVOLVER FUNDING BROKER		9,620,374	9,620,374	
897919-AD-8	TRUST 2024-DPP1 RCKT_24-1	06/10/2025	REVOLVER FUNDING BROKER		9,838,159	9,838,159	
BNLOJV-4U-7	UFI-NOR FEDERAL RECEIVABLES TRUST	12/31/2025	CAPITALIZED INTEREST		3,797	3,797	
BNL2CC-TD-3	BARKFIELD INFRA DEBT FUND IV UNFUND	12/17/2025	DIRECT PLACEMENT		806,359	806,359	
G7743*-AA-8	SLF VL HOLDINGS LP HPS_25-1	08/01/2025	DIRECT PLACEMENT		15,651,900	15,651,900	
G7743*-AB-6	SLF VL HOLDINGS LP HPS_25-1	08/01/2025	DIRECT PLACEMENT		1,467,366	1,467,366	
G7743@-AA-6	SLF VL HOLDINGS LP HPS_25-1	08/01/2025	DIRECT PLACEMENT		18,008,100	18,008,100	
G7743@-AB-4	SLF VL HOLDINGS LP HPS_25-1	08/01/2025	DIRECT PLACEMENT		1,688,260	1,688,260	
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					1,754,847,439	1,753,756,667	1,073,941
61947B-AA-1	MOSAIC SOLAR LOAN TRUST MSAIC_24-2	05/28/2025	CANTOR FITZGERALD & CO.		8,097,145	8,379,969	11,732
694648-AA-0	PRC EQUIPMENT FUNDING SPE 2024 LLC	03/31/2025	DIRECT PLACEMENT		34,698,000	34,698,000	
694648-AB-8	PRC EQUIPMENT FUNDING SPE 2024 LLC	03/31/2025	DIRECT PLACEMENT		2,857,000	2,857,000	
694648-AC-6	PRC EQUIPMENT FUNDING SPE 2024 LLC	03/31/2025	DIRECT PLACEMENT		816,000	816,000	
78475C-AA-3	SSI 2025-1	06/18/2025	BARCLAYS CAPITAL		8,874,939	8,875,000	
78517M-AA-1	PALMET 2025-2A	10/01/2025	BOFA SECURITIES INC (MERRILL LYNCH)		48,249,497	48,530,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
78517Q-AA-2	PALMET 2025-1A	04/15/2025	BOFA SECURITIES INC (MERRILL LYNCH)		95,223,379	96,350,000	
86744@-AA-6	SUNNOVA SOL IX ISSUER LLC SNVA_25-P1	02/21/2025	DIRECT PLACEMENT		33,903,586	35,534,000	
86745P-AA-1	SNVA 2020-2	04/14/2025	APOLLO GLOBAL SECURITIES LLC		6,583,938	8,112,669	46,141
86771P-AB-6	SUNRN 2025-1A	02/07/2025	VARIOUS		25,895,796	25,894,000	1,935
86772D-AA-4	SUNRN_18-1-A	03/21/2025	APOLLO GLOBAL SECURITIES LLC		4,075,519	4,253,641	33,880
86772H-AA-5	SUNRUN DEMETER ISSUER LLC SUNRN_2021-2A	05/29/2025	APOLLO GLOBAL SECURITIES LLC		2,581,990	2,963,547	5,606
86773A-AB-7	SUNRN_24-3A-A2	04/09/2025	RBC CAPITAL MARKETS CORP		2,330,356	2,489,344	28,461
86773H-AA-4	SUNRN 2025-3A	09/12/2025	DEUTSCHE BANK SECURITIES INC.		21,714,044	21,725,000	
86773P-AA-6	SUNRUN CALLISTO SUNRN_19-1	03/21/2025	APOLLO GLOBAL SECURITIES LLC		2,304,952	2,475,116	22,986
867976-AA-0	STRONG 2025-1	12/17/2025	VARIOUS		38,125,509	38,258,645	38,671
867976-AB-8	STRONG 2025-1	09/19/2025	ACADEMY SECURITIES		35,664,648	36,215,000	
87252X-AA-7	TIPS_25-1	09/25/2025	HSBC SECURITIES (USA) INC.		17,938,509	17,945,000	
87252X-AB-5	TIPS_25-1	09/25/2025	HSBC SECURITIES (USA) INC.		3,364,933	3,392,000	
887921-AA-2	TIP SOLAR ABS ISSUER LLC TIP_25-2	11/21/2025	HSBC SECURITIES (USA) INC.		32,353,080	32,365,000	
887921-AB-0	TIP SOLAR ABS ISSUER LLC TIP_25-2	11/21/2025	HSBC SECURITIES (USA) INC.		3,566,270	3,600,000	
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					429,219,090	435,728,931	189,412
00011#-AA-1	A&K FUNDING LLC	02/03/2025	PRIOR YEAR ADJUSTMENT		1,215,740	5,464,001	
000112-AA-0	A & K FUNDING LLC 2005-A NOTES	02/03/2025	PRIOR YEAR ADJUSTMENT		799,661	3,593,983	
02158Q-AA-6	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI	05/06/2025	US BANK NATIONAL ASSOCIATION		36,157,579	36,157,579	
02158Q-AB-4	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI	05/06/2025	US BANK NATIONAL ASSOCIATION		8,531,828	8,531,828	
02158Q-AC-2	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI	05/06/2025	US BANK NATIONAL ASSOCIATION		6,795,646	6,795,646	
03667#-AA-2	ANTARES STRATEGIC CREDIT SPV LLC ANTRS_	09/30/2025	VARIOUS		20,489,143	20,489,143	
03667#-AB-0	ANTARES STRATEGIC CREDIT SPV LLC ANTRS_	11/24/2025	VARIOUS		70,354,286	70,354,286	
08891*-AA-3	BROOKFIELD INFRA DEBT FUND III FUN	12/18/2025	VARIOUS		14,682,973	15,574,673	
08891*-AB-1	BROOKFIELD INFRA DEBT FUND III FUN	12/18/2025	VARIOUS		4,404,892	4,672,402	
08891*-AC-9	BROOKFIELD INFRA DEBT FUND III FUN	12/18/2025	VARIOUS		7,341,487	7,787,337	
08891@-AA-1	BRKFIELD INFRA DEBT FUND IV UNFUND	12/17/2025	DIRECT PLACEMENT		4,031,795	4,031,795	
08891@-AB-9	BRKFIELD INFRA DEBT FUND IV UNFUND	12/17/2025	DIRECT PLACEMENT		1,209,538	1,209,538	
08891@-AC-7	BRKFIELD INFRA DEBT FUND IV UNFUND	12/17/2025	DIRECT PLACEMENT		2,015,897	2,015,897	
09589#-AB-2	BLUE OWL GP STAKES IV FINANCING SPV LLC	10/31/2025	DIRECT PLACEMENT		17,700,000	17,700,000	
09589#-AC-0	BLUE OWL GP STAKES IV FINANCING SPV LLC	10/31/2025	DIRECT PLACEMENT		20,000,000	20,000,000	
12803V-AC-9	CAJUN GLOBAL LLC CAJUN_25-2	10/16/2025	BARCLAYS CAPITAL		11,916,000	11,916,000	
12809*-AA-6	CF SOFI TRUST VFN2501 SOFI_25-1	06/13/2025	DIRECT PLACEMENT		122,717,700	122,717,700	
12809*-AB-4	CF SOFI TRUST VFN2501 SOFI_25-1	06/13/2025	DIRECT PLACEMENT		17,247,300	17,247,300	
12809*-AC-2	CF SOFI TRUST VFN2501 SOFI_25-1	06/13/2025	DIRECT PLACEMENT		11,775,120	11,775,120	
12809*-AD-0	CF SOFI TRUST VFN2501 SOFI_25-1	06/13/2025	DIRECT PLACEMENT		12,082,140	12,082,140	
12814#-AA-5	CF PL TRUST 2502 SOFI_25-2	12/30/2025	DIRECT PLACEMENT		19,357,643	19,357,643	
12814#-AB-3	CF PL TRUST 2502 SOFI_25-2	12/30/2025	DIRECT PLACEMENT		6,810,843	6,810,843	
12814#-AC-1	CF PL TRUST 2502 SOFI_25-2	12/30/2025	DIRECT PLACEMENT		6,804,931	6,804,931	
12814#-AD-9	CF PL TRUST 2502 SOFI_25-2	12/30/2025	DIRECT PLACEMENT		5,407,130	5,407,130	
14054*-AA-4	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	12/30/2025	VARIOUS		74,093,115	72,737,172	
14054*-AB-2	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	12/30/2025	VARIOUS		8,607,672	8,474,232	
14054*-AC-0	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	12/30/2025	VARIOUS		6,563,230	6,355,674	
14054*-AD-8	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	12/30/2025	VARIOUS		6,060,780	5,884,884	
25755T-AR-1	DOMINOS PIZZA MASTER ISSUER LLC DPABS_25	08/12/2025	BARCLAYS CAPITAL		30,000,000	30,000,000	
26209X-AK-7	HONK 2025-1A	09/16/2025	BARCLAYS CAPITAL		19,305,000	19,305,000	
29476Q-AB-2	EQV ABS ISSUER I LLC EQV_25-1A	07/02/2025	UMB BANK N.A.		15,630,000	15,630,000	
45029*-AA-0	ISPC FINANCING TRUST ISPC_25-1	08/20/2025	DIRECT PLACEMENT		6,024,970	6,025,720	
45175X-AB-7	IDENTITY DIGITAL CAPITAL LLC IDDGL_25-1	03/18/2025	DIRECT PLACEMENT		25,450,000	25,450,000	
45783W-A#-4	INNOVATION CREDIT SMA II SPE LLC INNCS_2	12/30/2025	VARIOUS		12,918,991	12,918,991	
45783W-A*-8	INNOVATION CREDIT SMA II SPE LLC INNCS_2	12/30/2025	VARIOUS		22,239,115	22,239,115	
45783W-A@-6	INNOVATION CREDIT SMA II SPE LLC INNCS_2	12/30/2025	VARIOUS		15,028,214	15,028,214	
45783W-B*-7	INNOVATION CREDIT SMA II SPE LLC INNCS_2	12/30/2025	VARIOUS		12,918,991	12,918,991	
55429@-AA-3	MSP 2025-1 MSP_25-1	08/28/2025	DIRECT PLACEMENT		172,553,326	172,325,298	
55429@-AB-1	MSP 2025-1 MSP_25-1	08/28/2025	DIRECT PLACEMENT		41,374,276	41,319,600	
55429@-AC-9	MSP 2025-1 MSP_25-1	08/28/2025	DIRECT PLACEMENT		16,520,268	16,498,437	
55429@-AD-7	MSP 2025-1 MSP_25-1	08/28/2025	DIRECT PLACEMENT		21,240,348	21,212,279	
55429@-AE-5	MSP 2025-1 MSP_25-1	08/28/2025	DIRECT PLACEMENT		9,440,152	9,427,677	
55429@-AF-2	MSP 2025-1 MSP_25-1	08/28/2025	DIRECT PLACEMENT		7,080,115	7,070,759	
55429@-AG-0	MSP 2025-1 MSP_25-1	08/28/2025	DIRECT PLACEMENT		2,360,040	2,356,921	
55977*-AA-1	MAGUIRE LEVERED BORROWER LLC SMB_25-MAG	11/20/2025	DIRECT PLACEMENT		9,653,754	9,653,754	
56081*-AM-6	MAJOR LEAGUE BASEBALL FACILITY FUN	06/10/2025	DIRECT PLACEMENT		9,200,000	9,200,000	
62927@-AN-8	NHL US FUNDING LP	07/14/2025	DIRECT PLACEMENT		2,000,000	2,000,000	
62928@-AF-4	NHL CANADA FUNDING LP	07/14/2025	DIRECT PLACEMENT		500,000	500,000	
62934#-AG-2	CIP VIII 2025-1 CIP_25-1	05/30/2025	DIRECT PLACEMENT		34,008,000	34,008,000	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
67079#-AA-9	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE	12/01/2025	DIRECT PLACEMENT		8,393,663	8,393,663	
67079#-AB-7	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE	12/01/2025	DIRECT PLACEMENT		3,730,517	3,730,517	
67079#-AC-5	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE	12/01/2025	DIRECT PLACEMENT		3,077,676	3,077,676	
67098V-AC-7	OC III HOLDING LP PIMCO_25-1	06/25/2025	DIRECT PLACEMENT		45,400,000	45,400,000	
69464#-AA-8	PRC EQUIPMENT FUNDING SPE 2025 PRC_25-2	12/19/2025	DIRECT PLACEMENT		10,326,880	10,326,880	
69464#-AB-6	PRC EQUIPMENT FUNDING SPE 2025 PRC_25-2	12/19/2025	DIRECT PLACEMENT		1,229,376	1,229,376	
74166Y-AE-0	PROSE_25-1A-A2	05/20/2025	BARCLAYS CAPITAL		9,342,000	9,342,000	
74628A-AA-2	PUREWEST ABS ISSUER LLC 2025-1	03/06/2025	UMB BANK N.A.		11,538,000	11,538,000	
80589@-AA-7	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	12/23/2025	VARIOUS		10,120,526	9,826,134	
80589@-AB-5	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	12/23/2025	VARIOUS		632,454	617,623	
80589@-AC-3	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	12/23/2025	VARIOUS		37,183,212	35,731,401	
80589@-AD-1	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	12/23/2025	VARIOUS		16,371,290	15,185,843	
80589@-AE-9	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	12/23/2025	VARIOUS		6,556,267	6,431,650	
80589@-AF-6	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	12/23/2025	VARIOUS		1,562,122	1,965,229	
902613-BQ-0	UBS GROUP AG	12/16/2025	VARIOUS		15,238,215	14,680,000	84,522
92748P-AC-2	VINTAGE IX B LP	09/02/2025	DIRECT PLACEMENT		166,800,000	166,800,000	
92748P-AD-0	VINTAGE IX B LP GSAMIX_25-1	09/02/2025	DIRECT PLACEMENT		4,800,000	4,800,000	
92841U-AB-9	VISTA CREDIT PARTNERS FUND IV-B LP VCRRL	12/04/2025	DIRECT PLACEMENT		5,523,147	5,523,147	
92841U-AC-7	VISTA CREDIT PARTNERS FUND IV-B LP VCRRL	12/04/2025	DIRECT PLACEMENT		2,008,417	2,008,417	
92861W-AA-2	VITAL_25-1A-A2	12/11/2025	BARCLAYS CAPITAL		14,040,000	14,040,000	
95617A-AC-6	WEST STREET STRATEGIC SOLUTIONS FUND I L	09/11/2025	DIRECT PLACEMENT		29,100,000	29,100,000	
977701-AE-1	WOLF ENERGY ASSET ISSUER 2025-1	06/17/2025	US BANK NATIONAL ASSOCIATION		60,837,000	60,837,000	
977701-AG-6	WOLF ENERGY ASSET ISSUER 2025-1	06/17/2025	US BANK NATIONAL ASSOCIATION		3,498,000	3,498,000	
BNL2CM-V7-1	VDCDE 2025-1A	05/22/2025	BARCLAYS CAPITAL		44,346,120	46,155,906	
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					1,522,274,511	1,527,276,095	84,522
00255J-AB-6	APOLLO AVIATION SECURITIZATION EQUITY TR	03/28/2025	GUGGENHEIM SECURITIES LLC		3,455,417	3,387,275	8,837
12571W-AG-8	CLI FUNDING LLC CLIF_25-1	06/10/2025	RBC CAPITAL MARKETS CORP		17,667,315	17,790,000	
15201E-AK-0	CNSQ 2025-3 A2	08/14/2025	TD SECURITIES (USA) LLC		25,070,065	26,082,000	
15201E-AL-8	CNSQ 2025-4 A2	08/14/2025	TD SECURITIES (USA) LLC		11,645,886	12,450,000	
15201E-AQ-7	CENTERSQUARE ISSUER LLC CNSQ_25-6	11/18/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		61,139,606	62,678,000	
20469A-AB-5	COMPASS DATACENTERS ISSUER 2 LLC CMPDC_2	03/13/2025	MIZUHO SECURITIES USA INC.		6,731,586	6,706,000	19,714
20469B-AB-3	CMDC 2025-2A	12/17/2025	VARIOUS		44,781,875	44,634,000	33,924
20469B-AD-9	COMPASS DATACENTER ISSUER III LLC CMDC_2	07/11/2025	GUGGENHEIM SECURITIES LLC		12,200,000	12,200,000	
23284B-AF-1	CYRUS 2024-1A	12/15/2025	VARIOUS		9,984,335	10,140,000	34,859
23284B-AG-9	CYRUS 2024-2A	12/15/2025	VARIOUS		14,825,334	15,208,000	49,426
23284B-AJ-3	CYRUS 2025-1A	02/07/2025	MUFG SECURITIES AMERICA INC		19,472,731	19,475,000	
23802Y-AA-5	HYPER 2025-1A	09/11/2025	DEUTSCHE BANK SECURITIES INC.		24,624,160	24,625,000	
30332Y-AG-6	FIP MASTER FUNDING LLC FI_25-1	10/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)		13,291,757	13,293,429	
30332Y-AJ-0	FIP MASTER FUNDING LLC FI_25-1	10/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,458,234	5,461,056	
33938M-AK-5	FLEXENTIAL ISSUER LLC FLX_25-1	11/04/2025	DEUTSCHE BANK SECURITIES INC.		15,355,058	15,480,000	
36173X-AA-0	GGAMMT_25-1A-A	10/17/2025	BOFA SECURITIES INC (MERRILL LYNCH)		18,074,387	18,075,000	
37556T-AA-4	GHOST 2025-1A	02/19/2025	MIZUHO SECURITIES USA INC.		28,503,806	28,505,000	
42806M-DM-8	HERTZ VEHICLE FINANCING III LLC HERTZ_25	12/15/2025	TRUIST SECURITIES INC.		9,976,563	10,000,000	14,881
42806M-DQ-9	HERTZ VEHICLE FINANCING III LLC HERTZ_25	12/17/2025	WELLS FARGO SECURITIES LLC		10,018,750	10,000,000	17,658
42806M-DR-7	HERTZ VEHICLE FINANCING III LLC HERTZ_25	12/15/2025	TRUIST SECURITIES INC.		7,205,820	7,250,000	11,387
59170J-AR-9	MNET 2025-1A	05/15/2025	DIRECT PLACEMENT		25,388,640	25,850,000	
59170J-AX-6	MNET 2025-2A	07/31/2025	BARCLAYS CAPITAL		26,627,784	26,630,000	
59170J-AZ-1	MNET 2025-2A	07/31/2025	BARCLAYS CAPITAL		10,821,512	10,825,000	
59170J-BB-3	MNET 2025-2A	07/31/2025	BARCLAYS CAPITAL		4,313,259	4,313,999	
59170J-BD-9	METRONET INFRASTRUCTURE ISSUER LLC MNET_	12/04/2025	MORGAN STANLEY & CO. LLC		17,549,923	17,550,000	
59170J-BF-4	METRONET INFRASTRUCTURE ISSUER LLC MNET_	12/04/2025	MORGAN STANLEY & CO. LLC		14,039,920	14,040,000	
59170J-BH-0	METRONET INFRASTRUCTURE ISSUER LLC MNET_	12/04/2025	MORGAN STANLEY & CO. LLC		5,214,851	5,215,000	
74334N-AA-9	PROGRESS RESIDENTIAL TRUST PROG_25-SFR1	01/10/2025	WELLS FARGO SECURITIES LLC		8,312,172	9,100,000	
74334N-AC-5	PROGRESS RESIDENTIAL TRUST PROG_25-SFR1	01/10/2025	WELLS FARGO SECURITIES LLC		4,021,860	4,400,000	
74334N-AE-1	PROGRESS RESIDENTIAL TRUST PROG_25-SFR1	01/10/2025	WELLS FARGO SECURITIES LLC		817,151	900,000	
78520E-AH-9	SDCP 2025-1	01/31/2025	GUGGENHEIM SECURITIES LLC		21,375,000	21,375,000	
78520E-AJ-5	SABEY DATA CENTERS SDCP_25-2	04/01/2025	TD SECURITIES (USA) LLC		16,545,000	16,545,000	
82321A-AA-5	SHENTEL ISSUER LLC SHENTL_25-1	11/19/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,782,687	5,785,000	
871044-AL-7	SWITCH DATA CENTER SWTCH_25-1A	08/12/2025	VARIOUS		86,705,588	89,684,000	69,019
871044-AS-2	SWITCH ABS ISSUER LLC SWTCH_25-2A	10/08/2025	WELLS FARGO SECURITIES LLC		14,894,914	14,895,000	
88035K-AC-3	TENET EQUITY FUNDING TENET_25-1	10/15/2025	TRUIST SECURITIES INC.		9,319,101	9,320,000	
89617F-AA-2	TCN 2025-SFR2	07/18/2025	MORGAN STANLEY & CO. LLC		12,281,602	12,300,000	
89617F-AB-0	TCN 2025-SFR2	07/18/2025	MORGAN STANLEY & CO. LLC		6,749,901	6,750,000	
89617F-AC-8	TCN 2025-SFR2	07/18/2025	MORGAN STANLEY & CO. LLC		7,299,631	7,300,000	
89657M-AA-8	TRINITY RAIL LEASING LP TRL_25-1	10/15/2025	WELLS FARGO SECURITIES LLC		14,610,970	14,613,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
91326E-AG-0	UNITI FIBER ABS ISSUER LLC UNITI_25-2	12/18/2025	VARIOUS		17,271,168	17,242,834	86,905
916934-AB-8	URBACON DC LTD PARTNERSHIP SER 25-1A	08/07/2025	TD SECURITIES (USA) LLC		14,325,159	14,382,637	
97063R-AA-8	WILLIS ENGINE SECURITIZATION TRUST WESTF	06/05/2025	MUFG SECURITIES AMERICA INC		13,599,621	13,600,000	
98919W-AA-1	ZAYO ISSUER LLC ZAYO_25-1	01/31/2025	BARCLAYS CAPITAL		51,775,000	51,775,000	
98919W-AG-8	ZAYO 2025-2	05/01/2025	BARCLAYS CAPITAL		23,050,000	23,050,000	
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					792,175,099	800,881,230	346,610
1889999999. Total - asset-backed securities (unaffiliated)					10,143,906,408	10,150,583,275	11,016,032
1899999999. Total - asset-backed securities (affiliated)					180,930,948	180,928,443	91,525
1909999997. Total - asset-backed securities - Part 3					10,324,837,356	10,331,511,718	11,107,557
1909999998. Total - asset-backed securities - Part 5					217,044,240	216,500,886	865,249
1909999999. Total - asset-backed securities					10,541,881,596	10,548,012,604	11,972,806
2009999999. Total - issuer credit obligations and asset-backed securities					40,894,740,575	40,642,526,032	181,511,675
064058-AJ-9	BANK OF NEW YORK MELLON CORP/THE	01/02/2025	TRANSFER BROKER	5,500,000.000	5,500,000		
693475-BP-9	PNC FINANCIAL SERVICES GROUP INC (	01/02/2025	TRANSFER BROKER	500,000.000	500,000		
808513-BJ-3	CHARLES SCHWAB CORPORATION (THE)	01/02/2025	TRANSFER BROKER	9,000,000.000	9,000,000		
808513-CB-9	CHARLES SCHWAB CORPORATION (THE)	01/02/2025	TRANSFER BROKER	6,000,000.000	6,000,000		
857477-CH-4	STATE STREET CORP	02/28/2025	TRANSFER BROKER	1,219,000.000	1,220,331		
89832Q-AF-6	TRUIST FINANCIAL CORP	02/28/2025	TRANSFER BROKER	6,650,000.000	6,711,393		
95002Y-AA-1	WELLS FARGO & CO	01/02/2025	TRANSFER BROKER	9,690,000.000	9,690,000		
BNL2BM-CT-5	THE EMPATHY PROJECT LTD SERIES C	03/27/2025	DIRECT PLACEMENT	18,256.000	1,000,027		
BNL2D9-5X-1	MODERN LIFE GROUP INC SERIES 4-A	06/30/2025	CONVERSION TRANSACTIONS NON CASH	990,188.000	3,000,000		
BNL2D9-61-0	MODERN LIFE GROUP INC SERIES 5-A	06/30/2025	CONVERSION TRANSACTIONS NON CASH	709,328.000	2,000,000		
BNL2DF-2X-0	ONEADVISORY INC	07/11/2025	DIRECT PLACEMENT	106,128.000	363,457		
BNL2DQ-W8-8	WELLTH INC - SERIES C	07/29/2025	DIRECT PLACEMENT	2,255,554.000	2,000,000		
BNL2EL-2Z-1	LEVELPATH INC - SERIES B	10/16/2025	DIRECT PLACEMENT	104,673.000	1,999,987		
BNL2ER-3N-4	ONEADVISORY INC SERIES A-1	09/30/2025	CONVERSION TRANSACTIONS NON CASH	461,270.000	1,579,711		
BNL2ER-3P-9	LYNX MD LTD	09/30/2025	CONVERSION TRANSACTIONS NON CASH	500,000.000	500,000		
BNL2F1-QV-7	COLONY LABS INC SERIES C	10/22/2025	DIRECT PLACEMENT	925,788.000	7,499,994	1	
BNL2FS-ZM-8	NOMOS AI INC SERIES B-1	11/03/2025	CONVERSION TRANSACTIONS NON CASH	183,004.000	5,956,542		
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					64,521,442	XXX	
4509999997. Total - preferred stocks - Part 3					64,521,442	XXX	
4509999998. Total - preferred stocks - Part 5					4,671,363	XXX	
4509999999. Total - preferred stocks					69,192,805	XXX	
165167-73-5	EXPAND ENERGY CORP	12/10/2025	EXERCISE OF WARRANTS	135,775.000	16,252,908		
681919-10-6	OMNICOM GROUP	11/28/2025	MERGER TRANSACTIONS NON CASH	2,608.900	186,849		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					16,439,757	XXX	
31339#-11-1	FEDERAL HOME LOAN BK NEW YORK	12/16/2025	DIRECT PLACEMENT	501,710.000	50,171,000		
985923-10-1	YEOMAN CAPITAL SA	11/12/2025	EXCHANGE TRANSACTIONS	175,195.890	1,234,800		
BNL1ZQ-SP-3	CARESTREAM HEALTH INC	06/27/2025	PRIOR YEAR ADJUSTMENT	4,814.990	9,630		
BNL23H-HS-2	SERTA SIMMONS BEDDING LLC	02/10/2025	PRIOR YEAR ADJUSTMENT	690.010	3,140		
BNL23H-HT-0	SSB EQUIPMENT CO INC	02/10/2025	PRIOR YEAR ADJUSTMENT	690.010			
BNL2AA-BG-1	NOMOS AI	10/15/2025	DIRECT PLACEMENT	75,978.000			
BNL2AT-FE-1	BLAISE TECHNOLOGIES INC	04/10/2025	VARIOUS	4,255,319.000	750,000		
BNL2AY-X7-5	DIAMOND SPORTS GROUP LLC	01/02/2025	CASHLESS EXCHANGE	672.897	11,944		
BNL2C3-8V-6	BENEFITS ADVOCATE CORP	04/21/2025	DIRECT PLACEMENT	1,500,000.000	1,500,000		
BNL2F5-7U-1	ALTICE FRANCE SA (NUMERICABLE)	10/01/2025	CASHLESS EXCHANGE	39,769.000	168,369		
BNL2FM-U1-2	BLITZY INC	12/10/2025	DIRECT PLACEMENT	1,000,000.000	1,000,000		
BNL2FS-8C-0	QUERYSTORY INC	12/19/2025	DIRECT PLACEMENT	2,000,000.000	2,000,000		
BNL2FT-JP-7	BLAISE TECHNOLOGIES INC	12/23/2025	DIRECT PLACEMENT	950,000.000	950,000		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					57,798,883	XXX	
922908-36-3	VANGUARD 500 INDEX FUND	02/12/2025	VARIOUS	47,484.000	26,155,086		
5819999999. Subtotal - common stocks - exchange traded funds					26,155,086	XXX	
670668-10-8	NYLIFE INS. CO. OF ARIZONA	06/30/2025	CAPITAL CONTRIBUTION	0.000	75,000,000		
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					75,000,000	XXX	
5989999997. Total - common stocks - Part 3					175,393,726	XXX	
5989999998. Total - common stocks - Part 5					149,730,265	XXX	
5989999999. Total - common stocks					325,123,991	XXX	
5999999999. Total - preferred and common stocks					394,316,796	XXX	
6009999999 - Totals					41,289,057,371	XXX	181,511,675

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12517L-AA-2	CES MU2 LLC	12/16/2025	SINKING FUND REDEMPTION 100.0000		1,096,086	1,096,086	1,096,086	1,096,086						1,096,086				14,879	12/16/2026
12517L-AB-0	CES MU2 LLC	11/13/2025	SINKING FUND REDEMPTION 100.0000		781,313	781,313	781,313	781,313						781,313				9,763	05/13/2027
29766D-AE-4	ETHIOPIAN LEASING (2012) LLC	07/30/2025	VARIOUS		217,200	217,200	221,972	217,421		(221)		(221)		217,200				2,917	07/30/2025
690353-RQ-2	US INTERNATIONAL DEVELOPMENT FINAN	11/15/2025	SINKING FUND REDEMPTION 100.0000		840,000	840,000	840,000	840,000						840,000				26,082	05/15/2030
690353-SQ-1	US INTERNATIONAL DEVELOPMENT FINAN	11/15/2025	SINKING FUND REDEMPTION 100.0000		120,000	120,000	120,000	120,000						120,000				3,087	05/15/2030
766750-AB-9	RIMON LLC	12/25/2025	SINKING FUND REDEMPTION 100.0000		416,666	416,666	423,908	417,061		(395)		(395)		416,666				6,831	06/25/2026
79977T-AA-7	SANDALWOOD 2013 LLC	07/10/2025	VARIOUS		529,780	529,780	547,271	530,551		(772)		(772)		529,780				7,530	07/10/2025
79977T-AB-5	SANDALWOOD 2013 LLC	07/10/2025	VARIOUS		756,829	756,829	781,817	757,935		(1,105)		(1,105)		756,829				10,989	07/10/2025
83162C-PN-7	SMALL BUSINESS ADMINISTRATION	05/01/2025	MATURITY 100.0000		15,567	15,567	15,567	15,567						15,567				377	05/01/2025
83162C-PP-2	SMALL BUSINESS ADMINISTRATION	06/01/2025	MATURITY 100.0000		3,200	3,200	3,200	3,200						3,200				73	06/01/2025
83162C-QN-6	SMALL BUSINESS ADMINISTRATION	09/01/2025	MBS PAYDOWN 100.0000		1,240	1,240	1,328	1,247		(7)		(7)		1,240				51	09/01/2026
83162C-RG-0	SBAP 2007-20I	09/01/2025	MBS PAYDOWN 100.0000		5,241	5,241	5,383	5,250		(10)		(10)		5,241				222	09/01/2027
83162C-RH-8	SBAP 2007-20J	10/01/2025	MBS PAYDOWN 100.0000		15,444	15,444	15,984	15,484		(41)		(41)		15,444				570	10/01/2027
83162C-RN-5	SMALL BUSINESS ADMINISTRATION	07/01/2025	MBS PAYDOWN 100.0000		7,593	7,593	7,959	7,610		(17)		(17)		7,593				296	01/01/2028
83162C-RV-7	SMALL BUSINESS ADMINISTRATION	12/01/2025	MBS PAYDOWN 100.0000		15,186	15,186	15,186	15,186						15,186				650	06/01/2028
83162C-RY-1	SMALL BUSINESS ADMINISTRATION	08/01/2025	MBS PAYDOWN 100.0000		14,485	14,485	14,485	14,485						14,485				701	08/01/2028
83162C-SB-0	SMALL BUSINESS ADMINISTRATION	10/01/2025	MBS PAYDOWN 100.0000		35,594	35,594	35,594	35,594						35,594				1,530	10/01/2028
83162C-SD-6	SMALL BUSINESS ADMINISTRATION	11/01/2025	MBS PAYDOWN 100.0000		45,612	45,612	45,612	45,612						45,612				2,291	11/01/2028
83162C-SE-4	SMALL BUSINESS ADMINISTRATION	12/01/2025	MBS PAYDOWN 100.0000		52,565	52,565	52,565	52,565						52,565				2,529	12/01/2028
83162C-SG-9	SMALL BUSINESS ADMINISTRATION	07/01/2025	MBS PAYDOWN 100.0000		18,364	18,364	18,449	18,368		(4)		(4)		18,364				768	01/01/2029
83162C-SL-8	SMALL BUSINESS ADMINISTRATION	10/01/2025	MBS PAYDOWN 100.0000		46,753	46,753	46,753	46,753						46,753				1,551	04/01/2029
83162C-SP-9	SMALL BUSINESS ADMINISTRATION	12/01/2025	MBS PAYDOWN 100.0000		19,006	19,006	19,006	19,006						19,006				754	06/01/2029
83162C-SR-5	SMALL BUSINESS ADMINISTRATION	07/01/2025	MBS PAYDOWN 100.0000		33,326	33,326	33,326	33,326						33,326				1,042	07/01/2029
83162C-SS-3	SMALL BUSINESS ADMINISTRATION	08/01/2025	MBS PAYDOWN 100.0000		33,055	33,055	33,055	33,055						33,055				1,069	08/01/2029
83162C-TB-9	SMALL BUSINESS ADMINISTRATION	08/01/2025	MBS PAYDOWN 100.0000		22,078	22,078	22,078	22,078						22,078				606	02/01/2030
83162C-TD-5	SMALL BUSINESS ADMINISTRATION	09/01/2025	MBS PAYDOWN 100.0000		4,048	4,048	4,048	4,048						4,048				119	03/01/2030
83162C-TG-8	SMALL BUSINESS ADMINISTRATION	11/01/2025	MBS PAYDOWN 100.0000		1,511	1,511	1,511	1,511						1,511				46	05/01/2030
83162C-TH-6	SMALL BUSINESS ADMINISTRATION	12/01/2025	MBS PAYDOWN 100.0000		4,334	4,334	4,334	4,334						4,334				120	06/01/2030
83162C-TK-9	SMALL BUSINESS ADMINISTRATION	07/01/2025	MBS PAYDOWN 100.0000		8,807	8,807	8,807	8,807						8,807				245	07/01/2030
83162C-TL-7	SMALL BUSINESS ADMINISTRATION PARTICIPAT	08/01/2025	MBS PAYDOWN 100.0000		14,571	14,571	15,459	14,624		(53)		(53)		14,571				369	08/01/2030
83162C-TX-1	SMALL BUSINESS ADMINISTRATION PA	09/01/2025	MBS PAYDOWN 100.0000		8,764	8,764	8,764	8,764						8,764				275	03/01/2031
83162C-TY-9	SMALL BUSINESS ADMINISTRATION PARTICIPAT	10/01/2025	MBS PAYDOWN 100.0000		4,945	4,945	4,945	4,945						4,945				152	04/01/2031
83162C-UB-7	SMALL BUSINESS ADMINISTRATION PARTICIPAT	12/01/2025	MBS PAYDOWN 100.0000		7,674	7,674	7,674	7,674						7,674				203	06/01/2031
83162C-UD-3	SMALL BUSINESS ADMINISTRATION PARTICIPAT	07/01/2025	MBS PAYDOWN 100.0000		9,278	9,278	9,278	9,278						9,278				233	07/01/2031
83162C-UE-1	SMALL BUSINESS ADMINISTRATION PA	08/01/2025	MBS PAYDOWN 100.0000		39,856	39,856	39,856	39,856						39,856				972	08/01/2031
89156H-AB-3	TOTE SHIPHOLDINGS INC	07/22/2025	SINKING FUND REDEMPTION 100.0000		180,000	180,000	180,000	180,000						180,000				4,658	01/22/2041
911759-KV-9	US DEPARTMENT OF HOUSING AND URBAN	08/01/2025	SECURITY CALLED AT 100.00000000 100.0000		20,000	20,000	20,000	20,000						20,000				842	08/01/2026
912803-CK-7	STRIP PRINC	05/28/2025	BNP PARIBAS SECURITIES CORP		1,344,054	1,700,000	693,447	1,323,278		22,212		22,212		1,345,490		(1,436)	(1,436)		02/15/2031
912810-SE-9	TREASURY BOND	10/31/2025	WELLS FARGO SECURITIES LLC		2,189,637	2,700,000	3,079,582	3,028,732		(8,318)		(8,318)		3,020,414		(830,778)	(830,778)	87,411	11/15/2048
912810-SP-4	TREASURY BOND	08/26/2025	VARIOUS		441,920	475,000	437,000	441,232		688		688		441,920				6,531	08/15/2050
912810-UE-6	TREASURY BOND	01/07/2025	SANTANDER INVESTMENT SECURITIES INC		491,613	525,000	523,608	523,613		5		5		523,618		(32,005)	(32,005)	3,524	11/15/2054
912810-UM-8	TREASURY BOND	09/24/2025	VARIOUS		516,667	530,000	522,547			9		9		522,555		(5,888)	(5,888)	1,726	08/15/2055
912828-Z5-2	TREASURY NOTE	01/31/2025	MATURITY 100.0000		1,000,000	1,000,000	998,125	999,968		32		32		1,000,000				6,875	01/31/2025
912828-ZQ-6	TREASURY NOTE	10/31/2025	WELLS FARGO SECURITIES LLC		392,748	450,000	447,150	448,430		239		239		448,669		(55,921)	(55,921)	2,698	05/15/2030
91282C-AM-3	TREASURY NOTE	09/30/2025	MATURITY 100.0000		405,000	405,000	403,038	404,705		295		295		405,000				1,013	09/30/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91282C-AT-8	TREASURY NOTE	05/28/2025	WELLS FARGO SECURITIES LLC		52,099,414	53,000,000	52,610,781	52,934,324		32,270		32,270		52,966,594		(867,180)	(867,180)	76,692	10/31/2025
91282C-AV-3	TREASURY NOTE	08/29/2025	WELLS FARGO SECURITIES LLC		866,406	1,000,000	1,002,227	1,001,344		(147)		(147)		1,001,197		(134,791)	(134,791)	6,895	11/15/2030
91282C-BL-4	TREASURY NOTE	08/29/2025	WELLS FARGO SECURITIES LLC		1,746,250	2,000,000	1,984,531	1,990,341		1,008		1,008		1,991,349		(245,099)	(245,099)	23,356	02/15/2031
91282C-DG-3	TREASURY NOTE	05/28/2025	JP MORGAN SECURITIES LLC		95,894,531	100,000,000	99,691,406	99,885,255		25,352		25,352		99,910,607		(4,016,076)	(4,016,076)	651,155	10/31/2026
91282C-DJ-7	TREASURY NOTE	12/31/2025	VARIOUS		29,319,941	33,500,000	33,236,973	33,314,023		24,574		24,574		33,338,597		(4,018,656)	(4,018,656)	496,177	11/15/2031
91282C-DK-4	TREASURY NOTE	11/28/2025	VARIOUS		19,513,750	20,000,000	20,022,656	20,009,018		(4,022)		(4,022)		20,004,996		(491,246)	(491,246)	239,210	11/30/2026
91282C-FP-1	TREASURY NOTE	05/28/2025	WELLS FARGO SECURITIES LLC		7,998,438	8,000,000	7,957,500	7,988,519		5,888		5,888		7,994,406		4,031	4,031	210,874	10/15/2025
91282C-HT-1	TREASURY NOTE	05/28/2025	CITIGROUP GLOBAL MARKETS INC.		38,642	40,000	36,772	37,088		113		113		37,201		1,441	1,441	1,216	08/15/2033
91282C-HX-2	TREASURY NOTE	05/28/2025	JP MORGAN SECURITIES LLC		1,272,693	1,258,000	1,256,614	1,257,070		96		96		1,257,166		15,527	15,527	40,979	08/31/2028
91282C-LW-9	TREASURY NOTE	01/02/2025	WELLS FARGO SECURITIES LLC		73,148	75,000	73,040	73,040						73,041		108	108	431	11/15/2034
91282C-MB-4	TREASURY NOTE	01/06/2025	NATWEST MARKETS SECURITIES INC.		173,469	175,000	173,975	173,986		5		5		173,992		(523)	(523)	442	12/15/2027
91282C-MC-2	TREASURY NOTE	01/06/2025	NATWEST MARKETS SECURITIES INC.		474,369	475,000	476,076	476,076		(2)		(2)		476,074		(1,704)	(1,704)	413	12/31/2031
91282C-MD-0	TREASURY NOTE	01/06/2025	GOLDMAN SACHS & CO		99,789	100,000	99,922	99,922						99,922		(133)	(133)	85	12/31/2029
91282C-PJ-4	TREASURY NOTE	12/31/2025	SMBC NIKKO SECURITIES		296,637	300,000	297,750			24		24		297,774		(1,137)	(1,137)	1,591	11/15/2035
91282C-PL-9	TREASURY NOTE	12/31/2025	GOLDMAN SACHS & CO		199,664	200,000	199,438			23		23		199,460		204	204	612	11/30/2027
91282C-PN-5	TREASURY NOTE	12/09/2025	JP MORGAN SECURITIES LLC		197,445	200,000	198,445			6		6		198,451		(1,006)	(1,006)	192	11/30/2030
91846#-AA-1	VA-HARLINGEN LEASE FINANCE TRUST	12/15/2025	SINKING FUND REDEMPTION 100.0000		710,240	710,240	710,240	710,240						710,240				21,669	11/15/2030
91849*-AA-2	VA-PEORIA LEASE FINANCE TRUST	12/15/2025	SINKING FUND REDEMPTION 100.0000		506,692	506,692	506,692	506,692						506,692				11,436	02/15/2026
91850*-AA-8	VA-TOLEDO LEASE FINANCE TRUST	12/15/2025	SINKING FUND REDEMPTION 100.0000		187,516	187,516	187,516	187,516						187,516				3,451	07/15/2032
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					223,896,644	234,958,419	233,329,624	233,263,006		97,725		97,725		234,578,912		(10,682,268)	(10,682,268)	2,002,046	XXX
312902-LX-5	FREDDIE MAC	02/21/2025	FHN FINANCIAL SECURITIES (FIRSTTENNESSE)		34,003,200	42,000,000	8,353,380	31,239,469		275,601		275,601		31,515,070		2,488,130	2,488,130		12/17/2029
3133XF-J4-9	FEDERAL HOME LOAN BANK	02/21/2025	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		4,847,715	4,500,000	4,683,205	4,604,523		(1,009)		(1,009)		4,603,514		244,201	244,201	112,500	03/14/2036
3133XG-AY-0	FED HM LN BK BD	02/21/2025	NOMURA SECURITIES INTERNATIONAL		13,915,234	13,000,000	13,746,590	13,427,003		(4,045)		(4,045)		13,422,958		492,276	492,276	434,958	07/15/2036
3134A4-KY-9	FREDDIE MAC	02/21/2025	NOMURA SECURITIES INTERNATIONAL		5,327,126	7,504,000	1,633,861	4,956,060		40,311		40,311		4,996,371		330,755	330,755		07/15/2032
31358D-DR-2	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		2,768,086	3,500,000	1,181,705	2,633,754		20,604		20,604		2,654,357		113,728	113,728		05/15/2030
31398A-FD-9	FANNIE MAE	02/21/2025	DEUTSCHE BANK SECURITIES INC.		8,251,295	7,610,000	8,144,694	7,945,378		(2,839)		(2,839)		7,942,539		308,756	308,756	260,405	07/15/2037
48503T-AA-5	NATIONAL NUCLEAR SECURITY ADMINIST	12/10/2025	SINKING FUND REDEMPTION 100.0000		1,096,505	1,096,505	1,263,864	1,105,058		(8,554)		(8,554)		1,096,505				31,383	12/10/2032
76116E-GF-1	RESOLUTION FUNDING STRIP	01/15/2025	MATURITY 100.0000		13,000,000	13,000,000	5,758,480	12,975,271		24,729		24,729		13,000,000					01/15/2025
76116F-AB-3	RESOLUTION FUNDING CORP.	02/21/2025	NOMURA SECURITIES INTERNATIONAL		8,178,655	10,200,000	7,061,310	8,907,884		35,646		35,646		8,943,530		(764,875)	(764,875)		01/15/2030
76116F-AC-1	RESOLUTION FUNDING CORP.	04/10/2025	VARIOUS		48,922,729	60,890,000	25,234,477	48,020,934		567,243		567,243		48,588,178		334,551	334,551		04/15/2030
880591-CK-6	TENN VALLEY AUTHORITY	02/21/2025	NOMURA SECURITIES INTERNATIONAL		9,605,429	8,735,000	9,684,704	9,274,368		(4,422)		(4,422)		9,269,946		335,483	335,483	207,490	04/01/2036

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
880591-DM-1	TENN VALLEY AUTHORITY	02/21/2025	TD SECURITIES (USA) LLC		1,704,860	1,515,000	1,800,517	1,612,272		(2,314)		(2,314)		1,609,959		94,901	94,901	33,882	05/01/2030
880591-DV-1	TENN VALLEY AUTHORITY	02/21/2025	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		22,922,092	22,836,000	19,922,001	21,468,851		18,603		18,603		21,487,454		1,434,637	1,434,637	652,919	07/15/2033
880591-EB-4	TENN VALLEY AUTHORITY	02/21/2025	TD SECURITIES (USA) LLC		484,855	500,000	493,160	494,668		19		19		494,686		(9,831)	(9,831)	14,828	01/15/2048
88059F-AV-3	TVA- GEN PRIN	11/01/2025	MATURITY 100.0000		34,705,000	34,705,000	9,788,836	33,055,833		1,649,167		1,649,167		34,705,000					11/01/2025
88059F-BA-8	TENN VALLEY AUTHORITY	02/21/2025	NOMURA SECURITIES INTERNATIONAL		7,860,978	15,000,000	2,948,550	7,767,976		57,931		57,931		7,825,907		35,071	35,071		01/15/2038
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					217,593,759	246,591,505	121,699,334	209,489,302		2,666,671		2,666,671		212,155,974		5,437,783	5,437,783	1,748,365	XXX
013051-DQ-7	ALBERTA (PROVINCE OF)	06/01/2025	MATURITY 100.0000		3,563,766	3,574,685	3,620,923	3,409,030		(2,105)		(2,105)	190,725	3,597,651	(33,885)		(33,885)	41,874	06/01/2025
168863-CF-3	CHILEAN GOVT 3.24% 06 FEB 2028	11/19/2025	VARIOUS		6,024,860	6,140,000	6,591,290	6,357,321		(66,229)		(66,229)		6,291,092		(266,232)	(266,232)	256,270	02/06/2028
448814-DF-7	HYDRO-QUEBEC	02/24/2025	JP MORGAN SECURITIES LLC		78,230,750	65,000,000	72,813,454	68,532,955		(80,968)		(80,968)		68,451,987		9,778,763	9,778,763	2,200,521	04/15/2030
458182-BV-3	INTER-AMERICAN DEVELOPMENT BANK	06/15/2025	MATURITY 100.0000		26,358,000	26,358,000	28,806,902	26,450,176		(92,176)		(92,176)		26,358,000				922,530	06/15/2025
458182-AD-1	INTER-AMERICAN DEVELOPMENT BANK	09/19/2025	VARIOUS		12,006,209	11,500,000	13,825,559	11,928,322		(105,318)		(105,318)		11,823,004		183,205	183,205	868,050	07/15/2027
459051-FX-1	INTL BK RECON & DEV	05/01/2025	VARIOUS		45,426,555	51,325,000	16,893,664	43,901,535		634,266		634,266		44,535,801		890,754	890,754		03/01/2028
45905A-DE-5	INTL BK RECON & DEV	05/01/2025	VARIOUS		21,576,289	26,290,000	6,643,220	20,405,624		294,199		294,199		20,699,822		876,467	876,467		07/15/2029
45905A-JA-7	INTL BK RECON & DEV	02/24/2025	JP MORGAN SECURITIES LLC		7,314,129	9,230,000	2,291,440	7,049,608		59,206		59,206		7,108,814		205,315	205,315		11/01/2029
45905A-PM-4	INTL BK RECON & DEV	06/12/2025	JP MORGAN SECURITIES LLC		37,254,340	48,210,000	9,901,883	34,532,073		621,456		621,456		35,153,528		2,100,811	2,100,811		09/17/2030
45905A-SE-9	INTL BK RECON & DEV	06/12/2025	VARIOUS		73,109,159	96,768,000	22,551,955	68,618,572		1,071,168		1,071,168		69,689,740		3,419,418	3,419,418		03/11/2031
50066A-AP-8	KOREA GAS CORPORATION	11/04/2025	VARIOUS		2,733,533	2,900,000	2,874,335	2,887,470		1,315		1,315		2,888,784		(155,252)	(155,252)	78,791	07/16/2029
50066A-AR-4	KOREA GAS CORPORATION	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		987,162	1,100,000	1,098,020	1,098,662		160		160		1,098,822		(111,660)	(111,660)	28,478	07/13/2031
50066H-AC-2	KOREA EXPRESSWAY CORP	05/18/2025	MATURITY 100.0000		5,982,000	5,982,000	5,927,496	5,969,904		12,096		12,096		5,982,000				108,424	05/18/2025
68323A-CX-0	ONTARIO (PROVINCE OF)	06/02/2025	MATURITY 100.0000		4,181,970	4,194,784	4,296,514	4,004,477		(6,783)		(6,783)	224,039	4,221,733	(39,763)		(39,763)	54,366	06/02/2025
715638-DF-6	PERU (REPUBLIC OF)	07/08/2025	SECURITY CALLED AT 89.73000000 89.7300		4,307,040	4,800,000	4,819,776	4,812,758		(1,051)		(1,051)		4,811,707		(504,667)	(504,667)	128,018	01/23/2031
718286-BD-8	PHILIPPINO GOVT 6.375% 15 JAN 2032	11/18/2025	BOFA MERRILL LYNCH		1,026,488	930,000	1,246,200	1,156,256		(26,224)		(26,224)		1,130,032		(103,544)	(103,544)	79,709	01/15/2032
748148-QR-7	QUEBEC PROVINCE	05/01/2025	VARIOUS		32,669,832	28,835,000	31,523,257	30,372,637		(94,349)		(94,349)		30,278,288		2,391,544	2,391,544	1,335,739	09/15/2029
74814Z-FG-3	PROVINCE OF QUEBEC	04/15/2025	TD SECURITIES (USA) LLC		710,418	766,004	856,289	753,836		(1,364)		(1,364)	84,621	837,093	(58,834)	(67,841)	(126,675)	8,929	09/01/2030
74814Z-FH-1	QUEBEC (PROVINCE OF)	04/15/2025	TD SECURITIES (USA) LLC		3,169,075	3,574,685	3,858,374	3,408,008		(48)		(48)	449,537	3,857,498	(333,385)	(355,038)	(688,423)	32,895	09/01/2031
91087B-AE-0	MEXICO (UNITED MEXICAN STATES) (GO	04/07/2025	MIZUHO SECURITIES USA INC.		387,600	400,000	368,228	368,228						368,228		19,372	19,372	11,125	01/11/2028
917288-BK-7	URUGUAYAN GOVT 4.375% 23 JAN 2031	11/18/2025	J.P. MORGAN SECURITIES LLC		5,290,470	5,220,000	6,155,670	5,816,420		(101,811)		(101,811)		5,714,609		(424,139)	(424,139)	301,962	01/23/2031
C54296-AC-9	MEGLOBAL CANADA ULC	05/18/2025	MATURITY 100.0000		2,530,000	2,530,000	2,503,697	2,524,134		5,866		5,866		2,530,000				63,250	05/18/2025
G7303Z-AE-4	OOREDOO INTERNATIONAL FINANCE LTD	10/19/2025	MATURITY 100.0000		290,000	290,000	288,985	289,475		525		525		290,000				14,500	10/19/2025
G7777X-AB-2	SA GLOBAL SUKUK LTD	10/07/2025	MARKETAXESS CAPITAL LIMITED - EMD DESK		907,240	1,000,000	990,500	993,282		741		741		994,024		(86,784)	(86,784)	21,851	06/17/2031
P3579E-BK-2	DOMINICAN REPUBLIC GOVT 6.875% 29 JAN 20	02/24/2025	SECURITY CALLED AT 102.00000000 102.0000		336,600	330,000	335,693	332,212		(294)		(294)		331,919		(1,919)	(1,919)	19,519	01/29/2026
V3855G-AB-6	GREENKO SOLAR MAURITIUS LTD	01/14/2025	SECURITY CALLED AT 101.48800000 101.4880		6,150,173	6,060,000	6,004,363	5,982,644		1,283		1,283		5,983,928		76,072	76,072	255,434	07/29/2026
Y62014-AA-6	NAKILAT INC	12/31/2025	SINKING FUND REDEMPTION 100.0000		354,372	354,372	416,853	286,584		(6,442)		(6,442)		354,372				16,205	12/31/2033
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					382,878,030	413,662,530	257,504,540	362,242,203		2,117,119		2,117,119	948,922	365,382,476	(465,867)	17,864,645	17,398,778	6,848,440	XXX
179093-HR-3	CR CLACKAMAS SD #12 -A	08/27/2025	EXCHANGE TRANSACTIONS		7,588,706	15,510,000	5,793,326	7,366,944		221,761		221,761		7,588,706					06/15/2041
179093-HS-1	CR CLACKAMAS SD #12 -A	08/27/2025	EXCHANGE TRANSACTIONS		7,876,613	16,830,000	5,967,560	7,646,675		229,938		229,938		7,876,613					06/15/2042
20772J-AC-6	CT STATE BABS	10/15/2025	VARIOUS 100.8830		6,139,702	6,105,000	5,936,351	6,037,183		8,432		8,432		6,045,615		59,385	59,385	353,226	10/01/2030

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
235218-J9-6	TX DALLAS	02/15/2025	SINKING FUND REDEMPTION 100.0000		200,000	200,000	194,789	199,711		289		289		200,000				5,195	02/15/2035
296804-CB-1	NJ ESSEX CNTY REF	04/01/2025	SINKING FUND REDEMPTION 100.0000		460,000	460,000	473,757	460,188		(188)		(188)		460,000				11,385	04/01/2033
399262-KB-9	CA GROSSMONT SD-F-CABS	02/03/2025	SECURITY CALLED AT 62.90100000 62.9010		2,924,897	4,650,000	2,276,581	2,933,400		12,561		12,561		2,945,962		(21,065)	(21,065)		08/01/2034
399262-KC-7	CA GROSSMONT SD-F-CABS	02/03/2025	SECURITY CALLED AT 59.78300000 59.7830		2,779,910	4,650,000	2,159,847	2,786,630		12,009		12,009		2,798,639		(18,730)	(18,730)		08/01/2035
399262-KD-5	CA GROSSMONT SD-F-CABS	02/03/2025	SECURITY CALLED AT 56.73300000 56.7330		2,113,304	3,725,000	1,637,183	2,117,484		9,198		9,198		2,126,682		(13,378)	(13,378)		08/01/2036
399262-KE-3	CA GROSSMONT SD-F-CABS	02/03/2025	SECURITY CALLED AT 53.61100000 53.6110		4,972,420	9,275,000	3,845,372	4,982,004		21,920		21,920		5,003,924		(31,503)	(31,503)		08/01/2037
399262-KF-0	CA GROSSMONT SD-F-CABS	02/03/2025	SECURITY CALLED AT 50.80100000 50.8010		7,874,155	15,500,000	5,759,111	7,895,279		34,930		34,930		7,930,208		(56,053)	(56,053)		08/01/2038
399262-KG-8	CA GROSSMONT SD-F-CABS	02/03/2025	SECURITY CALLED AT 48.11100000 48.1110		2,585,966	5,375,000	1,756,783	2,580,537		11,567		11,567		2,592,104		(6,138)	(6,138)		08/01/2039
399262-KH-6	CA GROSSMONT SD-F-CABS	02/03/2025	SECURITY CALLED AT 45.99600000 45.9960		1,805,343	3,925,000	1,210,404	1,800,408		8,108		8,108		1,808,516		(3,173)	(3,173)		06/01/2040
425506-3W-0	MN HENNEPIN-TXB-D-RECOVE	12/04/2025	SECURITY CALLED AT 100.00000000 100.0000		9,595,000	9,595,000	9,812,756	9,733,671		(9,289)		(9,289)		9,724,382		(129,382)	(129,382)	464,398	12/01/2035
452152-3H-2	IL IL ST-3-BABS-BAM	04/15/2025	SINKING FUND REDEMPTION 100.0000		434,615	434,615	497,235	435,525		(910)		(910)		434,615				14,614	04/01/2035
452152-FA-4	IL IL ST-TXB-3-BABS	04/01/2025	SINKING FUND REDEMPTION 100.0000		311,538	311,538	308,118	311,493		45		45		311,538				10,475	04/01/2035
452152-FP-1	IL IL ST AGM-CR	06/02/2025	SINKING FUND REDEMPTION 100.0000		1,226,029	1,226,029	1,187,413	1,224,554		1,475		1,475		1,226,029				31,264	06/01/2033
452152-WB-3	IL ILLINOIS ST-BAM-TCRS	12/01/2025	SINKING FUND REDEMPTION 100.0000		187,500	187,500	201,220	187,999		(499)		(499)		187,500				10,594	12/01/2038
452152-ZB-0	IL ILLINOIS ST-TXBL-AGM	12/01/2025	SINKING FUND REDEMPTION 100.0000		1,472,222	1,472,222	1,541,858	1,474,939		(2,717)		(2,717)		1,472,222				83,181	12/01/2038
487694-UF-6	TX KELLER ISD -TXBL -REF	06/11/2025	EXCHANGE TRANSACTIONS		572,594	570,000	572,981	572,769		(175)		(175)		572,594				14,250	02/15/2031
545438-DT-7	CA LOS BANOS USD-CABS	08/01/2025	SECURITY CALLED AT 71.79500000 71.7950		125,641	175,000	77,740	122,220		3,422		3,422		125,642		(1)	(1)		08/01/2032
545438-DU-4	CA LOS BANOS USD-CABS	08/01/2025	SECURITY CALLED AT 68.10200000 68.1020		2,332,494	3,425,000	1,433,260	2,268,085		64,430		64,430		2,332,515		(22)	(22)		08/01/2033
545438-DW-0	CA LOS BANOS USD-CABS	08/01/2025	SECURITY CALLED AT 61.02700000 61.0270		799,454	1,310,000	484,477	776,748		22,702		22,702		799,451		3	3		08/01/2035
545438-DY-6	CA LOS BANOS USD-CABS	08/01/2025	SECURITY CALLED AT 54.51600000 54.5160		1,248,416	2,290,000	747,639	1,212,147		36,280		36,280		1,248,426		(10)	(10)		08/01/2037
58661P-DG-4	CA MENDOCINO CCD-CABS	08/01/2025	SECURITY CALLED AT 42.69200000 42.6920		2,070,562	4,850,000	1,267,596	2,010,923		59,599		59,599		2,070,523		39	39		08/01/2042
58661P-DH-2	CA MENDOCINO CCD-CABS	08/01/2025	SECURITY CALLED AT 40.53500000 40.5350		1,743,005	4,300,000	1,066,099	1,692,772		50,268		50,268		1,743,040		(35)	(35)		08/01/2043
58661P-DJ-8	CA MENDOCINO CCD-CABS	08/01/2025	SECURITY CALLED AT 38.48100000 38.4810		1,856,708	4,825,000	1,134,502	1,803,023		53,649		53,649		1,856,672		36	36		08/01/2044
58661P-DK-5	CA MENDOCINO CCD-CABS	08/01/2025	SECURITY CALLED AT 36.52300000 36.5230		1,725,712	4,725,000	1,053,486	1,675,760		49,960		49,960		1,725,720		(8)	(8)		08/01/2045
58661P-DL-3	CA MENDOCINO CCD-CABS	08/01/2025	SECURITY CALLED AT 25.99100000 25.9910		9,506,208	36,575,000	5,814,948	9,237,571		283,187		283,187		9,520,758		(14,549)	(14,549)		08/01/2051
587635-FF-5	CA MERCED UHSD-REF	02/18/2025	SECURITY CALLED AT 43.11100000 43.1112		1,595,114	3,700,000	973,618	1,584,457		10,614		10,614		1,595,071		43	43		08/01/2041
587635-FM-0	CA MERCED UHSD-REF	02/18/2025	SECURITY CALLED AT 30.36200000 30.3620		1,428,532	4,705,000	855,698	1,418,629		9,867		9,867		1,428,496		36	36		08/01/2047
587635-FR-9	CA MERCED UHSD-REF	02/18/2025	SECURITY CALLED AT 23.80600000 23.8056		1,690,198	7,100,000	1,027,113	1,681,616		11,937		11,937		1,693,553		(3,355)	(3,355)		08/01/2051
645020-6J-2	CT NEW HAVEN-B-TXBL-REF	11/14/2025	VARIOUS 103.5420		35,616,183	34,775,000	34,741,620	34,746,842		894		894		34,747,736		27,264	27,264	1,717,020	08/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64966H-MV-9	NY BUILD AMERICA BONDS	09/19/2025	SECURITY CALLED AT 100.68100000 100.6810		4,027,240	4,000,000	4,535,440	4,237,021		(22,110)		(22,110)		4,214,911		(214,911)	(214,911)	228,539	10/01/2031
649791-CX-6	NY STATE BAB	04/25/2025	SECURITY CALLED AT 102.87800000 102.8780		3,328,103	3,235,000	3,300,544	3,291,065		(767)		(767)		3,290,298		(55,298)	(55,298)	211,278	03/01/2040
677521-DF-0	OHIO STATE	05/01/2025	MATURITY 100.0000		4,195,000	4,195,000	4,216,797	4,195,753		(753)		(753)		4,195,000				103,700	05/01/2025
677521-HX-7	OHIO ST	03/26/2025	SECURITY CALLED AT 100.00000000 100.0000		5,000,000	5,000,000	5,526,800	5,235,425		(8,876)		(8,876)		5,226,549		(226,549)	(226,549)	172,268	08/01/2030
68607L-XQ-5	OR ST-TXB-PENSION -OR	06/02/2025	SINKING FUND REDEMPTION 100.0000		826,207	826,207	826,207	826,207						826,207				24,340	06/01/2027
70914P-MJ-8	PA STATE BABS	07/14/2025	SECURITY CALLED AT 101.55400000 101.5540		4,062,160	4,000,000	4,350,318	4,204,591		(20,086)		(20,086)		4,184,506		(184,506)	(184,506)	260,782	02/15/2030
74514L-3F-2	PUERTO RICO COMMONWEALTH OF (GOVER	07/01/2025	MATURITY 100.0000		12,118	12,118	13,043	12,264		(146)		(146)		12,118				651	07/01/2025
74514L-3T-2	PUERTO RICO COMMONWEALTH OF (GOVER	11/03/2025	SINKING FUND REDEMPTION 100.0000		6,186	6,186	3,526	6,103		84		84		6,186					11/01/2043
799561-MD-4	CA SAN YSIDRO SD-CABS	08/01/2025	SECURITY CALLED AT 32.79500000 32.7950		5,701,411	17,385,000	3,596,957	5,765,827		174,578		174,578		5,940,404		(238,994)	(238,994)		08/01/2046
845389-GC-3	CA S WSTRN CMNTY CLG-D	02/03/2025	SECURITY CALLED AT 70.42500000 70.4250		422,550	600,000	270,174	420,906		1,753		1,753		422,659		(109)	(109)		08/01/2032
845389-GD-1	CA S WSTRN CMNTY CLG-D	02/03/2025	SECURITY CALLED AT 66.81900000 66.8190		1,369,790	2,050,000	870,123	1,364,386		5,765		5,765		1,370,150		(361)	(361)		08/01/2033
845389-GF-6	CA S WSTRN CMNTY CLG-D	02/03/2025	SECURITY CALLED AT 60.33700000 60.3370		1,161,487	1,925,000	732,982	1,156,828		4,958		4,958		1,161,786		(299)	(299)		08/01/2035
845389-GG-4	CA S WSTRN CMNTY CLG-D	02/03/2025	SECURITY CALLED AT 57.24400000 57.2440		271,909	475,000	170,957	270,814		1,170		1,170		271,984		(75)	(75)		08/01/2036
845389-GH-2	CA S WSTRN CMNTY CLG-D	02/03/2025	SECURITY CALLED AT 54.26900000 54.2690		347,322	640,000	217,555	345,907		1,507		1,507		347,413		(92)	(92)		08/01/2037
845389-GJ-8	CA S WSTRN CMNTY CLG-D	02/03/2025	SECURITY CALLED AT 51.47500000 51.4750		334,588	650,000	208,995	333,219		1,460		1,460		334,679		(91)	(91)		08/01/2038
845389-GK-5	CA S WSTRN CMNTY CLG-D	02/03/2025	SECURITY CALLED AT 48.79700000 48.7970		707,557	1,450,000	440,728	704,643		3,106		3,106		707,749		(193)	(193)		08/01/2039
882722-KF-7	TX ST BUILD AMERICA BONDS TAXABLE	11/06/2025	SECURITY CALLED AT 103.64200000 103.6417		282,636	272,705	286,500	284,763		(504)		(504)		284,259		(11,554)	(11,554)	48,309	04/01/2039
941247-N2-0	CT WATERBURY TAXABLE-PENSION	12/01/2025	SECURITY CALLED AT 100.00000000 100.0000		160,000	160,000	192,259	186,722		(1,252)		(1,252)		185,470		(25,470)	(25,470)	11,342	12/01/2038
983068-7G-6	WYLIE TX INDEP SCHOOL DIST	08/15/2025	SECURITY CALLED AT 37.13800000 37.1380		337,956	910,000	288,054	331,352		8,568		8,568		339,920		(1,964)	(1,964)		08/15/2049
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					155,412,961	260,549,120	131,858,400	154,151,982		1,363,719		1,363,719		155,515,700		(1,171,062)	(1,171,062)	3,776,811	XXX
02765U-EQ-3	OH AMER PWR-INC REV	02/15/2025	SINKING FUND REDEMPTION 100.0000		80,000	80,000	90,929	80,015		(15)		(15)		80,000				2,508	02/15/2050
03812D-AT-0	WI APPLETON WI REDEV AUT	10/01/2025	SECURITY CALLED AT 100.00000000 100.0000		210,000	210,000	210,000	210,000						210,000				6,313	04/01/2051
052414-JQ-3	AUSTIN TEX ELEC UTIL SYS REV	11/17/2025	SECURITY CALLED AT 100.00000000 100.0000		1,120,000	1,120,000	1,120,000	1,120,000						1,120,000				70,134	11/15/2032
120827-CV-0	CA BURBANK GLENDALE PASADENA ARPT	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		265,000	265,000	286,998	275,829		(606)		(606)		275,223		(10,223)	(10,223)	14,739	07/01/2032
155048-BY-6	CENTRAL PUGET SOUND WASH REGL	02/01/2025	SINKING FUND REDEMPTION 100.0000		3,825,000	3,825,000	3,907,305	3,825,496		(496)		(496)		3,825,000				98,398	02/01/2028
16772P-AQ-9	IL CHICAGO TRANSIT AUTH SALES TAX BABS	12/01/2025	SINKING FUND REDEMPTION 100.0000		408,344	408,344	436,037	409,249		(905)		(905)		408,344				25,317	12/01/2040
190813-SZ-9	GA COBB CO KENNESTONE WELLSTAR HLTH SYS	02/21/2025	INSURANCE WRAP EXCHANGE PER CNTLS		12,595,113	12,930,000	12,577,399	12,594,689		1,000		1,000		12,595,689		(576)	(576)	206,880	04/01/2052
19633S-AB-9	CO BRDG ENTERPRISE REV BABS	01/07/2025	SECURITY CALLED AT 104.43100000 104.4310		18,463,401	17,680,000	19,209,408	19,109,079		(975)		(975)		19,108,104		(1,428,104)	(1,428,104)	890,860	12/01/2040
19633S-AU-7	CO COLORADO ST BRIDGE EN	10/02/2025	INSURANCE WRAP EXCHANGE PER CNTLS		4,184,428	4,260,000	4,174,800	4,183,367		1,236		1,236		4,184,602		(175)	(175)	129,220	06/30/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20281P-CT-7	PA COMMONMEALTH FING AUTH REV BAB	06/02/2025	SECURITY CALLED AT 100.00000000 100.0000		280,000	280,000	286,768	286,103		(115)		(115)		285,988		(5,988)	(5,988)	8,705	06/01/2039
259234-CJ-9	NE DOUGLAS HOSP #3-REF-NEBRASKA METHODS	08/11/2025	EXCHANGE TRANSACTIONS		4,882,119	4,600,000	4,950,520	4,887,310		(5,168)		(5,168)		4,882,142		(24)	(24)	115,000	11/01/2045
362762-LE-4	GA GAINESVILLE HOSP-A-NORTHEAST GA HEAL	02/18/2025	SECURITY CALLED AT 100.00000000 100.0000		4,895,000	4,895,000	5,494,931	5,429,431		(1,070)		(1,070)		5,428,361		(533,361)	(533,361)	134,613	08/15/2054
362848-QR-7	GAINESVILLE FLA UTILS SYS REV	10/01/2025	SECURITY CALLED AT 100.00000000 100.0000		550,000	550,000	615,764	576,667		(3,842)		(3,842)		572,825		(22,825)	(22,825)	30,828	10/01/2029
41980U-AB-7	STATE OF HAWAII DBEDT 2014-A	07/01/2025	SINKING FUND REDEMPTION 100.0000		1,440,290	1,440,290	1,434,629	1,440,044		246		246		1,440,290				35,114	01/01/2031
451295-WT-2	ID ID HLTH FAC AUTH-A-SAINT LUKES HLTH	02/12/2025	SECURITY CALLED AT 100.00000000 100.0000		18,250,000	18,250,000	19,307,445	19,098,874		(1,532)		(1,532)		19,097,342		(847,342)	(847,342)	379,940	03/01/2044
45528S-5S-1	IN INDIANAPOLIS IND LOC PUB IMPT BD BAB	11/18/2025	SECURITY CALLED AT 107.97100000 107.9706		23,834,511	22,075,000	23,955,284	23,770,777		(111,321)		(111,321)		23,659,457		(1,584,457)	(1,584,457)	3,570,905	01/15/2040
463632-4P-1	CA IRVINE WTR DIST	07/15/2025	VARIOUS 110.2370		15,241,208	13,850,000	15,330,011	15,282,456		(32,237)		(32,237)		15,250,218		(1,400,218)	(1,400,218)	2,034,767	05/01/2040
46935M-BB-9	JACKSONVILLE FLA AVIATION AUTH	10/01/2025	SECURITY CALLED AT 100.00000000 100.0000		1,980,000	1,980,000	2,002,770	2,001,269		(400)		(400)		2,000,869		(20,869)	(20,869)	58,608	10/01/2051
47770V-BQ-2	OH JOBSOHIO BEVERAGE SYS	12/17/2025	EXCHANGE TRANSACTIONS		3,514,391	4,290,000	3,371,683	3,469,583		44,808		44,808		3,514,391				121,536	01/01/2038
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS	12/31/2025	SINKING FUND REDEMPTION 100.0000		784,438	784,438	784,438	784,438						784,438				41,287	12/31/2047
544435-C3-2	CA LOS ANGELES DEPT ARPTS	05/15/2025	SECURITY CALLED AT 100.00000000 100.0000		175,000	175,000	180,557	179,096		(66)		(66)		179,030		(4,030)	(4,030)	5,759	05/15/2039
544652-6E-5	CA LOS ANGELES WASTEWTR SYS BABS	06/10/2025	SECURITY CALLED AT 100.64100000 100.6410		12,177,561	12,100,000	12,222,327	12,227,481		(2,687)		(2,687)		12,224,794		(124,794)	(124,794)	440,479	06/01/2039
54628C-G3-0	LA LA LOCAL GOVT ENVRNMN	09/02/2025	SINKING FUND REDEMPTION 100.0000		172,996	172,996	172,996	172,996						172,996				6,949	09/01/2039
574204-WK-5	MARYLAND DOT	06/15/2025	MATURITY 100.0000		7,250,000	7,250,000	7,234,340	7,249,364		636		636		7,250,000				168,563	06/15/2025
574218-4K-6	MD MARYLAND HLTH & HGR-UNIV OF MD MED S	02/05/2025	INSURANCE WRAP EXCHANGE PER CNTLS		13,701,121	13,415,000	13,734,162	13,705,601		(835)		(835)		13,704,765		(3,644)	(3,644)	335,241	07/01/2048
575898-CS-8	MASSACHUSETTS ST PORT AUTH	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		535,000	535,000	535,000	535,000						535,000				33,181	07/01/2031
576000-XQ-1	MA MASSACHUSETTS ST SCH	10/08/2025	EXCHANGE TRANSACTIONS		9,779,660	9,750,000	9,787,675	9,780,598		(898)		(898)		9,779,700		(40)	(40)	165,506	10/15/2040
587635-FH-1	CA MERCED UHSD-REF	02/18/2025	SECURITY CALLED AT 38.71000000 38.7100		1,583,239	4,090,000	963,645	1,572,603		10,596		10,596		1,583,199		40	40		08/01/2043
587635-FK-4	CA MERCED UHSD-REF	02/18/2025	SECURITY CALLED AT 34.78800000 34.7876		1,200,172	3,450,000	729,123	1,192,080		8,062		8,062		1,200,142		30	30		08/01/2045
587635-FL-2	CA MERCED UHSD-REF	02/18/2025	SECURITY CALLED AT 32.35300000 32.3532		1,019,126	3,150,000	613,337	1,012,128		6,975		6,975		1,019,103		23	23		08/01/2046
587635-FN-8	CA MERCED UHSD-REF	02/18/2025	SECURITY CALLED AT 28.59600000 28.5958		1,535,594	5,370,000	917,196	1,524,837		10,664		10,664		1,535,501		93	93		08/01/2048
587635-FP-3	CA MERCED UHSD-REF	02/18/2025	SECURITY CALLED AT 26.91600000 26.9160		2,160,009	8,025,000	1,286,568	2,144,860		15,083		15,083		2,159,943		66	66		08/01/2049
587635-FQ-1	CA MERCED UHSD-REF	02/18/2025	SECURITY CALLED AT 25.32000000 25.3202		1,831,916	7,235,000	1,088,072	1,819,002		12,861		12,861		1,831,863		54	54		08/01/2050
59164G-CX-8	METRO WASTEWTR RECLAMATION DIST CO	03/11/2025	SECURITY CALLED AT 101.00400000 101.0040		4,545,180	4,500,000	5,368,095	4,819,650		(274,470)		(274,470)		4,545,180		(45,180)	(45,180)	160,680	04/01/2029
592481-CA-1	MET SAINT LOUIS MO SWR	12/30/2025	SECURITY CALLED AT 105.83300000 105.8330		4,677,819	4,420,000	4,835,874	4,744,774		(14,555)		(14,555)		4,730,219		(310,219)	(310,219)	559,074	05/01/2039
59259Y-GF-0	NY MET TRANSN-TXB-E-BABS	10/03/2025	VARIOUS		3,792,286	3,525,000	3,798,011	3,785,804		(5,809)		(5,809)		3,779,995		(93,863)	(93,863)	222,116	11/15/2040
59334D-LS-1	FL MIAMI DADE CO WTR&SWR	12/12/2025	EXCHANGE TRANSACTIONS		4,176,774	4,175,000	4,177,296	4,176,844		(72)		(72)		4,176,771		2	2	145,708	10/01/2042
594654-MU-6	MI MI HSG DEV AUTH-D	06/02/2025	SECURITY CALLED AT 100.00000000 100.0000		525,000	525,000	525,000	525,000						525,000				9,096	12/01/2045
613612-AS-9	PA MONTGOMERY IDA-A-REF-ALBERT EINSTEIN	01/15/2025	SECURITY CALLED AT 100.00000000 100.0000		350,000	350,000	368,116	365,066		(16)		(16)		365,050		(15,050)	(15,050)	9,188	01/15/2046
613612-AT-7	PA MONTGOMERY IDA-A-REF-ALBERT EINSTEIN	01/15/2025	SECURITY CALLED AT 100.00000000 100.0000		850,000	850,000	904,757	886,137		(96)		(96)		886,041		(36,041)	(36,041)	22,313	01/15/2036
613612-AU-4	PA MONTGOMERY IDA-A-REF-ALBERT EINSTEIN	01/15/2025	SECURITY CALLED AT 100.00000000 100.0000		850,000	850,000	890,741	883,631		(38)		(38)		883,593		(33,593)	(33,593)	22,313	01/15/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
626207-V6-8	GA MEAG-BABS-AGM	04/01/2025	SINKING FUND REDEMPTION 100.0000		44,000	44,000	57,503	44,041		(41)		(41)		44,000				1,464	04/01/2057
626207-YF-5	GA MUNICIPAL ELEC PLT VOGTLE SER J BAB	04/01/2025	SINKING FUND REDEMPTION 100.0000		124,000	124,000	138,005	124,037		(37)		(37)		124,000				4,115	04/01/2057
626207-YS-7	GA MUNI ELEC-BABS-TXB	04/01/2025	SINKING FUND REDEMPTION 100.0000		299,000	299,000	339,409	299,101		(101)		(101)		299,000				10,547	04/01/2057
645913-BD-5	N.J. ECONOMIC DEV AUTH	02/15/2025	MATURITY 100.0000		15,000,000	15,000,000	2,021,100	14,865,638		134,362		134,362		15,000,000					02/15/2025
64971M-S7-8	NY NY CITY TRANS BABS	03/27/2025	SECURITY CALLED AT 100.00000000 100.0000		3,000,000	3,000,000	3,003,572	3,009,300		(148)		(148)		3,009,152		(9,152)	(9,152)	66,515	05/01/2036
64971P-EC-5	NY NYC IDA QUEENS BASEBA QUEENS BAL144A	01/02/2025	SECURITY CALLED AT 100.00000000 100.0000		195,000	195,000	200,405	200,402						200,402		(5,402)	(5,402)	5,876	01/01/2046
650035-TD-0	NY ST URBAN DEV CORP PERS INC TAX BAB	03/17/2025	SECURITY CALLED AT 100.00000000 100.0000		820,000	820,000	839,699	836,267		(160)		(160)		836,107		(16,107)	(16,107)	23,657	03/15/2039
786050-AJ-6	CA SACRAMENTO CA PUBLIC	04/01/2025	SINKING FUND REDEMPTION 100.0000		1,680,000	1,680,000	1,690,101	1,680,046		(46)		(46)		1,680,000				47,351	04/01/2050
79467B-CM-5	IL SALES TAX SECURITIZTN	01/02/2025	SECURITY CALLED AT 100.00000000 100.0000		120,000	120,000	114,716	115,028		1		1		115,029		4,971	4,971	2,782	01/01/2040
79467B-DS-1	SALES TAX SECURITIZATION	01/01/2025	SINKING FUND REDEMPTION 100.0000		50,000	50,000	54,046	50,080		(80)		(80)		50,000				1,159	01/01/2040
79642B-HT-3	SAN ANTONIO TW WTR REVENUE	02/26/2025	SECURITY CALLED AT 100.17300000 100.1730		400,692	400,000	428,688	410,300		(9,608)		(9,608)		400,692		(692)	(692)	6,866	05/15/2029
79642B-HU-0	SAN ANTONIO TEX WTR REV	02/26/2025	SECURITY CALLED AT 100.00000000 100.0000		7,070,000	7,070,000	7,120,915	7,116,595		(46,595)		(46,595)		7,070,000				111,117	05/15/2039
79642B-LL-5	SAN ANTONIO TEX WTR REV	02/26/2025	SECURITY CALLED AT 100.10000000 100.1000		20,020,000	20,000,000	20,325,221	20,300,173		(295,513)		(295,513)		20,004,660		(4,660)	(4,660)	352,178	05/15/2040
79742G-AF-8	SAN DIEGO CNTY CALIF REGL ARPT	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		235,000	235,000	235,000	235,000						235,000				13,146	07/01/2043
79765R-TK-5	CA SAN FRANCISCO UT-BABS	06/12/2025	SECURITY CALLED AT 103.98600000 103.9860		3,675,905	3,535,000	3,640,873	3,640,799		(1,598)		(1,598)		3,639,201		(104,201)	(104,201)	271,111	11/01/2040
812643-DA-9	SEATTLE WASH MUN LT & PWR REV	07/16/2025	SECURITY CALLED AT 102.08700000 102.0870		3,083,027	3,020,000	3,100,805	3,080,412		(22,742)		(22,742)		3,057,670		(37,670)	(37,670)	221,338	02/01/2030
812643-DB-7	SEATTLE WASH MUN LT & PWR REV	07/16/2025	SECURITY CALLED AT 101.88200000 101.8820		2,995,331	2,940,000	2,949,965	2,950,760		(1,446)		(1,446)		2,949,314		(9,314)	(9,314)	212,266	02/01/2040
812728-QT-3	SEATTLE WASH WTR SYS REV	05/19/2025	SECURITY CALLED AT 103.31200000 103.3120		15,414,150	14,920,000	15,091,312	15,064,599		(5,251)		(5,251)		15,059,348		(139,348)	(139,348)	1,191,213	08/01/2033
812728-QU-0	SEATTLE WASH WTR SYS REV	05/19/2025	SECURITY CALLED AT 102.91200000 102.9120		9,725,184	9,450,000	9,536,041	9,529,687		(1,273)		(1,273)		9,528,414		(78,414)	(78,414)	720,468	08/01/2040
833102-XD-3	SNOHOMISH CNTY WASH PUB UTIL D	07/29/2025	SECURITY CALLED AT 101.65400000 101.6540		3,400,326	3,345,000	3,341,789	3,343,906		289		289		3,344,195		805	805	178,723	12/01/2029
833102-XE-1	SNOHOMISH CNTY WASH PUB UTIL D	07/29/2025	SECURITY CALLED AT 100.95700000 100.9570		24,007,575	23,780,000	23,891,659	23,978,507		(329,080)		(329,080)		23,649,427		130,573	130,573	1,112,679	12/01/2035
835574-CB-8	CA SONOMA CNTY CALIF PENSION OBLIG	12/01/2025	SECURITY CALLED AT 100.00000000 100.0000		1,345,000	1,345,000	1,468,066	1,390,713		(7,713)		(7,713)		1,383,000		(38,000)	(38,000)	80,700	12/01/2029
837123-KV-9	SOUTH CAROLINA ST PORTS AUTH P	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		2,665,000	2,665,000	2,891,101	2,877,513		(1,587)		(1,587)		2,875,926		(210,926)	(210,926)	139,913	07/01/2055
837123-KW-7	SOUTH CAROLINA ST PORTS AUTH	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		11,685,000	11,685,000	12,670,386	12,610,963		(6,910)		(6,910)		12,604,054		(919,054)	(919,054)	613,463	07/01/2055
874485-CR-4	FL TALLAHASSEE HLTHCARE-TALLAHASSEE MEM	09/26/2025	WACHOVIA SECURITIES LLC		3,280,894	3,285,000	3,531,999	3,471,279		(6,094)		(6,094)		3,465,185		(184,291)	(184,291)	135,963	12/01/2040
874485-CS-2	FL TALLAHASSEE HLTHCARE-TALLAHASSEE MEM	10/23/2025	WACHOVIA SECURITIES LLC		6,700,000	6,700,000	7,162,344	7,075,741		(9,681)		(9,681)		7,066,060		(366,060)	(366,060)	300,569	12/01/2044
87638T-EZ-2	TX TARRANT CULT EDU-A-TEXAS HLTH RESOUR	08/13/2025	SECURITY CALLED AT 100.00000000 100.0000		5,575,000	5,575,000	5,792,521	5,767,130		(2,152)		(2,152)		5,764,978		(189,978)	(189,978)	207,514	11/15/2052
88283L-HT-6	TEXAS TRANSN COMMN ST HWY FD REV	04/01/2025	SINKING FUND REDEMPTION 100.0000		1,715,000	1,715,000	1,791,195	1,715,009		(9)		(9)		1,715,000				43,115	04/01/2026
91412G-HB-4	CA UNIV OF CALIFORNIA	05/15/2025	SECURITY CALLED AT 100.00000000 100.0000		95,000	95,000	95,398	95,322		(7)		(7)		95,315		(315)	(315)	1,925	05/15/2041

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
914455-JZ-4	UNIVERSITY MICH UNIV REVS	04/01/2025	SINKING FUND REDEMPTION 100.0000		260,000	260,000	260,000	260,000						260,000				7,167	04/01/2030
915115-3X-5	TX UNIVERSITY PERM UNIV BABS	04/02/2025	SECURITY CALLED AT 100.00000000 100.0000		2,500,000	2,500,000	2,605,488	2,592,007		(1,139)		(1,139)		2,590,868		(90,868)	(90,868)	99,028	07/01/2039
91523N-GY-6	WA UNIVERSITY REVS BABS	04/04/2025	SECURITY CALLED AT 100.00000000 100.0000		5,100,000	5,100,000	5,045,158	5,078,930		489		489		5,079,419		20,581	20,581	126,955	10/01/2033
927688-FY-2	VI WTR & PWR AUTH ELEC SYS SER C BABS	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		175,000	175,000	188,174	178,751		(490)		(490)		178,261		(3,261)	(3,261)	11,638	07/01/2028
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					342,146,780	358,813,068	331,502,661	346,125,264		(960,417)		(960,417)		345,164,845		(8,771,091)	(8,771,091)	16,604,359	XXX
01538T-AA-3	ALFA DESARROLLO SPA	09/27/2025	SINKING FUND REDEMPTION 100.0000		101,800	101,800	89,743	101,509		290		290		101,800				3,575	09/27/2051
042004-AB-7	ARLINGTON VALLEY SOLAR ENERGY II L	12/31/2025	SINKING FUND REDEMPTION 100.0000		14,205	14,205	14,876	14,242		(36)		(36)		14,205				666	09/30/2038
04774#-AA-0	ATLANTA FALCON STADIUM CO LLC	09/01/2025	SINKING FUND REDEMPTION 100.0000		233,306	233,306	233,306	233,306						233,306				6,300	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC	09/01/2025	SINKING FUND REDEMPTION 100.0000		171,739	171,739	171,739	171,739						171,739				4,638	09/01/2042
07557U-AA-3	BEC3 PASS THROUGH TRUST	07/15/2025	VARIOUS		4,785,628	4,785,628	4,658,121	4,774,312		11,315		11,315		4,785,628				149,641	07/15/2025
10567@-AA-0	BRAVES STADIUM COMPANY LLC	09/30/2025	SINKING FUND REDEMPTION 100.0000		650,746	650,746	650,746	650,746						650,746				18,457	09/30/2041
11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE L.P.	12/16/2025	MATURITY 100.0000		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				945,600	12/16/2025
11952A-AA-0	BUFFALO ENERGY MEXICO HOLDINGS SA	08/15/2025	SINKING FUND REDEMPTION 100.0000		11,221	11,221	11,754	11,242		(21)		(21)		11,221				884	02/15/2039
12514@-AA-0	CED CALIFORNIA HOLDINGS LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		536,442	536,442	536,442	536,442						536,442				20,316	06/30/2037
12519*-AA-7	CED ALAMO 5 LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		571,315	571,315	571,315	571,315						571,315				19,649	12/31/2040
12519@-AA-5	CED ALAMO 7 LLC	12/31/2025	VARIOUS		1,494,961	1,494,961	1,494,961	1,494,961						1,494,961				45,890	06/30/2041
12739@-AA-9	CED NEVADA VIRGINIA FINANCING HOLD	12/31/2025	SINKING FUND REDEMPTION 100.0000		178,724	178,724	178,724	178,724						178,724				6,384	12/31/2046
12806*-AH-4	CAITHNESS LONG ISLAND LLC	07/15/2025	SINKING FUND REDEMPTION 100.0000		1,305,078	1,305,078	1,305,078	1,305,078						1,305,078				55,009	01/15/2032
15004#-AA-8	CED CALIFORNIA HOLDINGS 2 LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		1,246,535	1,246,535	1,246,535	1,246,535						1,246,535				39,041	12/31/2036
16882L-AA-0	CHILE ELECTRICITY LUX MPC II SARL 144A	01/16/2025	144A SECURITY EXCHANGE TRANSACTION		2,000,019	2,000,000	2,000,000	2,000,019						2,000,019					10/20/2035
17719#-AA-0	CITIZENS SYCAMORE-PENASQUITOS TRAN	10/01/2025	SINKING FUND REDEMPTION 100.0000		507,942	507,942	507,942	507,942						507,942				15,675	10/01/2049
17719@-AA-2	CITIZENS SUNRISE TRANSMISSION LLC	07/01/2025	SINKING FUND REDEMPTION 100.0000		690,168	690,168	690,168	690,168						690,168				25,202	07/01/2042
18452*-AA-3	CLEANCAPITAL ARROWHEAD ISSUER LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		123,625	123,625	123,625							123,625				541	09/30/2050
212168-AA-6	CONTINENTAL WIND LLC	08/31/2025	VARIOUS		247,110	247,110	272,859	247,931		(821)		(821)		247,110				10,584	02/28/2033
223611-B*-4	COWBOYS STADIUM LP	09/30/2025	SINKING FUND REDEMPTION 100.0000		1,051,296	1,051,296	1,051,296	1,051,296						1,051,296				57,716	03/31/2040
22964*-AC-2	CSOLAR IV WEST LLC	12/31/2025	VARIOUS		1,295,929	1,295,929	1,295,929	1,295,929						1,295,929				31,967	03/31/2041
24380@-AB-4	DEER DISTRICT LLC	06/01/2025	SINKING FUND REDEMPTION 100.0000		616,366	616,366	616,366	616,366						616,366				15,532	06/01/2044
24617#-AA-9	DELAWARE NORTH COMPANIES INC - BOS	11/14/2025	SINKING FUND REDEMPTION 100.0000		515,180	515,180	515,180	515,180						515,180				14,806	11/14/2034
24617#-AB-7	DELAWARE NORTH COMPANIES INC BOS	11/14/2025	SINKING FUND REDEMPTION 100.0000		726,617	726,617	726,617	726,617						726,617				19,732	11/14/2034
24617#-AC-5	DELAWARE NORTH COMPANIES INC. - BOS	11/14/2025	SINKING FUND REDEMPTION 100.0000		153,941	153,941	153,941	153,941						153,941				4,041	11/14/2034
24617#-AD-3	DELAWARE NORTH COMPANIES INC. - BOS	11/14/2025	SINKING FUND REDEMPTION 100.0000		95,297	95,297	95,297	95,297						95,297				2,502	11/14/2034
25557#-AA-8	DIXIE VALLEY GEOTHERMAL LEASING TR	09/30/2025	VARIOUS		444,279	444,279	517,141	447,167		(2,888)		(2,888)		444,279				25,013	03/30/2033

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25557*-AA-2	DIXIE VALLEY GEOTHERMAL LEASING TR	09/30/2025	VARIOUS		444,279	444,279	518,811	447,257		(2,978)		(2,978)		444,279				25,013	03/30/2033
25557@-AA-0	DIXIE VALLEY GEOTHERMAL LEASING TR	09/30/2025	VARIOUS		418,145	418,145	486,721	420,863		(2,718)		(2,718)		418,145				23,541	03/30/2033
27004@-AA-5	EAGLES STADIUM	07/15/2025	SINKING FUND REDEMPTION 100.0000		593,271	593,271	593,271	593,271						593,271				20,456	01/15/2039
27004@-AB-3	EAGLES STADIUM OPERATOR LLC & EAGL	07/15/2025	SINKING FUND REDEMPTION 100.0000		387,442	387,442	387,442	387,442						387,442				13,359	01/15/2039
28249N-AA-9	EIG PEARL HOLDINGS SARL	09/02/2025	VARIOUS		112,950	112,950	101,744	112,302		648		648		112,950				4,226	08/31/2036
28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC	08/31/2025	VARIOUS		1,009,608	1,009,608	1,009,608	1,009,608						1,009,608				37,793	11/30/2035
28258#-AC-0	8POINT3 SOLAR INVESTCO 1 LLC	08/31/2025	VARIOUS		45,002	45,002	48,356	45,118		(116)		(116)		45,002				1,495	11/30/2035
28269#-AA-1	EL CAJON ENERGY LLC	12/31/2025	VARIOUS		889,949	889,949	1,076,793	898,617		(8,669)		(8,669)		889,949				39,222	12/31/2035
29252B-AA-7	ENBRIDGE PIPELINES SOUTHERN LIGHTS	12/30/2025	SINKING FUND REDEMPTION 100.0000		5,258,610	5,258,610	5,258,610	5,258,610						5,258,610				129,004	06/30/2040
29528*-AA-0	ERIE HOLDCO FINANCE SPV LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		6,766,573	6,766,573	6,766,573	6,766,573						6,766,573				267,539	12/16/2030
30288*-AE-0	FLNG LIQUEFACTION 2 LLC	12/31/2025	VARIOUS		1,170,150	1,170,150	1,170,150	1,170,150						1,170,150				43,905	12/31/2038
31460#-AA-2	FENTON POWER PARTNERS 1 LLC TRANCH	09/30/2025	VARIOUS		987,306	987,306	1,143,054	1,002,646		(15,339)		(15,339)		987,306				52,604	09/30/2025
31655@-AA-9	FIELDHOUSE MANAGEMENT LLC	07/01/2025	SINKING FUND REDEMPTION 100.0000		1,152,600	1,152,600	1,152,600	1,152,600						1,152,600				17,881	01/01/2045
340711-AW-0	FLORIDA GAS TRANSMISSION CO LLC	06/27/2025	SECURITY CALLED AT 100.00000000 100.0000		3,900,000	3,900,000	3,891,225	3,899,788		192		192		3,899,980		20	20	161,168	07/15/2025
34115#-AA-5	FLORIDA SOUTHEAST CONNECTION LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		1,058,990	1,058,990	1,058,990	1,058,990						1,058,990				25,490	06/30/2037
34115#-AB-3	FLORIDA SOUTHEAST CONNECTION LLC	12/31/2025	VARIOUS		578,229	578,229	578,229	578,229						578,229				16,677	06/30/2037
35877#-AA-0	FRISCO HQ OPERATIONS LLC	12/15/2025	SINKING FUND REDEMPTION 100.0000		1,135,255	1,135,255	1,135,255	1,135,255						1,135,255				35,284	12/15/2037
36321P-AD-2	GALAXY PIPELINE ASSETS BIDC 2.16% 31 MAR	09/30/2025	SINKING FUND REDEMPTION 100.0000		280,123	280,123	277,835	279,517		606		606		280,123				4,555	03/31/2034
36321P-AE-0	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP	09/30/2025	SINKING FUND REDEMPTION 100.0000		213,170	213,170	194,004	211,922		1,249		1,249		213,170				4,717	09/30/2040
37147*-AA-4	GENERATION BRIDGE II HOLDINGS NEW	09/30/2025	VARIOUS		1,477,779	1,477,779	1,477,779	1,477,779						1,477,779				47,063	05/31/2042
37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC	12/30/2025	SINKING FUND REDEMPTION 100.0000		157,084	157,084	157,084	157,084						157,084				4,212	06/30/2051
37270*-AB-1	GEORGETOWN ENERGY PARTNERS LLC	09/30/2025	SINKING FUND REDEMPTION 100.0000		39,223	39,223	39,223	39,223						39,223				1,789	03/31/2054
374593-A#-8	GIANTS STADIUM LLC	04/01/2025	MATURITY 100.0000		29,840,000	29,840,000	29,840,000	29,840,000						29,840,000				914,961	04/01/2025
374593-A*-2	GIANTS STADIUM LLC	04/01/2025	SINKING FUND REDEMPTION 100.0000		939,368	939,368	939,368	939,368						939,368				33,348	04/01/2040
39063@-AG-5	GREAT LAKES GAS TRANMISSION	03/25/2025	SINKING FUND REDEMPTION 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				69,500	03/25/2028
39063@-AH-3	GREAT LAKES GAS TRANMISSION	01/29/2025	SINKING FUND REDEMPTION 100.0000		2,600,000	2,600,000	2,600,000	2,600,000						2,600,000				105,040	01/29/2030
39541E-AA-1	GREENSAIF PIPELINES BIDCO SARL 144A	10/16/2025	BANK OF AMERICA INTERNATIONAL - EMD DESK		1,913,573	1,778,000	1,817,987	1,813,878		(2,068)		(2,068)		1,811,811		101,762	101,762	125,320	02/23/2038
402740-AB-0	GULFSTREAM NATURAL GAS	11/01/2025	MATURITY 100.0000		22,500,000	22,500,000	22,486,950	22,500,000						22,500,000				1,392,750	11/01/2025
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC	08/14/2025	SECURITY CALLED AT 100.00000000 100.0000		7,400,000	7,400,000	7,397,188	7,400,000						7,400,000				311,088	09/15/2025
40470@-AA-3	HA FEDERAL FUNDING V TRUST	12/07/2025	SINKING FUND REDEMPTION 100.0000		376,075	376,075	376,075	376,075						376,075				9,484	09/07/2041
40472#-AA-9	HA FEDERAL FUNDING VII TRUST	09/07/2025	SINKING FUND REDEMPTION 100.0000		860,863	860,863	860,863	860,863						860,863				38,188	09/07/2042
40472*-AA-3	HA FEDERAL FUNDING VI TRUST	08/10/2025	SINKING FUND REDEMPTION 100.0000		291,490	291,490	291,490	291,490						291,490				8,939	02/10/2042
40472*-AB-1	HA FEDERAL FUNDING VI TRUST	06/07/2025	SINKING FUND REDEMPTION 100.0000		596,073	596,073	596,073	596,073						596,073				24,856	06/07/2043
42970#-AA-2	HIGH NOON SOLAR LLC	12/31/2025	VARIOUS		1,065,368	1,065,368	1,065,368	1,065,368						1,065,368				35,862	12/31/2036
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC	11/30/2025	VARIOUS		1,611,086	1,611,086	1,573,952	1,606,636		4,450		4,450		1,611,086				45,407	05/31/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44416*-AC-0	HUDSON TRANSMISSION PARTNERS LLC	11/30/2025	SINKING FUND REDEMPTION 100.0000		881,967	881,967	881,967	881,967						881,967				23,277	08/31/2030
44919*-AC-2	I 595 EXPRESS LLC	12/30/2025	SINKING FUND REDEMPTION 100.0000		945,416	945,416	945,416	945,416						945,416				19,260	12/31/2031
463556-AD-2	IROQUOIS GAS	10/31/2025	VARIOUS		211,765	211,765	211,765	211,765						211,765				9,688	10/31/2027
46653Y-AA-6	JSW HYDRO ENERGY LIMITE 4.125% 18 MAY 20	11/18/2025	SINKING FUND REDEMPTION 100.0000		112,200	112,200	105,569	111,572		628		628		112,200				3,131	05/18/2031
50201P-AA-4	LLPL CAPITAL PTE. LTD. 6.875% 04 FEB 203	08/04/2025	SINKING FUND REDEMPTION 100.0000		235,834	235,834	278,261	237,327		(1,493)		(1,493)		235,834				11,873	02/04/2039
50230*-AA-5	LRE FINANCING I LLC	12/30/2025	VARIOUS		1,156,994	1,156,994	1,156,994							1,156,994				26,090	03/31/2050
50247@-AA-4	LV STADIUM EVENTS CO LLC	12/30/2025	SINKING FUND REDEMPTION 100.0000		963,492	963,492	963,492	963,492						963,492				24,347	06/30/2045
531739-AA-8	LIEVRE POWER FINANCING CORPORATION	06/27/2025	SECURITY CALLED AT 100.70800000 100.7083		11,059,962	10,942,914	11,013,216	10,429,704					583,512	11,013,216	(31,044)		(31,044)	505,684	10/06/2025
55339T-AA-0	MN8 PORTFOLIO IV LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		641,906	641,906	641,906							641,906				8,161	06/30/2045
55396#-AA-0	MEC HOLDINGS LLC	12/31/2025	VARIOUS		4,871,348	4,871,348	4,871,348	4,871,348						4,871,348				90,308	05/31/2039
60040#-AA-0	MILLENNIUM PIPELINE COMPANY L.L.C	12/30/2025	VARIOUS		986,868	986,868	997,639	987,900		(1,032)		(1,032)		986,868				43,423	06/30/2027
602736-AA-8	MINEJESA CAPITAL BV 4.625% 10 AUG 2030 1	08/10/2025	SINKING FUND REDEMPTION 100.0000		825,552	825,552	854,144	826,594		(1,042)		(1,042)		825,552				28,636	08/10/2030
61773*-AA-5	MORONGO TRANSMISSION LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		677,805	677,805	677,805	677,805						677,805				14,123	07/12/2051
61773*-AB-3	MORONGO TRANSMISSION LLC	12/30/2025	SINKING FUND REDEMPTION 100.0000		283,322	283,322	283,322	283,322						283,322				6,118	07/12/2051
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	12/30/2025	VARIOUS		3,420,360	3,420,360	3,747,579	3,446,826		(26,466)		(26,466)		3,420,360				162,987	06/30/2027
698525-AA-0	PANOCHE ENERGY CENTER	08/31/2025	VARIOUS		1,075,310	1,075,310	1,075,310	1,075,310						1,075,310				55,341	07/31/2029
71953*-AA-6	PIBB MEMBER LLC	12/20/2025	SINKING FUND REDEMPTION 100.0000		1,960,946	1,960,946	1,960,946	1,960,946						1,960,946				87,622	12/20/2049
724060-AA-6	PIPELINE FUNDING CO LLC	07/15/2025	SINKING FUND REDEMPTION 100.0000		987,425	987,425	987,425	987,425						987,425				55,959	01/15/2030
72650T-AA-6	PLAINS END FINANCING LLC	10/15/2025	SINKING FUND REDEMPTION 100.0000		1,430,893	1,430,893	1,404,733	1,427,700		3,193		3,193		1,430,892		1	1	53,980	04/15/2028
75289#-AB-6	RANGERS STADIUM COMPANY LLC	10/01/2025	SINKING FUND REDEMPTION 100.0000		471,806	471,806	471,806	471,806						471,806				17,268	10/01/2047
75289#-AC-4	RANGERS STADIUM COMPANY LLC	10/01/2025	SINKING FUND REDEMPTION 100.0000		2,031,921	2,031,921	2,031,921	2,031,921						2,031,921				128,417	10/01/2037
75405U-AA-4	RAS LAFFAN LIQUEFIED NATUR 5.838% 30 SEP	09/30/2025	SINKING FUND REDEMPTION 100.0000		814,500	814,500	891,784	824,081		(9,581)		(9,581)		814,500				36,020	09/30/2027
78507@-AA-0	SPOWER MIS 2 FINANCE LLC	11/30/2025	SINKING FUND REDEMPTION 100.0000		968,226	968,226	968,226							968,226				34,778	05/31/2050
78507@-AB-8	SPOWER MIS 2 FINANCE LLC ACED MIS	11/30/2025	SINKING FUND REDEMPTION 100.0000		165,494	165,494	165,494							165,494				2,156	05/31/2050
78616#-AC-2	SACRAMENTO DOWNTOWN ARENA LLC	07/01/2025	SINKING FUND REDEMPTION 100.0000		676,667	676,667	676,667	676,667						676,667				23,683	07/01/2041
78617*-AA-9	SACRAMENTO DOWNTOWN ARENA HOLDINGS	03/26/2025	SECURITY CALLED AT 101.77900000 101.7792		11,806,389	11,600,000	11,600,000	11,600,000						11,600,000				626,503	01/01/2031
83415V-A*-7	SOLAR STAR NAFB LLC	10/01/2025	SINKING FUND REDEMPTION 100.0000		3,434,922	3,434,922	3,385,596	3,431,007		3,914		3,914		3,434,922				157,967	09/30/2027
83416W-AA-1	SOLAR STAR FUNDING LLC	12/30/2025	SINKING FUND REDEMPTION 100.0000		2,138,756	2,138,756	2,196,333	2,141,671		(2,916)		(2,916)		2,138,756				100,567	06/30/2035
83416W-AB-9	SOLAR STAR FUNDING LLC	12/30/2025	SINKING FUND REDEMPTION 100.0000		684,751	684,751	684,751	684,751						684,751				23,094	06/30/2035
84929K-AA-5	SPOWER FINANCE 3 LLC/ACED FINANCE	12/30/2025	SINKING FUND REDEMPTION 100.0000		394,335	394,335	394,335	394,335						394,335				25,829	12/31/2047
84929X-AA-7	SPOWER FINANCE 3 LLC/ACED FINANCE	12/30/2025	SINKING FUND REDEMPTION 100.0000		248,426	248,426	248,426	248,426						248,426				8,836	06/30/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
84929Y-AA-5	SPOWER FINANCE 3 LLC/ACED FINANCE	12/31/2025	SINKING FUND REDEMPTION 100.0000		361,193	361,193	361,193	361,193						361,193				19,389	06/30/2049
84929Y-AB-3	SPOWER FINANCE 3 LLC ACED FINANCE	12/30/2025	SINKING FUND REDEMPTION 100.0000		305,373	305,373	305,373	305,373						305,373				16,392	06/30/2049
84929Y-AC-1	SPOWER FINANCE 3 LLC ACED FINANCE	12/31/2025	SINKING FUND REDEMPTION 100.0000		159,810	159,810	159,810	159,810						159,810				7,368	11/30/2049
84929Y-AD-9	SPOWER FINANCE 3 LLC ACED FINANCE	12/31/2025	SINKING FUND REDEMPTION 100.0000		715,815	715,815	715,815	715,815						715,815				33,001	11/30/2049
85234#-AB-1	STADIUM FUNDING TRUST	04/01/2025	SINKING FUND REDEMPTION 100.0000		297,268	297,268	297,268	297,268						297,268				7,432	04/01/2039
870674-AA-6	SWEIHAN PV POWER COMPANY P 3.625% 31 JAN	07/31/2025	SINKING FUND REDEMPTION 100.0000		177,706	177,706	143,798	177,397		309		309		177,706				3,932	01/31/2049
87511#-AB-1	TAMPA BAY ARENA LLC	06/30/2025	VARIOUS		1,014,890	1,014,890	1,014,890	1,014,890						1,014,890				20,936	06/30/2035
88031J-AB-2	TENASKA GEORGIA PARTNERS	08/01/2025	SINKING FUND REDEMPTION 100.0000		1,560,087	1,560,087	1,726,352	1,565,755		(5,668)		(5,668)		1,560,087				111,156	02/01/2030
88307*-AA-3	TEXOMA WIND LLC	12/31/2025	VARIOUS		3,421,541	3,421,541	3,421,541	3,421,541						3,421,541				105,309	06/30/2034
89323#-AF-6	TRANS-ELECT NTD PATH 15 LLC	12/15/2025	SINKING FUND REDEMPTION 100.0000		455,991	455,991	455,991	455,991						455,991				27,359	12/15/2028
90363@-AB-6	USTA NATIONAL TENNIS CENTER INC	07/08/2025	SINKING FUND REDEMPTION 100.0000		766,186	766,186	766,186	766,186						766,186				23,524	09/08/2039
90363@-AC-4	USTA NATIONAL TENNIS CENTER INC	07/08/2025	SINKING FUND REDEMPTION 100.0000		1,274,487	1,274,487	1,274,487	1,274,487						1,274,487				31,533	07/08/2036
92213H-AA-0	VARANASI AURANGABAD NH-2 TOLLWAY P	09/05/2025	SINKING FUND REDEMPTION 100.0000		23,463	23,463	23,727			(9)		(9)		23,463				692	02/28/2034
92838@-AA-1	VISTA RIDGE LLC/CENTRAL TX REG WTR	12/31/2025	SINKING FUND REDEMPTION 100.0000		895,772	895,772	895,772	895,772						895,772				14,524	10/14/2049
98584X-AA-3	YINSON BORONIA PRODUCTION BV 144A	07/31/2025	VARIOUS		2,478,944	2,478,944	2,481,350	2,470,032		(17)		(17)		2,478,944				3,831	07/31/2042
C6802@-AA-0	OILERS ENTERTAINMENT GROUP CANADA	12/30/2025	VARIOUS		490,908	496,978	529,051	473,670					55,381	529,051	(38,143)		(38,143)	14,067	06/30/2051
E0R75Q-AA-6	AI CANDELARIA SPAIN SA	12/15/2025	SINKING FUND REDEMPTION 100.0000		349,192	349,192	323,792	345,236		3,956		3,956		349,192				16,796	12/15/2028
G3R238-AB-9	GALAXY PIPELINE ASSETS BIDC 1.75% 30 SEP	09/30/2025	SINKING FUND REDEMPTION 100.0000		1,064,847	1,064,847	990,421	1,041,946		22,901		22,901		1,064,847				14,026	09/30/2027
G3R238-AC-7	GALAXY PIPELINE ASSETS BIDC 2.16% 31 MAR	09/30/2025	SINKING FUND REDEMPTION 100.0000		814,459	814,459	710,624	802,283		12,176		12,176		814,459				13,242	03/31/2034
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP	09/30/2025	SINKING FUND REDEMPTION 100.0000		427,175	427,175	355,020	372,581		4,072		4,072		427,175				6,406	09/30/2040
G54897-AA-4	LIMA METRO LINE 2 FINANCE LTD	10/05/2025	VARIOUS		920,147	920,147	1,038,017	992,316		(3,129)		(3,129)		1,012,967		(92,820)	(92,820)	21,838	07/05/2034
G54897-AB-2	LIMA METRO LINE 2 FINANCE LTD	10/05/2025	SINKING FUND REDEMPTION 100.0000		462,245	462,245	428,291	382,673		1,802		1,802		462,245				12,073	04/05/2036
G7150P-AA-8	POINSETTIA FINANCE LIMITED SARL	11/15/2025	SINKING FUND REDEMPTION 100.0000		86,813	86,813	80,205			2,010		2,010		86,813				2,696	06/17/2031
L0R80Q-AA-1	ACU PETROLEO LUXEMBOURG SARL	07/13/2025	SINKING FUND REDEMPTION 100.0000		102,036	102,036	101,073	40,735		153		153		102,036				4,800	07/13/2035
L3500L-AA-7	FEL ENERGY VI SARL	12/01/2025	SINKING FUND REDEMPTION 100.0000		307,215	307,215	285,031	303,734		102		102		307,215				9,513	12/01/2040
L4R02Q-AA-8	GUARA NORTE SARL	12/15/2025	SINKING FUND REDEMPTION 100.0000		1,023,368	1,023,368	940,090	911,380		7,873		7,873		1,023,368				39,726	06/15/2034
M84810-AA-4	SWEIHAN PV POWER COMPANY P 3.625% 31 JAN	07/31/2025	SINKING FUND REDEMPTION 100.0000		125,979	125,979	107,857	125,293		687		687		125,979				2,787	01/31/2049
N53766-AA-4	MV24 CAPITAL BV	12/01/2025	SINKING FUND REDEMPTION 100.0000		702,671	702,671	676,301	676,611		1,937		1,937		702,671				38,804	06/01/2034
N57445-AA-1	MINEJESA CAPITAL BV 4.625% 10 AUG 2030 R	08/10/2025	SINKING FUND REDEMPTION 100.0000		3,076,164	3,076,164	2,912,381	3,047,300		14,842		14,842		3,076,164				106,542	08/10/2030
N6000D-AA-1	MONG DUONG FINANCE HOLD 5.125% 07 MAY 20	11/07/2025	SINKING FUND REDEMPTION 100.0000		1,574,388	1,574,388	1,530,542	1,447,211		6,470		6,470		1,574,388				60,328	05/07/2029
N9733X-AA-5	YINSON BORONIA PRODUCTION BV	07/31/2025	VARIOUS		59,635	59,635	60,433			(5)		(5)		59,635				3,760	07/31/2042
P0608A-AB-2	AES PANAMA GENERATION HOLDINGS SRL	11/30/2025	VARIOUS		2,502,397	2,764,328	2,811,117	2,803,646		2,363		2,363		2,823,549		(321,152)	(321,152)	43,069	05/31/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
P0R60Q-AA-1	ALFA DESARROLLO SPA	09/27/2025	SINKING FUND REDEMPTION 100.0000		25,097	25,097	18,917	24,922		175		175		25,097				881	09/27/2051
P1915A-AA-0	BUFFALO ENERGY MEXICO HOLDINGS SA	08/15/2025	SINKING FUND REDEMPTION 100.0000		17,837	17,837	18,736	9,820		(31)		(31)		17,837				1,088	02/15/2039
P29853-AA-9	COMETA ENERGIA SA DE CV	10/24/2025	SINKING FUND REDEMPTION 100.0000		346,975	346,975	363,839	335,680		120		120		346,975				18,666	04/24/2035
P40070-AB-3	FENIX POWER PERU SA	12/22/2025	VARIOUS		3,335,971	3,335,971	3,142,282	3,163,391		64,481		64,481		3,227,872		108,098	108,098	175,051	09/20/2027
P4909L-AA-8	GNL QUINTERO S.A. 4.634% 31 JUL 2029 REG	07/31/2025	VARIOUS		2,454,312	2,454,312	2,394,221	2,438,260		16,052		16,052		2,454,312				85,300	07/31/2029
P66208-AA-0	MEXICO GENERADORA DE ENERGIA S DE	12/06/2025	SINKING FUND REDEMPTION 100.0000		447,323	447,323	481,745	398,207		(2,080)		(2,080)		447,323				18,452	12/06/2032
P7922D-AB-0	PRUMO PARTICIPACOES E INVESTIMENTO	12/31/2025	VARIOUS		945,177	945,177	962,890	597,150		(494)		(494)		945,177				69,142	12/31/2031
Q0458*-AF-6	AQUASURE FINANCE PTY LTD	07/12/2025	SINKING FUND REDEMPTION 100.0000		992,434	992,434	992,434	992,434						992,434				32,155	01/12/2034
Q3974@-AA-4	GIP TITANIUM FINCO PTY LTD	12/31/2025	VARIOUS		3,856,941	3,856,941	3,856,941	3,856,941						3,856,941				64,832	03/31/2036
Q4436#-AB-0	HALLETT HILL NO 2 PTY LTD	12/27/2025	SINKING FUND REDEMPTION 100.0000		879,426	897,748	1,030,691	833,532					197,158	1,030,691	(151,265)		(151,265)	27,097	06/27/2027
V2352N-AB-1	CLEAN RENEWABLE POWER (M 4.25% 25 MAR 20	09/25/2025	SINKING FUND REDEMPTION 100.0000		278,100	278,100	269,037	275,776		2,324		2,324		278,100				8,974	03/25/2027
V3855G-AA-8	GREENKO SOLAR (MAURITIUS 5.55% 29 JAN 20	01/14/2025	SECURITY CALLED AT 100.00000000 100.0000		460,000	460,000	472,650	460,000						460,000				11,701	01/29/2025
V3855M-AA-5	GREENKO POWER II LTD 4.3% 13 DEC 2028-24	12/13/2025	SINKING FUND REDEMPTION 100.0000		544,500	544,500	505,818	537,749		6,751		6,751		544,500				17,560	12/13/2028
V4819L-AA-0	INDIA GREEN POWER HOLDINGS	02/22/2025	SINKING FUND REDEMPTION 100.0000		292,146	292,146	285,006	291,533		613		613		292,146				5,843	02/22/2027
Y0R15U-GV-6	ADANI TRANSMISSION LIMITED 4.25% 21 MAY	11/21/2025	SINKING FUND REDEMPTION 100.0000		172,800	172,800	177,823	172,944		(144)		(144)		172,800				5,508	05/21/2036
Y4S71Y-AA-2	JSW HYDRO ENERGY LIMITE 4.125% 18 MAY 20	11/18/2025	SINKING FUND REDEMPTION 100.0000		120,275	120,275	111,253	119,423		852		852		120,275				3,356	05/18/2031
Y51478-AA-6	LLPL CAPITAL PTE. LTD. 6.875% 04 FEB 203	08/04/2025	SINKING FUND REDEMPTION 100.0000		1,602,870	1,602,870	1,619,245	1,520,058		(235)		(235)		1,602,870				79,369	02/04/2039
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					237,175,010	237,002,304	237,499,895	232,137,628		109,510		109,510	836,051	237,315,373	(220,452)	(204,091)	(424,543)	9,508,049	XXX
00084D-AW-0	ABN AMRO BANK NV	10/28/2025	VARIOUS		4,048,091	4,300,000	4,300,000	4,300,000						4,300,000		(251,909)	(251,909)	73,139	12/13/2029
00084D-BA-7	ABN AMRO BANK NV	12/03/2025	WELLS FARGO SECURITIES LLC		218,606	215,000	215,271	215,192		(90)		(90)		215,102		3,503	3,503	16,506	09/18/2027
00108W-AP-5	AEP TEXAS INC	05/13/2025	VARIOUS		576,520	600,000	598,698	599,157		48		48		599,205		(22,685)	(22,685)	11,959	05/15/2032
00108W-AR-1	AEP TEXAS INC	06/23/2025	CITIGROUP GLOBAL MARKETS INC.		70,592	70,000	66,927	66,927						66,927		3,665	3,665	2,132	06/01/2033
00109A-AB-3	AES PANAMA GENERATION H 4.375% 31 MAY 20	11/30/2025	VARIOUS		7,622	7,622	6,907	7,519		103		103		7,622				250	05/31/2030
0010EP-AN-8	AEP TEXAS INC	10/01/2025	MATURITY 100.0000		5,000,000	5,000,000	4,951,050	4,996,025		3,975		3,975		5,000,000				192,500	10/01/2025
00111V-AA-5	AES ANDES SA 144A	02/27/2025	VARIOUS		659,488	650,000	651,625	651,447						651,447		8,041	8,041	17,561	03/15/2029
00115A-AE-9	AEP TRANSMISSION COMPANY LLC	09/19/2025	MORGAN STANLEY & CO. LLC		49,479	50,000	49,902	49,982		9		9		49,990		(511)	(511)	1,253	12/01/2026
00115A-AP-4	AEP TRANSMISSION COMPANY LLC	09/22/2025	JP MORGAN SECURITIES LLC		103,260	120,000	97,570	97,570						97,570		5,690	5,690	4,170	06/15/2052
00138C-BC-1	COREBRIDGE GLOBAL FUNDING	05/01/2025	GOLDMAN SACHS & CO		4,837,342	4,828,000	4,818,634	4,818,703		867		867		4,819,569		17,773	17,773	97,886	12/03/2029
00139P-AA-6	AIG SUNAMERICA GLOBALFINANCING X	12/29/2025	VARIOUS		2,330,974	2,125,000	1,714,938	1,882,637		14,744		14,744		1,897,381		433,592	433,592	102,297	03/15/2032
00164V-AF-0	AMC NETWORKS INC	07/03/2025	VARIOUS		5,647,950	6,930,000	6,161,209	6,157,870		(159)	813,057	(813,216)		5,344,654		303,296	303,296	260,164	02/15/2029
00175P-AB-9	AMN HEALTHCARE INC	10/22/2025	SECURITY CALLED AT 100.00000000 100.0000		11,935,000	11,935,000	11,826,363	11,849,663		23,586		23,586		11,873,249		61,751	61,751	584,193	10/01/2027
00182E-BM-0	ANZ BANK NEW ZEALAND LTD (LONDON B	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		893,399	950,000	948,746	949,337		132		132		949,469		(56,070)	(56,070)	29,339	02/13/2030
00182E-BP-3	ANZ NEW ZEALAND INTL LTD (LONDON B	02/18/2025	MATURITY 100.0000		10,100,000	10,100,000	9,806,494	10,062,925		37,075		37,075		10,100,000				109,383	02/18/2025
00182E-BQ-1	ANZ NEW ZEALAND INTL LTD (LONDON B	02/18/2025	MATURITY 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				64,694	02/18/2025
00185A-AK-0	AON PLC	12/15/2025	MATURITY 100.0000		8,069,000	8,069,000	8,030,299	8,062,208		6,792		6,792		8,069,000				312,674	12/15/2025
00205G-AB-3	APT PIPELINES LTD	03/23/2025	MATURITY 100.0000		68,700,000	68,700,000	68,627,865	68,698,741		1,180		1,180		68,699,921		79	79	1,442,700	03/23/2025
00206R-GB-2	AT&T INC	11/25/2025	MATURITY 100.0000		3,542,707	3,647,638	3,882,609	3,488,661		(12,854)		(12,854)	326,071	3,801,879	(259,171)		(259,171)	143,552	11/25/2025

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00206R-JA-1	AT&T INC	08/12/2025	BARCLAYS CAPITAL		10,290,870	9,000,000	12,539,160	11,219,770		(163,963)		(163,963)		11,055,807		(764,937)	(764,937)	542,850	05/01/2032
00206R-MT-6	AT&T INC	05/13/2025	VARIOUS		111,034	110,000	109,638	109,706		10		10		109,716		1,318	1,318	3,846	02/15/2034
00209A-AF-3	AT&T WIRELESS GROUP REGISTERED	04/22/2025	GOLDMAN SACHS & CO		589,430	500,000	392,500	445,030		1,974		1,974		447,004		142,426	142,426	28,194	03/01/2031
00216D-AA-9	ATP TOWER HOLDINGS LLC 4.05% 27 APR 2026	02/03/2025	SECURITY CALLED AT 99.00000000 99.0000		891,000	900,000	900,900	900,093		(26)		(26)		900,067		(9,067)	(9,067)	9,720	04/27/2026
00217G-AC-7	APTIV SWISS HOLDINGS LIMITED	03/11/2025	MARKETAXESS CORP		64,712	90,000	63,211	63,211						63,211		1,501	1,501	1,359	05/01/2052
00218L-AH-4	ASP UNIFRAX HOLDINGS INC	12/30/2025	VARIOUS		631,635	1,269,626	616,521	618,043			36,373	(36,373)		581,670		49,965	49,965	56,799	09/30/2029
00253X-AA-9	AMERICAN AIRLINES INC	10/20/2025	SINKING FUND REDEMPTION 100.0000		603,333	603,333	603,333	603,333						603,333				20,716	04/20/2026
002819-AC-4	ABBOTT LABORATORIES	10/01/2025	VARIOUS		22,042,240	19,900,000	19,970,260	19,943,761		(576)		(576)		19,943,185		2,099,055	2,099,055	400,177	11/30/2037
002824-AV-2	ABBOTT LABORATORIES	02/24/2025	JP MORGAN SECURITIES LLC		6,028,220	5,500,000	5,687,250	5,624,932		(900)		(900)		5,624,033		404,187	404,187	132,000	04/01/2039
002824-AY-6	ABBOTT LABORATORIES	12/29/2025	BARCLAYS CAPITAL		2,188,573	2,170,000	2,260,428	2,233,037		(900)		(900)		2,232,137		(43,564)	(43,564)	55,475	05/27/2040
002824-BB-5	ABBOTT LABORATORIES	03/15/2025	MATURITY 100.0000		4,600,000	4,600,000	4,588,919	4,599,814		186		186		4,600,000				67,850	03/15/2025
00287Y-AQ-2	ABBVIE INC	05/14/2025	VARIOUS		8,996,550	9,009,000	9,004,284	9,009,173		(113)		(113)		9,009,060		(12,510)	(12,510)	109,662	05/14/2025
00287Y-AY-5	ABBVIE INC	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,640,498	4,700,000	4,602,567	4,609,052		19,096		19,096		4,628,148		12,350	12,350	63,920	05/14/2026
00287Y-BV-0	ABBVIE INC	06/17/2025	MORGAN STANLEY & CO. LLC		289,206	295,000	274,090	274,090						274,090		15,116	15,116	5,004	11/21/2026
00287Y-BX-6	ABBVIE INC	09/30/2025	VARIOUS		16,720,226	17,500,000	17,495,625	17,500,000						17,500,000		(779,775)	(779,775)	365,702	11/21/2029
00287Y-CX-5	ABBVIE INC	03/15/2025	MATURITY 100.0000		5,600,000	5,600,000	6,053,913	5,600,000						5,600,000				106,400	03/15/2025
00287Y-DU-0	ABBVIE INC	02/24/2025	JP MORGAN SECURITIES LLC		365,471	365,000	363,850	364,024		40		40		364,064		1,407	1,407	8,192	03/15/2034
00440E-AS-6	ACE INA HOLDINGS INC	03/15/2025	MATURITY 100.0000		4,994,000	4,994,000	5,015,575	4,994,581		(581)		(581)		4,994,000				78,656	03/15/2025
004498-AB-7	ACI WORLDWIDE INC	06/20/2025	SECURITY CALLED AT 100.00000000 100.0000		160,000	160,000	162,188	160,000						160,000				7,794	08/15/2026
005095-AA-2	ACUSHNET CO	11/12/2025	JP MORGAN SECURITIES LLC		14,583,032	14,060,000	14,124,625	14,107,729		(13,022)		(13,022)		14,094,707		488,325	488,325	1,117,575	10/15/2028
00687Y-AA-3	ADIENT GLOBAL HOLDINGS 144A	03/03/2025	SECURITY CALLED AT 100.00000000 100.0000		9,780,000	9,780,000	9,630,038	9,741,189		3,922		3,922		9,745,111		34,889	34,889	262,226	08/15/2026
00724F-AC-5	ADOBE SYSTEMS INC	02/01/2025	MATURITY 100.0000		1,437,000	1,437,000	1,474,318	1,436,990		10		10		1,437,000				23,351	02/01/2025
00774C-AB-3	AECOM	07/22/2025	SECURITY CALLED AT 100.87600000 100.8760		23,342,706	23,140,000	22,696,850	23,003,707		35,262		35,262		23,038,970		101,030	101,030	1,214,037	03/15/2027
00776V-AE-3	ADVANCED TECHNOLOGY SERVICES INC.	12/30/2025	VARIOUS		110,363	110,363	108,488			1,083		1,083		110,363				7,187	04/21/2031
008016-A@-6	AEROSPACE CORPORATION	12/26/2025	SINKING FUND REDEMPTION 100.0000		647,450	647,450	647,450	647,450						647,450				16,951	05/26/2033
008016-B#-3	AEROSPACE CORPORATION	12/02/2025	SINKING FUND REDEMPTION 100.0000		179,520	179,520	179,520	179,520						179,520				3,391	04/02/2033
008016-B@-5	AEROSPACE CORPORATION	12/02/2025	SINKING FUND REDEMPTION 100.0000		409,530	409,530	409,530	409,530						409,530				8,509	04/02/2033
008016-C@-4	AEROSPACE CORPORATION	12/08/2025	SINKING FUND REDEMPTION 100.0000		573,773	573,773	573,773	573,773						573,773				8,948	09/08/2042
008016-D*-5	AEROSPACE CORPORATION	12/08/2025	SINKING FUND REDEMPTION 100.0000		636,140	636,140	636,140	636,140						636,140				9,921	09/08/2042
00830Y-AF-8	AFRICA FINANCE CORP 144A	03/27/2025	144A SECURITY EXCHANGE TRANSACTION		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000					10/08/2029
00846U-AL-5	AGILENT TECHNOLOGIES INC	10/28/2025	VARIOUS		10,007,747	10,651,000	10,758,403	10,710,384		(11,172)		(11,172)		10,699,211		(691,464)	(691,464)	258,730	09/15/2029
00846U-AN-1	AGILENT TECHNOLOGIES INC	05/01/2025	GOLDMAN SACHS & CO		11,552,711	13,330,000	11,607,262	11,869,764		67,328		67,328		11,937,093		(384,382)	(384,382)	195,877	03/12/2031
00912X-AV-6	AIR LEASE CORPORATION	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,128,314	1,153,000	1,112,264	1,113,923		4,894		4,894		1,118,817		9,497	9,497	22,756	04/01/2027
00914A-AQ-5	AIR LEASE CORPORATION	06/12/2025	JP MORGAN SECURITIES LLC		2,831,348	3,100,000	3,048,013	3,071,892		1,462		1,462		3,073,354		(242,006)	(242,006)	34,615	09/01/2028
010392-EE-4	ALABAMA POWER CO	02/24/2025	JP MORGAN SECURITIES LLC		510,020	500,000	499,780	499,923		1		1		499,924		10,096	10,096	12,444	03/15/2033
010392-FN-3	ALABAMA POWER CO	04/01/2025	MATURITY 100.0000		2,678,000	2,678,000	2,675,001	2,677,985		15		15		2,678,000				37,492	04/01/2025
010392-FZ-6	ALABAMA POWER COMPANY	07/11/2025	VARIOUS		5,502,953	5,800,000	5,799,884	5,800,000						5,800,000		(297,047)	(297,047)	188,846	09/01/2032
012653-AE-1	ALBEMARLE CORP	12/29/2025	BARCLAYS CAPITAL		302,952	300,000	299,124	299,321		77		77		299,398		3,554	3,554	16,370	06/01/2032
012873-AK-1	OVINTIV INC	12/29/2025	BARCLAYS CAPITAL		362,349	324,000	396,213	356,714		(4,044)		(4,044)		352,670		9,678	9,678	27,811	11/01/2031

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
013716-AQ-8	RIO TINTO ALCAN INC	11/17/2025	VARIOUS		27,960,116	24,900,000	25,066,923	25,035,787		748		748		25,036,535		2,923,581	2,923,581	1,331,986	03/15/2031
013822-AC-5	ALCOA NEDERLAND HOLDING 144A	03/19/2025	SECURITY CALLED AT 101.25000000 101.2500		202,500	200,000	200,000	200,000						200,000				6,719	05/15/2028
013822-AE-1	ALCOA NEDERLAND HOLDING BV	12/15/2025	SECURITY CALLED AT 100.00000000 100.0000		7,840,000	7,840,000	7,840,000	7,840,000						7,840,000				431,200	12/15/2027
01400E-AB-9	ALCON FINANCE CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		7,347,451	7,850,000	7,821,112	7,835,737		1,564		1,564		7,837,302		(489,851)	(489,851)	177,133	09/23/2029
01400E-AE-3	ALCON FINANCE CORP	02/24/2025	JP MORGAN SECURITIES LLC		405,408	400,000	419,872	416,632		(272)		(272)		416,360		(10,952)	(10,952)	4,718	12/06/2032
01609W-AU-6	ALIBABA GROUP HOLDING LTD	04/07/2025	BARCLAYS BANK PLC		5,892,266	6,810,000	5,852,514	5,897,251		13,289		13,289		5,910,541		(18,275)	(18,275)	92,313	12/06/2037
01609W-BL-5	ALIBABA GROUP HOLDING LTD 144A	10/08/2025	144A SECURITY EXCHANGE TRANSACTION		2,991,459	3,000,000	2,991,360	2,991,371		88		88		2,991,459				84,375	11/26/2054
01626P-AH-9	ALIMENTATION COUCHE-TARD INC	04/22/2025	GOLDMAN SACHS & CO		48,724	50,000	49,933	49,982		2		2		49,984		(1,261)	(1,261)	1,316	07/26/2027
01626P-AU-0	ALIMENTATION COUCHE-TARD INC	04/07/2025	SUSQUEHANNA FINANCIAL GROUP		228,895	235,000	228,688	228,688						228,688		207	207	8,114	02/12/2034
016900-AC-6	ALLEGHENY LUDLUM CORP	12/15/2025	MATURITY 100.0000		749,000	749,000	655,824	736,556		12,444		12,444		749,000				52,056	12/15/2025
017475-AC-8	ALLEGIANCE CORP	09/19/2025	MORGAN STANLEY & CO. LLC		2,052,140	2,000,000	2,318,200	2,042,842		(16,717)		(16,717)		2,026,125		26,015	26,015	131,056	10/15/2026
01748N-AE-4	ALLEGION US HOLDING CO INC	05/13/2025	VARIOUS		2,494,759	2,575,000	2,510,148	2,516,932		7,460		7,460		2,524,393		(29,634)	(29,634)	56,300	10/01/2027
01748T-AB-7	ALLEGION PLC	11/04/2025	JP MORGAN SECURITIES LLC		17,586,924	18,250,000	18,408,678	18,345,242		(14,116)		(14,116)		18,331,126		(744,202)	(744,202)	625,888	10/01/2029
01748T-AC-5	ALLEGION US HOLDING CO INC	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,228	10,000	10,110	10,093		(5)		(5)		10,088		140	140	561	07/01/2032
01882Y-AE-6	ALLIANT ENERGY FINANCE LLC	09/23/2025	RBC CAPITAL MARKETS CORP		10,465,500	10,000,000	9,997,742	9,997,976		353		353		9,998,329		467,171	467,171	585,083	03/30/2029
019576-AB-3	ALLIED UNIVERSAL HOLDCO 144A	06/12/2025	SECURITY CALLED AT 100.00000000 100.0000		8,060,000	8,060,000	8,052,450	8,057,399		415		415		8,057,814		2,186	2,186	713,814	07/15/2027
020002-AJ-0	ALLSTATE CORP	02/24/2025	JP MORGAN SECURITIES LLC		282,285	250,000	277,063	267,205		(126)		(126)		267,079		15,206	15,206	4,792	05/15/2038
020002-AQ-4	ALLSTATE CORP	08/12/2025	VARIOUS		28,487,434	27,710,000	27,360,423	27,557,392		12,333		12,333		27,569,725		917,709	917,709	933,860	06/01/2033
020002-BK-6	ALLSTATE CORPORATION (THE)	05/13/2025	VARIOUS		2,236,058	2,230,000	2,226,231	2,226,914		169		169		2,227,083		8,975	8,975	60,980	03/30/2033
020564-AD-2	ALPEK SAB DE CV	08/12/2025	BARCLAYS CAPITAL		2,062,500	2,200,000	2,193,796	2,196,829		380		380		2,197,208		(134,708)	(134,708)	84,410	09/18/2029
02079K-AC-1	ALPHABET INC	09/19/2025	MORGAN STANLEY & CO. LLC		123,086	125,000	120,485	124,172		366		366		124,538		(1,452)	(1,452)	2,754	08/15/2026
02156L-AC-5	ALTICE FRANCE SA (FRANCE)	10/01/2025	EXCHANGE TRANSACTIONS		4,226,425	5,740,000	4,226,425	4,226,425						4,226,425				303,423	01/15/2028
02156L-AH-4	ALTICE FRANCE SA (FRANCE)	10/01/2025	EXCHANGE TRANSACTIONS		4,312,933	5,740,000	4,312,933	4,312,933						4,312,933				303,423	10/15/2029
023135-BC-9	AMAZON.COM INC	09/19/2025	VARIOUS		3,159,991	3,216,000	3,210,243	3,214,417		384		384		3,214,802		(54,811)	(54,811)	88,691	08/22/2027
02343U-AG-0	AMCOR FINANCE USA INC	09/19/2025	MORGAN STANLEY & CO. LLC		497,990	500,000	503,138	500,575		(385)		(385)		500,190		(2,200)	(2,200)	16,313	04/28/2026
02343U-AH-8	AMCOR FINANCE USA INC	06/12/2025	JP MORGAN SECURITIES LLC		6,355,705	6,400,000	6,481,151	6,436,128		(1,109)		(1,109)		6,435,019		(79,315)	(79,315)	134,675	05/15/2028
02343U-AJ-4	AMCOR FINANCE (USA) INC	07/11/2025	VARIOUS		446,522	435,000	431,290	431,808		149		149		431,957		14,565	14,565	11,045	05/26/2033
023551-AJ-3	AMERADA HESS	11/17/2025	VARIOUS		24,201,197	21,123,000	21,421,039	21,415,047		(30,363)		(30,363)		21,384,684		2,816,513	2,816,513	1,872,089	08/15/2031
023608-AG-7	AMEREN CORPORATION	09/19/2025	MORGAN STANLEY & CO. LLC		99,830	100,000	102,141	100,235		(195)		(195)		100,040		(210)	(210)	4,025	02/15/2026
023608-AJ-1	AMEREN CORPORATION	06/12/2025	JP MORGAN SECURITIES LLC		1,492,528	1,600,000	1,596,208	1,597,711		147		147		1,597,858		(105,330)	(105,330)	47,347	01/15/2031
023608-AK-8	AMEREN CORPORATION	04/16/2025	VARIOUS		685,889	750,000	739,788	740,384		817		817		741,201		(55,312)	(55,312)	6,086	03/15/2028
02361D-AP-5	AMEREN ILLINOIS CO	03/01/2025	MATURITY 100.0000		1,196,000	1,196,000	1,195,318	1,196,000						1,196,000				19,435	03/01/2025
02361D-AS-9	AMEREN ILLINOIS COMPANY	09/23/2025	VARIOUS		2,559,598	2,582,000	2,579,676	2,581,503		222		222		2,581,725		(22,128)	(22,128)	68,810	05/15/2028
02361D-AY-6	AMEREN ILLINOIS COMPANY	10/01/2025	BARCLAYS CAPITAL		4,612,176	4,800,000	4,791,696	4,793,371		874		874		4,794,245		(182,069)	(182,069)	200,713	09/01/2032
02364W-AW-5	AMERICA MOVIL SAB DE CV	12/29/2025	BARCLAYS CAPITAL		4,278,400	4,000,000	4,156,120	4,152,506		(6,236)		(6,236)		4,146,271		132,129	132,129	306,250	03/30/2040
02364W-BG-9	AMERICA MOVIL SAB DE CV	09/05/2025	HSBC BANK PLC		2,306,398	2,750,000	2,291,080	2,292,439		6,524		6,524		2,298,963		7,434	7,434	105,608	04/22/2049
02364W-BH-7	AMERICA MOVIL SAB DE CV	11/04/2025	JP MORGAN SECURITIES LLC		1,267,214	1,300,000	1,291,264	1,296,059		757		757		1,296,816		(29,602)	(29,602)	48,827	04/22/2029
02406P-BA-7	AMERICAN AXLE & MANUFACTURING INC	10/03/2025	SECURITY CALLED AT 100.00000000 100.0000		2,910,000	2,910,000	2,901,238	2,905,821		822		822		2,906,643		3,357	3,357	251,190	07/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
025537-AX-9	AMERICAN ELECTRIC POWER COMPANY IN	07/11/2025	VARIOUS		835,998	810,000	807,003	807,725		256		256		807,981		28,017	28,017	39,270	03/01/2033
025816-CA-5	AMERICAN EXPRESS COMPANY	10/06/2025	SECURITY CALLED AT 100.00000000 100.0000		4,000,000	4,000,000	3,991,120	3,999,122		791		791		3,999,913		87	87	154,000	11/06/2025
025816-CF-4	AMERICAN EXPRESS COMPANY	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,620,703	1,645,000	1,608,725	1,611,111		7,025		7,025		1,618,136		2,567	2,567	20,991	05/20/2026
025816-CP-2	AMERICAN EXPRESS CO	09/19/2025	VARIOUS		7,500,100	7,642,000	8,152,703	7,881,210		(40,623)		(40,623)		7,840,587		(340,486)	(340,486)	139,073	05/03/2027
025816-CX-5	AMERICAN EXPRESS COMPANY	05/13/2025	VARIOUS		587,402	600,000	600,000	600,000						600,000		(12,598)	(12,598)	11,780	05/26/2033
025816-DF-3	AMERICAN EXPRESS COMPANY	07/10/2025	VARIOUS		4,556,276	4,560,000	4,560,000	4,560,000						4,560,000		(3,724)	(3,724)	114,543	05/01/2034
025816-DL-0	AMERICAN EXPRESS COMPANY	10/30/2025	VARIOUS		772,012	770,000	773,353	772,998		(1,034)		(1,034)		771,964		48	48	39,968	10/30/2026
025816-DN-6	AMERICAN EXPRESS COMPANY	06/02/2025	BARCLAYS CAPITAL		1,804,126	1,685,000	1,795,609	1,793,992		(5,783)		(5,783)		1,788,209		15,917	15,917	59,487	10/30/2031
02665W-CE-9	AMERICAN HONDA FINANCE CORPORATION	05/15/2025	VARIOUS		7,368,623	7,600,000	7,577,732	7,592,543		740		740		7,593,283		(224,660)	(224,660)	180,945	02/15/2028
02665W-FL-0	AMERICAN HONDA FINANCE CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		831,303	830,000	832,590	832,590		(36)		(36)		832,554		(1,251)	(1,251)	26,197	07/10/2031
026874-AZ-0	AMERICAN INTL GROUP	02/24/2025	JP MORGAN SECURITIES LLC		2,134,100	2,000,000	2,025,460	2,015,908		(153)		(153)		2,015,755		118,345	118,345	39,583	05/01/2036
026874-DK-0	AMERICAN INTERNATIONAL GROUP INC	05/15/2025	VARIOUS		1,827,119	1,850,000	1,843,100	1,847,655		325		325		1,847,980		(20,861)	(20,861)	47,618	04/01/2028
026874-DN-4	AMERICAN INTERNATIONAL GROUP INC	04/22/2025	VARIOUS		187,355	193,000	192,456	192,782		15		15		192,798		(5,443)	(5,443)	4,365	03/15/2029
026874-DR-5	AMERICAN INTERNATIONAL GROUP INC	11/04/2025	JP MORGAN SECURITIES LLC		3,885,580	4,100,000	4,099,467	4,099,884		87		87		4,099,971		(214,392)	(214,392)	75,206	06/30/2030
026874-DS-3	AMERICAN INTERNATIONAL GROUP INC	05/01/2025	VARIOUS		2,188,436	2,200,000	2,189,638	2,191,403		373		373		2,191,775		(3,339)	(3,339)	63,045	03/27/2033
02860#-AE-1	THE AMERICAN NATIONAL RED CROSS	06/05/2025	SINKING FUND REDEMPTION 100.0000		3,304,000	3,304,000	3,304,000	3,304,000						3,304,000				60,794	06/05/2031
03040W-AD-7	AMERICAN WATER CAP CORP	12/29/2025	BARCLAYS CAPITAL		1,939,989	1,700,000	1,704,792	1,710,832		(1,017)		(1,017)		1,709,816		230,173	230,173	116,092	10/15/2037
03040W-AL-9	AMERICAN WATER CAPITAL CORP	03/01/2025	MATURITY 100.0000		16,041,000	16,041,000	16,190,440	16,040,929		71		71		16,041,000				272,697	03/01/2025
03040W-AN-5	AMERICAN WATER CAPITAL CORP	09/19/2025	MORGAN STANLEY & CO. LLC		197,616	200,000	198,795	199,748		101		101		199,849		(2,233)	(2,233)	4,850	12/01/2026
03040W-AQ-8	AMERICAN WATER CAPITAL CORP	09/19/2025	VARIOUS		9,066,565	9,338,000	9,172,563	9,274,341		9,189		9,189		9,283,529		(216,964)	(216,964)	211,127	09/01/2027
03040W-AS-4	AMERICAN WATER CAPITAL CORP	06/12/2025	VARIOUS		8,860,954	9,077,000	9,075,275	9,077,000						9,077,000		(216,046)	(216,046)	225,929	09/01/2028
03040W-BA-2	AMERICAN WATER CAPITAL CORP	02/24/2025	JP MORGAN SECURITIES LLC		866,340	900,000	897,147	897,808		38		38		897,846		(31,506)	(31,506)	9,345	06/01/2032
03073E-AM-7	AMERISOURCEBERGEN CORPORATION	03/01/2025	MATURITY 100.0000		5,901,000	5,901,000	5,935,116	5,900,719		281		281		5,901,000				95,891	03/01/2025
03073E-AP-0	AMERISOURCEBERGEN CORPORATION	05/15/2025	VARIOUS		2,142,546	2,200,000	2,194,610	2,198,382		337		337		2,198,719		(56,173)	(56,173)	30,810	12/15/2027
03073E-AR-6	AMERISOURCEBERGEN CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		271,281	300,000	265,545	275,108		618		618		275,726		(4,445)	(4,445)	2,333	05/15/2030
03073E-AT-2	AMERISOURCEBERGEN CORPORATION	05/01/2025	GOLDMAN SACHS & CO		13,028,538	14,650,000	12,836,119	13,112,190		70,744		70,744		13,182,934		(154,396)	(154,396)	249,416	03/15/2031
03073E-AV-7	CENCORA INC	01/28/2025	CITADEL SECURITIES		4,982,150	5,000,000	4,990,750	4,990,931		231		231		4,991,162		(9,012)	(9,012)	32,118	12/15/2027
03076C-AH-9	AMERIPRISE FINANCIAL INC	09/19/2025	MORGAN STANLEY & CO. LLC		98,960	100,000	99,893	99,991		5		5		99,996		(1,036)	(1,036)	2,931	09/15/2026
03076C-AL-0	AMERIPRISE FINANCIAL INC	02/24/2025	JP MORGAN SECURITIES LLC		437,630	450,000	449,892	449,916		1		1		449,917		(12,288)	(12,288)	5,738	05/13/2032
030981-AJ-3	AMERIGAS PARTNERS LP/AMERIGAS FINA	05/30/2025	SECURITY CALLED AT 101.00000000 101.0000		5,373,200	5,320,000	5,316,900	5,319,392		149		149		5,319,541		459	459	296,294	08/20/2026
031100-M*-8	AMETEK INC	06/15/2025	MATURITY 100.0000		32,500,000	32,500,000	32,500,000	32,500,000						32,500,000				635,375	06/15/2025
031100-P*-5	AMETEK INC	12/13/2025	MATURITY 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				250,800	12/13/2025
031162-BY-5	AMGEN INC	05/01/2025	MATURITY 100.0000		6,026,000	6,026,000	6,053,906	6,025,945		55		55		6,026,000				94,156	05/01/2025
031162-CJ-7	AMGEN INC	09/19/2025	MORGAN STANLEY & CO. LLC		49,333	50,000	49,970	49,996		2		2		49,998		(665)	(665)	1,419	08/19/2026
031162-CQ-1	AMGEN INC	05/15/2025	VARIOUS		950,882	981,000	977,086	979,869		179		179		980,047		(29,165)	(29,165)	16,414	11/02/2027
031162-CR-9	AMGEN INC	12/29/2025	BARCLAYS CAPITAL		1,584,940	2,000,000	1,502,760	1,515,703		21,145		21,145		1,536,848		48,092	48,092	85,575	02/21/2040
031162-CT-5	AMGEN INC	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		575,646	600,000	568,169	569,532		4,039		4,039		573,571		2,075	2,075	8,653	02/21/2027
031162-DJ-6	AMGEN INC	08/12/2025	VARIOUS		7,139,535	7,450,000	7,449,851	7,450,000						7,450,000		(310,465)	(310,465)	284,737	03/01/2033
031162-DM-9	AMGEN INC	03/02/2025	MATURITY 100.0000		50,000	50,000	49,967	49,999		1		1		50,000				1,313	03/02/2025
031162-DN-7	AMGEN INC	09/30/2025	SECURITY CALLED AT 100.00000000 100.0000		120,000	120,000	120,023	120,000						120,000				7,122	03/02/2026
031162-DQ-0	AMGEN INC	08/07/2025	SUSQUEHANNA FINANCIAL GROUP		284,119	275,000	270,276	270,276						270,276		13,844	13,844	13,475	03/02/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
031162-DR-8	AMGEN INC	08/12/2025	BOFA SECURITIES INC (MERRILL LYNCH)		138,425	135,000	137,064	137,029		(121)		(121)		136,908		1,517	1,517	6,713	03/02/2033
032095-AH-4	AMPHENOL CORPORATION	06/06/2025	VARIOUS		3,979,950	4,000,000	4,001,465	4,001,633		218		218		4,001,850		(21,900)	(21,900)	86,819	06/01/2029
032095-AJ-0	AMPHENOL CORPORATION	09/18/2025	VARIOUS		13,030,562	13,819,000	13,736,182	13,756,009		5,580		5,580		13,761,589		(731,027)	(731,027)	391,513	02/15/2030
032095-AK-7	AMPHENOL CORPORATION	03/01/2025	MATURITY 100.0000		4,500,000	4,500,000	4,492,305	4,499,755		245		245		4,500,000				46,125	03/01/2025
032095-AQ-4	AMPHENOL CORPORATION	07/10/2025	VARIOUS		1,458,297	1,427,000	1,427,476	1,427,621		89		89		1,427,710		30,587	30,587	52,518	04/05/2034
032177-AH-0	AMSTED INDUSTRIES INCORPORATED	03/06/2025	SECURITY CALLED AT 100.06800000 100.0680		12,578,548	12,570,000	12,675,782	12,570,000						12,570,000				489,743	07/01/2027
032654-BA-2	ANALOG DEVICES INC	04/22/2025	GOLDMAN SACHS & CO		30,515	31,000	29,114	29,730		155		155		29,885		630	630	380	06/15/2027
034863-AV-2	ANGLO AMERICAN PLC	04/01/2025	MATURITY 100.0000		8,654,000	8,654,000	10,010,601	8,707,844		(53,844)		(53,844)		8,654,000				232,576	04/01/2025
034863-AW-0	ANGLO AMERICAN PLC	05/13/2025	BARCLAYS CAPITAL		253,968	250,000	248,585	249,288		44		44		249,331		4,636	4,636	8,711	04/01/2030
034863-AZ-3	ANGLO AMERICAN CAPITAL PLC	02/24/2025	JP MORGAN SECURITIES LLC		184,702	200,000	198,856	199,467		24		24		199,491		(14,789)	(14,789)	1,975	03/17/2028
034863-BB-5	ANGLO AMERICAN CAPITAL PLC	11/04/2025	JP MORGAN SECURITIES LLC		2,019,066	2,050,000	2,036,716	2,041,581		1,666		1,666		2,043,248		(24,182)	(24,182)	90,250	03/16/2029
034863-BD-1	ANGLO AMERICAN CAPITAL PLC	12/29/2025	VARIOUS		666,496	650,000	646,594	647,123		249		249		647,372		19,124	19,124	34,155	05/02/2033
03512T-AE-1	ANGLOGOLD ASHANTI HOLDINGS PLC	12/29/2025	BARCLAYS CAPITAL		383,200	400,000	399,670	399,837		70		70		399,907		(16,707)	(16,707)	18,708	10/01/2030
035229-CJ-0	ANHEUSER-BUSCH COS LLC	02/24/2025	JP MORGAN SECURITIES LLC		1,105,290	1,000,000	1,009,360	1,004,355		(65)		(65)		1,004,290		101,000	101,000	38,533	08/20/2032
03522A-AG-5	ANHEUSER BUSCH CO INBEV	12/29/2025	VARIOUS		6,682,101	6,710,000	6,686,044	6,672,236		7,953		7,953		6,680,189		1,912	1,912	249,534	02/01/2026
03522A-AH-3	ANHEUSER BUSCH CO INBEV	09/25/2025	WELLS FARGO SECURITIES LLC		2,160,642	2,200,000	2,531,599	2,441,890		(13,992)		(13,992)		2,427,898		(267,256)	(267,256)	119,197	02/01/2036
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	02/24/2025	JP MORGAN SECURITIES LLC		1,104,510	1,000,000	1,227,560	1,138,677		(1,963)		(1,963)		1,136,714		(32,204)	(32,204)	34,965	08/15/2033
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	05/30/2025	VARIOUS		4,726,016	4,731,000	4,927,236	4,828,077		(13,053)		(13,053)		4,815,024		(89,008)	(89,008)	115,332	04/13/2028
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC	06/06/2025	MORGAN STANLEY & CO. LLC		1,817,424	1,800,000	1,794,330	1,798,615		257		257		1,798,872		18,552	18,552	74,338	01/23/2029
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC	05/21/2025	CITADEL SECURITIES		3,147,493	3,320,000	3,318,877	3,279,684		1,902		1,902		3,281,587		(134,094)	(134,094)	55,195	06/01/2030
036752-AJ-2	ELEVANCE HEALTH INC	01/15/2025	MATURITY 100.0000		500,000	500,000	499,560	499,997		3		3		500,000				5,938	01/15/2025
036752-AL-7	ELEVANCE HEALTH INC	10/28/2025	VARIOUS		859,538	900,000	898,911	899,467		118		118		899,585		(40,047)	(40,047)	28,063	09/15/2029
036752-BD-4	ELEVANCE HEALTH INC	04/21/2025	US BANCORP INVESTMENTS INC		132,731	135,000	134,522	134,522		12		12		134,534		(1,804)	(1,804)	3,354	02/15/2035
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP / ANT 144A	09/23/2025	SECURITY CALLED AT 100.00000000 100.0000		3,870,000	3,870,000	3,686,175	3,778,108		30,036		30,036		3,808,144		61,856	61,856	236,124	03/01/2027
037389-BC-6	AON CORP	05/01/2025	VARIOUS		1,691,308	1,750,000	1,748,408	1,749,411		98		98		1,749,510		(58,202)	(58,202)	30,719	05/02/2029
03740L-AG-7	AON CORP/AON GLOBAL HOLDINGS PLC	05/01/2025	GOLDMAN SACHS & CO		929,752	920,000	919,788	919,896		3		3		919,900		9,852	9,852	33,360	02/28/2033
037411-AL-9	APACHE CORP	01/10/2025	EXCHANGE WITH CASH		21,722,785	20,021,000	19,625,256	19,629,673		3		3		19,629,676		2,093,109	2,093,109		11/01/2096
037411-BE-4	APACHE CORPORATION	01/10/2025	EXCHANGE WITH CASH		16,206,325	16,849,000	16,822,884	16,840,229		53		53		16,840,283		(633,957)	(633,957)		10/15/2028
037411-BF-1	APACHE CORPORATION	01/10/2025	EXCHANGE WITH CASH		4,022,322	4,300,000	4,292,217	4,296,154		17		17		4,296,171		(273,849)	(273,849)	91,375	01/15/2030
037411-BH-7	APACHE CORP	08/20/2025	SECURITY CALLED AT 100.00000000 100.0000		70,000	70,000	70,000	70,000						70,000				2,473	11/15/2025
03746A-AA-8	APACHE CORPORATION	01/10/2025	EXCHANGE WITH CASH		10,756,930	10,000,000	9,945,805	9,981,664		77		77		9,981,741		775,189	775,189		12/15/2029
037735-CU-9	APPALACHIAN POWER CO	06/01/2025	MATURITY 100.0000		5,234,000	5,234,000	5,215,419	5,233,193		807		807		5,234,000				88,978	06/01/2025
037735-CW-5	APPALACHIAN POWER CO	05/01/2025	VARIOUS		354,946	364,000	359,551	360,692		396		396		361,088		(6,142)	(6,142)	4,783	06/01/2027
037735-DA-2	APPALACHIAN POWER CO	08/12/2025	VARIOUS		4,963,780	5,090,000	5,088,534	5,089,198		108		108		5,089,306		(125,526)	(125,526)	227,378	08/01/2032
037833-AZ-3	APPLE INC	02/09/2025	MATURITY 100.0000		2,500,000	2,500,000	2,496,475	2,499,973		27		27		2,500,000				31,250	02/09/2025
037833-BG-4	APPLE INC	05/13/2025	MATURITY 100.0000		1,730,000	1,730,000	1,723,980	1,729,840		160		160		1,730,000				27,680	05/13/2025
037833-CJ-7	APPLE INC	05/21/2025	BARCLAYS CAPITAL		3,205,963	3,250,000	3,178,620	3,198,767		9,299		9,299		3,208,066		(2,104)	(2,104)	85,588	02/09/2027
037833-CR-9	APPLE INC	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		462,095	470,000	455,933	456,480		1,612		1,612		458,092		4,002	4,002	6,517	05/11/2027
037833-DK-3	APPLE INC	04/22/2025	GOLDMAN SACHS & CO		154,717	159,000	158,537	158,861		14		14		158,876		(4,159)	(4,159)	2,120	11/13/2027
037833-DP-2	APPLE INC	10/28/2025	VARIOUS		5,997,188	6,481,000	6,455,594	6,468,621		1,205		1,205		6,469,826		(472,638)	(472,638)	110,194	09/11/2029
038222-AJ-4	APPLIED MATERIALS INC	10/01/2025	MATURITY 100.0000		3,290,000	3,290,000	3,289,793	3,290,425		(425)		(425)		3,290,000				128,310	10/01/2025
038222-AL-9	APPLIED MATERIALS INC	06/06/2025	VARIOUS		5,863,947	5,967,000	6,546,588	6,094,744		(54,941)		(54,941)		6,039,803		(175,856)	(175,856)	132,365	04/01/2027
03831W-AE-8	APPLOVIN CORP	01/06/2025	CITADEL SECURITIES		131,680	135,000	134,328	134,328						134,328		(2,648)	(2,648)	714	12/01/2054
038336-E*-0	APTARGROUP INC	12/16/2025	MATURITY 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				54,150	12/16/2025
03835V-AG-1	APTIV SWISS HOLDINGS LTD	10/28/2025	VARIOUS		3,183,576	3,197,000	3,198,038	3,198,152		37		37		3,198,189		(14,613)	(14,613)	127,431	03/15/2029
03837A-AA-8	APTIV SWISS HOLDINGS LTD	10/01/2025	VARIOUS		13,230,687	13,470,000	13,397,851	13,399,249		8,878		8,878		13,408,127		(177,440)	(177,440)	437,402	09/13/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03939C-AA-1	ARCH CAPITAL FINANCE LLC	09/19/2025	VARIOUS		1,244,139	1,250,000	1,278,089	1,251,382		(2,107)		(2,107)		1,249,276		(5,137)	(5,137)	32,534	12/15/2026
039482-AB-0	ARCHER DANIELS MIDLAND CO	06/12/2025	VARIOUS		1,887,202	2,000,000	1,984,460	1,991,444		685		685		1,992,129		(104,928)	(104,928)	43,248	03/27/2030
039482-AE-4	ARCHER DANIELS MIDLAND CO	02/24/2025	JP MORGAN SECURITIES LLC		326,155	340,000	337,181	337,559		35		35		337,593		(11,438)	(11,438)	8,075	08/15/2033
039483-AM-4	ARCHER DANIELS	04/22/2025	GOLDMAN SACHS & CO		2,107,640	2,000,000	2,432,820	2,070,520		(9,411)		(9,411)		2,061,109		46,531	46,531	90,833	03/15/2027
039483-AR-3	ARCHER DANIELS	05/01/2025	VARIOUS		11,786,680	11,000,000	10,960,260	10,989,745		2,078		2,078		10,991,823		794,857	794,857	354,069	05/01/2029
039483-AS-1	ARCHER DANIELS	02/24/2025	JP MORGAN SECURITIES LLC		13,244,520	12,000,000	12,316,380	12,111,337		(2,395)		(2,395)		12,108,942		1,135,578	1,135,578	476,000	02/01/2031
039483-AT-9	ARCHER DANIELS	09/18/2025	VARIOUS		10,869,480	10,000,000	9,926,100	9,967,666		2,754		2,754		9,970,420		899,060	899,060	506,453	10/01/2032
039483-AU-6	ARCHER DANIELS	02/24/2025	JP MORGAN SECURITIES LLC		2,050,380	2,000,000	1,864,395	1,923,087		772		772		1,923,860		126,520	126,520	47,778	09/15/2035
03959K-AA-8	ARCHROCK PARTNERS LP / ARCHROCK PA	11/17/2025	SECURITY CALLED AT 100.00000000 100.0000		18,700,000	18,700,000	18,782,970	18,703,729		(4,185)		(4,185)		18,699,544		456	456	1,449,899	04/01/2027
03969A-AP-5	ARDAGH PACK FIN PLC/ARDAGH HOL USA	11/12/2025	VARIOUS		1,234,800	4,410,000	2,469,600	2,469,600			793,800	(793,800)		1,675,800		(441,000)	(441,000)	115,763	08/15/2027
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC/ARDAG	05/12/2025	VARIOUS		2,462,500	5,400,000	3,024,000	3,024,000			540,000	(540,000)		2,484,000		(21,500)	(21,500)	132,417	08/15/2027
03969Y-AC-2	ARDAGH METAL PACKAGING FINANCE PLC	12/01/2025	VARIOUS		14,002,248	13,820,000	13,902,400	13,852,770		(19,798)		(19,798)		13,832,971		112,291	112,291	842,247	06/15/2027
03990B-AA-9	ARES MANAGEMENT CORP	02/24/2025	JP MORGAN SECURITIES LLC		8,608,663	8,215,000	8,198,734	8,203,440		400		400		8,203,840		404,823	404,823	152,748	11/10/2028
04015K-AB-6	ARES FINANCE CO II LLC	02/24/2025	JP MORGAN SECURITIES LLC		689,888	750,000	755,034	753,238		(89)		(89)		753,149		(63,262)	(63,262)	4,740	06/15/2030
040555-CF-9	ARIZONA PUB SERV	12/29/2025	BARCLAYS CAPITAL		7,661,400	7,500,000	7,775,115	7,624,315		(12,111)		(12,111)		7,612,204		49,196	49,196	474,609	05/15/2033
040555-CS-1	ARIZONA PUBLIC SERVICE CO	05/15/2025	MATURITY 100.0000		4,363,000	4,363,000	4,340,051	4,362,148		852		852		4,363,000				68,717	05/15/2025
040555-CV-4	ARIZONA PUBLIC SERVICE CO	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		518,461	534,000	514,623	517,151		2,831		2,831		519,982		(1,522)	(1,522)	8,019	09/15/2026
040555-CZ-5	ARIZONA PUBLIC SERVICE COMPANY	10/28/2025	VARIOUS		932,290	1,000,000	998,690	999,360		80		80		999,439		(67,149)	(67,149)	24,296	08/15/2029
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP	12/30/2025	SINKING FUND REDEMPTION 100.0000		793,750	793,750	793,750	793,750						793,750				37,386	12/30/2030
04184S-AA-6	THE CITY OF ARLINGTON	10/01/2025	SINKING FUND REDEMPTION 100.0000		473,111	473,111	473,111	473,111						473,111				17,552	10/01/2049
042735-BE-9	ARROW ELECTRONICS INC	04/01/2025	MATURITY 100.0000		150,000	150,000	148,944	149,988		12		12		150,000				3,000	04/01/2025
04300D-A*-1	ART INSTITUTE OF CHICAGO	03/01/2025	SINKING FUND REDEMPTION 100.0000		1,240,000	1,240,000	1,240,000	1,240,000						1,240,000				16,430	03/01/2050
04364V-AK-9	ASCENT RESOURCES UTICA HOLDIN COR CORP	07/10/2025	BOFA SECURITIES INC (MERRILL LYNCH)		215,380	178,000	181,660	178,353		(467)		(467)		177,886		37,494	37,494	11,125	11/01/2027
045054-AL-7	ASHTEAD CAPITAL INC	06/12/2025	VARIOUS		9,571,079	9,850,000	9,933,938	9,879,163		(4,875)		(4,875)		9,874,288		(303,209)	(303,209)	250,207	11/01/2029
045054-AQ-6	ASHTEAD CAPITAL INC	12/29/2025	BARCLAYS CAPITAL		673,270	650,000	656,002	655,115		(513)		(513)		654,603		18,667	18,667	39,081	05/30/2033
045054-AR-4	ASHTEAD CAPITAL INC	12/29/2025	BARCLAYS CAPITAL		445,473	420,000	420,054	420,009		(1)		(1)		420,008		25,465	25,465	30,196	10/15/2033
04505A-AA-7	ASHTEAD CAPITAL INC	10/01/2025	BARCLAYS CAPITAL		2,018,991	1,950,000	1,930,676	1,934,539		1,255		1,255		1,935,795		83,197	83,197	122,444	08/11/2032
045086-AK-1	ASHTON WOODS USA LLC / ASHTON WOOD 144A	07/09/2025	WELLS FARGO SECURITIES LLC		99,875	100,000	87,450	87,450						87,450		12,425	12,425	6,533	01/15/2028
04560*-AH-7	ASSOCIATED ELEC COOPERATIVE INC	12/20/2025	SINKING FUND REDEMPTION 100.0000		1,181,667	1,181,667	1,181,667	1,181,667						1,181,667				34,342	03/15/2041
04560*-AJ-3	ASSOCIATED ELECTRIC CORP	11/23/2025	SINKING FUND REDEMPTION 100.0000		1,024,606	1,024,606	1,024,606	1,024,606						1,024,606				22,446	05/23/2047
04621X-AM-0	ASSURANT INC	12/29/2025	VARIOUS		524,372	541,000	538,269	538,411		171		171		538,582		(14,211)	(14,211)	26,093	02/22/2030
04624V-AC-3	ASSUREDPARTNERS INC	01/08/2025	GOLDMAN SACHS & CO		5,026,975	4,660,000	4,623,100	4,626,228		79		79		4,626,307		400,668	400,668	139,800	02/15/2032
046353-AD-0	ASTRAZENECA PLC	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		551,855	500,000	497,890	499,112		61		61		499,172		52,683	52,683	18,992	09/15/2037
046353-AL-2	ASTRAZENECA PLC	11/16/2025	MATURITY 100.0000		7,330,000	7,330,000	7,456,666	7,343,923		(13,923)		(13,923)		7,330,000				247,388	11/16/2025
046353-AN-8	ASTRAZENECA PLC	09/19/2025	VARIOUS		4,523,126	4,606,000	4,621,014	4,615,466		(2,227)		(2,227)		4,613,239		(90,113)	(90,113)	75,932	06/12/2027
046353-AT-5	ASTRAZENECA PLC	09/30/2025	VARIOUS		3,369,528	3,418,000	3,399,310	3,410,388		850		850		3,411,237		(41,710)	(41,710)	118,349	01/17/2029
04636N-AH-6	ASTRAZENECA FINANCE LLC	05/01/2025	GOLDMAN SACHS & CO		1,055,103	1,050,000	1,047,123	1,047,713		122		122		1,047,835		7,268	7,268	33,983	03/03/2033
049560-AG-0	ATMOS ENERGY CORP	07/10/2025	BARCLAYS CAPITAL		4,749,075	4,500,000	4,478,515	4,489,246		901		901		4,490,147		258,928	258,928	197,838	10/15/2034
049560-AN-5	ATMOS ENERGY CORPORATION	09/19/2025	VARIOUS		8,615,783	8,825,000	9,100,402	8,938,799		(17,454)		(17,454)		8,921,345		(305,562)	(305,562)	114,187	06/15/2027
049560-AR-6	ATMOS ENERGY CORPORATION	11/04/2025	VARIOUS		8,996,329	9,600,000	9,558,343	9,537,399		1,892		1,892		9,539,291		(542,962)	(542,962)	230,304	09/15/2029
052528-AP-1	AUSTRALIA AND NEW ZEALAND BANKING	05/01/2025	BARCLAYS CAPITAL		320,520	300,000	300,000	300,000						300,000		20,520	20,520	8,090	12/08/2032
052769-AG-1	AUTODESK INC	10/28/2025	VARIOUS		1,994,226	2,100,000	2,095,275	2,097,486		402		402		2,097,887		(103,661)	(103,661)	75,208	01/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
053015-AE-3	AUTOMATIC DATA PROCESSING INC	06/15/2025	SECURITY CALLED AT 100.00000000 100.0000		2,932,000	2,932,000	3,122,168	2,932,974		(974)		(974)		2,932,000				74,216	09/15/2025
05329W-AM-4	AUTONATION INC	10/01/2025	MATURITY 100.0000		300,000	300,000	318,091	301,303		(1,303)		(1,303)		300,000				13,500	10/01/2025
05332*-BJ-6	AUTOMOTIVE RENTALS INC	07/25/2025	MATURITY 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				216,825	07/25/2025
053332-AR-3	AUTOZONE INC	04/15/2025	MATURITY 100.0000		2,082,000	2,082,000	2,071,595	2,081,751		249		249		2,082,000				33,833	04/15/2025
053332-AV-4	AUTOZONE INC	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,228,444	3,290,000	3,206,507	3,209,686		9,309		9,309		3,218,995		9,449	9,449	46,608	06/01/2027
053332-AW-2	AUTOZONE INC	06/12/2025	JP MORGAN SECURITIES LLC		1,311,458	1,350,000	1,346,315	1,348,290		220		220		1,348,510		(37,052)	(37,052)	33,047	04/18/2029
053332-BB-7	AUTOZONE INC	05/01/2025	GOLDMAN SACHS & CO		3,912,560	4,000,000	3,846,720	3,859,991		5,109		5,109		3,865,100		47,460	47,460	143,028	08/01/2032
053332-BD-3	AUTOZONE INC	08/12/2025	VARIOUS		1,723,156	1,750,000	1,742,856	1,743,991		422		422		1,744,412		(21,257)	(21,257)	79,569	02/01/2033
053332-BF-8	AUTOZONE INC	04/07/2025	JEFFERIES & COMPANY INC.		216,691	220,000	207,834	207,834						207,834		8,857	8,857	7,849	08/01/2033
053611-AB-5	AVERY DENNISON	02/24/2025	JP MORGAN SECURITIES LLC		637,494	600,000	598,227	599,313		10		10		599,323		38,171	38,171	22,000	01/15/2033
053611-AJ-8	AVERY DENNISON CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		50,162	50,000	57,072	53,178		(123)		(123)		53,055		(2,893)	(2,893)	535	12/06/2028
053611-AK-5	AVERY DENNISON CORPORATION	08/12/2025	BARCLAYS CAPITAL		2,624,969	2,850,000	2,869,346	2,855,048		(1,536)		(1,536)		2,853,513		(228,544)	(228,544)	58,388	04/30/2030
053611-AN-9	AVERY DENNISON CORPORATION	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,170,737	1,130,000	1,124,994	1,125,903		213		213		1,126,116		44,620	44,620	53,965	03/15/2033
05366D-AA-6	AVIATION CAPITAL GROUP LLC	05/13/2025	VARIOUS		2,283,529	2,200,000	2,175,184	2,180,059		1,353		1,353		2,181,411		102,118	102,118	115,630	07/15/2030
05369A-AN-1	AVIATION CAPITAL GROUP LLC	09/19/2025	VARIOUS		1,191,864	1,150,000	1,140,789	1,143,833		768		768		1,144,600		47,264	47,264	42,458	04/15/2028
053773-BC-0	AVIS BUDGET CAR RENTAL LLC	06/27/2025	SECURITY CALLED AT 100.00000000 100.0000		728,000	728,000	720,650	723,454		814		814		724,268		3,732	3,732	39,767	07/15/2027
053773-BE-6	AVIS BUDGET CAR RENTAL LLC	06/27/2025	SECURITY CALLED AT 100.00000000 100.0000		702,000	702,000	662,513	677,646		4,355		4,355		682,002		19,998	19,998	38,347	07/15/2027
05463H-AB-7	AXIS SPECIALTY FINANCE LLC	08/12/2025	VARIOUS		4,242,186	4,400,000	4,490,220	4,445,366		(4,370)		(4,370)		4,440,995		(198,809)	(198,809)	153,216	07/15/2029
05523R-AD-9	BAE SYSTEMS PLC	06/12/2025	VARIOUS		7,319,236	7,750,000	7,695,440	7,719,215		2,608		2,608		7,721,824		(402,588)	(402,588)	164,739	04/15/2030
05523R-AF-4	BAE SYSTEMS PLC	02/24/2025	JP MORGAN SECURITIES LLC		167,920	200,000	163,010	169,891		636		636		170,526		(2,606)	(2,606)	2,006	02/15/2031
05523U-AP-5	BAE SYSTEMS HOLDINGS INC	12/15/2025	VARIOUS		3,598,660	3,600,000	3,557,520	3,595,776		4,071		4,071		3,599,847		(1,187)	(1,187)	133,830	12/15/2025
05531F-BE-2	TRUIST FINANCIAL CORP	06/05/2025	MATURITY 100.0000		6,475,000	6,475,000	6,461,921	6,474,307		693		693		6,475,000				119,788	06/05/2025
055450-AH-3	BHP FINANCE USA	09/19/2025	MORGAN STANLEY & CO. LLC		8,284,952	8,200,000	8,790,312	8,255,062		(33,496)		(33,496)		8,221,566		63,386	63,386	557,149	03/01/2026
055451-BA-5	BHP BILLITON FINANCE (USA) LTD	05/01/2025	GOLDMAN SACHS & CO		1,378,874	1,400,000	1,397,256	1,397,885		123		123		1,398,008		(19,134)	(19,134)	46,496	02/28/2033
055451-BM-9	BHP BILLITON FIN USA LTD	09/03/2025	MORGAN STANLEY & CO. LLC		126,136	125,000	124,134							124,134		2,003	2,003		09/05/2055
05565A-5R-0	BNP PARIBAS	01/01/2025	TRANSFER B/W DESIGNATIONS		12,293,555	12,250,000	12,306,700	12,293,555						12,293,555				396,253	12/31/2079
05565E-H#-5	BMW US CAPITAL LLC	02/18/2025	MATURITY 100.0000		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				140,250	02/18/2025
05565Q-DN-5	BP CAPITAL MARKETS PLC	09/19/2025	VARIOUS		1,577,020	1,600,000	1,600,000	1,600,000						1,600,000		(22,981)	(22,981)	49,508	09/19/2027
05565Q-DS-4	BP CAPITAL MARKETS PLC	05/15/2025	MATURITY 100.0000		2,686,728	2,735,729	2,739,174	2,606,572		902		902	145,830	2,753,304	(66,576)		(66,576)	46,615	05/15/2025
05578A-AN-8	BPCE SA	10/28/2025	VARIOUS		1,722,150	1,850,000	1,836,995	1,843,397		797		797		1,844,194		(122,044)	(122,044)	41,940	10/01/2029
05578A-AV-0	BPCE SA	01/14/2025	MATURITY 100.0000		10,000,000	10,000,000	9,499,900	9,984,217		15,783		15,783		10,000,000				81,250	01/14/2025
05581K-AH-4	BNP PARIBAS SA	11/04/2025	JP MORGAN SECURITIES LLC		4,398,846	4,310,000	4,283,494	4,287,667		3,049		3,049		4,290,716		108,130	108,130	265,494	01/09/2030
05583J-AG-7	BPCE SA	01/14/2025	MATURITY 100.0000		1,450,000	1,450,000	1,441,329	1,449,939		61		61		1,450,000				17,219	01/14/2025
05583J-AH-5	BPCE SA	10/06/2025	SECURITY CALLED AT 100.00000000 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				82,600	10/06/2026
05583J-AN-2	BPCE SA	05/13/2025	BARCLAYS CAPITAL		854,752	850,000	850,000	850,000						850,000		4,752	4,752	41,759	01/18/2027
05602X-DJ-4	BNP PARIBAS SA	01/01/2025	TRANSFER B/W DESIGNATIONS		11,951,988	11,950,000	11,952,080	11,951,988						11,951,988				342,567	12/31/2079
058498-AT-3	BALL CORP	07/01/2025	MATURITY 100.0000		6,390,000	6,390,000	6,397,650	6,391,559		(1,559)		(1,559)		6,390,000				335,475	07/01/2025
058498-AV-8	BALL CORPORATION	12/15/2025	SECURITY CALLED AT 100.00000000 100.0000		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				97,500	03/15/2026
059165-EG-1	BALTIMORE GAS AND ELECTRIC CO	09/19/2025	MORGAN STANLEY & CO. LLC		49,318	50,000	49,850	49,975		11		11		49,986		(669)	(669)	1,323	08/15/2026
059165-ES-5	BALTIMORE GAS AND ELECTRIC CO	11/10/2025	BARCLAYS CAPITAL		10,091,700	10,000,000	9,997,200	9,997,200						9,997,200		94,500	94,500	535,181	06/01/2054

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
059578-AK-0	BANCO DO BRASIL (CAYMAN) 6.0% 03/18/2031	09/05/2025	VARIOUS		1,622,040	1,620,000	1,618,621	1,619,597		42		42		1,619,640		2,400	2,400	94,025	03/18/2031
05965M-AG-8	BANCO DEL ESTADO DE CHILE	01/09/2025	MATURITY 100.0000		1,550,000	1,550,000	1,550,000	1,550,000						1,550,000				20,956	01/09/2025
05970F-AC-5	BANCO SANTANDER CHILE	01/10/2025	MATURITY 100.0000		2,300,000	2,300,000	2,300,000	2,300,000						2,300,000				31,050	01/10/2025
05971U-2E-6	BANCO DE CREDITO DEL PER 5.85% 01/11/202	03/06/2025	JEFFERIES & COMPANY INC.		1,029,100	1,000,000	999,020	999,322		28		28		999,349		29,751	29,751	38,350	01/11/2029
05971V-2A-2	BANCO DE CREDITO DEL PERU	01/11/2025	MATURITY 100.0000		8,620,000	8,620,000	8,344,295	8,615,418		4,582		4,582		8,620,000				116,370	01/11/2025
05971V-2C-8	BANCO DE CREDITO DEL PERU VAR	01/24/2025	HSBC SECURITIES (USA) INC.		2,248,650	2,280,000	2,253,210	2,261,781		220		220		2,262,001		(13,351)	(13,351)	40,771	07/01/2030
05971W-AC-7	BANCO SANTANDER CHILE	01/10/2025	MATURITY 100.0000		9,890,000	9,890,000	9,553,132	9,885,370		4,630		4,630		9,890,000				133,515	01/10/2025
05974E-AA-8	FIEMEX ENERGIA - BANCO ACTINVER SA	07/31/2025	VARIOUS		43,951	43,951	45,006	43,963		(12)		(12)		43,951				1,805	01/31/2041
06051G-FP-9	BANK OF AMERICA CORP	04/21/2025	MATURITY 100.0000		2,663,000	2,663,000	2,655,144	2,663,000						2,663,000				52,594	04/21/2025
06051G-GA-1	BANK OF AMERICA CORP REG	04/22/2025	GOLDMAN SACHS & CO		209,585	216,000	205,835	212,632		362		362		212,994		(3,409)	(3,409)	3,547	10/21/2027
06051G-GR-4	BANK OF AMERICA CORP	09/30/2025	VARIOUS		2,929,179	2,991,000	2,984,146	2,984,606		260		260		2,984,866		(55,687)	(55,687)	89,591	07/21/2028
06051G-GZ-6	BANK OF AMERICA CORP	01/23/2025	SECURITY CALLED AT 100.00000000 100.0000		5,200,000	5,200,000	5,200,000	5,200,000						5,200,000				87,516	01/23/2026
06051G-HM-4	BANK OF AMERICA CORP	11/04/2025	VARIOUS		8,856,530	8,859,000	8,855,740	8,857,551		104		104		8,857,654		(1,125)	(1,125)	417,819	07/23/2029
06051G-HQ-5	BANK OF AMERICA CORP	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,894,243	1,900,000	1,900,000	1,900,000						1,900,000		(5,757)	(5,757)	92,705	02/07/2030
06051G-HX-0	BANK OF AMERICA CORP	11/04/2025	JP MORGAN SECURITIES LLC		2,592,068	2,750,000	2,750,000	2,750,000						2,750,000		(157,933)	(157,933)	72,160	10/22/2030
06051G-JD-2	BANK OF AMERICA CORP	06/20/2025	SECURITY CALLED AT 100.00000000 100.0000		4,075,000	4,075,000	4,002,873	4,004,326		70,674		70,674		4,075,000				26,875	06/19/2026
06051G-JK-6	BANK OF AMERICA CORP	10/24/2025	SECURITY CALLED AT 100.00000000 100.0000		1,950,000	1,950,000	1,950,000	1,950,000						1,950,000				23,342	10/24/2026
06051G-KQ-1	BANK OF AMERICA CORP	05/13/2025	VARIOUS		192,052	200,000	200,000	200,000						200,000		(7,948)	(7,948)	4,000	04/27/2033
06051G-KW-8	BANK OF AMERICA CORP	04/22/2025	GOLDMAN SACHS & CO		31,106	31,000	31,118	31,117		(11)		(11)		31,106				1,155	07/22/2028
06051G-LC-1	BANK OF AMERICA CORP	05/29/2025	VARIOUS		6,668,913	6,446,000	6,696,814	6,693,896		(33,805)		(33,805)		6,660,091		8,822	8,822	225,291	11/10/2028
06051G-LH-0	BANK OF AMERICA CORP	02/06/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,113,344	5,120,000	5,120,000	5,120,000						5,120,000		(6,656)	(6,656)	76,711	04/25/2034
06051G-MA-4	BANK OF AMERICA CORP	01/17/2025	MUFG SECURITIES AMERICA INC		229,556	230,000	230,105	230,105						230,105		(549)	(549)	6,218	01/23/2035
06051G-MM-8	BANK OF AMERICA CORP	04/07/2025	BARCLAYS CAPITAL		121,061	120,000	120,000							120,000		1,061	1,061	1,359	01/24/2036
06368D-3T-9	BANK OF MONTREAL	06/07/2025	MATURITY 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				135,924	06/07/2025
06368F-AF-6	BANK OF MONTREAL	01/10/2025	MATURITY 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				98,098	01/10/2025
06368L-8K-5	BANK OF MONTREAL	01/28/2025	TD SECURITIES (USA) LLC		6,675,081	6,690,000	6,690,804	6,690,726		(20)		(20)		6,690,706		(15,625)	(15,625)	117,969	09/10/2027
06368L-WU-6	BANK OF MONTREAL	02/24/2025	JP MORGAN SECURITIES LLC		5,040,319	4,890,000	4,890,000	4,890,000						4,890,000		150,319	150,319	116,484	09/25/2028
06406F-AE-3	BANK OF NEW YORK MELLON CORP/THE	09/19/2025	MORGAN STANLEY & CO. LLC		74,050	75,000	72,756	74,573		187		187		74,760		(711)	(711)	2,016	08/17/2026
06406H-CQ-0	BANK OF NEW YORK MELLON CORP/THE	11/18/2025	MATURITY 100.0000		700,000	700,000	698,341	699,922		78		78		700,000				27,650	11/18/2025
06406H-DA-4	BANK OF NEW YORK MELLON CORP	02/24/2025	MATURITY 100.0000		2,969,000	2,969,000	2,962,646	2,968,987		13		13		2,969,000				44,535	02/24/2025
06406R-AB-3	BANK OF NEW YORK MELLON CORP/THE	05/15/2025	VARIOUS		2,258,077	2,300,000	2,300,000	2,300,000						2,300,000		(41,923)	(41,923)	54,771	02/07/2028
06406R-AD-9	BANK OF NEW YORK MELLON CORP/THE	09/19/2025	VARIOUS		495,782	502,000	501,789	501,983		11		11		501,994		(6,212)	(6,212)	11,823	05/16/2027
06406R-AF-4	BANK OF NEW YORK MELLON/THE	05/01/2025	VARIOUS		4,310,225	4,413,000	4,410,367	4,411,988		262		262		4,412,249		(102,025)	(102,025)	106,177	01/29/2028
06406R-BG-1	BANK OF NEW YORK MELLON CORP/THE	02/24/2025	JP MORGAN SECURITIES LLC		197,216	200,000	196,093	196,199		154		154		196,353		863	863	1,597	06/13/2028
06406R-BL-0	BANK OF NEW YORK MELLON CORP/THE	09/04/2025	VARIOUS		6,678,741	6,446,000	6,643,183	6,640,868		(44,002)		(44,002)		6,596,867		81,875	81,875	321,393	10/25/2028
06406R-BP-1	BANK OF NEW YORK MELLON CORP/THE	05/13/2025	VARIOUS		824,088	850,000	850,083	850,077		(1)		(1)		850,076		(25,988)	(25,988)	27,314	02/01/2034
06406R-BR-7	BANK OF NEW YORK MELLON CORP/THE	02/24/2025	JP MORGAN SECURITIES LLC		504,150	510,000	510,000	510,000						510,000		(5,850)	(5,850)	8,374	04/26/2034
06406R-BW-6	BANK OF NEW YORK MELLON CORP/THE	05/13/2025	BARCLAYS CAPITAL		2,184,974	2,200,000	2,200,000	2,200,000						2,200,000		(15,026)	(15,026)	76,091	03/14/2035
064159-8V-1	BANK OF NOVA SCOTIA	01/01/2025	TRANSFER B/W DESIGNATIONS		2,120,000	2,120,000	2,120,000	2,120,000						2,120,000				30,151	01/27/2084
064159-QE-9	BANK OF NOVA SCOTIA	09/19/2025	MORGAN STANLEY & CO. LLC		148,320	150,000	149,610	149,908		42		42		149,949		(1,629)	(1,629)	4,601	08/03/2026
064159-TF-3	BANK OF NOVA SCOTIA	02/03/2025	MATURITY 100.0000		16,775,000	16,775,000	16,496,894	16,751,237		23,763		23,763		16,775,000				184,525	02/03/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06415E-4E-2	BANK OF NOVA SCOTIA	04/15/2025	BMO CAPITAL MARKETS		3,105,641	3,282,874	3,562,175	3,136,722		(932)		(932)	413,753	3,549,542	(306,769)	(137,132)	(443,901)	21,222	11/01/2027
06417X-AG-6	BANK OF NOVA SCOTIA	09/29/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		5,417,776	5,600,000	5,599,832	5,600,000						5,600,000		(182,224)	(182,224)	232,663	05/04/2037
06675D-CD-2	BANQUE FEDERATIVE DU CREDIT MUTUEL	07/13/2025	MATURITY 100.0000		5,515,000	5,515,000	5,467,847	5,491,944		23,056		23,056		5,515,000				249,499	07/13/2025
06675F-BB-2	BANQUE FEDERATIVE DU CREDIT MUTUEL	02/24/2025	JP MORGAN SECURITIES LLC		4,893,566	4,760,000	4,730,607	4,738,783		943		943		4,739,725		153,840	153,840	169,956	07/13/2028
06684N-AL-3	BAPTIST HEALTH OBLIGATED GROUP	08/07/2025	INSURANCE WRAP EXCHANGE PER CNTLS		31,919,724	34,680,000	31,821,600	32,045,853		42,305		42,305		32,088,158		(168,434)	(168,434)	838,152	12/01/2049
067316-AE-9	BACARDI LTD	02/14/2025	SECURITY CALLED AT 100.00000000 100.0000		3,250,000	3,250,000	3,241,583	3,249,570		138		138		3,249,708		292	292	35,755	05/15/2025
06738E-AE-5	BARCLAYS PLC	03/16/2025	MATURITY 100.0000		17,906,000	17,906,000	17,529,732	17,849,325		56,675		56,675		17,906,000				326,785	03/16/2025
06738E-CA-1	BARCLAYS PLC	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,728,520	2,650,000	2,650,000	2,650,000						2,650,000		78,520	78,520	141,695	08/09/2033
06738E-CC-7	BARCLAYS PLC	11/02/2025	SECURITY CALLED AT 100.00000000 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				146,500	11/02/2026
06738E-CD-5	BARCLAYS PLC	09/19/2025	MORGAN STANLEY & CO. LLC		1,595,055	1,500,000	1,500,000	1,500,000						1,500,000		95,055	95,055	98,467	11/02/2028
06738E-CG-8	BARCLAYS PLC	07/10/2025	BARCLAYS CAPITAL		1,188,670	1,130,000	1,130,000	1,130,000						1,130,000		58,670	58,670	47,278	05/09/2034
070101-D#-4	BASIN ELECTRIC POWER COOPERATIVE	10/28/2025	SINKING FUND REDEMPTION 100.0000		611,111	611,111	611,111	611,111						611,111				29,883	10/28/2027
070101-F#-2	BASIN ELECTRIC POWER COOPERATIVE I	06/15/2025	SINKING FUND REDEMPTION 100.0000		441,665	441,665	441,665	441,665						441,665				9,054	06/15/2034
071734-AC-1	BAUSCH HEALTH COMPANIES INC	04/08/2025	SECURITY CALLED AT 100.00000000 100.0000		10,240,000	10,240,000	6,092,588	6,092,588						6,092,588		4,147,412	4,147,412	381,084	08/15/2027
07177M-AB-9	BAXALTA INC	06/23/2025	MATURITY 100.0000		4,081,000	4,081,000	4,072,545	4,080,579		421		421		4,081,000				81,620	06/23/2025
071813-BQ-1	BAXTER INTERNATIONAL INC	09/19/2025	VARIOUS		2,459,297	2,514,000	2,368,868	2,443,105		17,948		17,948		2,461,053		(1,756)	(1,756)	56,533	08/15/2026
071813-BY-4	BAXTER INTERNATIONAL	08/12/2025	BARCLAYS CAPITAL		5,820,438	5,971,000	6,626,380	6,356,334		(47,553)		(47,553)		6,308,781		(488,343)	(488,343)	197,572	04/01/2030
07274N-AJ-2	BAYER US FINANCE II LLC	11/21/2025	SECURITY CALLED AT 100.00000000 100.0000		2,950,000	2,950,000	2,944,425	2,949,315		682		682		2,949,996		4	4	117,017	12/15/2025
07274N-AL-7	BAYER US FINANCE II LLC	09/19/2025	VARIOUS		2,833,462	2,850,000	2,829,224	2,842,601		1,454		1,454		2,844,055		(10,593)	(10,593)	89,207	12/15/2028
07274N-AX-1	BAYER US FINANCE II LLC	04/15/2025	MATURITY 100.0000		2,842,000	2,842,000	2,602,397	2,830,775		11,225		11,225		2,842,000				40,499	04/15/2025
07274N-AY-9	BAYER US FINANCE II LLC	08/15/2025	MATURITY 100.0000		3,650,000	3,650,000	3,902,777	3,674,078		(24,078)		(24,078)		3,650,000				200,750	08/15/2025
07274N-BA-0	BAYER US FINANCE II LLC	12/29/2025	BARCLAYS CAPITAL		1,528,320	1,500,000	1,573,742	1,552,846		(3,875)		(3,875)		1,548,971		(20,651)	(20,651)	116,875	07/30/2035
07317Q-AJ-4	BAYTEX ENERGY CORP	12/22/2025	VARIOUS		13,613,262	12,895,000	13,059,342	13,022,758		(29,299)		(29,299)		12,993,458		484,218	484,218	1,319,778	04/30/2030
07317Q-AK-1	BAYTEX ENERGY CORP	12/22/2025	SECURITY CALLED AT 104.00000000 104.0000		3,972,800	3,820,000	3,813,104	3,813,139		327		327		3,813,466		6,534	6,534	510,434	03/15/2032
07330M-AA-5	BRANCH BANKING AND TRUST COMPANY	09/19/2025	VARIOUS		3,263,416	3,300,000	3,271,575	3,276,825		3,711		3,711		3,280,535		(17,119)	(17,119)	74,533	10/30/2026
07330M-AB-3	BRANCH BANKING AND TRUST COMPANY	09/16/2025	MATURITY 100.0000		17,486,000	17,486,000	17,495,294	17,432,177		53,823		53,823		17,486,000				633,868	09/16/2025
073685-AH-2	BEACON ROOFING SUPPLY INC	05/15/2025	SECURITY CALLED AT 101.03100000 101.0310		4,935,364	4,885,000	4,062,163	4,298,199		42,833		42,833		4,341,031		543,969	543,969	151,117	05/15/2029
073685-AK-5	BEACON ROOFING SUPPLY INC	04/29/2025	SECURITY CALLED AT 105.55600000 105.5560		11,621,716	11,010,000	11,019,175	11,015,363		(1,070)		(1,070)		11,014,293		(4,293)	(4,293)	1,144,477	08/01/2030
075887-AN-9	BECTON DICKINSON AND COMPANY	05/15/2025	GOLDMAN SACHS & CO		15,323,479	14,693,000	16,871,068	15,113,732		(56,144)		(56,144)		15,057,588		265,891	265,891	814,157	08/01/2027
075887-BW-8	BECTON DICKINSON AND COMPANY	04/22/2025	GOLDMAN SACHS & CO		294,429	300,000	295,223	298,590		173		173		298,762		(4,333)	(4,333)	4,224	06/06/2027
075887-CP-2	BECTON DICKINSON AND COMPANY	07/11/2025	VARIOUS		4,652,204	4,850,000	4,850,000	4,850,000						4,850,000		(197,797)	(197,797)	177,382	08/22/2032
0778FP-AL-3	BELL TELEPHONE COMPANY OF CANADA O	12/29/2025	VARIOUS		8,734,439	8,820,000	8,813,826	8,816,738		838		838		8,817,576		(83,136)	(83,136)	286,330	05/11/2033
0778FP-AM-1	BELL TELEPHONE COMPANY OF CANADA O	05/13/2025	BARCLAYS CAPITAL		1,525,789	1,550,000	1,547,257	1,547,484		81		81		1,547,565		(21,776)	(21,776)	60,226	02/15/2034
081437-AS-4	BEMIS COMPANY INC	09/19/2025	VARIOUS		802,343	821,000	800,247	802,693		2,034		2,034		804,727		(2,383)	(2,383)	15,321	09/15/2026
084659-AM-3	BERKSHIRE HATHAWAY ENERGY CO	05/01/2025	VARIOUS		3,305,724	3,400,000	3,387,454	3,395,700		530		530		3,396,230		(90,506)	(90,506)	59,258	04/15/2028
084659-AV-3	BERKSHIRE HATHAWAY ENERGY CO	06/06/2025	VARIOUS		3,446,174	3,600,000	3,599,424	3,600,000						3,600,000		(153,826)	(153,826)	114,032	07/15/2030
08576P-AA-9	BERRY GLOBAL INC 144A	05/16/2025	SECURITY CALLED AT 100.00000000 100.0000		8,359,000	8,359,000	7,909,720	8,238,434		39,487		39,487		8,277,921		81,079	81,079	283,161	02/15/2026
08576P-AP-6	BERRY GLOBAL INC	02/13/2025	144A SECURITY EXCHANGE TRANSACTION		13,601,509	13,600,000	13,598,318	13,601,384		125		125		13,601,509				384,200	01/15/2034
085770-AB-1	BERRY GLOBAL GROUP INC	05/16/2025	SECURITY CALLED AT 100.00000000 100.0000		17,910,000	17,910,000	17,656,275	17,774,779		18,756		18,756		17,793,535		116,465	116,465	842,330	07/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
08658E-AA-5	CONOPCO INC	02/24/2025	JP MORGAN SECURITIES LLC		4,243,520	4,000,000	4,415,200	4,108,080		(4,499)		(4,499)		4,103,581		139,939	139,939	95,694	04/15/2028
09062X-AH-6	BIOGEN INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,036,000	3,300,000	2,969,129	3,010,061		39,845		39,845		3,049,906		(13,906)	(13,906)	73,838	05/01/2030
092113-AL-3	BLACK HILLS CORPORATION	09/19/2025	VARIOUS		1,241,268	1,250,000	1,236,690	1,238,503		3,306		3,306		1,241,809		(541)	(541)	41,557	01/15/2026
092113-AM-1	BLACK HILLS CORPORATION	05/13/2025	VARIOUS		1,001,964	1,031,000	1,001,177	1,003,109		4,992		4,992		1,008,101		(6,137)	(6,137)	26,733	01/15/2027
092113-AW-9	BLACK HILLS CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		47,062	45,000	44,651	44,691		4		4		44,694		2,367	2,367	769	05/15/2034
09247X-AN-1	BLACKROCK INC	06/06/2025	VARIOUS		4,542,935	4,621,000	4,530,912	4,578,247		6,395		6,395		4,584,642		(41,707)	(41,707)	100,376	03/15/2027
09247X-AP-6	BLACKROCK INC	05/21/2025	JANE STREET EXECUTION SERVICES LLC		1,726,974	1,800,000	1,795,644	1,797,939		263		263		1,798,202		(71,228)	(71,228)	32,825	04/30/2029
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO LLC	11/04/2025	JP MORGAN SECURITIES LLC		839,016	900,000	888,606	894,107		953		953		895,060		(56,044)	(56,044)	29,688	01/10/2030
09261H-BA-4	BLACKSTONE PRIVATE CREDIT FUND	09/29/2025	MATURITY 100.0000		195,000	195,000	193,928	194,710		290		290		195,000				13,748	09/29/2025
09261X-AJ-1	BLACKSTONE SECURED LENDING FUND	04/22/2025	GOLDMAN SACHS & CO		23,712	24,000	23,971	23,972		5		5		23,976		(264)	(264)	671	04/13/2028
09541*-AD-9	BLUE DIAMOND GROWERS	05/31/2025	VARIOUS		2,178,571	2,178,571	2,178,571	2,178,571						2,178,571				34,312	05/31/2032
09541*-AE-7	BLUE DIAMOND GROWERS	05/31/2025	VARIOUS		2,407,143	2,407,143	2,407,143	2,407,143						2,407,143				43,090	05/31/2034
09581J-AT-3	BLUE OWL FINANCE LLC	04/07/2025	MARKETAXESS CORP		179,860	180,000	184,664	184,598		(89)		(89)		184,509		(4,649)	(4,649)	5,313	04/18/2034
09625*-AA-4	BLUEWATER GAS STORAGE LLC	12/20/2025	SINKING FUND REDEMPTION 100.0000		299,303	299,303	299,303	299,303						299,303				8,467	12/20/2047
09625*-AB-2	BLUEWATER GAS STORAGE LLC	11/01/2025	SINKING FUND REDEMPTION 100.0000		251,695	251,695	251,695	251,695						251,695				10,636	11/01/2041
09659W-2D-5	BNP PARIBAS SA	01/09/2025	MATURITY 100.0000		12,675,000	12,675,000	12,427,300	12,670,581		4,419		4,419		12,675,000				213,891	01/09/2025
09659W-2F-0	BNP PARIBAS	09/19/2025	VARIOUS		4,589,884	4,610,000	4,585,290	4,600,375		1,804		1,804		4,602,179		(12,294)	(12,294)	184,983	08/14/2028
09659W-2H-6	BNP PARIBAS SA	04/22/2025	GOLDMAN SACHS & CO		100,106	100,000	100,000	100,000						100,000		106	106	4,086	01/10/2030
09659W-2L-7	BNP PARIBAS SA	06/09/2025	SECURITY CALLED AT 100.00000000 100.0000		3,550,000	3,550,000	3,550,000	3,550,000						3,550,000				39,387	06/09/2026
09659W-2V-5	BNP PARIBAS SA	11/04/2025	JP MORGAN SECURITIES LLC		8,143,280	8,000,000	8,000,000	8,000,000						8,000,000		143,280	143,280	537,556	01/13/2029
09659W-2W-3	BNP PARIBAS SA	10/01/2025	BARCLAYS CAPITAL		1,318,578	1,290,000	1,290,000	1,290,000						1,290,000		28,578	28,578	46,917	05/20/2030
09659W-2Z-6	BNP PARIBAS SA	04/21/2025	BNP PARIBAS SECURITIES CORP		199,572	200,000	200,000	200,000						200,000		(428)	(428)	4,491	11/19/2030
09681M-AE-8	BOC AVIATION LTD	01/31/2025	BARCLAYS CAPITAL		4,182,898	4,310,000	4,517,958	4,407,985		(3,206)		(3,206)		4,404,778		(221,880)	(221,880)	56,569	09/18/2027
097023-AM-7	BOEING CO	06/15/2025	MATURITY 100.0000		4,560,000	4,560,000	5,298,700	4,590,242		(30,242)		(30,242)		4,560,000				165,300	06/15/2025
097023-AU-9	BOEING CO	12/29/2025	VARIOUS		5,797,115	5,500,000	5,459,420	5,481,170		(178)		(178)		5,480,992		316,123	316,123	321,988	02/15/2033
09951L-AB-9	BOOZ ALLEN HAMILTON INC	02/24/2025	JP MORGAN SECURITIES LLC		302,854	320,000	324,256	321,384		(136)		(136)		321,248		(18,394)	(18,394)	8,320	07/01/2029
099724-AC-0	BORGWARNER INC	08/12/2025	VARIOUS		5,994,680	5,583,000	6,084,598	5,757,621		(20,510)		(20,510)		5,737,110		257,569	257,569	362,329	02/15/2029
099724-AJ-5	BORGWARNER INC	03/15/2025	MATURITY 100.0000		8,231,000	8,231,000	8,159,259	8,228,934		2,066		2,066		8,231,000				138,898	03/15/2025
099724-AQ-9	BORGWARNER INC	01/07/2025	GOLDMAN SACHS & CO		116,836	120,000	119,401	119,424		1		1		119,426		(2,590)	(2,590)	2,556	08/15/2034
100018-AA-8	BORR IHC LIMITED	11/15/2025	SINKING FUND REDEMPTION 105.0000		619,244	589,753	594,678	619,986		(742)		(742)		619,244				44,232	11/15/2028
100556-AF-8	BOSTON BASKETBALL PARTNERS LLC / B	06/09/2025	SECURITY CALLED AT 100.00000000 100.0000		18,900,000	18,900,000	18,900,000	18,900,000						18,900,000				623,611	06/07/2028
100743-AK-9	BOSTON GAS COMPANY	05/15/2025	GOLDMAN SACHS & CO		4,986,050	5,150,000	5,145,159	5,148,726		308		308		5,149,034		(162,984)	(162,984)	128,126	08/01/2027
100743-AL-7	BOSTON GAS COMPANY	11/04/2025	JP MORGAN SECURITIES LLC		668,696	700,000	700,000	700,000						700,000		(31,304)	(31,304)	26,492	08/01/2029
100743-AM-5	BOSTON GAS COMPANY	12/29/2025	VARIOUS		187,691	200,000	200,000	200,000						200,000		(12,310)	(12,310)	8,093	03/16/2032
101137-AU-1	BOSTON SCIENTIFIC CORPORATION	05/01/2025	BARCLAYS CAPITAL		87,342	100,000	91,442	91,825		57		57		91,882		(4,540)	(4,540)	3,146	03/01/2049
101137-AX-5	BOSTON SCIENTIFIC CORPORATION	10/28/2025	VARIOUS		2,380,480	2,403,000	2,394,926	2,399,774		516		516		2,400,291		(19,811)	(19,811)	87,592	03/01/2029
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC.	05/15/2025	VARIOUS		6,321,255	6,450,000	6,450,000	6,450,000						6,450,000		(128,745)	(128,745)	139,189	09/21/2028
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC.	02/24/2025	JP MORGAN SECURITIES LLC		5,514,040	5,600,000	6,006,082	5,790,672		(7,593)		(7,593)		5,783,079		(269,039)	(269,039)	71,790	11/06/2028
10373Q-AZ-3	BP CAPITAL MARKETS AMERICA INC.	04/22/2025	GOLDMAN SACHS & CO		196,774	200,000	200,000	200,000						200,000		(3,226)	(3,226)	3,767	04/14/2027
10373Q-BM-1	BP CAPITAL MARKETS AMERICA INC	09/12/2025	MORGAN STANLEY & CO. LLC		22,353	25,000	19,496	19,496						19,496		2,858	2,858	480	08/10/2030
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC	05/01/2025	GOLDMAN SACHS & CO		29,192	30,000	30,020	30,018		(1)		(1)		30,017		(825)	(825)	1,039	02/13/2033
10373Q-BV-1	BP CAPITAL MARKETS AMERICA INC	05/13/2025	VARIOUS		5,093,202	5,220,000	5,219,896	5,220,000						5,220,000		(126,798)	(126,798)	149,920	09/11/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
10373Q-BW-9	BP CAPITAL MARKETS AMERICA INC	05/13/2025	BARCLAYS CAPITAL		792,958	810,000	804,038	804,907		265		265		805,171		(12,214)	(12,214)	24,022	04/10/2034
10554T-AB-1	BRASKEM NETHERLANDS BV	09/26/2025	BARCLAYS BANK PLC		828,923	1,425,000	1,341,713	1,347,969		16,905		16,905		1,364,874		(535,952)	(535,952)	78,197	01/10/2028
110122-AB-4	BRISTOL-MYERS SQUIBB	09/19/2025	MORGAN STANLEY & CO. LLC		1,549,740	1,500,000	1,544,040	1,507,612		(2,843)		(2,843)		1,504,769		44,971	44,971	86,983	11/15/2026
110122-AP-3	BRISTOL-MYERS SQUIBB	09/25/2025	VARIOUS		8,525,903	8,000,000	7,960,910	7,976,728		902		902		7,977,630		548,272	548,272	311,334	11/15/2036
110122-CP-1	BRISTOL-MYERS SQUIBB CO	11/20/2025	VARIOUS		7,164,023	7,350,000	7,297,302	7,325,856		3,889		3,889		7,329,745		(165,722)	(165,722)	277,076	07/26/2029
110122-DC-9	BRISTOL-MYERS SQUIBB CO	08/15/2025	MATURITY 100.0000		1,289,000	1,289,000	1,382,957	1,295,788		(6,788)		(6,788)		1,289,000				49,949	08/15/2025
110122-EH-7	BRISTOL-MYERS SQUIBB CO	02/24/2025	JP MORGAN SECURITIES LLC		1,199,472	1,190,000	1,192,908	1,192,989		(8)		(8)		1,192,981		6,492	6,492	31,456	02/22/2034
11041R-AL-2	BRITISH AEROSPACE FIN	09/19/2025	MORGAN STANLEY & CO. LLC		5,824,170	5,500,000	6,196,210	5,634,718		(37,006)		(37,006)		5,597,712		226,458	226,458	505,313	07/01/2027
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC	04/22/2025	VARIOUS		1,785,151	1,475,000	1,670,961	1,577,427		(3,716)		(3,716)		1,573,711		211,440	211,440	45,438	12/15/2030
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC	05/15/2025	GOLDMAN SACHS & CO		1,475,183	1,450,000	1,503,133	1,473,578		(1,958)		(1,958)		1,471,621		3,562	3,562	31,967	12/04/2028
11102A-AE-1	BRITISH TELECOMMUNICATIONS PLC	11/04/2025	JP MORGAN SECURITIES LLC		4,625,324	4,850,000	4,832,977	4,838,997		1,740		1,740		4,840,737		(215,414)	(215,414)	138,978	11/08/2029
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS INC	09/19/2025	VARIOUS		2,000,900	2,025,000	1,981,890	1,995,976		6,524		6,524		2,002,500		(1,601)	(1,601)	33,481	06/27/2026
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC	11/04/2025	JP MORGAN SECURITIES LLC		1,984,170	2,100,000	2,094,057	2,096,925		606		606		2,097,531		(113,361)	(113,361)	54,488	12/01/2029
11134L-AH-2	BROADCOM CAYMAN FINANCE LTD	10/23/2025	VARIOUS		13,735,437	13,733,000	13,569,104	13,638,188		38,643		38,643		13,676,831		55,864	55,864	679,295	01/15/2027
11134L-AP-4	BROADCOM CORPORATION/BROADCOM CAYM	01/15/2025	MATURITY 100.0000		2,311,000	2,311,000	2,310,353	2,311,000						2,311,000				36,109	01/15/2025
11135F-AL-5	BROADCOM INC	11/18/2025	VARIOUS		5,746,989	5,747,000	5,678,835	5,689,103		13,514		13,514		5,702,617		44,372	44,372	274,723	09/15/2028
11135F-AQ-4	BROADCOM INC	06/12/2025	JP MORGAN SECURITIES LLC		1,795,514	1,840,000	1,738,418	1,750,250		6,161		6,161		1,756,411		39,104	39,104	43,322	11/15/2030
11135F-BD-2	BROADCOM INC	06/12/2025	JP MORGAN SECURITIES LLC		812,832	800,000	796,440	798,129		215		215		798,344		14,488	14,488	26,444	04/15/2030
11135F-BF-7	BROADCOM INC	10/21/2025	144A SECURITY EXCHANGE TRANSACTION		6,994,661	7,380,000	6,835,365	6,957,628		37,034		37,034		6,994,661				191,880	02/15/2033
11135F-BG-5	BROADCOM INC	10/21/2025	144A SECURITY EXCHANGE TRANSACTION		27,834,138	35,200,000	27,656,529	27,722,154		111,984		111,984		27,834,138				1,320,000	02/15/2051
11135F-BH-3	BROADCOM INC	01/06/2025	JP MORGAN SECURITIES LLC		262,620	305,000	247,101	247,395		29		29		247,424		15,196	15,196	2,947	02/15/2031
11135F-BJ-9	BROADCOM INC	10/21/2025	144A SECURITY EXCHANGE TRANSACTION		25,867,374	33,430,000	25,145,661	25,623,183		244,191		244,191		25,867,374				1,170,050	02/15/2041
11135F-BL-4	BROADCOM INC	10/21/2025	144A SECURITY EXCHANGE TRANSACTION		103,581	130,000	103,409	103,479		101		101		103,581				4,510	04/15/2034
11135F-BT-7	BROADCOM INC	12/29/2025	VARIOUS		2,072,194	2,150,000	2,145,292	2,146,386		355		355		2,146,741		(74,547)	(74,547)	70,821	04/15/2032
11135F-BV-2	BROADCOM INC	12/29/2025	BARCLAYS CAPITAL		189,477	198,000	193,031	193,802		171		171		193,973		(4,497)	(4,497)	6,581	05/15/2037
11135F-BX-8	BROADCOM INC	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,387,966	1,375,000	1,378,966	1,378,950		(215)		(215)		1,378,735		9,231	9,231	53,043	07/12/2029
11135F-BZ-3	BROADCOM INC	01/28/2025	BARCLAYS CAPITAL		10,081,100	10,000,000	9,998,300	9,998,550		42		42		9,998,592		82,508	82,508	276,347	07/12/2027
114259-AN-4	BROOKLYN UNION GAS CO	09/19/2025	MORGAN STANLEY & CO. LLC		199,478	200,000	205,681	200,630		(483)		(483)		200,146		(668)	(668)	7,041	03/10/2026
115236-AB-7	BROWN & BROWN INC	11/04/2025	VARIOUS		2,243,046	2,250,000	2,246,565	2,248,699		307		307		2,249,006		(5,960)	(5,960)	98,625	03/15/2029
115236-AE-1	BROWN & BROWN INC	12/29/2025	VARIOUS		287,176	300,000	298,932	299,186		78		78		299,264		(12,088)	(12,088)	12,647	03/17/2032
115637-AS-9	BROWN-FORMAN CORPORATION	04/15/2025	MATURITY 100.0000		5,580,000	5,580,000	5,554,870	5,579,367		633		633		5,580,000				97,650	04/15/2025
115637-AU-4	BROWN-FORMAN CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		381,670	390,000	394,185	393,680		(57)		(57)		393,624		(11,954)	(11,954)	6,690	04/15/2033
12189L-BK-6	BURLINGTON NORTHERN SANTA FE LLC	01/17/2025	CITADEL SECURITIES		32,823	35,000	34,323	34,325		1		1		34,326		(1,503)	(1,503)	485	04/15/2054
12189Q-AB-6	BURLINGTN NORTH SANTA FE	02/24/2025	JP MORGAN SECURITIES LLC		387,349	350,000	369,730	362,910		(93)		(93)		362,818		24,531	24,531	13,967	07/15/2037
12189T-AK-0	BURLINGTN NORTH SANTA FE	02/24/2025	JP MORGAN SECURITIES LLC		1,096,230	1,000,000	1,191,010	1,055,835		(1,707)		(1,707)		1,054,129		42,101	42,101	20,066	05/13/2029
12189T-AN-4	BURLINGTN NORTH SANTA FE	11/04/2025	JP MORGAN SECURITIES LLC		13,674,630	12,750,000	12,801,268	12,770,178		(3,735)		(3,735)		12,766,443		908,187	908,187	980,156	03/15/2029
12189T-AZ-7	BURLINGTN NORTH SANTA FE	10/01/2025	BARCLAYS CAPITAL		2,225,640	2,000,000	1,998,260	1,998,970		268		268		1,999,237		226,403	226,403	113,092	05/01/2037
122014-AL-7	BURLINGTON RES	05/15/2025	GOLDMAN SACHS & CO		7,186,836	6,555,000	7,605,767	6,852,548		(23,845)		(23,845)		6,828,703		358,133	358,133	342,430	03/01/2029
124765-E*-5	CAE INC	01/03/2025	SINKING FUND REDEMPTION 100.0000		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				37,769	12/27/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
124857-AR-4	PARAMOUNT GLOBAL	04/22/2025	GOLDMAN SACHS & CO		24,133	25,000	22,782	24,481				78		24,559		(425)	(425)	560	01/15/2027
124857-AT-0	PARAMOUNT GLOBAL	11/13/2025	VARIOUS		4,973,553	5,100,000	5,050,377	5,083,806		4,552		4,552		5,088,358		(114,805)	(114,805)	211,144	02/15/2028
124857-AZ-6	PARAMOUNT GLOBAL	10/28/2025	VARIOUS		932,526	950,000	940,814	945,630		852		852		946,482		(13,956)	(13,956)	34,428	06/01/2029
12503M-AC-2	CBOE GLOBAL MARKETS INC	02/24/2025	JP MORGAN SECURITIES LLC		1,382,469	1,650,000	1,435,841	1,492,397		3,543		3,543		1,495,940		(113,471)	(113,471)	5,214	12/15/2030
12505B-AH-3	CBRE SERVICES INC	11/04/2025	JP MORGAN SECURITIES LLC		4,228,267	4,080,000	4,074,642	4,075,989		736		736		4,076,724		151,543	151,543	245,593	04/01/2029
12513G-BD-0	CDW LLC / CDW FINANCE CORP	11/10/2025	VARIOUS		2,540,746	2,570,000	2,570,000	2,570,000						2,570,000		(29,254)	(29,254)	92,694	04/01/2028
12513G-BE-8	CDW LLC / CDW FINANCE CORP	05/01/2025	MATURITY 100.0000		450,000	450,000	425,772	446,530		3,470		3,470		450,000				9,281	05/01/2025
12513G-BJ-7	CDW LLC / CDW FINANCE CORP	11/10/2025	US BANCORP INVESTMENTS INC		6,405,684	6,900,000	6,900,000	6,900,000						6,900,000		(494,316)	(494,316)	233,264	12/01/2031
12542R-H*-4	CHS INC	07/10/2025	MATURITY 100.0000		31,000,000	31,000,000	31,000,000	31,000,000						31,000,000				1,193,500	07/10/2025
125523-AV-2	CIGNA CORP	04/15/2025	MATURITY 100.0000		3,881,000	3,881,000	3,983,879	3,881,826		(826)		(826)		3,881,000				63,066	04/15/2025
125523-AZ-3	CIGNA CORP	05/15/2025	VARIOUS		3,541,761	3,664,000	3,673,228	3,667,565		(451)		(451)		3,667,114		(125,353)	(125,353)	64,224	10/15/2027
125523-CS-7	CIGNA GROUP/THE	05/01/2025	GOLDMAN SACHS & CO		2,002,111	1,970,000	1,968,148	1,968,607		46		46		1,968,653		33,458	33,458	67,079	03/15/2033
125523-CV-0	CIGNA GROUP	05/13/2025	VARIOUS		1,122,419	1,135,000	1,132,178	1,132,593		64		64		1,132,657		(10,238)	(10,238)	42,647	02/15/2034
12563D-AA-3	CK HUTCHISON INTERNATIONAL 19 II	11/04/2025	JP MORGAN SECURITIES LLC		890,032	950,000	944,737	947,371		300		300		947,672		(57,640)	(57,640)	22,768	09/06/2029
12564H-AA-3	CK HUTCHISON INTERNATIONAL 20 LTD	11/04/2025	JP MORGAN SECURITIES LLC		185,648	200,000	199,104	199,492		76		76		199,568		(13,920)	(13,920)	4,958	05/08/2030
12565W-AB-7	CK HUTCHISON INTERNATIONAL (21) LI	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,555,653	1,700,000	1,681,419	1,687,803		1,493		1,493		1,689,295		(133,642)	(133,642)	44,153	04/15/2031
12570F-AB-7	CK HUTCHISON INTERNATIONAL (23) LT	12/29/2025	VARIOUS		1,460,418	1,475,000	1,468,082	1,469,449		375		375		1,469,823		(9,406)	(9,406)	49,498	04/21/2033
12572Q-AF-2	CME GROUP INC	05/13/2025	BARCLAYS CAPITAL		588,443	600,000	603,636	603,431		(41)		(41)		603,390		(14,947)	(14,947)	20,847	09/15/2043
12572Q-AJ-4	CME GROUP INC	05/21/2025	VARIOUS		1,578,966	1,606,000	1,605,743	1,606,000						1,606,000		(27,034)	(27,034)	25,630	06/15/2028
125896-BP-4	CMS ENERGY CORP	11/15/2025	VARIOUS		12,134,330	12,137,000	12,109,949	12,132,594		2,133		2,133		12,134,727		(397)	(397)	429,548	11/15/2025
125896-BQ-2	CMS ENERGY CORPORATION	09/19/2025	MORGAN STANLEY & CO. LLC		198,440	200,000	199,535	199,955		29		29		199,984		(1,544)	(1,544)	5,117	05/15/2026
125896-BR-0	CMS ENERGY CORPORATION	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		164,910	170,000	164,474	165,065		662		662		165,727		(817)	(817)	3,371	02/15/2027
12592B-AQ-7	CNH INDUSTRIAL CAPITAL LLC	02/24/2025	JP MORGAN SECURITIES LLC		2,600,612	2,620,000	2,590,053	2,599,664		862		862		2,600,527		85	85	44,704	04/10/2028
12594K-AB-8	CNH INDUSTRIAL NV	05/15/2025	GOLDMAN SACHS & CO		1,768,817	1,800,000	1,886,396	1,832,746		(4,467)		(4,467)		1,828,279		(59,462)	(59,462)	33,490	11/15/2027
126117-AT-7	CNA FINANCIAL CORP	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		996,230	1,000,000	994,945	995,355		1,222		1,222		996,577		(347)	(347)	28,250	03/01/2026
126117-AV-2	CNA FINANCIAL CORP	05/01/2025	VARIOUS		1,308,027	1,350,000	1,348,677	1,349,479		83		83		1,349,562		(41,535)	(41,535)	24,657	05/01/2029
126117-AX-8	CNA FINANCIAL CORP	02/24/2025	JP MORGAN SECURITIES LLC		182,194	180,000	178,825	179,000		14		14		179,014		3,180	3,180	1,925	06/15/2033
126117-AY-6	CNA FINANCIAL CORP	10/28/2025	SUSQUEHANNA FINANCIAL GROUP		116,739	115,000	111,617	111,617						111,617		5,122	5,122	7,105	02/15/2034
12626P-AF-0	CRH AMERICA INC	12/29/2025	BARCLAYS CAPITAL		542,840	500,000	536,540	517,836		(1,598)		(1,598)		516,238		26,602	26,602	38,667	10/15/2033
12626P-AM-5	CRH AMERICA INC.	05/18/2025	MATURITY 100.0000		2,575,000	2,575,000	2,571,833	2,575,000						2,575,000				49,891	05/18/2025
12636Y-AA-0	CRH AMERICA FINANCE INC	05/15/2025	GOLDMAN SACHS & CO		5,131,192	5,250,000	5,211,728	5,240,155		1,621		1,621		5,241,777		(110,585)	(110,585)	92,286	05/09/2027
12636Y-AC-6	CRH AMERICA FINANCE INC	05/15/2025	GOLDMAN SACHS & CO		5,389,725	5,500,000	5,465,405	5,488,114		1,518		1,518		5,489,632		(99,907)	(99,907)	133,971	04/04/2028
126408-BP-7	CSX CORP	05/15/2025	GOLDMAN SACHS & CO		2,049,125	1,950,000	2,316,120	2,022,847		(10,805)		(10,805)		2,012,043		37,082	37,082	76,462	05/01/2027
126408-HD-8	CSX CORP	11/01/2025	MATURITY 100.0000		4,207,000	4,207,000	4,270,579	4,211,593		(4,593)		(4,593)		4,207,000				140,935	11/01/2025
126408-HH-9	CSX CORP	09/19/2025	VARIOUS		918,917	934,000	932,861	933,790		63		63		933,853		(14,936)	(14,936)	20,044	06/01/2027
126408-HJ-5	CSX CORP	04/22/2025	VARIOUS		540,260	550,000	538,400	545,598		429		429		546,027		(5,767)	(5,767)	12,551	03/01/2028
12661P-AB-5	CSL FINANCE PLC	08/12/2025	BARCLAYS CAPITAL		2,039,033	2,050,000	1,981,710	2,001,751		6,268		6,268		2,008,019		31,014	31,014	65,959	04/27/2029
12661P-AC-3	CSL FINANCE PLC	08/12/2025	BARCLAYS CAPITAL		2,830,081	2,900,000	2,799,932	2,818,551		5,784		5,784		2,824,334		5,747	5,747	97,915	04/27/2032
126650-CL-2	CVS HEALTH CORP	07/20/2025	MATURITY 100.0000		7,825,000	7,825,000	7,746,281	7,820,041		4,959		4,959		7,825,000				303,219	07/20/2025
126650-CU-2	CVS HEALTH CORP	09/19/2025	MORGAN STANLEY & CO. LLC		173,348	175,000	172,262	174,572		222		222		174,794		(1,446)	(1,446)	4,067	06/01/2026
126650-CZ-1	CVS HEALTH CORP	02/12/2025	DEUTSCHE BANK SECURITIES INC.		100,264	120,000	99,222	99,222						99,222		1,042	1,042	2,323	03/25/2048
126650-EF-3	CVS HEALTH CORP	02/12/2025	US BANCORP INVESTMENTS INC		95,284	100,000	99,350	99,381		7		7		99,388		(4,104)	(4,104)	1,210	06/01/2054
12685J-AC-9	CABLE ONE INC	12/19/2025	VARIOUS		5,908,770	7,497,000	6,098,300	6,402,733		149,849		149,849		6,552,582		(643,812)	(643,812)	328,951	11/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
127055-AL-5	CABOT CORPORATION	08/12/2025	VARIOUS		3,526,758	3,639,000	3,679,690	3,659,527		(1,659)		(1,659)		3,657,868		(131,110)	(131,110)	129,246	07/01/2029
127097-AG-8	COTERRA ENERGY INC	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		294,936	300,000	296,299	296,664		412		412		297,075		(2,139)	(2,139)	4,940	05/15/2027
127097-AK-9	COTERRA ENERGY INC	11/04/2025	JP MORGAN SECURITIES LLC		1,843,646	1,850,000	2,043,551	1,981,279		(24,520)		(24,520)		1,956,760		(113,114)	(113,114)	86,102	03/15/2029
12803R-AA-2	CAIXABANK SA	05/13/2025	BARCLAYS CAPITAL		3,246,611	3,150,000	3,150,000	3,150,000						3,150,000		96,611	96,611	160,787	01/18/2029
12803R-AC-8	CAIXABANK SA	07/10/2025	BARCLAYS CAPITAL		218,958	200,000	200,000	200,000						200,000		18,958	18,958	11,324	09/13/2034
129466-AM-0	MIDAMERICAN ENERGY HOLDINGS	11/04/2025	VARIOUS		33,907,190	30,100,000	35,118,884	31,415,200		(171,777)		(171,777)		31,243,422		2,663,768	2,663,768	2,169,867	09/15/2028
131347-CK-0	CALPINE CORP	01/09/2025	SECURITY CALLED AT 100.00000000 100.0000		1,162,000	1,162,000	1,170,715	1,162,000						1,162,000				6,439	06/01/2026
13323A-AB-6	CLARIVATE (CAMELOT FINANCE)	09/30/2025	SECURITY CALLED AT 100.00000000 100.0000		4,776,000	4,776,000	4,846,813	4,776,000						4,776,000				136,713	11/01/2026
134429-BA-6	CAMPBELL SOUP COMPANY	03/19/2025	MATURITY 100.0000		20,297,000	20,297,000	19,981,815	20,290,193		6,791		6,791		20,296,984		16	16	334,901	03/19/2025
134429-BG-3	CAMPBELL SOUP COMPANY	05/15/2025	VARIOUS		4,497,037	4,550,000	4,544,859	4,549,022		322		322		4,549,344		(52,307)	(52,307)	122,885	03/15/2028
13607G-LZ-5	CANADIAN IMPERIAL BANK OF COMMERCE	01/28/2025	MATURITY 100.0000		6,925,000	6,925,000	6,924,377	6,925,000						6,925,000				77,906	01/28/2025
13607H-R4-6	CANADIAN IMPERIAL BANK OF COMMERCE	04/07/2025	MATURITY 100.0000		10,000,000	10,000,000	9,635,500	9,928,936		71,064		71,064		10,000,000				165,000	04/07/2025
13607H-R5-3	CANADIAN IMPERIAL BANK OF COMMERCE	02/24/2025	JP MORGAN SECURITIES LLC		865,346	950,000	912,467	920,869		509		509		921,377		(56,032)	(56,032)	13,110	04/07/2032
13607L-NG-4	CANADIAN IMPERIAL BANK OF COMMERCE	02/24/2025	JP MORGAN SECURITIES LLC		3,367,355	3,340,000	3,340,000	3,340,000						3,340,000		27,355	27,355	54,286	04/28/2028
13608J-AA-5	CANADIAN IMPERIAL BANK OF COMMERCE	10/28/2025	VARIOUS		15,295,677	15,000,000	15,404,850	15,376,010		(35,486)		(35,486)		15,340,524		(44,847)	(44,847)	524,028	04/08/2029
136375-BD-3	CANADIAN NATL RAILWAY	02/24/2025	JP MORGAN SECURITIES LLC		2,672,625	2,500,000	2,489,250	2,497,969		77		77		2,498,046		174,579	174,579	105,417	07/15/2028
136375-BG-6	CANADIAN NATL RAILWAY	04/22/2025	GOLDMAN SACHS & CO		2,809,950	2,500,000	2,500,000	2,500,000						2,500,000		309,950	309,950	96,285	10/15/2031
136375-BN-1	CANADIAN NATL RAILWAY	02/24/2025	JP MORGAN SECURITIES LLC		541,975	500,000	498,310	499,132		8		8		499,140		42,835	42,835	7,233	06/01/2036
136375-CF-7	CANADIAN NATIONAL RAILWAY COMPANY	09/22/2025	MATURITY 100.0000		1,451,958	1,459,055	1,513,954	1,394,988		(4,605)		(4,605)	78,046	1,468,429	(16,470)		(16,470)	39,831	09/22/2025
136375-CP-5	CANADIAN NATIONAL RAILWAY COMPANY	05/01/2025	BARCLAYS CAPITAL		215,084	290,000	212,161	214,054		545		545		214,599		486	486	7,909	02/03/2048
136375-DC-3	CANADIAN NATIONAL RAILWAY COMPANY	09/18/2025	VARIOUS		6,875,964	7,200,000	7,171,632	7,178,298		1,791		1,791		7,180,089		(304,125)	(304,125)	286,055	08/05/2032
136385-AV-3	CANADIAN NATURAL RESOURCES LIMITED	02/01/2025	MATURITY 100.0000		468,000	468,000	467,396	468,000						468,000				9,126	02/01/2025
13645R-AD-6	CANADIAN PAC RR	02/24/2025	JP MORGAN SECURITIES LLC		1,676,640	1,500,000	1,750,740	1,601,052		(1,825)		(1,825)		1,599,227		77,413	77,413	38,594	10/15/2031
13645R-AE-4	CANADIAN PAC RR	02/24/2025	JP MORGAN SECURITIES LLC		260,773	250,000	243,595	247,079		42		42		247,121		13,652	13,652	6,389	03/15/2033
13645R-AS-3	CANADIAN PACIFIC RAILWAY CO	02/01/2025	MATURITY 100.0000		20,151,000	20,151,000	20,003,648	20,148,951		2,049		2,049		20,151,000				292,190	02/01/2025
13645R-AT-1	CANADIAN PACIFIC RAILWAY COMPANY	09/19/2025	MORGAN STANLEY & CO. LLC		24,958	25,000	25,535	25,060		(53)		(53)		25,008		(50)	(50)	1,056	02/01/2026
13645R-AV-6	CANADIAN PACIFIC RAILWAY COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		1,407,341	1,450,000	1,443,345	1,445,678		46		46		1,445,724		(38,383)	(38,383)	30,933	09/15/2035
13645R-AY-0	CANADIAN PACIFIC RAILWAY COMPANY	06/12/2025	JP MORGAN SECURITIES LLC		5,143,524	5,200,000	5,195,216	5,198,734		327		327		5,199,060		(55,536)	(55,536)	103,733	06/01/2028
13648T-AB-3	CANADIAN PACIFIC RAILWAY CO	09/19/2025	MORGAN STANLEY & CO. LLC		495,780	500,000	475,286	488,378		5,857		5,857		494,236		1,544	1,544	12,630	06/01/2026
13648T-AC-1	CANADIAN PACIFIC RAILWAY CO	06/12/2025	VARIOUS		6,237,307	6,700,000	5,947,731	6,120,546		42,878		42,878		6,163,424		73,883	73,883	101,488	11/15/2029
13911Y-AA-4	CAP S.A. (CHILE) 3.9% 27 APR 2031-31 144	01/10/2025	MARIVA CAPITAL MARKETS LLC		1,510,025	1,870,000	1,808,113	1,821,281		211		211		1,821,492		(311,467)	(311,467)	15,396	04/27/2031
14040H-BG-9	CAPITAL ONE FINANCIAL CORP	01/06/2025	SECURITY CALLED AT 100.00000000 100.0000		3,970,000	3,970,000	3,950,484	3,969,832		25		25		3,969,856		144	144	53,286	02/05/2025
14040H-BN-4	CAPITAL ONE FINANCIAL CORPORATION	05/13/2025	VARIOUS		1,809,856	1,842,000	1,797,312	1,799,559		7,069		7,069		1,806,627		3,229	3,229	46,681	03/09/2027
14040H-BW-4	CAPITAL ONE FINANCIAL CORPORATION	06/12/2025	JP MORGAN SECURITIES LLC		1,961,606	2,000,000	1,996,040	1,998,760		157		157		1,998,917		(37,311)	(37,311)	62,658	01/31/2028
14040H-BZ-7	CAPITAL ONE FINANCIAL CORPORATION	03/31/2025	SECURITY CALLED AT 100.00000000 100.0000		9,925,000	9,925,000	9,810,267	9,894,931		22,489		22,489		9,917,420		7,580	7,580	175,755	04/30/2025
14040H-CE-3	CAPITAL ONE FINANCIAL CORPORATION	05/13/2025	BARCLAYS CAPITAL		489,530	500,000	485,362	485,930		2,098		2,098		488,027		1,503	1,503	9,277	05/11/2027
14040H-CS-2	CAPITAL ONE FINANCIAL CORPORATION	05/13/2025	BARCLAYS CAPITAL		100,028	100,000	99,666	99,675		36		36		99,711		317	317	2,518	05/10/2028
14040H-CT-0	CAPITAL ONE FINANCIAL CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		173,080	175,000	175,216	175,178		(3)		(3)		175,175		(2,095)	(2,095)	2,689	05/10/2033

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14040H-CX-1	CAPITAL ONE FINANCIAL CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		1,421,350	1,400,000	1,400,000	1,400,000						1,400,000		21,350	21,350	43,379	02/01/2029
14042T-CT-2	CAPITAL ONE BANK USA NA	01/28/2025	SECURITY CALLED AT 100.00000000 100.0000		2,900,000	2,900,000	2,900,000	2,900,000						2,900,000				33,060	01/28/2026
14149Y-BE-7	CARDINAL HEALTH INC	09/15/2025	MATURITY 100.0000		2,341,000	2,341,000	2,339,314	2,341,000						2,341,000				87,788	09/15/2025
14149Y-BJ-6	CARDINAL HEALTH INC	09/19/2025	VARIOUS		1,585,597	1,615,000	1,605,567	1,606,461		982		982		1,607,443		(21,846)	(21,846)	27,346	06/15/2027
14149Y-BN-7	CARDINAL HEALTH INC	06/12/2025	JP MORGAN SECURITIES LLC		3,671,892	3,600,000	3,600,192	3,600,191		217		217		3,600,408		71,484	71,484	152,725	02/15/2029
14149Y-BP-2	CARDINAL HEALTH INC	05/13/2025	BARCLAYS CAPITAL		739,312	740,000	740,222	740,268		(9)		(9)		740,259		(947)	(947)	30,135	02/15/2034
14180L-AA-4	CARGO AIRCRAFT MANAGEMENT INC	04/11/2025	SECURITY CALLED AT 100.00000000 100.0000		20,260,000	20,260,000	20,681,119	20,269,672		(9,672)		(9,672)		20,260,000				668,299	02/01/2028
142339-AH-3	CARLISLE COMPANIES INCORPORATED	05/13/2025	VARIOUS		1,685,736	1,730,000	1,708,013	1,709,124		2,662		2,662		1,711,786		(26,050)	(26,050)	28,811	12/01/2027
142339-AJ-9	CARLISLE COMPANIES INCORPORATED	10/28/2025	VARIOUS		7,813,772	8,400,000	8,300,026	8,344,967		6,597		6,597		8,351,564		(537,792)	(537,792)	226,340	03/01/2030
14314D-AA-1	CARLYLE FINANCE SUBSIDIARY LLC	08/12/2025	VARIOUS		12,499,415	13,000,000	12,979,330	12,989,669		1,648		1,648		12,991,317		(491,902)	(491,902)	386,604	09/19/2029
143658-BR-2	CARNIVAL CORP 144A	11/01/2025	SECURITY CALLED AT 101.50000000 101.5000		8,170,750	8,050,000	7,981,313	7,987,502		11,444		11,444		7,998,946		51,054	51,054	603,750	05/01/2029
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION	11/20/2025	SECURITY CALLED AT 100.00000000 100.0000		10,490,000	10,490,000	10,672,500	10,513,406		(23,406)		(23,406)		10,490,000				900,938	07/15/2028
144285-AM-5	CARPENTER TECHNOLOGY CORPORATION	11/20/2025	VARIOUS		8,461,947	8,152,000	8,148,860	8,149,808		455		455		8,150,263		261,581	261,581	772,338	03/15/2030
14448C-AL-8	CARRIER GLOBAL CORP	06/12/2025	JP MORGAN SECURITIES LLC		1,477,821	1,660,000	1,482,095	1,515,332		6,388		6,388		1,521,720		(43,899)	(43,899)	29,082	02/15/2031
14448C-AQ-7	CARRIER GLOBAL CORP	08/12/2025	BARCLAYS CAPITAL		1,143,917	1,225,000	1,224,902	1,225,000						1,225,000		(81,083)	(81,083)	33,159	02/15/2030
14448C-AR-5	CARRIER GLOBAL CORP	12/29/2025	BARCLAYS CAPITAL		3,085,106	3,800,000	2,936,032	2,958,211		36,353		36,353		2,994,564		90,542	90,542	158,625	04/05/2040
14739L-AA-0	CASCADES INC	06/12/2025	SECURITY CALLED AT 100.00000000 100.0000		4,180,000	4,180,000	4,185,563	4,180,050		(50)		(50)		4,180,000				194,588	01/15/2026
14745*-AB-7	CASE WESTERN RESERVE UNIV	12/01/2025	SINKING FUND REDEMPTION 100.0000		1,728,421	1,728,421	1,728,421	1,728,421						1,728,421				57,038	12/01/2052
147528-E#-6	CASEYS GENERAL STORES INC	06/17/2025	SINKING FUND REDEMPTION 100.0000		1,920,000	1,920,000	1,920,000	1,920,000						1,920,000				35,232	06/15/2028
147528-F#-5	CASEYS GENERAL STORES INC	10/28/2025	SINKING FUND REDEMPTION 100.0000		750,000	750,000	750,000	750,000						750,000				27,900	10/28/2031
147528-F*-9	CASEYS GENERAL STORES INC	12/17/2025	SINKING FUND REDEMPTION 100.0000		600,000	600,000	600,000	600,000						600,000				22,500	12/18/2028
147528-F@-7	CASEYS GENERAL STORES INC	05/02/2025	SINKING FUND REDEMPTION 100.0000		750,000	750,000	750,000	750,000						750,000				13,688	05/02/2031
147528-G*-8	CASEYS GENERAL STORES INC	04/25/2025	SECURITY CALLED AT 100.00000000 100.0000		15,500,000	15,500,000	15,500,000	15,500,000						15,500,000				199,486	06/13/2025
149123-BF-7	CATERPILLAR INC	02/24/2025	JP MORGAN SECURITIES LLC		2,127,620	2,000,000	2,239,120	2,057,194		(2,211)		(2,211)		2,054,984		72,636	72,636	80,972	07/15/2028
149123-BJ-9	CATERPILLAR INC	02/24/2025	JP MORGAN SECURITIES LLC		5,653,800	5,000,000	4,972,450	4,988,515		216		216		4,988,731		665,069	665,069	115,583	05/01/2031
149123-CG-4	CATERPILLAR INC	11/04/2025	VARIOUS		9,431,294	9,925,000	9,922,856	9,924,731		180		180		9,924,910		(493,617)	(493,617)	261,343	09/19/2029
14912L-6T-3	CATERPILLAR FINANCIAL SERVICES COR	09/19/2025	MORGAN STANLEY & CO. LLC		49,371	50,000	49,996	50,000						50,000		(629)	(629)	1,343	08/09/2026
14985V-AE-1	CCM MERGER INC 144A	09/12/2025	SECURITY CALLED AT 100.00000000 100.0000		175,000	175,000	163,529	163,529						163,529		11,471	11,471	9,638	05/01/2026
15089Q-AW-4	CELANESE US HOLDINGS LLC	12/17/2025	SECURITY CALLED AT 105.50000000 105.5000		4,145,095	3,929,000	3,928,450	3,929,000						3,929,000				504,244	11/15/2028
151191-BE-2	CELULOSA ARAUCO Y CONSTITUCION SA	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,078,671	1,100,000	1,092,388	1,096,406		636		636		1,097,042		(18,371)	(18,371)	46,620	04/30/2029
151191-BJ-1	CELULOSA ARAUCO Y CONSTITUCION SA	11/04/2025	JP MORGAN SECURITIES LLC		240,000	250,000	249,828	249,910		14		14		249,923		(9,923)	(9,923)	13,300	01/29/2030
15135B-AR-2	CENTENE CORPORATION	04/22/2025	GOLDMAN SACHS & CO		77,446	80,000	79,328	79,728		32		32		79,760		(2,313)	(2,313)	1,209	12/15/2027
15135B-AX-9	CENTENE CORPORATION	08/05/2025	TRUIST SECURITIES INC.		283,701	335,000	275,189	275,189						275,189		8,512	8,512	7,793	03/01/2031
15135U-AM-1	CENOVUS ENERGY INC	12/01/2025	VARIOUS		2,860,391	2,850,000	2,849,516	2,850,000						2,850,000		(983)	(983)	144,116	04/15/2027

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15138A-AA-8	PERMIAN RESOURCES OPERATING LLC	09/20/2025	SECURITY CALLED AT 100.00000000 100.0000		480,000	480,000	471,219	477,824		1,579		1,579		479,403		597	597	30,458	01/15/2026
15189T-AX-5	CENTERPOINT ENERGY INC	11/04/2025	JP MORGAN SECURITIES LLC		473,315	500,000	498,015	498,981		163		163		499,143		(25,828)	(25,828)	17,372	03/01/2030
15189W-AL-4	CENTERPOINT ENERGY RESOURCES CORPO	05/15/2025	VARIOUS		2,163,053	2,200,000	2,198,724	2,199,920		64		64		2,199,984		(36,932)	(36,932)	50,950	04/01/2028
15189X-AD-0	CENTERPOINT ENER	02/24/2025	JP MORGAN SECURITIES LLC		557,680	500,000	497,135	498,769		17		17		498,786		58,894	58,894	15,444	03/15/2033
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELECTRI	09/19/2025	MORGAN STANLEY & CO. LLC		49,265	50,000	49,942	49,993		4		4		49,996		(731)	(731)	1,270	09/01/2026
15189X-AR-9	CENTERPOINT ENERGY HOUSTON ELECTRI	09/19/2025	MORGAN STANLEY & CO. LLC		296,007	300,000	298,038	299,554		152		152		299,706		(3,699)	(3,699)	10,275	02/01/2027
158525-AQ-8	CHAMPION INTERNATIONAL CORP.	09/01/2025	MATURITY 100.0000		5,000,000	5,000,000	4,847,950	4,991,129		8,871		8,871		5,000,000				387,500	09/01/2025
161175-BK-9	CHARTER COMMUNICATIONS OPERATING L	09/19/2025	MORGAN STANLEY & CO. LLC		99,795	100,000	106,137	102,461		(577)		(577)		101,884		(2,089)	(2,089)	4,282	03/15/2028
161175-CM-4	CHARTER COMMUNI OPER LLC/CHARTER C	09/02/2025	SECURITY CALLED AT 102.21800000 102.2180		2,698,555	2,640,000	2,639,248	2,639,518		167		167		2,639,686		314	314	190,247	11/10/2026
16308N-AA-2	SOLENIS (OLYMPUS WATER US HOL CORP	11/03/2025	SECURITY CALLED AT 101.78100000 101.7810		6,717,546	6,600,000	6,564,250	6,580,091		7,361		7,361		6,587,452		12,548	12,548	629,596	10/01/2027
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP	06/12/2025	VARIOUS		2,881,695	2,950,000	2,950,000	2,950,000						2,950,000		(68,306)	(68,306)	84,681	10/01/2029
16411Q-AK-7	CHENIERE ENERGY PARTNERS	12/29/2025	VARIOUS		1,130,235	1,170,000	1,097,050	1,114,455		6,039		6,039		1,120,494		9,741	9,741	53,120	03/01/2031
16411Q-AN-1	CHENIERE ENERGY PARTNERS	12/29/2025	VARIOUS		815,520	910,000	706,875	744,833		11,729		11,729		756,563		58,957	58,957	30,649	01/31/2032
16411R-AK-5	CHENIERE ENERGY INC	06/12/2025	JP MORGAN SECURITIES LLC		5,720,719	5,760,000	5,869,263	5,779,009		(10,191)		(10,191)		5,768,817		(48,098)	(48,098)	173,761	10/15/2028
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L	05/01/2025	VARIOUS		2,233,496	2,350,000	2,348,238	2,349,411		195		195		2,349,605		(116,110)	(116,110)	39,647	11/15/2029
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY	05/15/2025	VARIOUS		4,674,582	4,800,000	4,780,368	4,793,144		768		768		4,793,912		(119,330)	(119,330)	73,908	06/01/2028
166754-AW-1	CHEVRON PHILLIPS CHEMICAL CO LLC /	04/01/2025	MATURITY 100.0000		3,000,000	3,000,000	2,999,760	2,999,997						2,999,997		3	3	76,875	04/01/2025
166756-AQ-9	CHEVRON USA INC	05/01/2025	GOLDMAN SACHS & CO		10,680,600	10,000,000	13,405,995	11,281,138		(187,408)		(187,408)		11,093,730		(413,130)	(413,130)	468,889	04/01/2027
166756-AR-7	CHEVRON USA INC	05/21/2025	VARIOUS		6,929,920	7,000,000	8,085,450	7,459,734		(41,080)		(41,080)		7,418,654		(488,734)	(488,734)	192,607	01/15/2028
166756-AT-3	CHEVRON USA INC	05/01/2025	BARCLAYS CAPITAL		52,182	50,000	54,048	53,727		(52)		(52)		53,674		(1,493)	(1,493)	2,008	03/01/2041
166764-BD-1	CHEVRON CORP	11/17/2025	MATURITY 100.0000		1,195,000	1,195,000	1,195,000	1,195,000						1,195,000				39,746	11/17/2025
166764-BY-5	CHEVRON CORP	09/30/2025	VARIOUS		1,172,493	1,300,000	1,149,252	1,192,098		6,989		6,989		1,199,087		(26,594)	(26,594)	15,105	05/11/2030
168829-AA-7	CHILE ELECTRICITY LUX MPC SARL 144A	07/20/2025	SINKING FUND REDEMPTION 100.0000		495,460	495,460	495,363	495,328		132		132		495,460				22,333	01/20/2033
171232-AQ-4	CHUBB CORP	02/24/2025	JP MORGAN SECURITIES LLC		322,095	300,000	299,874	299,946						299,946		22,149	22,149	5,200	05/11/2037
171265-A#-8	CHUGACH ELECTRIC ASSOCIATION INC	03/15/2025	SINKING FUND REDEMPTION 100.0000		135,000	135,000	135,000	135,000						135,000				2,707	03/15/2032
171265-A*-2	CHUGACH ELECTRIC ASSOCIATION INC	03/15/2025	SINKING FUND REDEMPTION 100.0000		1,390,000	1,390,000	1,390,000	1,390,000						1,390,000				29,190	03/15/2031
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION INC	10/30/2025	SINKING FUND REDEMPTION 100.0000		114,286	114,286	114,286	114,286						114,286				2,494	10/30/2050
171265-C8-8	CHUGACH ELECTRIC ASSOCIATION INC	10/30/2025	VARIOUS		349,091	349,091	349,091	349,091						349,091				6,231	10/30/2039
171340-AN-2	CHURCH & DWIGHT CO INC	09/19/2025	VARIOUS		912,535	932,000	919,472	927,960		505		505		928,466		(15,931)	(15,931)	27,233	08/01/2027
172070-BT-0	CINC GAS & ELEC	06/01/2025	MATURITY 100.0000		9,000,000	9,000,000	9,839,654	9,029,476		(29,476)		(29,476)		9,000,000				310,500	06/01/2025
17252M-AG-5	CINTAS CORPORATION NO. 2	04/16/2025	VARIOUS		1,613,270	1,500,000	1,490,280	1,494,223		85		85		1,494,308		118,962	118,962	53,129	08/15/2036
17252M-AN-0	CINTAS CORPORATION NO 2	04/22/2025	VARIOUS		2,930,903	2,972,000	2,918,165	2,922,195		6,296		6,296		2,928,491		2,412	2,412	60,253	04/01/2027
17252M-AQ-3	CINTAS CORPORATION NO 2	02/24/2025	JP MORGAN SECURITIES LLC		4,923,828	5,200,000	5,197,036	5,197,953		292		292		5,198,245		(274,417)	(274,417)	65,867	05/01/2032
17275R-AD-4	CISCO SYSTEMS INC	04/16/2025	VARIOUS		373,509	350,000	373,230	371,131		(158)		(158)		370,973		2,535	2,535	11,325	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC	12/29/2025	BARCLAYS CAPITAL		4,726,620	4,550,000	4,648,219	4,645,453		(3,541)		(3,541)		4,641,912		84,708	84,708	350,953	01/15/2040
17275R-AW-2	CISCO SYSTEMS INC	06/15/2025	MATURITY 100.0000		2,950,000	2,950,000	3,067,489	2,956,530		(6,530)		(6,530)		2,950,000				51,625	06/15/2025
172967-CC-3	CITIGROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		2,074,300	2,000,000	2,101,420	2,050,251		(664)		(664)		2,049,587		24,713	24,713	38,333	10/31/2033
172967-JP-7	CITIGROUP INC	04/27/2025	MATURITY 100.0000		2,754,000	2,754,000	2,748,878	2,753,947		53		53		2,754,000				45,441	04/27/2025
172967-KA-8	CITIGROUP INC	04/22/2025	GOLDMAN SACHS & CO		30,644	31,000	30,663	30,667		38		38		30,706		(61)	(61)	782	09/29/2027
172967-KN-0	CITIGROUP INC	09/19/2025	MORGAN STANLEY & CO. LLC		124,523	125,000	123,815	124,820		99		99		124,919		(397)	(397)	3,790	05/01/2026
172967-KU-4	CITIGROUP INC	04/22/2025	GOLDMAN SACHS & CO		30,293	31,000	30,252	30,259		62		62		30,321		(28)	(28)	952	07/25/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
172967-LD-1	CITIGROUP INC	09/18/2025	VARIOUS		3,080,713	3,100,000	3,100,000	3,100,000						3,100,000		(19,287)	(19,287)	130,376	01/10/2028
172967-LS-8	CITIGROUP INC	05/29/2025	VARIOUS		3,226,307	3,321,000	3,207,787	3,208,778		11,745		11,745		3,220,524		5,783	5,783	70,077	10/27/2028
172967-LW-9	CITIGROUP INC	10/28/2025	VARIOUS		4,462,001	4,500,000	4,491,738	4,496,219		266		266		4,496,484		(34,484)	(34,484)	138,482	04/23/2029
172967-NN-7	CITIGROUP INC	05/13/2025	BARCLAYS CAPITAL		1,497,210	1,650,000	1,479,836	1,493,410		5,752		5,752		1,499,162		(1,952)	(1,952)	41,115	03/17/2033
172967-NS-6	CITIGROUP INC	05/13/2025	BARCLAYS CAPITAL		149,624	150,000	149,007	149,033		98		98		149,131		492	492	3,299	05/24/2028
172967-NU-1	CITIGROUP INC	05/13/2025	VARIOUS		584,106	600,000	600,883	600,753		(14)		(14)		600,739		(16,633)	(16,633)	11,757	05/24/2033
172967-NX-5	CITIGROUP INC	09/29/2025	SECURITY CALLED AT 100.00000000 100.0000		470,000	470,000	465,690	465,690						465,690		4,310	4,310	26,367	09/29/2026
172967-PF-2	CITIGROUP INC	04/22/2025	VARIOUS		361,625	360,000	360,000	360,000						360,000		1,625	1,625	11,351	02/13/2030
17308C-C5-3	CITIGROUP INC	10/28/2025	VARIOUS		14,098,963	14,875,000	14,876,088	14,875,802		(44)		(44)		14,875,758		(776,795)	(776,795)	383,544	11/05/2030
17327C-AR-4	CITIGROUP INC	07/10/2025	BARCLAYS CAPITAL		478,004	460,000	460,000	460,000						460,000		18,004	18,004	17,829	05/25/2034
17327C-AT-0	CITIGROUP INC	11/04/2025	JP MORGAN SECURITIES LLC		8,927,597	8,880,000	8,880,000	8,880,000						8,880,000		47,597	47,597	454,866	09/19/2030
17401Q-AU-5	CITIZENS BANK NA	11/28/2025	SECURITY CALLED AT 100.00000000 100.0000		4,905,000	4,905,000	4,903,183	4,904,857		95		95		4,904,952		48	48	235,031	02/18/2026
174610-AS-4	CITIZENS FINANCIAL GROUP INC	08/12/2025	BARCLAYS CAPITAL		639,135	700,000	698,460	699,167		95		95		699,262		(60,127)	(60,127)	17,840	02/06/2030
174610-BF-1	CITIZENS FINANCIAL GROUP INC	04/22/2025	GOLDMAN SACHS & CO		532,665	527,000	528,597	528,535		(70)		(70)		528,465		4,200	4,200	23,087	01/23/2030
17655*-AA-0	CITIZENS S-LINE TRANSMISSION LLC	09/01/2025	SINKING FUND REDEMPTION 100.0000		568,000	568,000	568,000	568,000						568,000				31,099	09/01/2054
184496-AN-7	CLEAN HARBORS INC 144A	09/25/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,775,550	1,780,000	1,780,000	1,780,000						1,780,000		(4,450)	(4,450)	103,889	07/15/2027
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC	07/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,172,820	7,180,000	7,205,725	7,180,000						7,180,000		(7,180)	(7,180)	345,488	08/15/2027
185508-AE-8	CLECO POWER LLC	02/24/2025	JP MORGAN SECURITIES LLC		1,081,970	1,000,000	992,430	995,939		39		39		995,977		85,993	85,993	15,167	12/01/2035
18551P-AC-3	CLECO CORPORATE HOLDINGS LLC	09/19/2025	MORGAN STANLEY & CO. LLC		398,300	400,000	400,000	400,000						400,000		(1,700)	(1,700)	13,350	05/01/2026
189054-AV-1	CLOROX COMPANY	05/15/2025	VARIOUS		587,266	605,000	604,794	604,991		1		1		604,992		(17,726)	(17,726)	11,581	10/01/2027
189054-AW-9	CLOROX COMPANY	06/12/2025	JP MORGAN SECURITIES LLC		6,179,840	6,253,000	6,241,682	6,250,317		650		650		6,250,966		(71,127)	(71,127)	137,169	05/15/2028
189054-AZ-2	CLOROX COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		734,925	750,000	746,493	747,295		47		47		747,342		(12,417)	(12,417)	10,925	05/01/2032
191216-DS-6	COCA-COLA CO	05/01/2025	BARCLAYS CAPITAL		1,554,378	1,625,000	1,638,749	1,638,645		97		97		1,638,742		(84,365)	(84,365)	40,431	05/13/2054
191216-DT-4	COCA-COLA CO	05/01/2025	BARCLAYS CAPITAL		2,081,323	2,175,000	2,180,356	2,180,444		12		12		2,180,456		(99,133)	(99,133)	55,136	05/13/2064
191219-AY-0	COCA-COLA ENTERPRISES LLC	09/19/2025	MORGAN STANLEY & CO. LLC		2,065,980	2,000,000	1,983,980	1,997,706		854		854		1,998,561		67,419	67,419	118,536	11/15/2026
191219-BC-7	COCA-COLA ENTERPRISES LLC	02/24/2025	JP MORGAN SECURITIES LLC		1,145,150	1,000,000	1,202,060	1,123,196		(989)		(989)		1,122,207		22,943	22,943	41,250	01/15/2038
191219-BE-3	COCA-COLA ENTERPRISES LLC	02/24/2025	JP MORGAN SECURITIES LLC		3,229,500	3,000,000	2,908,920	2,976,024		850		850		2,976,874		252,626	252,626	90,000	09/15/2028
191241-AH-1	COCA-COLA FEMSA SAB DE CV	11/19/2025	VARIOUS		5,868,566	6,250,000	6,153,802	6,167,105		12,413		12,413		6,179,518		(310,953)	(310,953)	222,884	01/22/2030
192714-AC-7	COLBUN SA	09/11/2025	VARIOUS		5,894,384	5,950,000	5,933,459	5,944,830		1,038		1,038		5,945,868		(53,134)	(53,134)	183,652	10/11/2027
19416Q-CE-8	COLGATE-PALMOLIVE CO	04/22/2025	VARIOUS		166,585	158,000	176,638	163,117		(217)		(217)		162,900		3,685	3,685	2,482	06/16/2028
19416Q-EJ-5	COLGATE-PALMOLIVE CO	05/13/2025	BARCLAYS CAPITAL		243,837	300,000	253,317	255,911		451		451		256,362		(12,525)	(12,525)	8,967	08/15/2045
19567P-AA-7	COLONIAL GAS CO	10/14/2025	MATURITY 100.0000		4,000,000	4,000,000	4,660,640	4,045,850		(45,850)		(45,850)		4,000,000				295,200	10/14/2025
19567P-AB-5	COLONIAL GAS CO	12/15/2025	MATURITY 100.0000		5,000,000	5,000,000	5,552,300	5,049,192		(49,192)		(49,192)		5,000,000				460,000	12/15/2025
195869-AP-7	COLONIAL PIPELINE CO	09/29/2025	SECURITY CALLED AT 100.00000000 100.0000		21,626,000	21,626,000	21,365,284	21,501,471		123,598		123,598		21,625,069		931	931	806,470	10/01/2025
19612*-AG-5	COLONIAL WILLIAMSBURG FOUNDATION	11/04/2025	SECURITY CALLED AT 103.01400000 103.0143		18,027,500	17,500,000	17,500,000	17,500,000						17,500,000				1,250,133	12/31/2033
197677-AG-2	HCA INC	06/15/2025	MATURITY 100.0000		790,000	790,000	887,350	796,821		(6,821)		(6,821)		790,000				30,376	06/15/2025
19767Q-AQ-8	HCA INC REG	09/15/2025	MATURITY 100.0000		185,000	185,000	214,546	189,198		(4,198)		(4,198)		185,000				14,023	09/15/2025
19828T-AA-4	COLUMBIA PIPELINES OPERATING COMPA	11/04/2025	JP MORGAN SECURITIES LLC		12,670,963	11,970,000	11,997,026	11,994,165		(3,158)		(3,158)		11,991,008		679,956	679,956	867,120	08/15/2030
19828T-AB-2	COLUMBIA PIPELINES OPERATING COMPA	12/29/2025	VARIOUS		3,293,877	3,147,000	3,231,436	3,226,556		(3,926)		(3,926)		3,222,630		71,247	71,247	141,332	11/15/2033
199575-AT-8	OHIO POWER COMPANY	10/01/2025	BARCLAYS CAPITAL		3,328,860	3,000,000	2,987,001	2,993,812		794		794		2,994,606		334,254	334,254	215,050	03/01/2033
20030N-AV-3	COMCAST CORP	02/24/2025	JP MORGAN SECURITIES LLC		564,095	500,000	498,950	499,386		5		5		499,391		64,704	64,704	18,340	08/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20030N-BB-6	COMCAST CORP	12/29/2025	BARCLAYS CAPITAL		1,854,581	1,700,000	1,899,274	1,842,496		(6,168)		(6,168)		1,836,328		18,253	18,253	144,764	03/01/2040
20030N-BH-3	COMCAST CORPORATION	08/12/2025	VARIOUS		3,720,169	3,850,000	3,817,699	3,834,715		1,146		1,146		3,835,861		(115,693)	(115,693)	170,401	01/15/2033
20030N-BN-0	COMCAST CORP	06/05/2025	SECURITY CALLED AT 100.00000000 100.0000		5,820,000	5,820,000	5,880,835	5,815,517		(3,465)		(3,465)		5,812,052		7,948	7,948	158,231	08/15/2025
20030N-BW-0	COMCAST CORPORATION	09/19/2025	MORGAN STANLEY & CO. LLC		73,514	75,000	72,538	74,434		197		197		74,631		(1,118)	(1,118)	2,091	01/15/2027
20030N-BY-6	COMCAST CORPORATION	09/19/2025	MORGAN STANLEY & CO. LLC		198,248	200,000	199,606	199,929		29		29		199,959		(1,711)	(1,711)	7,535	02/01/2027
20030N-CA-7	COMCAST CORPORATION	10/02/2025	VARIOUS		2,989,156	3,068,000	3,066,067	3,067,606		113		113		3,067,719		(78,563)	(78,563)	82,980	02/15/2028
20030N-CH-2	COMCAST CORPORATION	10/02/2025	VARIOUS		9,204,205	9,400,000	9,415,030	9,401,193		(7,240)		(7,240)		9,393,953		(189,748)	(189,748)	197,730	05/01/2028
20030N-CS-8	COMCAST CORPORATION	09/22/2025	SECURITY CALLED AT 100.00000000 100.0000		9,750,000	9,750,000	9,727,478	9,733,541		15,116		15,116		9,748,657		1,343	1,343	360,520	10/15/2025
20030N-CT-6	COMCAST CORPORATION	10/09/2025	SECURITY CALLED AT 100.76800000 100.7680		1,435,944	1,425,000	1,506,083	1,459,586		(7,122)		(7,122)		1,452,464		(27,464)	(27,464)	69,096	10/15/2028
20030N-DA-6	COMCAST CORPORATION	10/28/2025	VARIOUS		6,640,970	7,100,000	7,089,421	7,094,709		661		661		7,095,370		(454,400)	(454,400)	205,154	02/01/2030
20030N-DG-3	COMCAST CORPORATION	06/12/2025	VARIOUS		3,787,232	4,000,000	3,992,920	3,996,124		438		438		3,996,561		(209,329)	(209,329)	88,976	04/01/2030
20030N-DH-1	COMCAST CORPORATION	12/29/2025	BARCLAYS CAPITAL		2,022,565	2,440,000	1,983,427	1,995,205		19,261		19,261		2,014,466		8,098	8,098	114,121	04/01/2040
20030N-DM-0	COMCAST CORPORATION	05/01/2025	GOLDMAN SACHS & CO		2,954,508	3,425,000	2,971,804	2,990,691		21,647		21,647		3,012,337		(57,829)	(57,829)	53,244	01/15/2031
20030N-EC-1	COMCAST CORPORATION	05/01/2025	GOLDMAN SACHS & CO		9,757	10,000	9,990	9,993						9,994		(237)	(237)	332	02/15/2033
20030N-EE-7	COMCAST CORPORATION	05/01/2025	VARIOUS		2,840,092	2,900,000	2,891,068	2,893,070		221		221		2,893,291		(53,199)	(53,199)	48,225	05/15/2033
200339-DX-4	COMERICA BANK	07/27/2025	MATURITY 100.0000		10,098,000	10,098,000	10,037,109	10,094,110		3,890		3,890		10,098,000				403,920	07/27/2025
200340-AT-4	COMERICA INCORPORATED	10/28/2025	VARIOUS		2,456,458	2,500,000	2,610,688	2,549,814		(6,331)		(6,331)		2,543,483		(87,025)	(87,025)	105,467	02/01/2029
20268J-AC-7	COMMONSPIRIT HEALTH	05/29/2025	INSURANCE WRAP EXCHANGE PER CNTLS		17,907,794	21,946,000	17,822,494	17,877,140		32,934		32,934		17,910,074		(2,281)	(2,281)	617,691	10/01/2049
20268J-AG-8	COMMONSPIRIT HEALTH	05/29/2025	INSURANCE WRAP EXCHANGE PER CNTLS		3,292,251	4,243,000	3,274,875	3,285,323		7,212		7,212		3,292,535		(284)	(284)	111,523	10/01/2050
20268J-AT-0	COMMONSPIRIT HEALTH	05/29/2025	INSURANCE WRAP EXCHANGE PER CNTLS		98,369,229	98,511,000	98,373,770	98,373,934		622		622		98,374,556		(5,327)	(5,327)	2,763,058	12/01/2054
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA	12/29/2025	BARCLAYS CAPITAL		761,528	800,000	800,386	800,302		(31)		(31)		800,271		(38,743)	(38,743)	39,185	03/14/2032
202795-HG-8	COMMONWEALTH EDISON	02/24/2025	JP MORGAN SECURITIES LLC		519,695	500,000	497,820	499,079		13		13		499,092		20,603	20,603	16,646	02/01/2033
202795-HK-9	COMMONWEALTH EDISON	09/25/2025	VARIOUS		2,979,395	2,800,000	2,926,139	2,889,554		(4,530)		(4,530)		2,885,023		94,372	94,372	152,958	03/15/2036
202795-JK-7	COMMONWEALTH EDISON COMPANY	09/19/2025	VARIOUS		1,206,741	1,236,000	1,207,198	1,226,531		1,155		1,155		1,227,686		(20,946)	(20,946)	32,444	08/15/2027
2027A0-HR-3	COMMONWEALTH BANK OF AUSTRALIA	12/09/2025	MATURITY 100.0000		5,300,000	5,300,000	5,232,478	5,254,029		45,971		45,971		5,300,000				238,500	12/09/2025
2027A0-HY-8	COMMONWEALTH BANK OF AUSTRALIA	09/19/2025	MORGAN STANLEY & CO. LLC		98,854	100,000	99,703	99,948		22		22		99,970		(1,116)	(1,116)	2,742	09/06/2026
2027A0-JZ-3	COMMONWEALTH BANK OF AUSTRALIA	02/24/2025	JP MORGAN SECURITIES LLC		591,012	600,000	599,556	599,960		2		2		599,962		(8,950)	(8,950)	10,335	03/16/2028
2027A0-KJ-7	COMMONWEALTH BANK OF AUSTRALIA	03/14/2025	MATURITY 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				125,316	03/14/2025
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC	12/11/2025	VARIOUS		5,472,113	5,510,000	5,477,500	4,918,415	581,853	3,709		585,562		5,503,977		(31,865)	(31,865)	301,445	03/15/2027
20338M-AA-0	COMMSCOPE LLC	08/11/2025	RBC CAPITAL MARKETS CORP		1,578,990	1,533,000	1,521,503	1,521,547		837		837		1,522,384		56,606	56,606	95,067	12/15/2031
20338Q-AD-5	COMMSCOPE LLC	02/03/2025	SECURITY CALLED AT 100.00000000 100.0000		6,300,000	6,300,000	6,310,500	6,300,000						6,300,000				159,600	03/01/2026
20377@-AA-9	COMMUNITY EDUCATION BUILDING CORP	12/01/2025	SINKING FUND REDEMPTION 100.0000		548,082	548,082	548,082	548,082						548,082				26,418	12/01/2052
205887-CC-4	CONAGRA BRANDS INC	06/12/2025	JP MORGAN SECURITIES LLC		3,737,852	3,725,000	3,726,823	3,726,505		(8)		(8)		3,726,497		11,355	11,355	102,315	11/01/2028
20758#-AA-6	CONNECTICUT GROWTH FUND SERIES A	11/15/2025	SINKING FUND REDEMPTION 100.0000		39,768	39,768	100,000	45,288		(5,520)		(5,520)		39,768					11/15/2026
20758#-AB-4	CONNECTICUT GROWTH FUND SERIES B	11/15/2025	SINKING FUND REDEMPTION 100.0000		47,725	47,725	100,000	53,187		(5,462)		(5,462)		47,725					11/15/2026
207597-DU-6	CONNECTICUT LIGHT & PWR	07/17/2025	MESIROW FINANCIAL		12,154,680	12,000,000	11,994,960	11,998,825		1,175		1,175		12,000,000		154,680	154,680	538,125	04/01/2035
207597-EJ-0	CONNECTICUT LIGHT AND POWER COMPAN	09/19/2025	VARIOUS		1,772,207	1,800,000	1,793,880	1,798,610		314		314		1,798,924		(26,717)	(26,717)	44,413	03/15/2027
208251-AE-8	CONOCO INC	05/15/2025	VARIOUS		17,900,905	16,500,000	15,516,450	16,194,324		24,680		24,680		16,219,003		1,681,902	1,681,902	586,117	04/15/2029
20825C-AF-1	CONOCOPHILLIPS	02/24/2025	JP MORGAN SECURITIES LLC		1,057,820	1,000,000	990,950	996,097		59		59		996,157		61,663	61,663	21,306	10/15/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20825C-AY-0	CONOCOPHILLIPS	02/24/2025	JP MORGAN SECURITIES LLC		4,760,112	4,800,000	5,448,669	5,172,763		(16,041)		(16,041)		5,156,723		(396,611)	(396,611)	108,933	08/15/2028
20825U-AC-8	CONOCO FUNDING	02/24/2025	JP MORGAN SECURITIES LLC		5,711,300	5,000,000	4,939,700	4,973,803		450		450		4,974,253		737,048	737,048	130,903	10/15/2031
20826F-AG-1	CONOCOPHILLIPS CO	05/15/2025	MATURITY 100.0000		190,000	190,000	183,675	188,937		1,063		1,063		190,000				3,183	05/15/2025
20826F-BP-0	CONOCOPHILLIPS CO	06/18/2025	VARIOUS		6,126,006	6,175,000	6,110,140	6,110,215		11,201		11,201		6,121,415		4,591	4,591	146,031	07/15/2027
20826F-BQ-8	CONOCOPHILLIPS CO	06/18/2025	144A SECURITY EXCHANGE TRANSACTION		11,164,321	11,000,000	11,182,063	11,182,063		(17,741)		(17,741)		11,164,321				291,500	04/01/2029
20826F-BR-6	CONOCOPHILLIPS CO	06/18/2025	VARIOUS		18,911,452	17,395,000	18,983,530	18,983,047		(78,654)		(78,654)		18,904,393		7,059	7,059	585,763	03/15/2032
20826F-BS-4	CONOCO PHILLIPS CO	06/18/2025	144A SECURITY EXCHANGE TRANSACTION		2,878,282	2,770,000	2,882,712	2,882,687		(4,405)		(4,405)		2,878,282				78,945	04/01/2034
20826F-BU-9	CONOCOPHILLIPS CO	06/18/2025	144A SECURITY EXCHANGE TRANSACTION		8,884,095	9,505,000	8,875,877	8,875,926		8,169		8,169		8,884,095				247,130	06/01/2045
209111-EB-5	CONS EDISON CO OF NY	02/24/2025	JP MORGAN SECURITIES LLC		514,705	500,000	497,080	498,663		19		19		498,682		16,023	16,023	11,750	04/01/2033
209111-EF-6	CONS EDISON CO OF NY	12/29/2025	BARCLAYS CAPITAL		493,926	480,000	472,132	473,344		248		248		473,593		20,333	20,333	28,665	02/01/2034
209111-EH-2	CONS EDISON CO OF NY	02/24/2025	JP MORGAN SECURITIES LLC		502,400	500,000	498,295	499,169		9		9		499,178		3,222	3,222	12,808	03/01/2035
209111-EY-5	CONS EDISON CO OF NY	12/29/2025	BARCLAYS CAPITAL		5,335,096	5,200,000	5,315,579	5,281,150		(3,779)		(3,779)		5,277,371		57,725	57,725	309,039	12/01/2039
209111-FJ-7	CONSOLIDATED EDISON COMPANY OF NEW	09/19/2025	VARIOUS		1,020,604	1,044,000	1,013,758	1,016,497		4,157		4,157		1,020,654		(50)	(50)	13,311	12/01/2026
209111-FM-0	CONSOLIDATED EDISON COMPANY OF NEW	04/22/2025	GOLDMAN SACHS & CO		328,583	339,000	338,912	338,993		1		1		338,994		(10,412)	(10,412)	4,649	11/15/2027
209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW	05/15/2025	VARIOUS		4,118,912	4,208,000	4,207,285	4,208,000						4,208,000		(89,088)	(89,088)	73,599	05/15/2028
209111-FX-6	CONSOLIDATED EDISON COMPANY OF NEW	06/12/2025	VARIOUS		1,894,383	2,000,000	1,995,440	1,997,891		212		212		1,998,103		(103,721)	(103,721)	42,726	04/01/2030
209111-GK-3	CONSOLIDATED EDISON COMPANY OF NEW	01/06/2025	JP MORGAN SECURITIES LLC		6,977,738	7,100,000	7,328,300	7,328,015		(53)		(53)		7,327,962		(350,224)	(350,224)	58,457	05/15/2054
21036P-AP-3	CONSTELLATION BRANDS INC	07/02/2025	SECURITY CALLED AT 100.00000000 100.0000		240,000	240,000	240,000	240,000						240,000				6,682	12/01/2025
21036P-BC-1	CONSTELLATION BRANDS INC	06/12/2025	VARIOUS		2,398,859	2,400,000	2,393,280	2,397,286		469		469		2,397,755		1,104	1,104	58,577	11/15/2028
21036P-BL-1	CONSTELLATION BRANDS INC	12/29/2025	BARCLAYS CAPITAL		1,990,344	2,000,000	1,992,760	1,994,355		900		900		1,995,255		(4,911)	(4,911)	88,917	05/09/2032
21036P-BN-7	CONSTELLATION BRANDS INC	06/12/2025	SECURITY CALLED AT 100.00000000 100.0000		270,000	270,000	269,104	269,663		170		170		269,833		167	167	11,625	02/02/2026
21036P-BP-2	CONSTELLATION BRANDS INC	12/29/2025	VARIOUS		3,911,368	3,995,000	3,975,474	3,979,584		1,178		1,178		3,980,763		(69,395)	(69,395)	119,442	05/01/2033
210371-AF-7	CONSTELLAT ENER	02/24/2025	JP MORGAN SECURITIES LLC		1,131,980	1,000,000	1,200,530	1,086,358		(1,426)		(1,426)		1,084,932		47,048	47,048	30,400	04/01/2032
21246#-AS-5	CONVENIENCE STORE INVESTMENTS INC	11/24/2025	SINKING FUND REDEMPTION 100.0000		1,072,451	1,072,451	1,072,451	1,072,451						1,072,451				30,331	05/24/2034
21246#-AU-0	CONVENIENCE STORE INVESTMENTS INC	11/24/2025	SINKING FUND REDEMPTION 100.0000		270,376	270,376	270,376	270,376						270,376				6,537	08/24/2034
21684A-AC-0	COOPERATIEVE CENTRALE RAIFFESEN BO	08/04/2025	VARIOUS		2,991,310	3,000,000	2,995,440	2,999,946		11		11		2,999,957		(8,647)	(8,647)	69,423	08/04/2025
21688*-AA-3	COOPERATIVE ENERGY	11/06/2025	SINKING FUND REDEMPTION 100.0000		500,000	500,000	500,000	500,000						500,000				11,813	11/06/2049
21688A-AE-2	COOPERATIEVE CENTRALE RAIFFESEN BO	05/21/2025	MATURITY 100.0000		5,472,000	5,472,000	5,415,573	5,468,872		3,128		3,128		5,472,000				92,340	05/21/2025
21688A-AT-9	COOPERATIEVE RABOBANK UA (NEW YORK	01/10/2025	MATURITY 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				128,619	01/10/2025
21871X-AD-1	COREBRIDGE FINANCIAL INC	05/13/2025	BARCLAYS CAPITAL		1,963,760	2,000,000	1,943,095	1,945,410		8,579		8,579		1,953,989		9,771	9,771	44,408	04/05/2027
21871X-AH-2	COREBRIDGE FINANCIAL INC	02/24/2025	JP MORGAN SECURITIES LLC		138,057	150,000	149,804	149,839		9		9		149,848		(11,791)	(11,791)	2,275	04/05/2032
219350-AX-3	CORNING INC	02/24/2025	JP MORGAN SECURITIES LLC		704,303	750,000	748,980	749,453		5		5		749,458		(45,156)	(45,156)	15,667	03/15/2037
21987B-AK-4	CODELCO INC	12/29/2025	BARCLAYS CAPITAL		256,250	250,000	245,418	247,458		177		177		247,635		8,615	8,615	17,930	09/21/2035
21987B-AW-8	CORPORACION NACIONAL DEL COBRE DE	04/22/2025	GOLDMAN SACHS & CO		194,554	200,000	196,474	198,965		120		120		199,084		(4,530)	(4,530)	5,276	08/01/2027
21987B-AZ-1	CORPORACION NACIONAL DEL COBRE DE	10/28/2025	VARIOUS		2,150,065	2,300,000	2,296,458	2,298,219		287		287		2,298,506		(148,441)	(148,441)	61,575	09/30/2029
21987B-BC-1	CORPORACION NACIONAL DEL COBRE DE	11/04/2025	VARIOUS		1,738,925	1,850,000	1,846,596	1,848,016		203		203		1,848,219		(109,294)	(109,294)	78,188	01/15/2031
22282E-AJ-1	COVANTA HOLDING CORP	09/24/2025	VARIOUS		17,816,970	17,860,000	16,935,825	17,163,132		73,937		73,937		17,237,069		579,901	579,901	937,502	09/01/2030
223611-B@-2	COWBOYS STADIUM LP	09/30/2025	SINKING FUND REDEMPTION 100.0000		46,468	46,468	46,468							46,468				1,679	03/31/2040
224044-AG-2	COX COMMUNICATIONS INC	06/15/2025	MATURITY 100.0000		1,500,000	1,500,000	1,567,065	1,502,734		(2,734)		(2,734)		1,500,000				57,188	06/15/2025
224044-CG-0	COX COMMUNICATIONS INC	09/19/2025	MORGAN STANLEY & CO. LLC		198,238	200,000	199,662	199,952		29		29		199,981		(1,743)	(1,743)	6,830	09/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
225313-AF-2	CREDIT AGRICOLE SA	03/17/2025	MATURITY 100.0000		10,000,000	10,000,000	9,683,055	9,948,899		51,101		51,101		10,000,000				218,750	03/17/2025
22535W-AG-2	CREDIT AGRICOLE SA (LONDON BRANCH)	06/16/2025	SECURITY CALLED AT 100.00000000 100.0000		2,150,000	2,150,000	2,150,000	2,150,000						2,150,000				20,500	06/16/2026
22535W-AH-0	CREDIT AGRICOLE SA	05/13/2025	BARCLAYS CAPITAL		997,250	1,024,000	1,011,405	1,019,115		846		846		1,019,961		(22,711)	(22,711)	10,112	01/26/2027
225401-AV-0	UBS GROUP AG	11/07/2025	SECURITY CALLED AT 103.89600000 103.8960		327,272	315,000	313,390	313,969		265		265		314,233		767	767	37,412	08/11/2028
22550L-2C-4	CREDIT SUISSE AG (NEW YORK BRANCH)	04/09/2025	MATURITY 100.0000		5,500,000	5,500,000	5,801,015	5,517,345		(17,345)		(17,345)		5,500,000				81,125	04/09/2025
22550L-2M-2	UBS AG (STAMFORD BRANCH)	05/29/2025	JP MORGAN SECURITIES LLC		4,693,910	4,372,000	4,709,300	4,705,805		(42,011)		(42,011)		4,663,795		30,115	30,115	262,320	02/15/2028
22576C-G#-2	CRESCENT POINT ENERGY CORPORATION	05/27/2025	SECURITY CALLED AT 100.00000000 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				174,747	04/22/2027
22576C-G*-6	CRESCENT POINT ENERGY CORPORATION	04/22/2025	MATURITY 100.0000		28,000,000	28,000,000	28,000,000	28,000,000						28,000,000				571,200	04/22/2025
226373-AQ-1	ENERGY TRANSFER LP	06/12/2025	VARIOUS		3,126,492	3,120,000	3,123,250	3,120,254		(251)		(251)		3,120,003		6,489	6,489	104,475	05/01/2027
226373-AT-5	ENERGY TRANSFER LP	06/12/2025	JP MORGAN SECURITIES LLC		2,888,520	2,750,000	2,761,750	2,758,243		(670)		(670)		2,757,573		130,947	130,947	143,468	02/01/2031
228187-AB-6	CROWN AMERICAS LLC	06/15/2025	SECURITY CALLED AT 100.00000000 100.0000		2,830,000	2,830,000	2,770,863	2,820,263		4,113		4,113		2,824,376		5,624	5,624	117,248	02/01/2026
231021-AV-8	CUMMINS INC	06/06/2025	MORGAN STANLEY & CO. LLC		1,220,352	1,200,000	1,197,744	1,198,179		205		205		1,198,384		21,968	21,968	46,713	02/20/2029
231021-AW-6	CUMMINS INC	02/24/2025	JP MORGAN SECURITIES LLC		1,002,157	990,000	990,315	990,371		(5)		(5)		990,366		11,792	11,792	26,201	02/20/2034
232820-AK-6	CYTEC INDUSTRIES INC.	02/03/2025	SECURITY CALLED AT 100.00000000 100.0000		1,614,000	1,614,000	1,661,281	1,614,481		(481)		(481)		1,614,000				15,938	05/01/2025
23291K-AH-8	DH EUROPE FINANCE II SARL	11/04/2025	JP MORGAN SECURITIES LLC		5,293,514	5,706,000	5,635,561	5,658,224		1,546		1,546		5,659,771		(366,257)	(366,257)	91,170	11/15/2029
23311V-AG-2	DCP MIDSTREAM OPERATING REG	06/27/2025	SECURITY CALLED AT 100.00000000 100.0000		1,112,000	1,112,000	1,098,022	1,107,616		3,977		3,977		1,111,592		408	408	56,782	07/15/2025
23311V-AJ-6	DCP MIDSTREAM OPERATING LP	04/22/2025	GOLDMAN SACHS & CO		101,260	100,000	100,000	100,000						100,000		1,260	1,260	4,344	07/15/2027
233293-AR-0	DPL INC	05/04/2025	SECURITY CALLED AT 100.00000000 100.0000		3,710,000	3,710,000	3,712,281	3,710,137		(137)		(137)		3,710,000				128,807	07/01/2025
23329P-AF-7	DNB BANK ASA	09/16/2025	SECURITY CALLED AT 100.00000000 100.0000		11,600,000	11,600,000	11,600,000	11,600,000						11,600,000				130,732	09/16/2026
233331-BC-0	DTE ENERGY COMPANY	05/01/2025	VARIOUS		1,136,290	1,200,000	1,195,656	1,197,883		190		190		1,198,072		(61,783)	(61,783)	13,945	06/15/2029
233331-BJ-5	DTE ENERGY COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		5,295,840	5,280,000	5,277,254	5,278,889		45		45		5,278,934		16,906	16,906	60,060	06/01/2028
233331-BK-2	DTE ENERGY COMPANY	06/12/2025	VARIOUS		6,429,835	6,350,000	6,336,157	6,339,801		1,410		1,410		6,341,211		88,624	88,624	243,624	03/01/2029
23338V-AK-2	DTE ELECTRIC COMPANY	05/21/2025	DAIWA CAPITAL MARKETS AMERICA		2,015,865	2,250,000	2,247,390	2,248,660		96		96		2,248,757		(232,892)	(232,892)	36,703	03/01/2030
23338V-AS-5	DTE ELECTRIC COMPANY	05/01/2025	GOLDMAN SACHS & CO		1,058,547	1,050,000	1,047,816	1,048,344		131		131		1,048,475		10,072	10,072	32,002	04/01/2033
23338V-AT-3	DTE ELECTRIC COMPANY	08/07/2025	JP MORGAN SECURITIES LLC		9,001,632	9,130,000	9,621,876	9,617,804		(4,535)		(4,535)		9,613,270		(611,637)	(611,637)	420,437	04/01/2053
23338V-AV-8	DTE ELECTRIC COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		492,362	490,000	490,456	490,467		(6)		(6)		490,461		1,901	1,901	12,315	03/01/2034
23345M-AB-3	DT MIDSTREAM INC	12/29/2025	BARCLAYS CAPITAL		939,878	960,000	888,138	903,803		7,470		7,470		911,273		28,606	28,606	43,750	06/15/2031
23357*-AB-7	DTE GAS COMPANY	12/15/2025	MATURITY 100.0000		6,700,000	6,700,000	6,700,000	6,700,000						6,700,000				250,580	12/15/2025
233835-AQ-0	DAIMLERCHRYS NA	02/24/2025	JP MORGAN SECURITIES LLC		4,348,721	3,700,000	3,770,547	3,747,315		(1,100)		(1,100)		3,746,215		602,506	602,506	189,574	01/18/2031
23384N-BS-5	DAIMLER CANADA FINANCE INC	09/22/2025	MATURITY 100.0000		3,629,896	3,647,638	3,923,833	3,481,392		(5,404)		(5,404)	414,963	3,890,952	(261,056)		(261,056)	58,679	09/22/2025
233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	05/19/2025	MATURITY 100.0000		3,150,000	3,150,000	3,143,606	3,149,930		70		70		3,150,000				51,975	05/19/2025
233851-DF-8	DAIMLER FINANCE NORTH AMERICA LLC	09/30/2025	VARIOUS		3,217,577	3,250,000	3,250,000	3,250,000						3,250,000		(32,424)	(32,424)	121,766	02/22/2028
233851-DW-1	DAIMLER FINANCE NORTH AMERICA LLC	11/04/2025	JP MORGAN SECURITIES LLC		949,497	1,000,000	996,160	998,108		269		269		998,377		48,880	48,880	31,431	08/15/2029
233853-AU-4	DAIMLER TRUCK FINANCE NORTH AMERIC	07/11/2025	VARIOUS		2,188,569	2,180,000	2,191,962	2,191,739		(589)		(589)		2,191,150		(2,581)	(2,581)	84,115	09/20/2033
233853-AZ-3	DAIMLER TRUCK FINANCE NORTH AMERIC	05/01/2025	GOLDMAN SACHS & CO		1,107,227	1,100,000	1,096,436	1,096,754		205		205		1,096,959		10,268	10,268	33,982	09/25/2029
23386#-AK-8	DAIRY FARMERS OF AMERICA	01/06/2025	MATURITY 100.0000		11,500,000	11,500,000	11,500,000	11,500,000						11,500,000				212,175	01/06/2025
23389@-AA-9	DAIRYLAND POWER COOPERATIVE	12/30/2025	SINKING FUND REDEMPTION 100.0000		363,333	363,333	363,333	363,333						363,333				7,766	03/30/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
235851-AQ-5	DANAHER CORPORATION	09/15/2025	MATURITY 100.0000		4,951,000	4,951,000	4,946,917	4,950,739		259		259		4,950,998		2	2	165,859	09/15/2025
23636A-BF-7	DANSKE BANK A/S	01/09/2025	SECURITY CALLED AT 100.00000000 100.0000		9,650,000	9,650,000	9,657,662	9,650,107		(107)		(107)		9,650,000				311,985	01/09/2026
23636A-BH-3	DANSKE BANK A/S	11/04/2025	VARIOUS		7,242,449	6,980,000	6,983,285	6,982,933		(270)		(270)		6,982,664		259,785	259,785	436,978	03/01/2030
24023L-AF-3	DBS GROUP HOLDINGS LTD	01/31/2025	GOLDMAN SACHS & CO		3,250,320	3,480,000	3,383,430	3,437,768		1,669		1,669		3,439,437		(189,117)	(189,117)	15,928	03/15/2027
24023L-AJ-5	DBS GROUP HOLDINGS LTD	09/12/2025	MATURITY 100.0000		600,000	600,000	602,730	601,339		(1,339)		(1,339)		600,000				32,874	09/12/2025
244199-AW-5	DEERE & CO	02/24/2025	JP MORGAN SECURITIES LLC		1,650,936	1,550,000	1,696,512	1,592,777		(1,538)		(1,538)		1,591,240		59,696	59,696	40,610	10/01/2028
244199-AZ-8	DEERE & CO	02/24/2025	JP MORGAN SECURITIES LLC		1,154,220	1,000,000	1,283,990	1,102,239		(2,453)		(2,453)		1,099,786		54,434	54,434	22,500	05/15/2030
244199-BA-2	DEERE & CO	05/15/2025	VARIOUS		15,687,430	13,894,000	13,977,225	13,977,085		(3,193)		(3,193)		13,973,892		1,713,539	1,713,539	694,110	03/03/2031
24422E-TC-3	JOHN DEERE CAPITAL CORP	09/11/2025	MATURITY 100.0000		1,396,000	1,396,000	1,404,358	1,396,774		(774)		(774)		1,396,000				47,464	09/11/2025
24422E-TH-2	JOHN DEERE CAPITAL CORP	09/19/2025	MORGAN STANLEY & CO. LLC		99,125	100,000	99,983	100,000						100,000		(875)	(875)	2,076	06/10/2026
24422E-UU-1	JOHN DEERE CAPITAL CORP	10/28/2025	VARIOUS		6,312,398	6,432,000	6,412,061	6,423,526		1,473		1,473		6,424,999		(112,601)	(112,601)	227,218	03/07/2029
24422E-WC-9	JOHN DEERE CAPITAL CORP	03/07/2025	MATURITY 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				60,829	03/07/2025
24422E-WH-8	JOHN DEERE CAPITAL CORP	02/24/2025	JP MORGAN SECURITIES LLC		211,822	225,000	224,447	224,569		8		8		224,577		(12,755)	(12,755)	1,901	06/07/2032
24422E-WR-6	JOHN DEERE CAPITAL CORP	06/06/2025	MORGAN STANLEY & CO. LLC		6,317,375	6,250,000	6,246,875	6,248,830		571		571		6,249,401		67,975	67,975	260,590	01/20/2028
24605#-AA-3	DELAWARE ELECTRIC COOPERATIVE	12/15/2025	SINKING FUND REDEMPTION 100.0000		306,667	306,667	306,667	306,667						306,667				4,600	12/15/2050
24605#-AB-1	DELAWARE ELECTRIC COOPERATIVE INC.	12/15/2025	SINKING FUND REDEMPTION 100.0000		448,000	448,000	448,000	448,000						448,000				7,140	08/15/2046
24605#-AC-9	DELAWARE ELECTRIC COOPERATIVE INC.	12/15/2025	SINKING FUND REDEMPTION 100.0000		856,000	856,000	856,000	856,000						856,000				15,248	12/14/2046
24703D-BJ-9	DELL INTERNATIONAL LLC./EMC CORP	09/04/2025	JP MORGAN SECURITIES LLC		4,310,628	4,200,000	4,201,694	4,201,739		(168)		(168)		4,201,571		109,057	109,057	241,325	02/01/2028
24703D-BP-5	DELL INTERNATIONAL LLC	06/12/2025	VARIOUS		5,166,586	5,280,000	5,134,958	5,135,863		9,164		9,164		5,145,027		21,560	21,560	134,439	02/01/2030
24703D-BQ-3	DELL INTERNATIONAL LLC	04/07/2025	MORGAN STANLEY & CO. LLC		240,570	260,000	250,208	250,323		212		212		250,535		(9,964)	(9,964)	6,305	02/01/2035
24703T-AD-8	DELL INTERNATIONAL LLC/EMC CORP	10/07/2025	SECURITY CALLED AT 100.77200000 100.7719		16,447,997	16,322,000	16,518,762	866,079		(94,933)		(94,933)		16,418,394		(96,394)	(96,394)	922,982	06/15/2026
24820R-AG-3	STATOIL	05/15/2025	VARIOUS		22,707,124	21,301,000	20,765,320	21,332,020		(2,622)		(2,622)		21,329,397		1,377,727	1,377,727	619,967	12/01/2028
248798-AA-4	DENTON COUNTY ELECTRIC COOPERATIVE	10/01/2025	SINKING FUND REDEMPTION 100.0000		1,664,546	1,664,546	1,697,489	1,665,327		(781)		(781)		1,664,546				62,420	10/01/2040
248798-AD-8	DENTON COUNTY ELECTRIC COOPERATIVE	02/01/2025	SINKING FUND REDEMPTION 100.0000		1,016,667	1,016,667	1,016,667	1,016,667						1,016,667				11,692	02/01/2051
248798-AE-6	DENTON COUNTY ELECTRIC COOPERATIVE	05/15/2025	SINKING FUND REDEMPTION 100.0000		1,592,500	1,592,500	1,592,500	1,592,500						1,592,500				46,660	05/15/2054
251526-CT-4	DEUTSCHE BANK AG (NY BRANCH)	04/23/2025	MORGAN STANLEY & CO. LLC		207,288	200,000	172,548	172,548						172,548		34,740	34,740	9,989	02/10/2034
251526-DA-4	DEUTSCHE BANK (NY BRNCH)	09/03/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,725,435	9,500,000	9,553,200			(1,689)		(1,689)		9,551,511		173,924	173,924	160,749	05/09/2031
25156P-AD-5	DEUTSCHE TEL FIN	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		619,535	500,000	639,304	572,831		(4,079)		(4,079)		568,752		50,783	50,783	28,649	06/01/2032
25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL FIN	05/15/2025	GOLDMAN SACHS & CO		10,619,199	10,800,000	10,786,500	10,798,346		671		671		10,799,017		(179,818)	(179,818)	320,070	01/19/2027
251799-AA-0	DEVON ENERGY	08/12/2025	BARCLAYS CAPITAL		12,118,856	10,532,000	11,009,809	10,938,416		(28,191)		(28,191)		10,910,226		1,208,631	1,208,631	693,093	04/15/2032
25179M-BF-9	DEVON ENERGY CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		83,944	86,000	92,505	87,995		(100)		(100)		87,896		(3,952)	(3,952)	2,365	01/15/2030
25179S-AD-2	DEVON ENERGY	08/12/2025	BARCLAYS CAPITAL		12,230,141	10,650,000	11,011,029	10,948,224		(22,775)		(22,775)		10,925,450		1,304,691	1,304,691	729,192	09/30/2031
25243Y-AZ-2	DIAGEO CAPITAL PLC	05/15/2025	VARIOUS		8,108,057	8,232,000	8,201,624	8,221,659		1,153		1,153		8,222,811		(114,754)	(114,754)	131,985	05/18/2028
25243Y-BB-4	DIAGEO CAPITAL PLC	11/04/2025	JP MORGAN SECURITIES LLC		5,679,648	6,125,000	6,007,062	6,052,381		4,876		4,876		6,057,257		(377,609)	(377,609)	120,226	10/24/2029
25259K-AA-8	SOLENIS (OLYMPUS WATER US HOLDING	10/09/2025	VARIOUS		9,066,590	8,640,000	9,198,313	9,076,384		(123,514)		(123,514)		8,952,869		43,131	43,131	904,440	11/15/2028
253393-AF-9	DICKS SPORTING GOODS INC.	11/04/2025	JP MORGAN SECURITIES LLC		5,783,400	6,300,000	6,250,239	6,263,944		4,043		4,043		6,267,987		(484,587)	(484,587)	259,088	01/15/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
25466A-AE-1	CAPITAL ONE NA	09/19/2025	VARIOUS		832,563	834,000	859,150	836,131		(1,763)		(1,763)		834,368		(1,805)	(1,805)	30,219	03/13/2026
25466A-AJ-0	CAPITAL ONE NA	09/19/2025	MORGAN STANLEY & CO. LLC		298,272	300,000	293,874	298,864		517		517		299,381		(1,109)	(1,109)	11,931	07/27/2026
25466A-AP-6	CAPITAL ONE NA	02/24/2025	JP MORGAN SECURITIES LLC		618,506	625,000	624,063	624,640		13		13		624,653		(6,147)	(6,147)	13,078	09/13/2028
254687-DB-9	WALT DISNEY COMPANY	02/23/2025	MATURITY 100.0000		27,525,093	27,525,093	33,024,665	27,675,327		(150,234)		(150,234)		27,525,093				1,169,816	02/23/2025
254687-DX-1	WALT DISNEY COMPANY	07/10/2025	BARCLAYS CAPITAL		12,435,300	10,000,000	10,521,246	10,391,043		(13,134)		(13,134)		10,377,909		2,057,391	2,057,391	798,056	08/01/2034
254687-DZ-6	WALT DISNEY COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		1,639,185	1,500,000	1,510,205	1,507,749		(86)		(86)		1,507,663		131,522	131,522	18,083	12/15/2034
254687-EK-8	WALT DISNEY CO	05/13/2025	BARCLAYS CAPITAL		420,637	380,000	432,611	430,317		(1,007)		(1,007)		429,310		(8,673)	(8,673)	21,731	01/09/2038
254687-FR-2	WALT DISNEY CO	12/29/2025	BARCLAYS CAPITAL		4,193,313	4,350,000	4,064,945	4,072,685		12,255		12,255		4,084,940		108,373	108,373	255,396	03/23/2040
25468P-BW-5	WALT DISNEY COMPANY	05/15/2025	VARIOUS		55,242,772	48,945,000	52,221,874	50,471,277		(52,032)		(52,032)		50,419,245		4,823,527	4,823,527	2,143,356	03/01/2032
25468P-DM-5	WALT DISNEY CO	09/19/2025	MORGAN STANLEY & CO. LLC		73,763	75,000	71,083	74,287		324		324		74,611		(848)	(848)	1,588	07/30/2026
25468P-DV-5	WALT DISNEY CO	09/19/2025	VARIOUS		708,593	720,000	717,329	719,304		185		185		719,489		(10,896)	(10,896)	14,267	06/15/2027
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC	06/30/2025	EXCHANGE TRANSACTIONS		499,603	500,000	499,440	499,596		7		7		499,603				12,188	04/01/2043
25470D-AK-5	DISCOVERY COMMUNICATIONS LLC	03/15/2025	MATURITY 100.0000		2,238,000	2,238,000	2,236,098	2,238,000						2,238,000				38,606	03/15/2025
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC	06/30/2025	VARIOUS		1,932,515	2,000,000	1,886,320	1,908,699		13,227		13,227		1,921,926		10,589	10,589	43,845	03/20/2028
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC	06/30/2025	EXCHANGE TRANSACTIONS		4,296,881	4,300,000	4,292,690	4,296,513		366		366		4,296,879		2	2	88,688	05/15/2029
25470D-BJ-7	WARNER BROS DISCOVERY INC	06/30/2025	VARIOUS		43,175	55,000	45,493	45,493			2,318	(2,318)		43,175				997	05/15/2030
256677-AE-5	DOLLAR GENERAL CORPORATION	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,616,838	1,645,000	1,604,594	1,606,218		4,783		4,783		1,611,001		5,836	5,836	32,226	04/15/2027
256677-AK-1	DOLLAR GENERAL CORPORATION	12/16/2025	SECURITY CALLED AT 101.54700000 101.5470		203,094	200,000	196,270	197,680		748		748		198,429		1,571	1,571	13,500	11/01/2027
256677-AP-0	DOLLAR GENERAL CORPORATION	08/12/2025	BARCLAYS CAPITAL		698,979	680,000	678,912	679,083		53		53		679,137		19,842	19,842	40,972	07/05/2033
256746-AG-3	DOLLAR TREE INC	05/15/2025	MATURITY 100.0000		1,815,000	1,815,000	1,785,579	1,806,375		8,625		8,625		1,815,000				36,300	05/15/2025
257469-AJ-5	DOMINION RESOURC	08/04/2025	TD SECURITIES (USA) LLC		8,634,555	8,500,000	8,356,600	8,404,513		5,632		5,632		8,410,145		224,410	224,410	451,208	08/01/2033
25746U-AN-9	DOMINION RESOURCES INC	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,850,569	5,523,000	5,411,656	5,467,551		2,807		2,807		5,470,358		380,211	380,211	288,991	03/15/2033
25746U-CE-7	DOMINION RESOURCES INC	10/01/2025	MATURITY 100.0000		2,541,000	2,541,000	2,537,849	2,540,945		55		55		2,541,000				99,099	10/01/2025
25746U-DP-1	DOMINION ENERGY INC	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,290,464	2,400,000	2,383,704	2,386,983		780		780		2,387,763		(97,299)	(97,299)	95,410	08/15/2032
260003-AF-5	DOVER CORP	08/12/2025	VARIOUS		10,917,902	10,589,000	10,420,743	10,492,771		3,806		3,806		10,496,577		421,325	421,325	358,262	10/15/2035
260003-AM-0	DOVER CORP	11/15/2025	MATURITY 100.0000		3,345,000	3,345,000	3,295,361	3,338,563		6,437		6,437		3,345,000				105,368	11/15/2025
260003-AP-3	DOVER CORP	10/28/2025	VARIOUS		10,457,001	10,994,000	10,947,715	10,969,892		3,556		3,556		10,973,448		(516,447)	(516,447)	275,518	11/04/2029
260543-BJ-1	DOW CHEMICAL CO	05/01/2025	VARIOUS		2,750,610	2,500,000	2,952,975	2,651,411		(6,011)		(6,011)		2,645,401		105,209	105,209	72,111	11/01/2029
260543-CY-7	DOW CHEMICAL COMPANY (THE)	04/22/2025	GOLDMAN SACHS & CO		250,200	250,000	249,964	250,060		19		19		250,079		121	121	4,767	11/30/2028
26078J-AC-4	DOWDUPONT INC	11/15/2025	MATURITY 100.0000		6,850,000	6,850,000	7,045,275	6,878,859		(28,859)		(28,859)		6,850,000				307,771	11/15/2025
26078J-AD-2	DOWDUPONT INC	10/02/2025	VARIOUS		10,909,963	10,794,000	11,509,261	11,111,258		(37,551)		(37,551)		11,073,706		(163,744)	(163,744)	281,339	11/15/2028
26078J-AF-7	DOWDUPONT INC	11/19/2025	SECURITY CALLED AT 100.00000000 100.0000		7,261,000	7,261,000	7,149,593	7,154,593		1,922		1,922		7,156,515		104,485	104,485	397,846	11/15/2048
26138E-AS-8	DR PEPPER SNAPPLE GROUP INC	11/15/2025	MATURITY 100.0000		10,046,000	10,046,000	10,053,264	10,046,174		(174)		(174)		10,046,000				341,564	11/15/2025
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		915,193	940,000	903,849	905,792		5,750		5,750		911,542		3,652	3,652	14,116	09/15/2026
26138E-AX-7	DR PEPPER SNAPPLE GROUP INC	05/15/2025	VARIOUS		1,341,520	1,371,000	1,370,397	1,370,977		23		23		1,371,000		(29,480)	(29,480)	19,370	06/15/2027
263534-CR-8	EIDP INC	12/29/2025	VARIOUS		9,062,749	9,210,000	9,176,752	9,183,721		1,473		1,473		9,185,195		(122,446)	(122,446)	231,381	05/15/2033
264399-DK-9	DUKE ENERGY CAROLINAS LLC	02/24/2025	JP MORGAN SECURITIES LLC		208,896	200,000	253,409	224,583		(897)		(897)		223,686		(14,790)	(14,790)	2,800	12/01/2028
264399-ED-4	DUKE ENERGY CAROLINAS	06/12/2025	JP MORGAN SECURITIES LLC		10,012,420	9,178,000	9,381,748	9,306,101		(4,019)		(4,019)		9,302,081		710,339	710,339	381,690	10/15/2032
26441C-AX-3	DUKE ENERGY CORP	05/01/2025	VARIOUS		203,872	210,000	209,410	209,841		23		23		209,864		(5,992)	(5,992)	4,676	08/15/2027
26441C-BH-7	DUKE ENERGY CORP	11/24/2025	MUFG SECURITIES AMERICA INC		134,154	145,000	117,760	117,760						117,760		16,394	16,394	3,493	06/01/2030
26441C-BT-1	DUKE ENERGY CORP	09/23/2025	VARIOUS		6,754,325	6,920,000	6,910,035	6,912,484		795		795		6,913,280		(158,955)	(158,955)	289,308	08/15/2032
26441C-BU-8	DUKE ENERGY CORP	09/22/2025	MORGAN STANLEY & CO. LLC		45,123	50,000	41,709	41,709						41,709		3,414	3,414	2,764	08/15/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26442C-AA-2	DUKE ENERGY CAROLINAS	10/01/2025	BARCLAYS CAPITAL		3,006,824	2,775,000	2,774,639	2,774,883		117		117		2,775,000		231,824	231,824	141,533	06/01/2037
26442E-AK-6	DUKE ENERGY OHIO INC	09/22/2025	JANE STREET EXECUTION SERVICES LLC		20,149	20,000	18,943	18,943						18,943		1,206	1,206	1,105	04/01/2053
26442U-AA-2	DUKE ENERGY PROGRESS INC	08/15/2025	MATURITY 100.0000		2,069,000	2,069,000	2,062,690	2,068,706		294		294		2,069,000				67,243	08/15/2025
26442U-AH-7	DUKE ENERGY PROGRESS LLC	11/04/2025	VARIOUS		2,908,201	2,998,000	2,985,648	2,992,690		738		738		2,993,428		(85,228)	(85,228)	85,895	03/15/2029
26444H-AC-5	DUKE ENERGY FLORIDA LLC	09/19/2025	MORGAN STANLEY & CO. LLC		297,408	300,000	299,820	299,979		14		14		299,994		(2,586)	(2,586)	11,387	01/15/2027
26444H-AH-4	DUKE ENERGY FLORIDA LLC	11/04/2025	JP MORGAN SECURITIES LLC		2,079,211	2,236,000	2,234,815	2,235,445		86		86		2,235,532		(156,320)	(156,320)	38,477	12/01/2029
26614N-AC-6	DUPONT DE NEMOURS INC	11/07/2025	SECURITY CALLED AT 102.26300000 102.2630		832,421	814,000	815,931			(62)		(62)		815,869		(1,869)	(1,869)	36,797	11/15/2028
268317-AE-4	ELECTRICITE DE FRANCE	12/29/2025	BARCLAYS CAPITAL		2,014,100	2,000,000	1,982,480	1,988,019		520		520		1,988,539		25,561	25,561	159,600	01/27/2040
268317-AS-3	ELECTRICITE DE FRANCE SA	10/13/2025	MATURITY 100.0000		3,300,000	3,300,000	3,272,115	3,297,535		2,465		2,465		3,300,000				119,625	10/13/2025
268317-AU-8	ELECTRICITE DE FRANCE SA	06/12/2025	VARIOUS		4,416,735	4,450,000	4,396,066	4,427,664		2,388		2,388		4,430,052		(13,317)	(13,317)	133,688	09/21/2028
268317-AY-0	ELECTRICITE DE FRANCE SA	04/21/2025	JP MORGAN SECURITIES LLC		205,330	200,000	199,716	199,762		15		15		199,777		5,553	5,553	5,650	04/22/2029
26874R-AC-2	ENI SPA 144A	12/29/2025	BARCLAYS CAPITAL		975,614	975,000	981,113	981,057		(245)		(245)		980,812		(5,198)	(5,198)	69,314	10/01/2040
26874R-AE-8	ENI SPA	02/24/2025	JP MORGAN SECURITIES LLC		597,606	600,000	595,194	598,043		72		72		598,116		(510)	(510)	12,904	09/12/2028
26874R-AJ-7	ENI SPA	09/18/2025	VARIOUS		4,621,944	4,650,000	4,638,003	4,644,570		814		814		4,645,384		(23,440)	(23,440)	135,132	05/09/2029
26875P-AM-3	EOG RESOURCES INC	04/01/2025	MATURITY 100.0000		100,000	100,000	99,999	100,000						100,000				1,575	04/01/2025
26875P-AP-6	EOG RESOURCES INC	12/24/2025	SECURITY CALLED AT 100.00000000 100.0000		250,000	250,000	254,113	250,543		(543)		(543)		250,000				14,957	01/15/2026
26884T-AP-7	ERAC USA FINANCE LLC	11/01/2025	MATURITY 100.0000		450,000	450,000	449,150	449,932		68		68		450,000				17,100	11/01/2025
26885B-AH-3	EQM MIDSTREAM PARTNERS LP 144A	03/12/2025	SECURITY CALLED AT 102.62500000 102.6250		66,706	65,000	65,000	65,000						65,000				4,652	07/01/2027
26885B-AK-6	EQM MIDSTREAM PARTNERS LP	04/02/2025	EXCHANGE TRANSACTIONS		13,229,988	13,655,000	13,690,500	13,673,354		(1,225)		(1,225)		13,672,129		(442,141)	(442,141)	307,238	01/15/2029
26885B-AL-4	EQM MIDSTREAM PARTNERS LP 144A	04/02/2025	EXCHANGE TRANSACTIONS		9,306,008	9,670,000	8,445,950	8,635,285		35,461		35,461		8,670,746		635,262	635,262	229,663	01/15/2031
26885B-AM-2	EQM MIDSTREAM PARTNERS LP	04/02/2025	EXCHANGE TRANSACTIONS		3,910,146	3,830,000	3,863,750	3,849,462		(3,347)		(3,347)		3,846,115		64,031	64,031		06/01/2027
26885B-AN-0	EQM MIDSTREAM PARTNERS LP 144A	04/02/2025	EXCHANGE TRANSACTIONS		1,770,248	1,640,000	1,664,500	1,660,774		(911)		(911)		1,659,863		110,386	110,386		06/01/2030
26885B-AP-5	EQM MIDSTREAM PARTNERS LP	04/02/2025	EXCHANGE TRANSACTIONS		2,649,900	2,590,000	2,590,000	2,590,000						2,590,000		59,900	59,900	82,556	04/01/2029
277432-AR-1	EASTMAN CHEMICAL COMPANY	03/15/2025	MATURITY 100.0000		7,920,000	7,920,000	7,989,099	7,919,794		206		206		7,920,000				150,480	03/15/2025
277432-AW-0	EASTMAN CHEMICAL COMPANY	04/22/2025	VARIOUS		5,884,245	5,950,000	5,897,997	5,927,640		828		828		5,928,468		(44,223)	(44,223)	63,925	12/01/2028
277432-AX-8	EASTMAN CHEMICAL COMPANY	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,521,740	2,440,000	2,438,247	2,438,847		60		60		2,438,907		82,833	82,833	119,255	03/08/2033
278058-AQ-5	EATON CORP	06/01/2025	MATURITY 100.0000		18,209,000	18,209,000	20,494,344	18,291,257		(82,257)		(82,257)		18,209,000				591,793	06/01/2025
278058-AW-2	EATON CORP	05/01/2025	GOLDMAN SACHS & CO		4,537,880	4,000,000	5,177,200	4,371,310		(22,557)		(22,557)		4,348,753		189,127	189,127	141,950	11/15/2029
278062-AG-9	EATON CORPORATION	09/19/2025	VARIOUS		2,220,377	2,254,000	2,254,000	2,254,000						2,254,000		(33,623)	(33,623)	66,113	09/15/2027
278062-AH-7	EATON CORPORATION	05/01/2025	GOLDMAN SACHS & CO		2,288,832	2,400,000	2,398,296	2,398,671		138		138		2,398,809		(109,977)	(109,977)	62,803	03/15/2033
278865-BD-1	ECOLAB INC	09/19/2025	VARIOUS		203,669	208,000	210,761	209,054		(269)		(269)		208,786		(5,116)	(5,116)	3,339	12/01/2027
278865-BE-9	ECOLAB INC	04/22/2025	GOLDMAN SACHS & CO		151,490	150,000	154,749	152,662		(151)		(151)		152,511		(1,021)	(1,021)	4,180	03/24/2030
28501*-AT-2	ELECTRIC TRANSMISSION TEXAS LLC	11/19/2025	MATURITY 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				54,000	11/19/2025
28504M-AA-1	ELECTRICIDAD FIRME DE MEXICO HOLDI	03/12/2025	VARIOUS		4,786,154	4,735,000	4,520,950	4,609,150		13,064		13,064		4,622,214		108,386	108,386	126,157	11/20/2026
285512-AE-9	ELECTRONIC ARTS INC	12/29/2025	BARCLAYS CAPITAL		962,950	998,000	970,871	980,150		2,760		2,760		982,910		(19,960)	(19,960)	25,387	02/15/2031
286181-AK-8	ELEMENT FLEET MANAGEMENT CORP	02/24/2025	JP MORGAN SECURITIES LLC		52,358	50,000	50,000	50,000						50,000		2,358	2,358	711	12/04/2028
28622H-AB-7	ELEVANCE HEALTH INC	05/13/2025	VARIOUS		300,551	310,000	309,556	309,667		12		12		309,679		(9,128)	(9,128)	9,423	02/15/2033
291011-AQ-7	EMERSON ELECTRIC CO	06/12/2025	JP MORGAN SECURITIES LLC		7,700,049	7,150,000	7,363,586	7,310,467		(6,992)		(6,992)		7,303,475		396,574	396,574	280,417	08/15/2032
291011-BD-5	EMERSON ELECTRIC CO	02/24/2025	JP MORGAN SECURITIES LLC		5,330,063	5,250,000	5,190,570	5,209,860		269		269		5,210,129		119,933	119,933	76,563	11/15/2039
291011-BG-8	EMERSON ELECTRIC CO	06/01/2025	MATURITY 100.0000		17,471,000	17,471,000	17,537,460	17,471,453		(453)		(453)		17,471,000				275,168	06/01/2025
291011-BL-7	EMERSON ELECTRIC CO	06/06/2025	MORGAN STANLEY & CO. LLC		1,948,451	2,060,000	1,830,340	1,921,710		20,309		20,309		1,942,019		6,432	6,432	23,793	10/15/2027
29103D-AJ-5	EMERA US FINANCE LP	09/19/2025	MORGAN STANLEY & CO. LLC		119,378	120,000	119,670	119,956		25		25		119,980		(602)	(602)	3,278	06/15/2026
292505-AD-6	ENCANA CORP	12/29/2025	BARCLAYS CAPITAL		3,732,882	3,466,000	3,933,816	3,710,314		(19,778)		(19,778)		3,690,536		42,346	42,346	309,774	08/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29250N-AL-9	ENBRIDGE INC	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		964,326	970,000	960,137	960,616		1,389		1,389		962,005		2,321	2,321	15,574	12/01/2026
29250N-AY-1	ENBRIDGE INC	01/15/2025	MATURITY 100.0000		150,000	150,000	149,721	149,999		1		1		150,000				1,875	01/15/2025
29250N-AZ-8	ENBRIDGE INC	11/04/2025	JP MORGAN SECURITIES LLC		3,163,512	3,350,000	3,347,421	3,348,708		276		276		3,348,984		(185,472)	(185,472)	76,042	11/15/2029
29254B-AA-5	ENCINO ACQUISITION PARTNERS HOLDIN 144A	07/10/2025	RBC CAPITAL MARKETS CORP		1,511,875	1,475,000	1,468,225	1,470,046		279		279		1,470,325		41,550	41,550	87,066	05/01/2028
29254B-AB-3	ENCINO ACQUISITION PARTNERS HOLDIN	06/03/2025	VARIOUS		11,039,238	10,070,000	10,112,000	10,107,980		(2,461)		(2,461)		10,105,519		933,718	933,718	521,332	05/01/2031
29273V-AQ-3	ENERGY TRANSFER LP	05/13/2025	BARCLAYS CAPITAL		858,755	850,000	852,155	852,393		(88)		(88)		852,305		6,450	6,450	36,520	02/15/2033
29278D-AA-3	ENEL CHILE SA	09/19/2025	VARIOUS		3,289,625	3,290,000	3,488,480	3,399,969		(1,747)		(1,747)		3,398,222		(108,597)	(108,597)	57,734	06/12/2028
29278G-AN-8	ENEL FINANCE INTERNATIONAL NV	02/24/2025	JP MORGAN SECURITIES LLC		730,744	800,000	796,768	798,378		69		69		798,447		(67,703)	(67,703)	10,531	07/12/2028
29278G-AX-6	ENEL FINANCE INTERNATIONAL NV	12/29/2025	VARIOUS		600,570	600,000	592,206	593,877		420		420		594,296		6,274	6,274	18,542	06/15/2032
29278G-AZ-1	ENEL FINANCE INTERNATIONAL NV	10/14/2025	MATURITY 100.0000		4,850,000	4,850,000	4,975,761	4,943,643		(93,643)		(93,643)		4,850,000				341,925	10/14/2025
29278N-AF-0	ENERGY TRANSFER LP	06/12/2025	JP MORGAN SECURITIES LLC		3,624,147	3,600,000	3,593,484	3,598,217		283		283		3,598,500		25,647	25,647	68,805	06/15/2028
29278N-AG-8	ENERGY TRANSFER LP	10/28/2025	VARIOUS		1,722,023	1,675,000	1,671,466	1,673,410		287		287		1,673,697		48,326	48,326	85,254	04/15/2029
29279X-AA-8	NEWFOLD DIGITAL HOLDINGS GROUP INC	12/08/2025	DWAC		3,666,807	7,100,000	3,666,807	3,666,807						3,666,807				559,717	02/15/2029
29336T-AC-4	ONEOK INC	06/16/2025	EXCHANGE TRANSACTIONS		1,992,656	1,960,000	1,971,427	1,970,109		(1,505)		(1,505)		1,968,604		24,051	24,051	55,125	01/15/2028
29336T-AD-2	ONEOK INC	06/16/2025	VARIOUS		17,618,941	16,640,000	16,747,931	16,730,236		(3,776)		(3,776)		16,726,460		892,481	892,481	544,561	09/01/2030
29336U-AE-7	ONEOK INC	06/01/2025	MATURITY 100.0000		2,148,000	2,148,000	2,144,284	2,147,917		83		83		2,148,000				44,571	06/01/2025
29355X-AG-2	ENPRO INDUSTRIES INC	06/12/2025	SECURITY CALLED AT 100.00000000 100.0000		190,000	190,000	194,475	190,000						190,000				7,192	10/15/2026
29364D-AV-2	ENTERGY ARKANSAS LLC	05/15/2025	VARIOUS		2,660,741	2,700,000	2,769,722	2,730,003		(3,237)		(3,237)		2,726,766		(66,026)	(66,026)	40,050	06/01/2028
29364G-AJ-2	ENTERGY CORPORATION	09/19/2025	VARIOUS		8,627,695	8,840,000	8,548,050	8,571,341		46,750		46,750		8,618,090		9,605	9,605	166,252	09/01/2026
29364G-AL-7	ENTERGY CORPORATION	11/04/2025	VARIOUS		977,163	1,050,000	1,041,779	1,045,271		606		606		1,045,878		(68,715)	(68,715)	22,944	06/15/2030
29364N-AU-2	ENTERGY MISSISSIPPI INC	05/13/2025	VARIOUS		598,172	619,000	608,112	609,561		1,149		1,149		610,710		(12,538)	(12,538)	8,718	12/01/2027
29364P-AP-8	ENTERGY NEW ORLEANS INC	09/19/2025	MORGAN STANLEY & CO. LLC		99,744	100,000	100,000	100,000						100,000		(256)	(256)	3,233	06/01/2026
29364W-AM-0	ENTERGY LOUISIANA LLC	09/19/2025	VARIOUS		249,791	250,000	251,655	249,608		(10)		(10)		249,598		192	192	10,298	01/15/2026
29364W-BA-5	ENTERGY LOUISIANA LLC	02/24/2025	JP MORGAN SECURITIES LLC		46,291	50,000	49,922	49,957		1		1		49,957		(3,666)	(3,666)	889	03/15/2033
29365P-AR-3	ENTERGY GULF STATES LOUISIANA LLC	03/25/2025	SECURITY CALLED AT 100.00000000 100.0000		16,147,000	16,147,000	16,345,568	16,147,000						16,147,000				295,006	04/01/2025
29366W-AD-8	ENTERGY MISSISSIPPI LLC	05/13/2025	VARIOUS		5,119,054	5,190,000	5,187,042	5,187,631		204		204		5,187,835		(68,781)	(68,781)	159,538	09/01/2033
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC	06/12/2025	VARIOUS		7,120,270	7,181,000	7,164,053	7,175,163		841		841		7,176,004		(55,733)	(55,733)	170,074	10/16/2028
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC	06/12/2025	VARIOUS		1,610,594	1,700,000	1,699,235	1,699,662		24		24		1,699,686		(89,092)	(89,092)	40,482	07/31/2029
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC	05/21/2025	JANE STREET EXECUTION SERVICES LLC		1,288,336	1,400,000	1,500,954	1,455,096		(4,279)		(4,279)		1,450,817		(162,481)	(162,481)	31,796	01/31/2030
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC	05/01/2025	GOLDMAN SACHS & CO		10,131	10,000	10,452	10,384		(13)		(13)		10,371		(240)	(240)	404	01/31/2033
29379V-CF-8	ENTERPRISE PRODUCTS OPERATING LLC	06/02/2025	SUSQUEHANNA FINANCIAL GROUP		205,170	210,000	202,753	202,753						202,753		2,417	2,417	8,572	01/31/2034
294429-AG-0	EQUIFAX INC	12/29/2025	BARCLAYS CAPITAL		169,589	150,000	172,821	166,491		(913)		(913)		165,578		4,010	4,010	15,721	07/01/2037
294429-AL-9	EQUIFAX INC.	09/19/2025	MORGAN STANLEY & CO. LLC		323,040	325,000	323,878	324,827		89		89		324,915		(1,875)	(1,875)	8,538	06/01/2026
294429-AR-6	EQUIFAX INC	12/15/2025	MATURITY 100.0000		1,750,000	1,750,000	1,596,420	1,700,107		49,893		49,893		1,750,000				45,500	12/15/2025
294429-AS-4	EQUIFAX INC	02/24/2025	JP MORGAN SECURITIES LLC		730,096	800,000	798,480	799,171		21		21		799,192		(69,096)	(69,096)	6,889	05/15/2030
294429-AW-5	EQUIFAX INC	02/24/2025	JP MORGAN SECURITIES LLC		4,135,506	4,100,000	4,087,823	4,092,097		320		320		4,092,417		43,089	43,089	48,790	06/01/2028
294429-AX-3	EQUIFAX INC	05/13/2025	VARIOUS		24,823,980	25,000,000	25,013,558	25,014,613		328		328		25,014,941		(190,961)	(190,961)	893,467	09/15/2029
29446M-AB-8	EQUINOR ASA	02/24/2025	JP MORGAN SECURITIES LLC		4,165,078	4,287,000	4,279,884	4,284,477		96		96		4,284,573		(119,495)	(119,495)	71,227	09/10/2028
29446M-AF-9	EQUINOR ASA	09/30/2025	JANE STREET EXECUTION SERVICES LLC		239,590	250,000	233,058	237,914		1,564		1,564		239,478		112	112	7,704	04/06/2030
29446M-AG-7	EQUINOR ASA	12/29/2025	BARCLAYS CAPITAL		595,868	700,000	598,315	607,266		4,206		4,206		611,472		(15,604)	(15,604)	31,296	04/06/2040
29446M-AK-8	EQUINOR ASA	05/21/2025	VARIOUS		3,132,780	3,500,000	3,355,503	3,398,159		2,895		2,895		3,401,054		(268,274)	(268,274)	34,101	05/22/2030
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBAL FU	04/22/2025	GOLDMAN SACHS & CO		22,550	22,000	22,312	22,309		(27)		(27)		22,282		268	268	766	03/03/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29736R-AA-8	ESTEE LAUDER COS INC	12/29/2025	BARCLAYS CAPITAL		6,906,165	6,625,000	6,815,593	6,716,681		(8,443)		(8,443)		6,708,238		197,927	197,927	460,299	10/15/2033
29736R-AC-4	ESTEE LAUDER ACE TRST I	10/01/2025	BARCLAYS CAPITAL		2,190,360	2,000,000	1,974,440	1,984,306		659		659		1,984,964		205,396	205,396	105,667	05/15/2037
29736R-AJ-9	ESTEE LAUDER COMPANIES INC. (THE)	09/19/2025	VARIOUS		1,668,992	1,700,000	1,682,532	1,695,271		788		788		1,696,059		(27,067)	(27,067)	43,509	03/15/2027
29736R-AP-5	ESTEE LAUDER COMPANIES INC. (THE)	11/04/2025	VARIOUS		2,492,206	2,687,000	2,661,366	2,673,698		1,977		1,977		2,675,674		(183,469)	(183,469)	51,314	12/01/2029
29736R-AV-2	ESTEE LAUDER COMPANIES INC. (THE)	05/13/2025	BARCLAYS CAPITAL		1,212,162	1,240,000	1,233,959	1,234,480		178		178		1,234,658		(22,496)	(22,496)	46,500	02/14/2034
30034W-AB-2	EVERGY INC	11/04/2025	JP MORGAN SECURITIES LLC		947,955	1,000,000	998,270	999,159		175		175		999,334		(51,379)	(51,379)	32,021	09/15/2029
30037D-AB-1	EVERGY METRO INC	05/13/2025	VARIOUS		4,728,529	4,820,000	4,827,269	4,826,570		67		67		4,826,636		(98,107)	(98,107)	125,777	04/15/2033
30040W-AB-4	EVERSOURCE ENERGY	09/19/2025	MORGAN STANLEY & CO. LLC		99,878	100,000	99,696	99,963		23		23		99,987		(109)	(109)	3,415	03/15/2026
30040W-AP-3	EVERSOURCE ENERGY	08/12/2025	BARCLAYS CAPITAL		732,048	800,000	798,376	798,787		93		93		798,880		(66,832)	(66,832)	25,650	03/01/2032
30040W-AU-2	EVERSOURCE ENERGY	12/29/2025	VARIOUS		4,387,308	4,430,000	4,423,089	4,424,458		622		622		4,425,080		(37,772)	(37,772)	141,937	05/15/2033
30161N-AU-5	EXELON CORPORATION	09/19/2025	MORGAN STANLEY & CO. LLC		149,385	150,000	151,168	150,158		(110)		(110)		150,049		(664)	(664)	4,774	04/15/2026
30161N-AX-9	EXELON CORPORATION	08/12/2025	BARCLAYS CAPITAL		8,411,925	8,535,000	9,983,731	9,355,672		(95,981)		(95,981)		9,259,691		(847,766)	(847,766)	286,136	04/15/2030
30161N-BK-6	EXELON CORPORATION	08/12/2025	BARCLAYS CAPITAL		72,020	70,000	69,927	69,957		3		3		69,959		2,060	2,060	3,380	03/15/2033
30161N-BN-0	EXELON CORPORATION	05/13/2025	BARCLAYS CAPITAL		739,800	740,000	739,009	739,182		26		26		739,208		593	593	26,775	03/15/2034
30217A-AB-9	EXPERIAN FINANCE PLC	10/28/2025	VARIOUS		11,604,993	11,700,000	11,699,224	11,701,108		45		45		11,701,153		(96,161)	(96,161)	458,481	02/01/2029
30231G-AF-9	EXXON MOBIL CORP	03/06/2025	MATURITY 100.0000		949,000	949,000	915,719	948,330		670		670		949,000				12,854	03/06/2025
30231G-BE-1	EXXON MOBIL CORP	09/30/2025	VARIOUS		5,847,056	6,250,000	6,240,596	6,241,063		526		526		6,241,590		(394,534)	(394,534)	124,023	08/16/2029
30251B-AD-0	FMR LLC	12/29/2025	VARIOUS		2,507,899	2,500,000	2,504,923	2,502,825		(129)		(129)		2,502,697		5,202	5,202	139,322	02/01/2033
30303M-8H-8	META PLATFORM INC	07/11/2025	VARIOUS		11,567,117	12,150,000	12,131,648	12,134,076						12,134,076		(566,960)	(566,960)	404,763	08/15/2032
30303M-8N-5	META PLATFORMS INC	05/01/2025	VARIOUS		3,801,592	3,770,000	3,768,153	3,768,981		295		295		3,769,277		32,316	32,316	61,879	05/15/2033
303250-AE-4	FAIR ISAAC CORP	10/07/2025	VARIOUS		11,041,000	11,041,000	11,090,000	11,050,103		(5,838)		(5,838)		11,044,266		(3,266)	(3,266)	508,805	05/15/2026
30340G-AB-6	FFF ENTERPRISES INC.	12/31/2025	SINKING FUND REDEMPTION 100.0000		127,500	127,500	124,950	127,024		476		476		127,500				8,893	12/31/2030
30571#-AA-0	FAIRVIEW HEALTH SERVICES	11/15/2025	SINKING FUND REDEMPTION 100.0000		707,572	707,572	707,572	707,572						707,572				29,435	11/15/2043
31428X-AT-3	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		11,860,463	12,000,000	11,804,560	11,859,614		849		849		11,860,463				232,500	08/01/2042
31428X-AU-0	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		2,868,467	3,000,000	2,824,863	2,867,747		720		720		2,868,467					04/15/2043
31428X-AW-6	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		5,592,945	5,600,000	5,590,536	5,592,911		34		34		5,592,945				142,800	01/15/2044
31428X-BF-2	FEDEX CORP	09/19/2025	MORGAN STANLEY & CO. LLC		124,400	125,000	124,306	124,907		58		58		124,965		(565)	(565)	3,961	04/01/2026
31428X-BN-5	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		7,954,618	8,248,000	7,934,433	7,953,525		1,094		1,094		7,954,618				181,456	01/15/2047
31428X-BQ-8	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		9,870,748	12,085,000	9,845,276	9,863,367		7,380		7,380		9,870,748				244,721	02/15/2048
31428X-BV-7	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		3,194,866	3,200,000	3,189,312	3,194,702		164		164		3,194,866				49,600	08/05/2029
31428X-CA-2	FEDEX CORP	02/26/2025	VARIOUS		1,813,945	1,925,000	1,811,580	1,811,654		327		327		1,811,981		1,964	1,964	1,173	05/15/2050
31428X-CD-6	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		21,974,075	21,850,000	22,040,114	21,977,424		(3,349)		(3,349)		21,974,075					05/15/2031
31428X-CE-4	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS		15,742,330	17,010,000	15,699,483	15,734,994		7,335		7,335		15,742,330					05/15/2041
31429K-AG-8	FEDERATION DES CAISSES DESJARDINS	08/23/2025	MATURITY 100.0000		7,500,000	7,500,000	7,414,800	7,454,367		45,633		45,633		7,500,000				330,000	08/23/2025
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERV	09/19/2025	VARIOUS		6,276,204	6,334,000	6,309,637	6,325,422		2,083		2,083		6,327,506		(51,302)	(51,302)	171,350	05/15/2028
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERV	05/01/2025	VARIOUS		528,748	550,000	549,043	549,584		44		44		549,629		(20,881)	(20,881)	8,526	05/21/2029
316773-CV-0	FIFTH THIRD BANCORP	05/15/2025	VARIOUS		1,030,849	1,050,000	1,048,110	1,049,441		82		82		1,049,523		(18,674)	(18,674)	26,103	03/14/2028
316773-DF-4	FIFTH THIRD BANCORP	02/24/2025	JP MORGAN SECURITIES LLC		94,059	100,000	100,000	100,000						100,000		(5,941)	(5,941)	1,446	04/25/2033
316773-DK-3	FIFTH THIRD BANCORP	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		9,801,693	9,290,000	9,315,165	9,310,934		(3,829)		(3,829)		9,307,105		494,588	494,588	739,388	07/27/2029
31677A-AB-0	FIFTH THIRD BANK	09/19/2025	MORGAN STANLEY & CO. LLC		549,082	550,000	547,386	549,655		214		214		549,869		(787)	(787)	21,587	03/15/2026
31677Q-BM-0	FIFTH THIRD BANK (OHIO)	07/28/2025	MATURITY 100.0000		9,227,000	9,227,000	9,227,000	9,227,000						9,227,000				364,467	07/28/2025
33767E-A*-4	FIRST SERVICE CORPORATION	01/16/2025	MATURITY 100.0000		3,760,000	3,760,000	3,760,000	3,760,000						3,760,000				72,192	01/16/2025
337738-AP-3	FISERV INC	06/01/2025	MATURITY 100.0000		14,994,000	14,994,000	15,026,707	14,995,131		(1,131)		(1,131)		14,994,000				288,635	06/01/2025
337738-AR-9	FISERV INC	05/15/2025	VARIOUS		6,317,750	6,408,000	6,395,504	6,405,586		432		432		6,406,018		(88,268)	(88,268)	156,530	10/01/2028
337738-AU-2	FISERV INC	06/12/2025	VARIOUS		2,599,355	2,737,000	2,732,402	2,734,995		224		224		2,735,219		(135,864)	(135,864)	77,083	07/01/2029
337738-BC-1	FISERV INC	08/12/2025	BARCLAYS CAPITAL		2,941,888	3,200,000	3,162,763	3,175,200		2,729		2,729		3,177,930		(236,042)	(236,042)	59,360	06/01/2030
337738-BE-7	FISERV INC	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		719,152	700,000	698,516	698,795		63		63		698,858		20,294	20,294	33,973	03/02/2033
337738-BK-3	FISERV INC	02/04/2025	BARCLAYS CAPITAL		303,672	300,000	299,490	299,596		31		31		299,626		4,046	4,046	6,242	03/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
337932-AH-0	FIRSTENERGY CORPORATION	04/22/2025	GOLDMAN SACHS & CO		147,090	150,000	149,501	149,843		25		25		149,869		(2,779)	(2,779)	4,518	07/15/2027
337932-AN-7	FIRSTENERGY CORPORATION	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		1,100,000	1,100,000	1,098,350	1,099,686		306		306		1,099,992		8	8	25,716	01/15/2026
33834D-AA-2	FIVE CORNERS FUNDING TRUST	06/06/2025	MORGAN STANLEY & CO. LLC		2,843,010	3,100,000	2,822,000	2,855,771		17,036		17,036		2,872,807		(29,797)	(29,797)	49,329	05/15/2030
33938E-AU-1	FLEXTRONICS INTERNATIONAL LTD	06/15/2025	MATURITY 100.0000		8,071,000	8,071,000	8,265,679	8,070,636		364		364		8,071,000				191,686	06/15/2025
33938X-AA-3	FLEX LTD	05/01/2025	GOLDMAN SACHS & CO		2,130,953	2,153,000	2,308,670	2,242,510		(6,810)		(6,810)		2,235,700		(104,747)	(104,747)	39,943	06/15/2029
33938X-AE-5	FLEX LTD	09/19/2025	MORGAN STANLEY & CO. LLC		1,708,278	1,650,000	1,637,591	1,642,701		1,733		1,733		1,644,434		63,844	63,844	117,425	01/15/2028
341081-EP-8	FLORIDA POWER & LIGHT	02/24/2025	JP MORGAN SECURITIES LLC		517,910	500,000	507,934	503,572		(52)		(52)		503,520		14,390	14,390	16,575	02/01/2033
341081-EQ-6	FLORIDA POWER & LIGHT	11/04/2025	CITADEL SECURITIES		19,653,026	18,425,000	18,920,443	18,830,837		(28,766)		(28,766)		18,802,071		850,955	850,955	1,134,289	04/01/2034
341081-EV-5	FLORIDA POWER & LIGHT	02/24/2025	JP MORGAN SECURITIES LLC		289,484	280,000	262,937	269,313		91		91		269,404		20,080	20,080	8,965	02/01/2037
341081-FM-4	FLORIDA POWER AND LIGHT CO	12/01/2025	MATURITY 100.0000		4,477,000	4,477,000	4,647,031	4,490,187		(13,187)		(13,187)		4,477,000				139,906	12/01/2025
341081-GQ-4	FLORIDA POWER & LIGHT CO	05/01/2025	VARIOUS		4,602,678	4,680,000	4,678,549	4,679,587		80		80		4,679,667		(76,990)	(76,990)	71,959	05/15/2033
341099-CB-3	FLORIDA PWR CORP	02/24/2025	JP MORGAN SECURITIES LLC		1,041,370	1,000,000	997,460	998,903		16		16		998,919		42,451	42,451	28,517	03/01/2033
345370-CR-9	FORD MOTOR COMPANY	09/19/2025	MORGAN STANLEY & CO. LLC		199,212	200,000	200,000	200,000						200,000		(788)	(788)	6,857	12/08/2026
345370-DA-5	FORD MOTOR COMPANY	04/07/2025	WELLS FARGO SECURITIES LLC		63,764	80,000	60,194	62,341		519		519		62,860		904	904	1,704	02/12/2032
345370-DB-3	FORD MOTOR CO	12/29/2025	BARCLAYS CAPITAL		217,016	210,000	205,575	206,441		398		398		206,839		10,177	10,177	17,471	08/19/2032
345397-B2-8	FORD MOTOR CREDIT CO LLC	11/13/2025	MATURITY 100.0000		500,000	500,000	509,520	501,651		(1,651)		(1,651)		500,000				16,875	11/13/2025
345397-D5-9	FORD MOTOR CREDIT COMPANY LLC	09/19/2025	MORGAN STANLEY & CO. LLC		16,269,806	15,535,000	15,546,394	15,544,094		(1,540)		(1,540)		15,542,554		727,251	727,251	924,061	11/07/2028
345397-D6-7	FORD MOTOR CREDIT COMPANY LLC	04/07/2025	JP MORGAN SECURITIES LLC		198,444	200,000	199,144	199,281		16		16		199,297		(853)	(853)	5,975	11/07/2033
345397-E5-8	FORD MOTOR CREDIT COMPANY LLC	01/02/2025	DEUTSCHE BANK SECURITIES INC.		204,725	205,000	205,449	205,445						205,444		(719)	(719)	3,798	03/08/2029
345397-XL-2	FORD MOTOR CREDIT COMPANY LLC	08/04/2025	MATURITY 100.0000		16,600,000	16,600,000	16,809,269	16,615,235		(15,235)		(15,235)		16,600,000				686,244	08/04/2025
345397-ZW-6	FORD MOTOR CREDIT COMPANY LLC	04/07/2025	MORGAN STANLEY & CO. LLC		195,620	200,000	189,060	193,396		1,079		1,079		194,475		1,145	1,145	6,233	08/01/2026
34959J-AG-3	FORTIVE CORP	09/19/2025	MORGAN STANLEY & CO. LLC		620,225	625,000	587,908	617,226		3,854		3,854		621,080		(855)	(855)	15,148	06/15/2026
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY	06/15/2025	MATURITY 100.0000		9,298,000	9,298,000	9,445,653	9,301,284		(3,284)		(3,284)		9,298,000				185,960	06/15/2025
34964C-AE-6	FORTUNE BRANDS HOME & SECURITY INC	10/28/2025	VARIOUS		11,460,235	12,125,000	12,084,432	12,105,448		2,600		2,600		12,108,048		(647,814)	(647,814)	320,441	09/15/2029
34964C-AF-3	FORTUNE BRANDS HOME & SECURITY INC	08/12/2025	VARIOUS		1,506,532	1,600,000	1,598,432	1,598,813		139		139		1,598,952		(92,421)	(92,421)	53,733	03/25/2032
34965K-AA-5	FORTREA HOLDINGS INC	11/21/2025	SECURITY CALLED AT 100.00000000 100.0000		3,029,000	3,029,000	3,083,719	3,070,995		(9,514)		(9,514)		3,061,481		(32,481)	(32,481)	315,521	07/01/2030
35137L-AH-8	FOX CORP	08/12/2025	VARIOUS		2,852,147	2,843,000	2,880,652	2,860,349		(1,804)		(1,804)		2,858,544		(6,398)	(6,398)	119,452	01/25/2029
35137L-AK-1	FOX CORP	01/16/2025	TD SECURITIES (USA) LLC		18,404	20,000	18,354	18,381		1		1		18,382		23	23	533	01/25/2049
35137L-AN-5	FOX CORP	01/16/2025	US BANCORP INVESTMENTS INC		125,588	120,000	125,893	125,532		(22)		(22)		125,510		78	78	2,037	10/13/2033
35177P-AL-1	FRANCE TELECOM	02/24/2025	JP MORGAN SECURITIES LLC		9,012,450	7,500,000	8,272,119	7,895,037		(7,611)		(7,611)		7,887,426		1,125,024	1,125,024	326,250	03/01/2031
353514-E*-9	FRANKLIN ELECTRIC CO INC	09/26/2025	VARIOUS		53,100,000	53,100,000	53,100,000	53,100,000						53,100,000				2,145,240	09/26/2025
354613-AK-7	FRANKLIN RESOURCES INC	03/30/2025	MATURITY 100.0000		1,100,000	1,100,000	1,103,257	1,100,143		(143)		(143)		1,100,000				15,675	03/30/2025
35805B-AA-6	FRESENIUS MEDICAL CARE US FIN III	05/13/2025	VARIOUS		2,412,461	2,550,000	2,510,756	2,530,590		1,367		1,367		2,531,957		(119,497)	(119,497)	36,766	06/15/2029
36143L-2L-8	GA GLOBAL FUNDING TRUST	11/04/2025	JP MORGAN SECURITIES LLC		4,475,885	4,340,000	4,314,785	4,319,942		3,857		3,857		4,323,799		152,086	152,086	316,278	01/08/2029
36164Q-6M-5	GE CAPITAL INTL FUNDING	11/15/2025	MATURITY 100.0000		15,534,000	15,534,000	15,878,158	15,559,280		(25,280)		(25,280)		15,534,000				523,962	11/15/2025
36168Q-AM-6	GFL ENVIRONMENTAL INC	10/01/2025	VARIOUS		842,815	870,000	764,950	800,461		12,211		12,211		812,672		30,143	30,143	29,543	09/01/2028
36170J-AB-2	GGAM FINANCE LTD	11/17/2025	SECURITY CALLED AT 100.00000000 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				571,778	05/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36170J-AD-8	GGAM FINANCE LTD	08/11/2025	JP MORGAN SECURITIES LLC		1,272,546	1,231,000	1,238,694	1,237,459		(1,102)		(1,102)		1,236,357		36,189	36,189	69,821	04/15/2029
361841-AH-2	GLP CAPITAL LP / FIN II REG	09/12/2025	SECURITY CALLED AT 100.30200000 100.3020		912,748	910,000	907,534	909,075		496		496		909,571		429	429	47,177	04/15/2026
361841-AJ-8	GLP CAPITAL LP / GLP FINANCING II INC	03/03/2025	SECURITY CALLED AT 100.00000000 100.0000		445,000	445,000	439,776	444,105		275		275		444,380		620	620	5,970	06/01/2025
36190C-AA-5	GNL QUINTERO SA	07/31/2025	VARIOUS		699,720	699,720	741,424	705,059		(5,339)		(5,339)		699,720				31,530	07/31/2029
36261N-AA-5	GYP HOLDINGS III CORP	09/04/2025	SECURITY CALLED AT 101.15600000 101.1560		13,524,557	13,370,000	13,463,000	13,397,128		(13,171)		(13,171)		13,383,958		(13,958)	(13,958)	675,012	05/01/2029
36264F-AK-7	HALEON US CAPITAL LLC	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		734,295	750,000	726,457	727,430		2,869		2,869		730,299		3,996	3,996	14,273	03/24/2027
36264F-AL-5	HALEON US CAPITAL LLC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,675,700	15,000,000	14,899,385	14,931,237		13,358		13,358		14,944,595		(268,895)	(268,895)	555,469	03/24/2029
36264F-AM-3	HALEON US CAPITAL LLC	08/12/2025	VARIOUS		9,047,888	9,825,000	9,811,013	9,814,042		810		810		9,814,852		(766,964)	(766,964)	188,719	03/24/2032
36266G-AA-5	GE HEALTHCARE TECHNOLOGIES INC	05/13/2025	VARIOUS		21,903,962	21,930,000	21,962,672	21,961,713		(1,254)		(1,254)		21,960,458		(56,497)	(56,497)	783,848	08/14/2029
366651-AC-1	GARTNER INC	11/04/2025	JP MORGAN SECURITIES LLC		10,656,857	10,765,000	10,709,672	10,709,678		5,436		5,436		10,715,114		(58,256)	(58,256)	530,833	07/01/2028
366651-AE-7	GARTNER INC	10/28/2025	VARIOUS		2,833,482	2,980,000	2,848,625	2,880,826		11,404		11,404		2,892,230		(58,748)	(58,748)	116,629	10/01/2030
369550-AX-6	GENERAL DYNAMICS CORPORATION	09/19/2025	MORGAN STANLEY & CO. LLC		348,722	354,000	330,330	348,929		2,231		2,231		351,160		(2,438)	(2,438)	8,296	08/15/2026
369550-AZ-1	GENERAL DYNAMICS CORPORATION	09/19/2025	VARIOUS		1,962,993	2,017,000	1,973,251	2,003,515		3,041		3,041		2,006,556		(43,563)	(43,563)	41,707	11/15/2027
369550-BC-1	GENERAL DYNAMICS CORPORATION	06/12/2025	JP MORGAN SECURITIES LLC		1,978,306	2,000,000	1,988,760	1,996,040		623		623		1,996,663		(18,357)	(18,357)	41,443	05/15/2028
369550-BG-2	GENERAL DYNAMICS CORPORATION	05/15/2025	MATURITY 100.0000		6,117,000	6,117,000	6,042,006	6,112,904		4,096		4,096		6,117,000				107,048	05/15/2025
369550-BM-9	GENERAL DYNAMICS CORPORATION	05/21/2025	VARIOUS		2,581,037	2,700,000	2,671,569	2,683,966		1,146		1,146		2,685,112		(104,076)	(104,076)	61,489	04/01/2030
369626-XZ-2	GENERAL ELEC CAP CORP	07/11/2025	VARIOUS		7,581,086	6,795,000	7,077,533	6,926,215		(8,241)		(8,241)		6,917,975		663,111	663,111	315,788	03/15/2032
370334-BJ-2	GENERAL MILLS INC	12/29/2025	BARCLAYS CAPITAL		1,212,720	1,200,000	1,196,952	1,198,016		85		85		1,198,100		14,620	14,620	67,500	06/15/2040
370334-BZ-6	GENERAL MILLS INC	09/19/2025	MORGAN STANLEY & CO. LLC		494,455	500,000	497,900	499,543		161		161		499,704		(5,249)	(5,249)	17,867	02/10/2027
370334-CG-7	GENERAL MILLS INC	05/15/2025	VARIOUS		1,386,881	1,400,000	1,397,172	1,399,312		159		159		1,399,471		(12,590)	(12,590)	33,428	04/17/2028
370334-CL-6	GENERAL MILLS INC	02/24/2025	JP MORGAN SECURITIES LLC		1,881,052	2,069,000	1,943,480	1,974,840		2,287		2,287		1,977,127		(96,075)	(96,075)	21,480	04/15/2030
370334-CQ-5	GENERAL MILLS INC	05/01/2025	GOLDMAN SACHS & CO		5,620,044	6,580,000	5,629,846	5,762,295		34,191		34,191		5,796,486		(176,442)	(176,442)	81,428	10/14/2031
37045V-AG-5	GENERAL MOTORS CO	04/01/2025	MATURITY 100.0000		1,150,000	1,150,000	1,177,507	1,151,099		(1,099)		(1,099)		1,150,000				23,000	04/01/2025
37045V-AN-0	GENERAL MOTORS CO	05/01/2025	VARIOUS		661,628	676,000	675,000	675,845		18		18		675,862		(14,235)	(14,235)	16,403	10/01/2027
37045V-AY-6	GENERAL MOTORS CO	10/01/2025	BARCLAYS CAPITAL		2,067,760	2,000,000	1,998,160	1,998,951		300		300		1,999,251		68,509	68,509	104,100	10/15/2029
37045X-AS-5	GENERAL MOTORS FINANCIAL CO INC	01/15/2025	MATURITY 100.0000		100,000	100,000	96,456	99,983		17		17		100,000				2,000	01/15/2025
37045X-AZ-9	GENERAL MOTORS FINANCIAL CO INC	07/13/2025	MATURITY 100.0000		300,000	300,000	312,349	300,702		(702)		(702)		300,000				12,900	07/13/2025
37045X-CV-6	GENERAL MOTORS FINANCIAL CO INC	02/26/2025	MATURITY 100.0000		250,000	250,000	249,685	249,991		9		9		250,000				3,625	02/26/2025
37045X-DZ-6	GENERAL MOTORS FINANCIAL CO INC	01/07/2025	DEUTSCHE BANK SECURITIES INC.		332,650	330,000	329,564	329,980		1		1		329,980		2,670	2,670	4,880	10/10/2025
37045X-EH-5	GENERAL MOTORS FINANCIAL CO INC	04/22/2025	GOLDMAN SACHS & CO		10,087	10,000	10,256	10,254		(21)		(21)		10,233		(146)	(146)	193	06/23/2028
37045X-EN-2	GENERAL MOTORS FINANCIAL CO INC	01/06/2025	CITIGROUP GLOBAL MARKETS INC.		122,178	120,000	121,504	121,504						121,504		674	674	3,480	01/07/2029
37045X-EQ-5	GENERAL MOTORS FINANCIAL CO INC	04/22/2025	GOLDMAN SACHS & CO		3,007	3,000	3,038	3,038		(5)		(5)		3,033		(27)	(27)	74	05/08/2027
37185L-AM-4	GENESIS ENERGY LP / GENESIS ENERGY FIN	04/03/2025	SECURITY CALLED AT 102.00000000 102.0000		1,646,280	1,614,000	1,661,905	1,626,774		(3,026)		(3,026)		1,623,748		(9,748)	(9,748)	124,816	01/15/2027
373298-BN-7	GEORGIA PACIFIC CORP	12/01/2025	MATURITY 100.0000		4,000,000	4,000,000	3,550,560	3,964,472		35,528		35,528		4,000,000				295,000	12/01/2025
37331N-AJ-0	GEORGIA-PACIFIC LLC	09/30/2025	MATURITY 100.0000		10,000,000	10,000,000	9,747,500	9,816,186		183,815		183,815		10,000,000				175,000	09/30/2025
373334-KL-4	GEORGIA POWER COMPANY	10/28/2025	VARIOUS		5,786,631	6,100,000	6,009,476	6,053,009		7,378		7,378		6,060,387		(273,756)	(273,756)	171,367	09/15/2029
373334-KT-7	GEORGIA POWER COMPANY	05/01/2025	VARIOUS		4,820,018	4,880,000	4,871,509	4,874,411		473		473		4,874,884		(54,866)	(54,866)	82,341	05/17/2033
373628-AA-0	GEORGIA TRANSMISSION CORPORATION	12/30/2025	VARIOUS		2,773,333	2,773,333	2,912,647	2,777,693		(4,360)		(4,360)		2,773,333				103,904	06/30/2030
373628-AB-8	GEORGIA TRANSMISSION CORPORATION	12/30/2025	SINKING FUND REDEMPTION 100.0000		650,667	650,667	650,667	650,667						650,667				19,561	12/30/2039
373628-AC-6	GEORGIA TRANSMISSION CORPORATION	12/31/2025	SINKING FUND REDEMPTION 100.0000		287,663	287,663	287,663	287,663						287,663				5,931	12/31/2050
373628-AD-4	GEORGIA TRANSMISSION CORP	12/30/2025	SINKING FUND REDEMPTION 100.0000		433,333	433,333	433,333	433,333						433,333				12,260	09/30/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
375558-AZ-6	GILEAD SCIENCES INC	02/01/2025	MATURITY 100.0000		2,407,000	2,407,000	2,404,737	2,407,000						2,407,000				42,123	02/01/2025
37636#-AL-4	GIVAUDAN UNITED STATES INC	02/06/2025	MATURITY 100.0000		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				112,125	02/06/2025
377372-AB-3	GLAXOSMITHKLINE CAP INC	07/10/2025	VARIOUS		14,828,955	14,330,000	13,561,050	13,939,660		7,333		7,333		13,946,992		881,962	881,962	308,600	04/15/2034
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC	05/15/2025	MATURITY 100.0000		3,650,000	3,650,000	3,625,472	3,648,893		1,107		1,107		3,650,000				66,156	05/15/2025
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	06/06/2025	VARIOUS		14,268,257	14,461,000	14,974,203	14,679,228		(16,099)		(16,099)		14,663,129		(394,872)	(394,872)	273,102	05/15/2028
377373-AH-8	GLAXOSMITHKLINE CAPITAL INC	09/30/2025	VARIOUS		3,924,846	4,052,000	4,009,332	4,032,061		2,297		2,297		4,034,358		(109,512)	(109,512)	82,171	06/01/2029
37940B-AA-1	GLOBAL RENTAL CO INC	07/08/2025	MATURITY 100.0000		65,200,000	65,200,000	65,200,000	65,200,000						65,200,000				2,601,480	07/08/2025
37940X-AA-0	GLOBAL PAYMENTS INC	02/15/2025	MATURITY 100.0000		3,300,000	3,300,000	3,299,175	3,300,000						3,300,000				43,725	02/15/2025
37940X-AP-7	GLOBAL PAYMENTS INC	04/22/2025	GOLDMAN SACHS & CO		24,973	25,000	25,085	25,084		(8)		(8)		25,076		(103)	(103)	853	08/15/2027
37940X-AQ-5	GLOBAL PAYMENTS INC	10/01/2025	BARCLAYS CAPITAL		2,461,800	2,400,000	2,395,992	2,397,118		235		235		2,397,353		64,447	64,447	146,520	08/15/2032
37959E-AB-8	GLOBE LIFE INC	05/13/2025	VARIOUS		289,935	300,000	299,016	299,239		36		36		299,275		(9,340)	(9,340)	4,907	06/15/2032
38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE	08/10/2025	SINKING FUND REDEMPTION 100.0000		1,037,641	1,037,641	1,037,641	1,037,641						1,037,641				34,097	08/10/2031
38141G-A4-6	GOLDMAN SACHS GROUP INC/THE	10/14/2025	GOLDMAN SACHS & CO		223,826	210,000	219,975	218,517		(1,599)		(1,599)		216,917		6,909	6,909	13,276	10/24/2029
38141G-B6-0	GOLDMAN SACHS GROUP INC/THE	06/12/2025	VARIOUS		4,214,441	4,260,000	4,221,520	4,221,749		1,734		1,734		4,223,482		(9,041)	(9,041)	96,714	10/23/2030
38141G-WB-6	GOLDMAN SACHS GROUP INC/THE	05/21/2025	JANE STREET EXECUTION SERVICES LLC		1,955,033	1,975,000	1,975,860	1,975,359		(77)		(77)		1,975,283		(20,250)	(20,250)	62,520	01/26/2027
38141G-WV-2	GOLDMAN SACHS GROUP INC/THE	10/07/2025	VARIOUS		4,635,794	4,700,000	4,679,660	4,680,799		1,588		1,588		4,682,387		(46,593)	(46,593)	141,992	04/23/2029
38141G-WZ-3	GOLDMAN SACHS GROUP INC/THE	11/04/2025	JP MORGAN SECURITIES LLC		2,132,564	2,150,000	2,150,000	2,150,000						2,150,000		(17,437)	(17,437)	63,943	05/01/2029
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,553,079	1,650,000	1,649,423	1,649,746		103		103		1,649,850		(96,771)	(96,771)	52,672	02/07/2030
38141G-XJ-8	GOLDMAN SACHS GROUP INC/THE	04/01/2025	MATURITY 100.0000		6,000,000	6,000,000	6,390,480	6,014,269		(14,269)		(14,269)		6,000,000				105,000	04/01/2025
38141G-ZR-8	GOLDMAN SACHS GROUP INC/THE	06/25/2025	VARIOUS		10,049,422	10,206,000	10,074,667	2,030,230		6,990		6,990		10,081,665		(32,244)	(32,244)	140,024	03/15/2028
38141G-ZU-1	GOLDMAN SACHS GROUP INC/THE	04/22/2025	GOLDMAN SACHS & CO		30,751	31,000	30,746	30,748		22		22		30,770		(19)	(19)	926	08/23/2028
38143U-8H-7	GOLDMAN SACHS & CO	11/25/2025	VARIOUS		2,157,840	2,158,000	2,173,849	2,159,874		(1,927)		(1,927)		2,157,947		(107)	(107)	100,500	02/25/2026
38145G-AH-3	GOLDMAN SACHS GROUP INC/THE	09/19/2025	MORGAN STANLEY & CO. LLC		74,519	75,000	74,043	74,800		80		80		74,880		(360)	(360)	2,231	11/16/2026
38148L-AC-0	GOLDMAN SACHS GROUP INC/THE	01/23/2025	MATURITY 100.0000		12,900,000	12,900,000	12,595,982	12,885,099		14,902		14,902		12,900,000				225,750	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP INC/THE	05/22/2025	MATURITY 100.0000		1,218,000	1,218,000	1,214,078	1,217,928		72		72		1,218,000				22,838	05/22/2025
389375-AM-8	GRAY TELEVISION INC	12/19/2025	SECURITY CALLED AT 103.00000000 103.0000		348,140	338,000	338,000	338,000						338,000				64,952	07/15/2029
38937L-AB-7	GRAY OAK PIPELINE LLC	05/13/2025	BARCLAYS CAPITAL		48,432	50,000	49,999	50,000						50,000		(1,569)	(1,569)	1,001	10/15/2027
38937L-AC-5	GRAY OAK PIPELINE LLC	10/15/2025	MATURITY 100.0000		4,650,000	4,650,000	4,643,304	4,648,915		1,085		1,085		4,650,000				120,900	10/15/2025
39121J-A@-9	GREAT RIVER ENERGY	07/01/2025	SINKING FUND REDEMPTION 100.0000		5,851,852	5,851,852	5,851,852	5,851,852						5,851,852				354,622	07/01/2026
39121J-AE-0	GREAT RIVER ENERGY	07/01/2025	SINKING FUND REDEMPTION 100.0000		1,758,190	1,758,190	1,763,374	1,758,190						1,758,190				109,957	07/01/2038
39121J-AH-3	GREAT RIVER ENERGY	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		1,916,000	1,916,000	1,916,000	1,916,000						1,916,000				85,798	07/01/2030
39121J-B*-0	GREAT RIVER ENERGY	10/01/2025	SINKING FUND REDEMPTION 100.0000		1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				50,760	10/01/2028
39121J-C@-7	GREAT RIVER ENERGY	10/15/2025	SINKING FUND REDEMPTION 100.0000		1,170,000	1,170,000	1,170,000	1,170,000						1,170,000				42,003	10/15/2045
39138C-AK-2	GREAT-WEST LIFECO INC	04/15/2025	BMO CAPITAL MARKETS		1,074,679	1,152,654	1,303,144	1,134,026		(2,368)		(2,368)	139,810	1,271,468	(100,973)	(95,816)	(196,789)	11,642	05/14/2030
39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	02/24/2025	JP MORGAN SECURITIES LLC		1,897,584	1,950,000	1,945,942	1,948,611		58		58		1,948,669		(51,085)	(51,085)	21,483	05/17/2028
391399-AA-0	GREAT-WEST LIFECO US FINANCE 2020	08/12/2025	MATURITY 100.0000		5,550,000	5,550,000	5,269,448	5,402,504		147,496		147,496		5,550,000				50,172	08/12/2025
403949-AP-5	HF SINCLAIR CORP	08/20/2025	VARIOUS 101.1630		284,070	280,000	276,886	277,323		478		478		277,801		2,199	2,199	15,043	04/15/2027
404030-AJ-7	H&E EQUIPMENT SERVICES INC 144A	06/03/2025	SECURITY CALLED AT 100.96900000 100.9690		9,284,100	9,195,000	7,790,275	8,065,009		105,830		105,830		8,170,839		1,024,161	1,024,161	255,376	12/15/2028
404119-BR-9	HCA INC REG	02/01/2025	MATURITY 100.0000		7,454,000	7,454,000	7,284,620	7,452,642		1,358		1,358		7,454,000				200,326	02/01/2025
404119-BS-7	HCA INC REG	11/26/2025	SECURITY CALLED AT 100.00000000 100.0000		430,000	430,000	466,663	434,635		(4,635)		(4,635)		430,000				32,350	02/15/2026
404119-BW-8	HCA INC	10/28/2025	VARIOUS		6,314,043	6,100,000	6,164,050	6,129,717		(3,592)		(3,592)		6,126,125		187,918	187,918	337,323	02/01/2029
404119-CK-3	HCA INC	12/29/2025	VARIOUS		270,906	295,000	275,501	277,628		707		707		278,335		(7,429)	(7,429)	10,192	03/15/2032
404119-CQ-0	HCA INC	12/29/2025	VARIOUS		2,989,347	2,960,000	2,957,987	2,959,263		370		370		2,959,633		29,713	29,713	94,686	06/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
404119-CT-4	HCA INC	05/13/2025	VARIOUS		2,242,301	2,220,000	2,216,559	2,217,090		314		314		2,217,405		24,896	24,896	72,821	04/01/2031
404121-AJ-4	HCA INC	06/12/2025	JP MORGAN SECURITIES LLC		4,501,353	4,400,000	4,397,938	4,399,557		129		129		4,399,686		101,666	101,666	192,525	09/01/2028
404121-AL-9	HCA INC	04/21/2025	WELLS FARGO SECURITIES LLC		18,369	20,000	19,060			4		4		19,064		(695)	(695)	826	09/15/2054
404280-BK-4	HSBC HOLDINGS PLC	02/24/2025	JP MORGAN SECURITIES LLC		393,624	400,000	400,000	400,000						400,000		(6,376)	(6,376)	7,274	03/13/2028
404280-BT-5	HSBC HOLDINGS PLC	10/28/2025	VARIOUS		3,275,954	3,250,000	3,252,067	3,251,093		(202)		(202)		3,250,890		25,063	25,063	124,059	06/19/2029
404280-CC-1	HSBC HOLDINGS PLC	05/13/2025	BARCLAYS CAPITAL		191,154	200,000	200,000	200,000						200,000		(8,846)	(8,846)	3,796	05/22/2030
404280-CF-4	HSBC HOLDINGS PLC	06/12/2025	JP MORGAN SECURITIES LLC		1,085,600	1,075,000	1,073,656	1,074,287		122		122		1,074,409		11,191	11,191	37,397	03/31/2030
404280-CG-2	HSBC HOLDINGS PLC	06/04/2025	SECURITY CALLED AT 100.00000000 100.0000		6,025,000	6,025,000	5,947,940	5,949,536		22,200		22,200		5,971,736		53,264	53,264	63,232	06/04/2026
404280-DC-0	HSBC HOLDINGS PLC	12/29/2025	BARCLAYS CAPITAL		3,637,736	3,650,000	3,669,180	3,665,046		(1,656)		(1,656)		3,663,390		(25,654)	(25,654)	217,749	03/29/2033
404280-DF-3	HSBC HOLDINGS PLC	05/29/2025	JP MORGAN SECURITIES LLC		2,401,176	2,405,000	2,395,645	2,395,737		1,082		1,082		2,396,819		4,357	4,357	55,273	06/09/2028
404280-DH-9	HSBC HOLDINGS PLC	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,269,650	1,250,000	1,250,000	1,250,000						1,250,000		19,650	19,650	62,461	08/11/2033
404280-DX-4	HSBC HOLDINGS PLC	09/02/2025	HSBC SECURITIES (USA) INC.		212,838	200,000	191,778	191,778						191,778		21,060	21,060	9,202	06/20/2034
404280-EF-2	HSBC HOLDINGS PLC	05/29/2025	JP MORGAN SECURITIES LLC		11,053,036	10,900,000	10,900,000	10,900,000						10,900,000		153,036	153,036	332,151	05/17/2028
404280-EM-7	HSBC HOLDINGS PLC FXD-TO-FLT	05/29/2025	JP MORGAN SECURITIES LLC		5,873,890	5,837,000	5,858,363	5,858,134		(2,336)		(2,336)		5,855,798		18,092	18,092	161,364	11/19/2028
40428H-VL-3	HSBC USA INC	03/17/2025	MATURITY 100.0000		9,640,000	9,640,000	9,693,406	9,650,677		(10,677)		(10,677)		9,640,000				271,125	03/17/2025
40434L-AA-3	HP INC	06/17/2025	MATURITY 100.0000		5,000,000	5,000,000	4,988,450	4,998,892		1,108		1,108		5,000,000				55,000	06/17/2025
40434L-AC-9	HP INC	12/29/2025	VARIOUS		1,397,385	1,500,000	1,496,850	1,498,217		106		106		1,498,323		(100,938)	(100,938)	18,275	06/17/2030
40434L-AK-1	HP INC	11/04/2025	JP MORGAN SECURITIES LLC		2,469,575	2,500,000	2,494,175	2,496,289		681		681		2,496,970		27,395	27,395	105,556	04/15/2029
40434L-AL-9	HP INC	08/12/2025	VARIOUS		477,575	500,000	499,830	499,877		31		31		499,908		22,333	22,333	16,403	04/15/2032
40434L-AN-5	HP INC	10/30/2025	MUFG SECURITIES AMERICA INC		828,112	800,000	797,800	798,275		146		146		798,421		29,691	29,691	56,956	01/15/2033
406216-BG-5	HALLIBURTON COMPANY	11/15/2025	MATURITY 100.0000		3,194,000	3,194,000	3,162,527	3,190,032		3,968		3,968		3,194,000				121,372	11/15/2025
406216-BL-4	HALLIBURTON COMPANY	08/12/2025	VARIOUS		3,252,255	3,500,000	3,499,090	3,499,643		99		99		3,499,742		247,487	247,487	83,463	03/01/2030
40624@-AW-0	HALLMARK CARDS INC	01/03/2025	MATURITY 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				591,250	01/03/2025
410345-AL-6	HANESBRANDS INC 144A	03/17/2025	SECURITY CALLED AT 100.15500000 100.1549		22,915,442	22,880,000	22,223,525	22,677,828		29,914		29,914		22,707,743		172,257	172,257	413,439	05/15/2026
410345-AQ-5	HANESBRANDS INC	09/09/2025	VARIOUS		4,688,356	4,420,000	4,420,000	4,420,000						4,420,000		268,356	268,356	424,478	02/15/2031
412822-AD-0	HARLEY-DAVIDSON INC	07/28/2025	MATURITY 100.0000		2,059,000	2,059,000	2,059,662	2,058,867		133		133		2,059,000				72,065	07/28/2025
413086-AH-2	HARMAN INTERNATIONAL INDUSTRIES IN	05/15/2025	MATURITY 100.0000		700,000	700,000	699,264	699,906		94		94		700,000				14,525	05/15/2025
413875-AR-6	L3HARRIS TECHNOLOGIES INC	04/27/2025	MATURITY 100.0000		9,000,000	9,000,000	9,289,336	9,003,186		(3,186)		(3,186)		9,000,000				172,440	04/27/2025
413875-AW-5	L3HARRIS TECHNOLOGIES INC	05/15/2025	VARIOUS		11,288,466	11,400,000	11,398,860	11,400,000						11,400,000		111,534	111,534	165,843	06/15/2028
413890-FA-7	HARRIS COUNTY HOUSTON SPORTS AUTH	08/07/2025	SINKING FUND REDEMPTION 100.0000		521,515	521,515	521,515	521,515						521,515				17,507	02/07/2032
421924-BT-7	HEALTHSOUTH CORPORATION	09/15/2025	MATURITY 100.0000		14,000	14,000	14,473	14,000						14,000				805	09/15/2025
422418-AD-1	HEARST COMMUNICATIONS INC	10/01/2025	MATURITY 100.0000		14,500,000	14,500,000	14,500,000	14,500,000						14,500,000				640,900	10/01/2025
422806-AB-5	HEICO CORP	04/07/2025	BOFA SECURITIES INC (MERRILL LYNCH)		114,399	115,000	109,855	109,855						109,855		4,544	4,544	4,221	08/01/2033
42545#-AD-2	HENDRICKSON HOLDINGS LLC	12/11/2025	MATURITY 100.0000		22,500,000	22,500,000	22,500,000	22,500,000						22,500,000				980,519	12/11/2025
42704L-AA-2	HERC HOLDINGS INC	12/16/2025	SECURITY CALLED AT 100.00000000 100.0000		22,751,000	22,751,000	21,609,645	22,085,694		237,358		237,358		22,323,052		427,948	427,948	1,776,158	07/15/2027
427866-AL-2	HERSHEY CO	04/22/2025	GOLDMAN SACHS & CO		74,500	70,000	80,729	72,401		(267)		(267)		72,134		2,366	2,366	3,472	08/15/2027
427866-AX-6	HERSHEY COMPANY THE	09/19/2025	MORGAN STANLEY & CO. LLC		271,180	275,000	261,514	272,385		1,154		1,154		273,540		(2,359)	(2,359)	6,975	08/15/2026
427866-BJ-6	HERSHEY COMPANY THE	05/01/2025	VARIOUS		5,160,756	5,290,000	5,280,893	5,282,726		476		476		5,283,202		122,446	122,446	86,213	05/04/2033
428102-AC-1	HESS INFRASTRUCTURE PARTNERS LP/HE	03/05/2025	SECURITY CALLED AT 100.00000000 100.0000		14,300,000	14,300,000	14,436,138	14,299,766		36		36		14,299,802		198	198	446,875	02/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO	09/17/2025	SECURITY CALLED AT 100.00000000 100.0000		10,380,000	10,380,000	10,303,698	10,351,880		24,881		24,881		10,376,761		3,239	3,239	469,061	10/15/2025
42824C-BT-5	HEWLETT PACKARD ENTERPRISE CO	05/01/2025	GOLDMAN SACHS & CO		1,952,320	1,980,000	1,977,901	1,978,065		363		363		1,978,428		(26,108)	(26,108)	54,054	10/15/2029
42824C-BU-2	HEWLETT PACKARD ENTERPRISE CO	06/12/2025	VARIOUS		5,744,011	5,800,000	5,742,101	5,742,555		3,100		3,100		5,745,655		(1,644)	(1,644)	171,256	10/15/2031
42824C-BW-8	HEWLETT PACKARD ENTERPRISE CO	01/28/2025	JP MORGAN SECURITIES LLC		52,984	55,000	53,947	53,952		1		1		53,954		(970)	(970)	1,052	10/15/2054
428291-AM-0	HEXCEL CORPORATION	03/14/2025	SECURITY CALLED AT 100.05600000 100.0560		3,091,730	3,090,000	3,081,132	3,089,699		150		150		3,089,849		151	151	90,529	08/15/2025
428291-AN-8	HEXCEL CORPORATION	05/13/2025	VARIOUS		538,253	550,000	545,663	548,893		191		191		549,084		(10,831)	(10,831)	16,158	02/15/2027
42981C-AA-6	HIGH STREET FUNDING TRUST I	03/21/2025	EXCHANGE TRANSACTIONS		2,850,000	2,850,000	2,850,000	2,850,000						2,850,000				58,582	02/15/2028
431571-AE-8	HILLENBRAND INC	07/09/2025	GOLDMAN SACHS & CO		67,125	75,000	60,750	60,750						60,750		6,375	6,375	2,414	03/01/2031
432833-AG-6	HILTON DOMESTIC OPERATING CO INC 144A	05/01/2025	MATURITY 100.0000		140,000	140,000	144,913	140,000						140,000				3,763	05/01/2025
432833-AH-4	HILTON DOMESTIC OPERATING CO INC 144A	12/11/2025	SECURITY CALLED AT 100.00000000 100.0000		670,000	670,000	670,000	670,000						670,000				42,806	05/01/2028
437076-AS-1	HOME DEPOT INC	02/24/2025	JP MORGAN SECURITIES LLC		7,976,250	7,500,000	7,395,000	7,439,774		527		527		7,440,302		535,949	535,949	84,453	12/16/2036
437076-BK-7	HOME DEPOT INC	09/15/2025	MATURITY 100.0000		1,074,000	1,074,000	1,072,464	1,073,933		63		63		1,073,996		4	4	35,979	09/15/2025
437076-BT-8	HOME DEPOT INC	09/19/2025	VARIOUS		752,049	768,000	766,003	767,435		139		139		767,574		(15,525)	(15,525)	20,614	09/14/2027
437076-BW-1	HOME DEPOT INC	04/22/2025	VARIOUS		736,356	750,000	747,104	748,780		47		47		748,826		(12,470)	(12,470)	8,304	12/06/2028
437076-BY-7	HOME DEPOT INC	09/30/2025	VARIOUS		3,649,559	3,829,000	3,807,022	3,818,833		1,115		1,115		3,819,948		(170,390)	(170,390)	60,397	06/15/2029
437076-CC-4	HOME DEPOT INC	12/29/2025	BARCLAYS CAPITAL		2,054,500	2,500,000	1,953,500	1,967,698		23,420		23,420		1,991,118		63,382	63,382	99,688	04/15/2040
437076-CG-5	HOME DEPOT INC	11/04/2025	MORGAN STANLEY & CO. LLC		43,499	75,000	41,753	41,753						41,753		1,745	1,745	2,029	03/15/2051
437076-CT-7	HOME DEPOT INC	11/04/2025	VARIOUS		124,980	135,000	122,426	122,426			904	(904)		121,523		3,458	3,458	7,611	09/15/2052
437076-DE-9	HOME DEPOT INC	03/19/2025	MORGAN STANLEY & CO. LLC		238,963	240,000	235,665	235,665						235,665		3,299	3,299	2,805	06/25/2034
438506-AS-6	HONEYWELL INTERNATIONAL	04/22/2025	VARIOUS		1,227,197	1,157,000	1,269,669	1,188,632		(1,323)		(1,323)		1,187,309		39,888	39,888	15,534	06/15/2028
438516-AR-7	HONEYWELL INTERNATIONAL	09/25/2025	VARIOUS		3,976,010	3,750,000	3,736,088	3,742,731		678		678		3,743,409		232,601	232,601	211,929	03/15/2036
438516-BL-9	HONEYWELL INTERNATIONAL INC	09/19/2025	MORGAN STANLEY & CO. LLC		418,094	425,000	409,154	421,597		1,338		1,338		422,935		(4,841)	(4,841)	9,474	11/01/2026
438516-BU-9	HONEYWELL INTERNATIONAL INC	11/04/2025	VARIOUS		6,286,922	6,716,000	6,692,024	6,704,686		1,059		1,059		6,705,745		(418,824)	(418,824)	148,894	08/15/2029
438516-CM-6	HONEYWELL INTERNATIONAL INC	07/10/2025	VARIOUS		5,107,720	5,310,000	5,263,325	5,269,216		1,075		1,075		5,270,291		(162,571)	(162,571)	177,475	01/15/2034
438516-CS-3	HONEYWELL INTERNATIONAL INC	06/02/2025	BNP PARIBAS SECURITIES CORP		236,851	240,000	234,745	234,745						234,745		2,107	2,107	9,067	03/01/2035
440452-AF-7	HORMEL FOODS CORPORATION	05/21/2025	JANE STREET EXECUTION SERVICES LLC		1,090,063	1,250,000	1,263,200	1,257,793		(553)		(553)		1,257,240		(167,177)	(167,177)	10,063	06/11/2030
443510-AG-7	HUBBELL INCORPORATED	12/01/2025	VARIOUS		8,740,331	8,742,000	8,743,930	8,742,264		(1,508)		(1,508)		8,740,755		(425)	(425)	363,182	03/01/2026
443510-AH-5	HUBBELL INCORPORATED	05/01/2025	VARIOUS		2,005,226	2,070,000	2,034,115	2,039,610		3,312		3,312		2,042,922		(37,696)	(37,696)	44,579	08/15/2027
443510-AJ-1	HUBBELL INCORPORATED	06/12/2025	VARIOUS		8,000,320	8,208,000	7,980,656	8,125,119		9,816		9,816		8,134,935		(134,616)	(134,616)	221,101	02/15/2028
444859-BF-8	HUMANA INC	06/12/2025	VARIOUS		1,538,808	1,550,000	1,533,094	1,545,218		922		922		1,546,140		(7,332)	(7,332)	44,481	03/15/2027
444859-BQ-4	HUMANA INC	05/13/2025	BARCLAYS CAPITAL		733,481	774,000	769,611	772,296		298		298		772,594		(39,112)	(39,112)	8,156	02/03/2027
444859-BT-8	HUMANA INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,897,400	6,000,000	5,992,320	5,995,128		895		895		5,996,023		(98,623)	(98,623)	244,200	03/23/2029
446150-AM-6	HUNTINGTON BANCSHARES INC	05/15/2025	MATURITY 100.0000		4,750,000	4,750,000	4,735,085	4,749,334		666		666		4,750,000				95,000	05/15/2025
446150-BA-1	HUNTINGTON BANCSHARES INC	02/24/2025	JP MORGAN SECURITIES LLC		146,154	150,000	150,000	150,000						150,000		3,846	3,846	2,051	05/17/2033
446150-BC-7	HUNTINGTON BANCSHARES INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,203,546	6,840,000	6,840,000	6,840,000						6,840,000		363,546	363,546	504,835	08/21/2029
446150-BE-3	HUNTINGTON BANCSHARES INC	08/04/2025	GOLDMAN SACHS & CO		272,091	265,000	265,224	265,214		(9)		(9)		265,205		6,886	6,886	9,974	01/15/2031
446413-AL-0	HUNTINGTON INGALLS INDUSTRIES INC	05/15/2025	GOLDMAN SACHS & CO		4,809,587	4,950,000	4,940,340	4,946,476		363		363		4,946,839		137,253	137,253	78,019	12/01/2027
44644M-AF-8	HUNTINGTON NATIONAL BANK (THE)	05/13/2025	BARCLAYS CAPITAL		248,183	250,000	247,393	247,464		259		259		247,723		460	460	5,595	05/17/2028
44644M-AJ-0	HUNTINGTON NATIONAL BANK (THE)	11/04/2025	JP MORGAN SECURITIES LLC		5,169,250	5,000,000	4,973,030	4,978,708		2,861		2,861		4,981,569		187,681	187,681	255,035	01/10/2030
44891A-BN-6	HYUNDAI CAPITAL AMERICA	10/15/2025	MATURITY 100.0000		8,700,000	8,700,000	8,683,557	8,697,354		2,646		2,646		8,700,000				156,600	10/15/2025
44891A-BT-3	HYUNDAI CAPITAL AMERICA	02/24/2025	JP MORGAN SECURITIES LLC		229,293	250,000	249,738	249,896		5		5		249,901		20,608	20,608	2,813	01/10/2028
44891A-BX-4	HYUNDAI CAPITAL AMERICA	02/24/2025	JP MORGAN SECURITIES LLC		364,088	400,000	397,564	398,759		52		52		398,811		34,723	34,723	1,556	06/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44891A-CH-8	HYUNDAI CAPITAL AMERICA	09/19/2025	VARIOUS		4,527,204	4,380,000	4,368,503	4,371,869		948		948		4,372,817		154,387	154,387	175,736	06/26/2028
44891A-CQ-8	HYUNDAI CAPITAL AMERICA	11/03/2025	MATURITY 100.0000		4,850,000	4,850,000	4,891,419	4,868,727		(18,727)		(18,727)		4,850,000				303,125	11/03/2025
44891A-DF-1	HYUNDAI CAPITAL AMERICA	04/22/2025	GOLDMAN SACHS & CO		11,796	12,000	11,836	11,839		18		18		11,857		(60)	(60)	297	09/24/2027
44891A-DK-0	HYUNDAI CAPITAL AMERICA	04/22/2025	GOLDMAN SACHS & CO		24,920	25,000	25,011	25,011						25,011		(91)	(91)	582	11/01/2027
449276-AE-4	IBM INTERNATIONAL CAPITAL PTE LTD	05/13/2025	BARCLAYS CAPITAL		766,095	790,000	779,461	780,315		344		344		780,659		(14,564)	(14,564)	30,000	02/05/2034
449276-AG-9	IBM INTERNATIONAL CAPITAL PTE. LTD	02/05/2025	GOLDMAN SACHS & CO		12,377,112	13,200,000	13,034,128	13,038,390		976		976		13,039,366		(662,254)	(662,254)	351,743	02/05/2054
450679-AT-2	ITT INC	11/15/2025	MATURITY 100.0000		15,152,000	15,152,000	16,680,532	15,271,489		(119,489)		(119,489)		15,152,000				1,121,248	11/15/2025
45167R-B*-4	IDEX CORPORATION	06/13/2025	MATURITY 100.0000		60,000,000	60,000,000	60,000,000	60,000,000						60,000,000				1,011,000	06/13/2025
45168D-A@-3	IDEXX LABORATORIES INC.	12/11/2025	MATURITY 100.0000		33,700,000	33,700,000	33,700,000	33,700,000						33,700,000				1,361,480	12/11/2025
456829-AA-8	INFRAESTRUCTURA ENERGETICA NOVA SA	09/19/2025	MORGAN STANLEY & CO. LLC		738,750	750,000	740,601	746,825		756		756		747,580		(8,830)	(8,830)	33,438	01/14/2028
456837-AQ-6	ING GROEP NV	11/04/2025	JP MORGAN SECURITIES LLC		843,251	850,000	849,720	849,907		78		78		849,985		(6,734)	(6,734)	36,911	04/09/2029
456837-AU-7	ING GROEP NV	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		2,475,000	2,475,000	2,473,342	2,474,575		141		141		2,474,716		284	284	34,650	07/01/2026
456837-BC-6	ING GROEP NV	08/12/2025	BARCLAYS CAPITAL		870,696	900,000	903,834	902,982		(209)		(209)		902,773		(32,077)	(32,077)	33,485	03/28/2033
456837-BH-5	ING GROEP NV	05/13/2025	BARCLAYS CAPITAL		1,014,986	980,000	979,236	979,386		41		41		979,427		35,559	35,559	40,444	09/11/2034
456837-BM-4	ING GROEP NV	05/13/2025	BARCLAYS CAPITAL		7,970,720	8,000,000	8,000,000	8,000,000						8,000,000		(29,280)	(29,280)	289,833	03/19/2035
456866-AJ-1	INGERSOLL-RAND CO.	06/01/2025	MATURITY 100.0000		8,387,733	8,387,733	8,453,954	8,391,054		(3,321)		(3,321)		8,387,733				271,763	06/01/2025
456873-AD-0	TRANE TECHNOLOGIES FINANCING LTD	06/12/2025	JP MORGAN SECURITIES LLC		636,630	650,000	649,357	649,766		45		45		649,811		(13,182)	(13,182)	17,976	03/21/2029
45687A-AP-7	INGERSOLL-RAND GLOBAL HOLDING COMP	06/12/2025	VARIOUS		6,614,395	6,750,000	6,818,592	6,789,056		(935)		(935)		6,788,120		(173,726)	(173,726)	183,234	08/21/2028
457187-AB-8	INGREDION INC	09/19/2025	VARIOUS		2,938,670	3,000,000	2,917,429	2,923,622		12,650		12,650		2,936,272		2,397	2,397	52,611	10/01/2026
457187-AC-6	INGREDION INC	10/28/2025	VARIOUS		2,102,575	2,250,000	2,245,680	2,247,551		346		346		2,247,897		(145,322)	(145,322)	49,622	06/01/2030
458140-AS-9	INTEL CORP	07/29/2025	MATURITY 100.0000		7,780,000	7,780,000	7,729,374	7,738,356		41,644		41,644		7,780,000				287,860	07/29/2025
458140-AU-4	INTEL CORPORATION	09/19/2025	MORGAN STANLEY & CO. LLC		222,876	225,000	223,326	224,734		141		141		224,874		(1,998)	(1,998)	4,924	05/19/2026
458140-AX-8	INTEL CORPORATION	05/01/2025	VARIOUS		707,832	731,000	728,573	730,434		105		105		730,539		(22,708)	(22,708)	10,719	05/11/2027
458140-BH-2	INTEL CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		2,229,048	2,400,000	2,451,000	2,426,182		(4,579)		(4,579)		2,421,603		(192,555)	(192,555)	57,167	11/15/2029
458140-BU-3	INTEL CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		3,754,201	4,300,000	4,298,452	4,299,017		137		137		4,299,153		(544,952)	(544,952)	105,828	08/12/2031
458140-CA-6	INTEL CORPORATION	10/01/2025	BARCLAYS CAPITAL		4,643,328	4,800,000	4,792,224	4,794,037		665		665		4,794,702		(151,374)	(151,374)	230,740	08/05/2032
458140-CG-3	INTEL CORPORATION	08/15/2025	JP MORGAN SECURITIES LLC		2,070,197	2,060,000	2,062,501	2,063,090		(207)		(207)		2,062,883		7,314	7,314	109,500	02/10/2033
458140-CJ-7	INTEL CORPORATION	08/12/2025	JEFFERIES & COMPANY INC.		109,068	120,000	106,714	106,714						106,714		2,354	2,354	6,897	02/10/2053
458140-CK-4	INTEL CORPORATION	08/12/2025	MARKETAXESS CORP		22,892	25,000	22,444	22,444						22,444		448	448	1,487	02/10/2063
458140-CL-2	INTEL CORPORATION	08/15/2025	VARIOUS		10,259,274	10,300,000	10,296,091	10,297,538		1,200		1,200		10,298,738		(39,464)	(39,464)	512,717	02/21/2034
45827M-AA-5	INTELLIGENT PACKAGING LIMITED FINC	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		12,200,000	12,200,000	12,393,975	12,200,000						12,200,000				581,533	09/15/2028
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC	12/01/2025	MATURITY 100.0000		15,100,000	15,100,000	15,106,233	15,068,150		31,850		31,850		15,100,000				566,250	12/01/2025
45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	09/19/2025	VARIOUS		5,747,675	5,894,000	5,785,749	5,859,687		5,352		5,352		5,865,038		(117,364)	(117,364)	134,717	09/15/2027
45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC	05/15/2025	VARIOUS		4,474,485	4,586,000	4,552,210	4,572,870		1,180		1,180		4,574,049		(99,564)	(99,564)	103,031	09/21/2028
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC	09/30/2025	VARIOUS		803,046	800,000	797,100	797,792		222		222		798,014		5,032	5,032	23,055	06/15/2029
45866F-AW-4	INTERCONTINENTAL EXCHANGE INC	02/24/2025	JP MORGAN SECURITIES LLC		436,730	450,000	449,699	449,793		3		3		449,796		(13,067)	(13,067)	9,200	03/15/2033
45866F-BB-9	INTERCONTINENTALEXCHANGE INC	06/10/2025	VARIOUS		8,592,720	8,832,000	8,372,450	8,404,911		37,607		37,607		8,442,517		150,203	150,203	219,457	09/01/2028
459200-AM-3	IBM CORP	10/30/2025	MATURITY 100.0000		5,764,000	5,764,000	6,521,568	5,816,983		(52,983)		(52,983)		5,764,000				403,480	10/30/2025
459200-AR-2	IBM CORP	05/01/2025	VARIOUS		833,512	800,000	848,286	810,779		(1,209)		(1,209)		809,569		23,942	23,942	37,324	08/01/2027
459200-AS-0	IBM CORP	02/24/2025	JP MORGAN SECURITIES LLC		2,103,060	2,000,000	2,143,147	2,038,183		(1,742)		(1,742)		2,036,441		66,619	66,619	79,444	01/15/2028
459200-BB-6	IBM CORP	08/12/2025	BARCLAYS CAPITAL		14,575,255	13,542,000	14,344,869	13,980,181		(28,073)		(28,073)		13,952,108		623,147	623,147	561,335	11/29/2032
459200-KB-6	INTERNATIONAL BUSINESS MACHINES CO	12/29/2025	BARCLAYS CAPITAL		1,928,249	2,150,000	1,845,281	1,853,909		14,050		14,050		1,867,959		60,290	60,290	100,378	05/15/2039
459200-KY-6	INTERNATIONAL BUSINESS MACHINES CO	02/24/2025	JP MORGAN SECURITIES LLC		492,560	500,000	499,880	499,945		1		1		499,946		(7,386)	(7,386)	13,128	02/06/2033
459506-AK-7	INTERNATIONAL FLAVORS & FRAGRANCES	06/12/2025	JP MORGAN SECURITIES LLC		5,758,602	5,800,000	5,809,210	5,805,098		(148)		(148)		5,804,949		(46,347)	(46,347)	170,905	09/26/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
459506-AN-1	INTERNATIONAL FLAVORS AND FRAGRANCES INC	09/30/2025	VARIOUS 100.0000		7,747,961	7,800,000	7,624,450	7,672,003		90,938		90,938		7,762,941		(14,980)	(14,980)	75,273	10/01/2025
460599-AD-5	INTERNATIONAL GAME TECH	12/16/2025	SECURITY CALLED AT 101.22000000 101.2200		202,440	200,000	201,133	200,268		(152)		(152)		200,116		(116)	(116)	20,183	01/15/2027
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC	07/03/2025	SECURITY CALLED AT 100.00000000 100.0000		2,430,000	2,430,000	2,430,000	2,430,000						2,430,000				71,837	04/15/2026
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES INC	12/02/2025	VARIOUS		23,905,189	23,918,000	27,222,934	25,417,729		(308,574)		(308,574)		25,109,155		(1,203,966)	(1,203,966)	917,762	10/01/2028
460690-BR-0	INTERPUBLIC GROUP OF COMPANIES INC	12/02/2025	VARIOUS		4,715,753	4,700,000	4,672,646	4,684,336		1,869		1,869		4,686,205		29,548	29,548	167,358	03/30/2030
460690-BT-6	INTERPUBLIC GROUP OF COMPANIES INC	12/02/2025	EXCHANGE TRANSACTIONS		10,062,838	11,200,000	11,113,352	11,143,813		7,805		7,805		11,151,617		(1,088,779)	(1,088,779)	268,800	03/01/2031
461070-AD-6	INTERSTATE P&L CO	07/10/2025	BARCLAYS CAPITAL		3,445,780	3,250,000	3,277,013	3,264,318		(621)		(621)		3,263,697		182,083	182,083	142,188	05/01/2034
461070-AM-6	INTERSTATE POWER & LIGHT CO	08/15/2025	MATURITY 100.0000		15,159,000	15,159,000	15,122,562	15,157,174		1,826		1,826		15,159,000				515,406	08/15/2025
461070-AP-9	INTERSTATE POWER AND LIGHT CO	05/15/2025	VARIOUS		2,954,364	3,007,000	2,999,422	3,004,423		363		363		3,004,786		(50,422)	(50,422)	76,885	09/26/2028
461070-AQ-7	INTERSTATE POWER AND LIGHT CO	09/23/2025	GOLDMAN SACHS & CO		2,254,092	2,300,000	2,296,941	2,298,808		308		308		2,299,115		(45,023)	(45,023)	81,190	04/01/2029
461070-AU-8	INTERSTATE POWER AND LIGHT CO	05/13/2025	VARIOUS		1,862,820	1,830,000	1,820,081	1,821,284		378		378		1,821,662		41,158	41,158	55,054	10/15/2033
461127-D*-0	INTERTEK FINANCE PLC	02/14/2025	MATURITY 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				65,000	02/14/2025
461127-F*-8	INTERTEK FINANCE PLC	12/02/2025	MATURITY 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				145,600	12/02/2025
46514B-RM-1	STATE OF ISRAEL	10/14/2025	HSBC BK PLC -BANK ENTITY;NOT BRKER/DEALR		4,155,133	4,300,000	4,045,950	4,047,832		2,505		2,505		4,050,337		104,796	104,796	269,915	03/12/2054
46590X-AK-2	JBS USA/FOOD/FINANCE	02/18/2025	SECURITY CALLED AT 103.25000000 103.2500		3,200,750	3,100,000	3,117,601	3,111,621		(622)		(622)		3,110,999		(10,999)	(10,999)	169,596	04/15/2029
46590X-AL-0	JBS USA/FOOD/FIANCE	07/03/2025	VARIOUS		4,491,079	4,390,000	4,390,000	4,390,000						4,390,000		14,894	14,894	283,352	01/15/2030
46625H-KC-3	JPMORGAN CHASE & CO	01/23/2025	MATURITY 100.0000		3,400,000	3,400,000	3,392,452	3,399,978		22		22		3,400,000				53,125	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO	07/15/2025	MATURITY 100.0000		2,096,000	2,096,000	2,088,119	2,095,688		312		312		2,096,000				81,744	07/15/2025
46625H-RV-4	JPMORGAN CHASE & CO	09/19/2025	MORGAN STANLEY & CO. LLC		74,287	75,000	73,473	74,696		127		127		74,823		(536)	(536)	2,157	10/01/2026
466313-AH-6	JABIL INC	06/12/2025	VARIOUS		6,281,510	6,384,000	6,330,726	6,365,689		2,714		2,714		6,368,403		(86,892)	(86,892)	224,558	01/12/2028
46647P-AF-3	JPMORGAN CHASE & CO	05/15/2025	VARIOUS		2,622,495	2,680,000	2,680,000	2,680,000						2,680,000		(57,505)	(57,505)	42,460	05/01/2028
46647P-AM-8	JP MORGAN CHASE & CO	10/28/2025	VARIOUS		8,055,351	8,250,000	8,250,000	8,250,000						8,250,000		(194,649)	(194,649)	264,778	01/23/2029
46647P-AR-7	JPMORGAN CHASE & CO	11/04/2025	VARIOUS		5,272,826	5,350,000	5,350,000	5,350,000						5,350,000		(77,174)	(77,174)	136,142	04/23/2029
46647P-BA-3	JPMORGAN CHASE & CO	04/22/2025	GOLDMAN SACHS & CO		20,874	21,000	21,000	21,000						21,000		(126)	(126)	610	01/29/2027
46647P-BD-7	JPMORGAN CHASE & CO	06/06/2025	VARIOUS		528,755	550,000	550,000	550,000						550,000		(21,246)	(21,246)	10,839	05/06/2030
46647P-BE-5	JPMORGAN CHASE & CO	06/12/2025	JP MORGAN SECURITIES LLC		969,878	1,050,000	1,050,000	1,050,000						1,050,000		(80,123)	(80,123)	18,602	10/15/2030
46647P-BP-0	JPMORGAN CHASE & CO	10/28/2025	VARIOUS		5,150,666	5,560,000	5,185,325	5,187,162		24,970		24,970		5,212,132		(61,466)	(61,466)	113,112	05/13/2031
46647P-BR-6	JPMORGAN CHASE & CO	09/30/2025	VARIOUS		3,854,280	4,000,000	4,000,000	4,000,000						4,000,000		(145,720)	(145,720)	59,641	06/01/2028
46647P-DC-7	JPMORGAN CHASE & CO	02/24/2025	JP MORGAN SECURITIES LLC		194,022	200,000	200,000	200,000						200,000		(5,978)	(5,978)	3,032	04/26/2033
46647P-DF-0	JPMORGAN CHASE & CO	05/13/2025	BARCLAYS CAPITAL		49,465	50,000	49,122	49,137		52		52		49,189		276	276	951	06/14/2030
46647P-DG-8	JPMORGAN CHASE & CO	04/22/2025	GOLDMAN SACHS & CO		24,079	24,000	24,056	24,055		(5)		(5)		24,051		29	29	867	07/25/2028
46647P-DY-9	JPMORGAN CHASE & CO	05/13/2025	VARIOUS		2,870,571	2,700,000	2,702,502	2,702,475		(24)		(24)		2,702,451		168,120	168,120	78,771	10/23/2034
46647P-EA-0	JPMORGAN CHASE & CO	07/16/2025	JP MORGAN SECURITIES LLC		614,630	610,000	607,377	607,377						607,377		7,253	7,253	30,232	01/23/2028
46647P-EB-8	JPMORGAN CHASE & CO	06/06/2025	VARIOUS		1,403,421	1,395,000	1,416,803	1,415,321		(2,156)		(2,156)		1,413,165		(9,743)	(9,743)	57,665	01/23/2030
46647P-EE-2	JPMORGAN CHASE & CO	07/16/2025	JP MORGAN SECURITIES LLC		91,647	90,000	90,000	90,000						90,000		1,647	1,647	3,691	04/22/2028
46647P-EG-7	JPMORGAN CHASE & CO	04/14/2025	JP MORGAN SECURITIES LLC		183,283	180,000	180,000	180,000						180,000		3,283	3,283	4,828	04/22/2030
46647P-EP-7	JPMORGAN CHASE & CO (FXD-FRN)	05/29/2025	VARIOUS		6,376,280	6,446,000	6,409,129	6,409,482		4,292		4,292		6,413,775		(37,495)	(37,495)	178,113	10/22/2028
46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	06/11/2025	MATURITY 100.0000		3,450,000	3,450,000	3,443,307	3,449,708		292		292		3,450,000				66,844	06/11/2025
46849L-UY-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	09/19/2025	VARIOUS		335,609	330,000	329,426	329,664		84		84		329,748		5,860	5,860	12,451	04/12/2028
469814-AA-5	JACOBS ENGINEERING GROUP INC.	12/29/2025	VARIOUS		177,493	170,000	171,352	171,254		(77)		(77)		171,177		6,315	6,315	10,346	03/01/2033
478160-AJ-3	JOHNSON & JOHNSON	02/24/2025	JP MORGAN SECURITIES LLC		3,150,511	2,853,000	3,286,176	2,982,126		(3,621)		(3,621)		2,978,505		172,005	172,005	95,837	09/01/2029
478160-AL-8	JOHNSON & JOHNSON	05/15/2025	VARIOUS		35,332,101	34,637,000	33,086,086	33,890,437		20,374		20,374		33,910,811		1,421,291	1,421,291	706,103	05/15/2033
478160-AN-4	JOHNSON & JOHNSON	02/24/2025	JP MORGAN SECURITIES LLC		3,279,090	3,000,000	2,984,640	2,990,588		75		75		2,990,664		288,426	288,426	94,208	08/15/2037
478160-AT-1	JOHNSON & JOHNSON	02/24/2025	JP MORGAN SECURITIES LLC		4,859,460	4,500,000	4,646,730	4,595,634		(741)		(741)		4,594,893		264,567	264,567	160,875	07/15/2038
478160-CJ-1	JOHNSON & JOHNSON	01/15/2025	MATURITY 100.0000		1,655,000	1,655,000	1,654,719	1,655,000						1,655,000				21,722	01/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
478160-CK-8	JOHNSON & JOHNSON	05/21/2025	VARIOUS		1,604,718	1,658,000	1,631,867	1,648,485		(965)		(965)		1,649,450		(44,732)	(44,732)	37,572	01/15/2028
478160-CX-0	JOHNSON & JOHNSON	05/01/2025	BARCLAYS CAPITAL		1,532,636	1,565,000	1,602,205	1,602,187		(207)		(207)		1,601,980		(69,344)	(69,344)	34,463	06/01/2054
478375-AH-1	JOHNSON CONTROLS INTERNATIONAL	02/24/2025	JP MORGAN SECURITIES LLC		1,214,524	1,145,000	1,315,899	1,262,413		(1,224)		(1,224)		1,261,189		(46,665)	(46,665)	41,983	01/15/2036
47837R-AD-2	JOHNSON CONTROLS INTERNATIONAL PLC	02/24/2025	JP MORGAN SECURITIES LLC		2,176,174	2,600,000	2,150,021	2,253,228		6,603		6,603		2,259,831		(83,657)	(83,657)	22,967	09/16/2031
481216-AB-7	JRD HOLDINGS LLC	04/30/2025	SINKING FUND REDEMPTION 100.0000		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				39,525	04/30/2027
481216-AE-1	JRD HOLDINGS LLC	04/25/2025	MATURITY 100.0000		2,222,222	2,222,222	2,222,222	2,222,222						2,222,222				68,265	04/25/2025
48238T-AA-7	OPENLANE INC	06/01/2025	MATURITY 100.0000		11,280,000	11,280,000	11,398,200	11,280,000						11,280,000				289,050	06/01/2025
48241F-AB-0	KBC GROEP NV	11/04/2025	JP MORGAN SECURITIES LLC		4,608,769	4,470,000	4,470,000	4,470,000						4,470,000		138,769	138,769	315,241	01/19/2029
48268K-AG-6	KT CORPORATION	08/08/2025	MATURITY 100.0000		420,000	420,000	419,307	419,858		142		142		420,000				16,800	08/08/2025
483007-AJ-9	KAISER ALUMINUM CORPORATION	11/06/2025	VARIOUS		9,355,467	9,360,000	9,360,000	9,360,000						9,360,000		(4,533)	(4,533)	503,548	03/01/2028
485134-BH-2	KANSAS CITY POWER & LT	02/24/2025	JP MORGAN SECURITIES LLC		1,050,570	1,000,000	993,980	996,563		34		34		996,597		53,973	53,973	16,806	11/15/2035
485134-BP-4	KANSAS CITY POWER & LIGHT COMPANY	08/15/2025	MATURITY 100.0000		13,532,000	13,532,000	13,453,968	13,517,344		14,656		14,656		13,532,000				493,918	08/15/2025
487836-AT-5	KELLOGG CO	04/22/2025	VARIOUS		6,964,278	6,200,000	6,247,223	6,234,760		(594)		(594)		6,234,166		730,112	730,112	196,763	04/01/2031
487836-BP-2	KELLOGG COMPANY	09/19/2025	VARIOUS		2,569,288	2,600,000	2,554,813	2,557,206		9,842		9,842		2,567,048		2,239	2,239	49,504	04/01/2026
487836-BU-1	KELLOGG COMPANY	05/15/2025	VARIOUS		1,300,305	1,333,000	1,329,414	1,332,003		152		152		1,332,155		(31,850)	(31,850)	22,253	11/15/2027
487836-BW-7	KELLOGG COMPANY	06/12/2025	VARIOUS		8,449,343	8,466,000	8,436,030	8,456,543		1,844		1,844		8,458,387		(9,044)	(9,044)	190,810	05/15/2028
487836-BZ-0	KELLOGG COMPANY	05/01/2025	GOLDMAN SACHS & CO		1,412,726	1,400,000	1,397,522	1,398,056		65		65		1,398,121		14,605	14,605	49,204	03/01/2033
489170-AE-0	KENNAMETAL INC	06/12/2025	JP MORGAN SECURITIES LLC		5,380,029	5,400,000	5,360,634	5,385,104		1,532		1,532		5,386,635		(6,606)	(6,606)	96,431	06/15/2028
491386-AL-2	KENTUCKY POWER CO	12/29/2025	BARCLAYS CAPITAL		1,987,960	2,000,000	2,000,000	2,000,000						2,000,000		(12,040)	(12,040)	121,563	12/01/2032
491674-BG-1	KENTUCKY UTILITIES COMPANY	12/29/2025	BARCLAYS CAPITAL		837,046	850,000	840,778	843,550		308		308		843,859		(6,813)	(6,813)	50,702	11/01/2040
491674-BK-2	KENTUCKY UTILITIES COMPANY	10/01/2025	MATURITY 100.0000		2,836,000	2,836,000	2,834,781	2,836,000						2,836,000				93,588	10/01/2025
49271V-AF-7	KEURIG DR PEPPER INC	05/15/2025	VARIOUS		3,870,317	3,871,000	3,869,434	3,870,682		152		152		3,870,834		(517)	(517)	82,644	05/25/2028
49271V-AJ-9	KEURIG DR PEPPER INC	04/28/2025	VARIOUS		439,162	475,000	455,533	456,003		21		21		456,024		(16,862)	(16,862)	5,524	05/01/2030
49271V-AQ-3	KEURIG DR PEPPER INC	06/12/2025	JP MORGAN SECURITIES LLC		2,559,250	2,700,000	2,687,310	2,691,357		350		350		2,691,707		(132,457)	(132,457)	46,170	04/15/2032
49271V-AU-4	KEURIG DR PEPPER INC	04/28/2025	CITIGROUP GLOBAL MARKETS INC.		158,181	155,000	155,415	155,398		(6)		(6)		155,391		2,789	2,789	5,015	03/15/2031
49326E-EH-2	KEYCORP	10/29/2025	MATURITY 100.0000		5,139,000	5,139,000	5,135,608	5,138,999						5,138,999		1	1	213,269	10/29/2025
49327M-3G-7	KEYBANK NATIONAL ASSOCIATION	12/29/2025	SECURITY CALLED AT 100.00000000 100.0000		250,000	250,000	250,305	250,129		(129)		(129)		250,000				16,744	01/26/2026
49327V-2A-1	KEYBANK NA	09/19/2025	MORGAN STANLEY & CO. LLC		496,930	500,000	476,088	495,394		2,420		2,420		497,814		(884)	(884)	14,261	05/20/2026
49327V-2B-9	KEYBANK NATIONAL ASSOCIATION	10/01/2025	VARIOUS		483,010	500,000	520,712	509,862		(976)		(976)		508,886		(25,876)	(25,876)	13,027	04/13/2029
49327V-2C-7	KEYBANK NATIONAL ASSOCIATION	02/25/2025	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		241,755	250,000	238,655	238,824		191		191		239,015		2,740	2,740	6,738	08/08/2032
49338C-AB-9	KEYSPAN GAS EAST CORPORATION	09/19/2025	MORGAN STANLEY & CO. LLC		295,866	300,000	294,060	298,848		509		509		299,358		(3,492)	(3,492)	9,071	08/15/2026
49338L-AE-3	KEYSIGHT TECHNOLOGIES INC	05/01/2025	VARIOUS		195,920	196,000	216,751	202,362		(1,026)		(1,026)		201,336		(5,416)	(5,416)	5,147	04/06/2027
49338L-AF-0	KEYSIGHT TECHNOLOGIES INC	11/04/2025	JP MORGAN SECURITIES LLC		4,397,085	4,620,000	4,706,668	4,671,265		(8,981)		(8,981)		4,662,284		(265,199)	(265,199)	140,525	10/30/2029
49339F-AE-5	KEYSTONE POWER PASS-THROUGH HOLDER	12/01/2025	SECURITY CALLED AT 100.00000000 100.0000		21,601	21,601	15,639	15,639						15,639		5,962	5,962	2,462	06/01/2028
494368-AS-2	KIMBERLY-CLARK CORP	04/22/2025	VARIOUS		667,327	637,000	691,461	650,590		(672)		(672)		649,918		17,410	17,410	26,786	01/01/2028
494368-BC-6	KIMBERLY-CLARK CORP	10/01/2025	VARIOUS		10,198,963	8,850,000	8,954,700	8,924,145		(1,970)		(1,970)		8,922,175		1,276,787	1,276,787	492,219	08/01/2037
494368-BQ-5	KIMBERLY-CLARK CORP	03/01/2025	MATURITY 100.0000		715,000	715,000	689,782	714,438		562		562		715,000				9,474	03/01/2025
494368-BY-8	KIMBERLY-CLARK CORPORATION	06/12/2025	JP MORGAN SECURITIES LLC		844,552	850,000	848,674	849,544		88		88		849,631		(5,080)	(5,080)	20,705	11/01/2028
494368-BZ-5	KIMBERLY-CLARK CORPORATION	09/30/2025	VARIOUS		3,341,687	3,450,000	3,444,135	3,447,501		438		438		3,447,938		(106,252)	(106,252)	87,560	04/25/2029
494386-AC-9	KIMBERLY-CLARK DE MEXICO	03/12/2025	MATURITY 100.0000		6,150,000	6,150,000	6,067,729	6,144,121		5,879		5,879		6,150,000				99,938	03/12/2025
49456B-AG-6	KINDER MORGAN INC	04/22/2025	MUFG SECURITIES AMERICA INC		91,182	95,000	87,398	87,398						87,398		3,784	3,784	1,986	12/01/2034
49456B-AP-6	KINDER MORGAN INC	05/15/2025	VARIOUS		2,482,414	2,500,000	2,490,550	2,496,898		397		397		2,497,295		(14,881)	(14,881)	74,211	03/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
49456B-AX-9	KINDER MORGAN INC	05/13/2025	VARIOUS		244,989	250,000	249,208	249,329		35		35		249,364		(4,376)	(4,376)	5,316	06/01/2033
49456B-BC-4	KINDER MORGAN INC	12/23/2025	JP MORGAN SECURITIES LLC		4,882,890	4,625,000	4,885,758			(4,072)		(4,072)		4,881,685		1,205	1,205	175,114	06/01/2035
50050G-AM-0	CITNAT 1 3/4 05/04/25	05/04/2025	MATURITY 100.0000		2,820,000	2,820,000	2,884,296	2,825,633		(5,633)		(5,633)		2,820,000				24,675	05/04/2025
50050H-AM-8	KOOKMIN BANK CO. LTD 1.75% 04 MAY 2025 R	05/04/2025	MATURITY 100.0000		6,160,000	6,160,000	6,216,564	6,163,058		(3,058)		(3,058)		6,160,000				53,900	05/04/2025
50066C-AN-9	KOREA GAS CORP	01/31/2025	GOLDMAN SACHS & CO		3,077,967	3,190,000	3,369,438	3,275,496		(2,719)		(2,719)		3,272,778		(194,811)	(194,811)	53,444	07/20/2027
50077L-AD-8	KRAFT HEINZ FOODS CO	09/19/2025	MORGAN STANLEY & CO. LLC		495,890	500,000	494,336	499,102		462		462		499,564		(3,674)	(3,674)	12,125	06/01/2026
50077L-AT-3	KRAFT HEINZ FOODS CO	06/12/2025	JP MORGAN SECURITIES LLC		1,307,150	1,300,000	1,292,343	1,296,810		323		323		1,297,134		10,016	10,016	52,275	01/30/2029
50077L-AV-8	KRAFT HEINZ FOODS CO	06/06/2025	MORGAN STANLEY & CO. LLC		1,894,047	1,985,000	1,935,305	1,937,749		3,644		3,644		1,941,393		(47,346)	(47,346)	50,659	04/01/2030
50077L-BF-2	KRAFT HEINZ FOODS CO	05/01/2025	GOLDMAN SACHS & CO		96,891	100,000	100,000	100,000						100,000		(3,109)	(3,109)	2,845	03/01/2031
501044-BT-7	KROGER CO/THE	06/12/2025	VARIOUS		20,748,811	18,730,000	19,819,139	19,103,190		(22,513)		(22,513)		19,080,677		1,668,133	1,668,133	659,240	06/01/2029
501044-BV-2	KROGER CO/THE	05/01/2025	VARIOUS		10,334,856	9,200,000	10,336,267	9,591,613		(16,800)		(16,800)		9,574,813		760,043	760,043	401,556	09/15/2029
501044-DE-8	KROGER CO	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		485,060	500,000	480,461	481,461		2,947		2,947		484,408		652	652	6,699	10/15/2026
501044-DP-3	KROGER CO	08/12/2025	BARCLAYS CAPITAL		1,408,222	1,550,000	1,546,683	1,548,232		194		194		1,548,426		(140,204)	(140,204)	26,712	05/01/2030
50152#-AB-3	CONVENIENCE STORE INVESTMENTS INC	11/24/2025	SINKING FUND REDEMPTION 100.0000		1,695,715	1,695,715	1,695,715	1,695,715						1,695,715				37,576	02/24/2035
501889-AD-1	LKQ CORP	09/19/2025	MORGAN STANLEY & CO. LLC		4,731,824	4,570,000	4,558,958	4,562,713		1,803		1,803		4,564,516		167,307	167,307	202,191	06/15/2028
501889-AF-6	LKQ CORP	12/29/2025	BARCLAYS CAPITAL		1,671,665	1,560,000	1,549,304	1,550,529		875		875		1,551,404		120,261	120,261	101,563	06/15/2033
501955-AE-8	LG CHEM LTD	07/14/2025	MATURITY 100.0000		5,000,000	5,000,000	4,991,500	4,998,399		1,601		1,601		5,000,000				218,750	07/14/2025
50212Y-AC-8	LPL HOLDINGS INC	04/22/2025	GOLDMAN SACHS & CO		187,735	190,000	190,963	190,000						190,000		(2,265)	(2,265)	3,857	11/15/2027
50212Y-AD-6	LPL HOLDINGS INC	05/13/2025	VARIOUS		621,753	650,000	650,000	650,000						650,000		(28,247)	(28,247)	15,330	03/15/2029
50212Y-AF-1	LPL HOLDINGS INC	05/13/2025	VARIOUS		141,944	150,000	150,000	150,000						150,000		(8,056)	(8,056)	2,783	05/15/2031
502431-AF-6	L3HARRIS TECHNOLOGIES INC	10/28/2025	VARIOUS		3,216,962	3,400,000	3,390,854	3,395,334		727		727		3,396,062		(179,100)	(179,100)	72,774	12/15/2029
502431-AL-3	L3HARRIS TECH INC	09/19/2025	MORGAN STANLEY & CO. LLC		448,754	450,000	447,245	449,259		298		298		449,558		(804)	(804)	13,331	12/15/2026
502431-AM-1	L3HARRIS TECH INC	05/15/2025	VARIOUS		7,332,218	7,400,000	7,393,466	7,398,149		596		596		7,398,745		(66,527)	(66,527)	108,851	06/15/2028
502431-AQ-2	L3HARRIS TECHNOLOGIES INC	08/12/2025	BARCLAYS CAPITAL		4,990,650	4,850,000	4,865,229	4,864,777		(446)		(446)		4,864,331		126,319	126,319	271,358	07/31/2033
50247W-AB-3	LYB INTERNATIONAL FINANCE II BV	05/01/2025	VARIOUS		868,097	886,000	919,942	896,038		(1,685)		(1,685)		894,353		(26,256)	(26,256)	20,588	03/02/2027
50249A-AF-0	LYB INTERNATIONAL FINANCE III LLC	10/01/2025	MATURITY 100.0000		275,000	275,000	274,128	274,871		129		129		275,000				3,438	10/01/2025
50249A-AL-7	LYONDELLBASELL INDUSTRIES NV	12/29/2025	VARIOUS		619,741	610,000	609,360	609,504		74		74		609,578		10,162	10,162	22,866	05/15/2033
50540R-AQ-5	LABORATORY CORPORATION OF AMERICA	02/01/2025	MATURITY 100.0000		11,194,000	11,194,000	11,061,130	11,192,274		1,726		1,726		11,194,000				201,492	02/01/2025
50540R-AU-6	LABORATORY CORPORATION OF AMERICA	09/19/2025	VARIOUS		2,249,080	2,276,000	2,268,874	2,274,411		302		302		2,274,713		(25,632)	(25,632)	72,047	09/01/2027
50540R-AW-2	LABORATORY CORPORATION OF AMERICA	11/04/2025	JP MORGAN SECURITIES LLC		2,442,599	2,575,000	2,568,331	2,571,655		610		610		2,572,264		(129,666)	(129,666)	68,428	12/01/2029
50540R-AY-8	LABORATORY CORPORATION OF AMERICA	10/01/2025	BARCLAYS CAPITAL		18,312	20,000	17,481	17,979		209		209		18,188		124	124	452	06/01/2031
505588-BE-2	LACLEDE GROUP INC (THE)	07/10/2025	BARCLAYS CAPITAL		7,252,560	7,000,000	6,964,980	6,980,308		846		846		6,981,154		271,406	271,406	291,667	05/01/2034
512807-AN-8	LAM RESEARCH CORPORATION	03/15/2025	MATURITY 100.0000		7,391,000	7,391,000	7,444,320	7,389,709		1,291		1,291		7,391,000				140,429	03/15/2025
512807-AU-2	LAM RESEARCH CORPORATION	11/04/2025	VARIOUS		1,840,708	1,847,000	1,849,802	1,848,585		(153)		(153)		1,848,432		(7,724)	(7,724)	75,623	03/15/2029
521088-AC-8	LD HOLDINGS GROUP LLC	08/20/2025	VARIOUS		7,809,720	9,170,000	9,290,225	9,203,404		(10,885)	1,661,335	(1,672,220)		7,531,183		278,537	278,537	481,690	04/01/2028
521865-AY-1	LEAR CORPORATION	05/01/2025	VARIOUS		436,040	450,000	444,940	448,451		171		171		448,622		(12,583)	(12,583)	10,403	09/15/2027
521865-BA-2	LEAR CORPORATION	05/13/2025	VARIOUS		2,323,572	2,400,000	2,393,112	2,396,887		221		221		2,397,108		(73,536)	(73,536)	47,600	05/15/2029
524660-AY-3	LEGGETT & PLATT INC	05/01/2025	BARCLAYS CAPITAL		657,682	685,000	673,645	681,212		447		447		681,659		(23,977)	(23,977)	11,122	11/15/2027
524660-AZ-0	LEGGETT & PLATT INC	12/08/2025	MORGAN STANLEY & CO. LLC		11,347,595	11,530,000	11,587,608	11,552,462		(4,568)		(4,568)		11,547,894		(200,299)	(200,299)	625,695	03/15/2029
526057-BV-5	LENNAR CORP	05/30/2025	MATURITY 100.0000		710,000	710,000	710,875	710,019		(19)		(19)		710,000				16,863	05/30/2025
527298-BU-6	LEVEL 3 FINANCING INC	06/30/2025	SECURITY CALLED AT 110.37200000 110.3724		2,030,852	1,840,000	1,499,125	1,555,015		18,203		18,203		1,573,218		266,782	266,782	311,602	05/15/2030
52736R-BJ-0	LEVI STRAUSS & CO	12/17/2025	VARIOUS		2,644,750	2,840,000	2,845,325	2,842,962		(645)		(645)		2,842,316		(197,566)	(197,566)	128,668	03/01/2031
531542-AB-4	LIBERTY UTILITIES CO	12/29/2025	BARCLAYS CAPITAL		10,556	10,000	10,000	10,000						10,000		556	556	831	01/31/2034
53219L-AS-8	LIFEPOINT HEALTH INC	02/13/2025	SECURITY CALLED AT 100.00000000 100.0000		16,000,000	16,000,000	16,048,750	16,000,000						16,000,000				346,111	02/15/2027
532457-AM-0	ELI LILLY & CO	06/01/2025	MATURITY 100.0000		13,271,000	13,271,000	15,733,664	13,352,984		(81,984)		(81,984)		13,271,000				472,779	06/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
532457-AZ-1	ELI LILLY & CO	05/21/2025	VARIOUS		1,060,550	1,038,000	1,033,149	1,037,494		113		113		1,037,607		22,943	22,943	38,957	03/15/2027
532457-BA-5	ELI LILLY & CO	02/24/2025	JP MORGAN SECURITIES LLC		2,096,120	2,000,000	1,987,560	1,992,570		64		64		1,992,634		103,486	103,486	49,333	03/15/2037
532457-BH-0	ELI LILLY AND CO	06/01/2025	MATURITY 100.0000		2,334,000	2,334,000	2,322,871	2,333,474		526		526		2,334,000				32,093	06/01/2025
532457-BP-2	ELI LILLY AND COMPANY	09/19/2025	VARIOUS		2,973,024	3,026,000	3,011,769	3,021,912		516		516		3,022,428		(49,405)	(49,405)	54,742	05/15/2027
532457-BV-9	ELI LILLY AND COMPANY	05/21/2025	VARIOUS		1,575,476	1,634,000	1,631,484	1,633,495		80		80		1,633,575		(58,099)	(58,099)	35,684	03/15/2029
536576-AD-3	PT CIKARANG LISTRINDO TB 4.95% 14 SEP 20	04/11/2025	SECURITY CALLED AT 100.00000000 100.0000		430,000	430,000	442,040	430,000						430,000				12,239	09/14/2026
53708-C*-3	LITTELFUSE INC	02/15/2025	MATURITY 100.0000		4,700,000	4,700,000	4,700,000	4,700,000						4,700,000				83,143	02/15/2025
539439-AQ-2	LLOYDS BANKING GROUP PLC	04/22/2025	VARIOUS		3,047,602	3,157,000	3,275,160	3,213,619		(2,929)		(2,929)		3,210,690		(163,088)	(163,088)	37,218	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC	09/18/2025	VARIOUS		2,152,795	2,150,000	2,142,411	2,147,595		517		517		2,148,112		4,682	4,682	80,883	03/22/2028
539439-AV-1	LLOYDS BANKING GROUP PLC	02/05/2025	SECURITY CALLED AT 100.00000000 100.0000		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				21,333	02/05/2026
539439-AX-7	LLOYDS BANKING GROUP PLC	05/29/2025	JP MORGAN SECURITIES LLC		1,943,789	1,890,000	1,970,930	1,964,426		(9,205)		(9,205)		1,955,222		(11,432)	(11,432)	82,297	03/06/2029
539439-BA-6	LLOYDS BANKING GROUP PLC	04/23/2025	MORGAN STANLEY & CO. LLC		197,216	200,000	200,000	200,000						200,000		(2,784)	(2,784)	4,596	11/26/2035
53944Y-AF-0	LLOYDS BANKING GROUP PLC	05/08/2025	MATURITY 100.0000		13,120,000	13,120,000	13,011,043	13,090,470		29,530		29,530		13,120,000				291,920	05/08/2025
53944Y-AU-7	LLOYDS BANKING GROUP PLC	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,695,363	3,750,000	3,750,000	3,750,000						3,750,000		(54,638)	(54,638)	172,605	08/11/2033
53944Y-AX-1	LLOYDS BANKING GROUP PLC	04/23/2025	MORGAN STANLEY & CO. LLC		254,607	255,000	254,334	254,334						254,334		273	273	11,625	01/05/2035
539830-AK-5	LOCKHEED MARTIN CORP	05/15/2025	GOLDMAN SACHS & CO		17,510,400	15,000,000	15,111,750	15,044,440		(2,787)		(2,787)		15,041,653		2,468,747	2,468,747	584,375	12/01/2029
539830-AR-0	LOCKHEED MARTIN CORP	02/24/2025	JP MORGAN SECURITIES LLC		6,128,835	5,620,000	6,119,239	5,924,722		(2,798)		(2,798)		5,921,924		206,911	206,911	167,055	09/01/2036
539830-AU-3	LOCKHEED MARTIN CORP	12/29/2025	BARCLAYS CAPITAL		1,986,368	1,950,000	2,042,606	2,014,746		(2,974)		(2,974)		2,011,772		(25,404)	(25,404)	120,656	11/15/2039
539830-BR-9	LOCKHEED MARTIN CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		1,687,878	1,800,000	1,798,416	1,798,873		20		20		1,798,893		(111,015)	(111,015)	13,650	06/15/2032
539830-CA-5	LOCKHEED MARTIN CORPORATION	06/02/2025	TRUIST SECURITIES INC.		117,491	120,000	112,976	113,608		242		242		113,850		3,641	3,641	4,560	02/15/2034
540424-AS-7	LOEWS CORPORATION	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		467,161	470,000	463,218	463,714		1,459		1,459		465,173		1,988	1,988	9,596	04/01/2026
540424-AT-5	LOEWS CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		944,090	1,000,000	998,890	999,374		77		77		999,452		(55,362)	(55,362)	22,222	05/15/2030
543859-AL-6	LORAL CORP.	06/15/2025	MATURITY 100.0000		11,530,000	11,530,000	12,462,055	11,584,105		(54,105)		(54,105)		11,530,000				439,581	06/15/2025
546676-AW-7	LOUISVILLE GAS AND ELECTRIC COMPAN	10/01/2025	MATURITY 100.0000		1,983,000	1,983,000	1,993,449	1,983,357		(357)		(357)		1,983,000				65,439	10/01/2025
548661-AH-0	LOWES COMPANIES INC	02/24/2025	JP MORGAN SECURITIES LLC		1,057,700	1,000,000	1,100,270	1,022,293		(972)		(972)		1,021,321		36,379	36,379	36,285	02/15/2028
548661-AK-3	LOWES COMPANIES INC	10/28/2025	VARIOUS		16,900,697	15,736,000	16,838,044	16,045,733		(33,203)		(33,203)		16,012,530		888,167	888,167	818,054	03/15/2029
548661-CJ-4	LOWE'S COMPANIES INC	02/24/2025	JP MORGAN SECURITIES LLC		408,744	400,000	396,680	398,188		19		19		398,207		10,537	10,537	7,944	10/15/2035
548661-DH-7	LOWES COMPANIES INC	09/15/2025	MATURITY 100.0000		1,288,000	1,288,000	1,289,917	1,288,081		(81)		(81)		1,288,000				43,470	09/15/2025
548661-DM-6	LOWES COMPANIES INC	09/19/2025	MORGAN STANLEY & CO. LLC		49,585	50,000	49,772	49,970		17		17		49,987		(403)	(403)	1,170	04/15/2026
548661-DU-8	LOWES COMPANIES INC	06/12/2025	VARIOUS		3,791,510	3,800,000	3,781,684	3,789,888		1,042		1,042		3,790,930		580	580	111,800	04/15/2030
548661-EH-6	LOWES COMPANIES INC	08/12/2025	VARIOUS		7,166,304	7,700,000	7,698,691	7,699,046		95		95		7,699,141		(532,837)	(532,837)	147,000	04/01/2032
549271-AA-2	LUBRIZOL CORP	06/15/2025	MATURITY 100.0000		1,000,000	1,000,000	1,142,460	1,005,479		(5,479)		(5,479)		1,000,000				36,250	06/15/2025
55261F-AR-5	M&T BANK CORPORATION	07/10/2025	BARCLAYS CAPITAL		9,827	10,000	10,006	10,006						10,006		(179)	(179)	483	01/27/2034
55261F-AS-3	M&T BANK CORPORATION	05/29/2025	JP MORGAN SECURITIES LLC		11,146,106	10,340,000	10,340,000	10,340,000						10,340,000		806,106	806,106	453,515	10/30/2029
55261F-AU-8	M&T BANK CORPORATION	05/29/2025	VARIOUS		8,073,024	8,066,000	8,058,337	8,058,337		1,145		1,145		8,059,482		13,542	13,542	179,551	01/16/2029
55279H-AK-6	MANUFACTURERS AND TRADERS TRUST CO	02/06/2025	MATURITY 100.0000		7,471,000	7,471,000	7,396,617	7,470,160		840		840		7,471,000				108,330	02/06/2025
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUST CO	05/01/2025	BARCLAYS CAPITAL		297,762	307,000	306,896	307,000						307,000		(9,238)	(9,238)	7,394	08/17/2027
55279H-AT-7	MANUFACTURERS AND TRADERS TRUST CO	11/21/2025	MATURITY 100.0000		7,950,000	7,950,000	7,964,280	7,961,804		(11,804)		(11,804)		7,950,000				429,300	11/21/2025
55279H-AV-2	M&T BANK CORPORATION	12/29/2025	SECURITY CALLED AT 100.00000000 100.0000		400,000	400,000	399,304	399,780		208		208		399,988		12	12	26,453	01/27/2026
55305B-AS-0	M/I HOMES INC	07/10/2025	MORGAN STANLEY & CO. LLC		98,250	100,000	88,080	88,080						88,080		10,170	10,170	4,675	02/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55283-AC-6	MPH ACQUISITION HOLDINGS LLC	01/30/2025	EXCHANGE TRANSACTIONS		3,199,141	5,200,000	2,343,805	2,343,805						2,343,805		855,335	855,335	73,919	11/01/2028
55336V-AJ-9	MPLX LP	04/09/2025	SECURITY CALLED AT 100.00000000 100.0000		2,828,000	2,828,000	2,801,652	2,826,819		1,095		1,095		2,827,914		86	86	49,019	06/01/2025
55336V-AR-1	MPLX LP	05/15/2025	VARIOUS		5,600,838	5,700,000	5,674,407	5,691,596		1,113		1,113		5,692,709		(91,871)	(91,871)	147,233	03/15/2028
55336V-AS-9	MPLX LP	06/12/2025	JP MORGAN SECURITIES LLC		1,946,262	1,935,000	1,968,263	1,966,110		(3,304)		(3,304)		1,962,806		(16,544)	(16,544)	76,884	02/15/2029
55336V-BN-9	MPLX LP	04/22/2025	GOLDMAN SACHS & CO		98,772	100,000	99,849	99,948		10		10		99,958		(1,186)	(1,186)	1,676	12/01/2027
55336V-BQ-2	MPLX LP	06/12/2025	JP MORGAN SECURITIES LLC		2,542,648	2,840,000	2,508,146	2,510,009		18,094		18,094		2,528,103		14,545	14,545	54,746	08/15/2030
55336V-BU-3	MPLX LP	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,726,128	3,800,000	3,778,454	3,784,594		897		897		3,785,492		(59,364)	(59,364)	163,543	09/01/2032
55353Q-B#-2	MSC INDUSTRIAL DIRECT CO INC	06/11/2025	MATURITY 100.0000		12,700,000	12,700,000	12,700,000	12,700,000						12,700,000				240,665	06/11/2025
55354G-AH-3	MSCI INC 144A	05/01/2025	VARIOUS		4,165,936	4,365,000	4,219,873	4,262,100		5,787		5,787		4,267,887		(101,951)	(101,951)	78,762	11/15/2029
55354G-AK-6	MSCI INC	02/24/2025	JP MORGAN SECURITIES LLC		691,260	750,000	750,000	750,000						750,000		(58,740)	(58,740)	13,141	09/01/2030
55354G-AL-4	MSCI INC 144A	05/13/2025	VARIOUS		735,938	800,000	723,313	743,072		2,083		2,083		745,156		(9,218)	(9,218)	10,625	02/15/2031
55903V-AZ-6	WARNERMEDIA HOLDINGS INC	03/15/2025	MATURITY 100.0000		9,165,000	9,165,000	8,990,040	9,132,554		32,446		32,446		9,165,000				166,711	03/15/2025
55903V-BA-0	WARNERMEDIA HOLDINGS INC	06/30/2025	VARIOUS		11,858,096	12,400,000	12,400,000	12,400,000						12,400,000		(541,904)	(541,904)	325,695	03/15/2027
55903V-BB-8	WARNERMEDIA HOLDINGS INC	06/30/2025	VARIOUS		30,573	35,000	31,540	31,540			968	(968)		30,573				709	03/15/2029
55903V-BC-6	WARNERMEDIA HOLDINGS INC	06/30/2025	VARIOUS		21,896,139	23,250,000	23,031,620	23,050,724		11,787		11,787		23,062,511		(1,166,372)	(1,166,372)	619,080	03/15/2032
55903V-BE-2	WARNERMEDIA HOLDINGS INC	06/30/2025	VARIOUS		17,667,669	24,060,000	23,217,808	23,241,126		9,315	7,368	1,947		23,243,073		(5,575,404)	(5,575,404)	928,775	03/15/2052
55903V-BF-9	WARNERMEDIA HOLDINGS INC	06/30/2025	VARIOUS		24,349	35,000	25,877	25,877			1,933	(1,933)		23,944		405	405	1,494	03/15/2062
55903V-BG-7	WARNERMEDIA HOLDINGS INC	02/07/2025	SECURITY CALLED AT 100.00000000 100.0000		160,000	160,000	160,030	160,000						160,000				4,047	03/15/2026
55916A-AA-2	MICHAELS COMPANIES INC	07/11/2025	VARIOUS		2,764,150	3,500,000	3,500,000	3,500,000			791,864	(791,864)		2,708,136		56,014	56,014	126,178	05/01/2028
559222-AR-5	MAGNA INTERNATIONAL INC	09/24/2025	SECURITY CALLED AT 100.00000000 100.0000		15,781,000	15,781,000	15,995,193	15,788,814		(7,839)		(7,839)		15,780,975		25	25	642,177	10/01/2025
559222-AY-0	MAGNA INTERNATIONAL INC	05/13/2025	VARIOUS		375,781	375,000	385,586	384,115		(272)		(272)		383,843		(8,062)	(8,062)	12,142	03/21/2033
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS LL	08/01/2025	VARIOUS		9,561,576	9,561,576	9,561,576	9,561,576						9,561,576				449,021	09/30/2025
565849-AQ-9	MARATHON OIL CORP	01/07/2025	EXCHANGE TRANSACTIONS		11,182,063	11,000,000	10,979,430	10,982,268		(10)		(10)		10,982,257		199,805	199,805		04/01/2029
570535-AR-5	MARKEL CORPORATION	05/15/2025	VARIOUS		952,466	977,000	974,880	976,426		117		117		976,543		(24,077)	(24,077)	17,967	11/01/2027
570535-AU-8	MARKEL CORPORATION	06/12/2025	VARIOUS		6,695,406	7,030,000	6,879,417	6,905,418		4,279		4,279		6,909,697		(214,290)	(214,290)	158,221	09/17/2029
571748-AX-0	MARSH & MCLENNAN COMPANIES INC	03/10/2025	MATURITY 100.0000		6,716,000	6,716,000	6,691,536	6,715,684		316		316		6,716,000				117,530	03/10/2025
571748-BG-6	MARSH & MCLENNAN COMPANIES INC	10/28/2025	VARIOUS		3,718,688	3,684,000	3,687,142	3,686,185		(297)		(297)		3,685,888		32,801	32,801	167,458	03/15/2029
571748-BW-1	MARSH & MCLENNAN COMPANIES INC	02/24/2025	JP MORGAN SECURITIES LLC		1,244,935	1,240,000	1,238,103	1,238,487		19		19		1,238,507		6,429	6,429	28,382	03/15/2034
571903-AP-8	MARRIOTT INTERNATIONAL INC/MD	10/01/2025	MATURITY 100.0000		20,000	20,000	20,375	20,042		(42)		(42)		20,000				750	10/01/2025
571903-AW-3	MARRIOTT INTERNATIONAL	03/15/2025	MATURITY 100.0000		7,176,000	7,176,000	7,070,483	7,173,241		2,759		2,759		7,176,000				134,550	03/15/2025
571903-AY-9	MARRIOTT INTERNATIONAL INC	05/15/2025	VARIOUS		3,394,214	3,450,000	3,420,576	3,435,779		1,178		1,178		3,436,957		(42,744)	(42,744)	74,583	04/15/2028
571903-BD-4	MARRIOTT INTERNATIONAL INC/MD	05/01/2025	MATURITY 100.0000		193,000	193,000	203,982	193,634		(634)		(634)		193,000				5,549	05/01/2025
571903-BG-7	MARRIOTT INTERNATIONAL INC	06/12/2025	JP MORGAN SECURITIES LLC		1,105,484	1,240,000	1,051,210	1,085,067		6,620		6,620		1,091,687		13,796	13,796	18,490	04/15/2031
571903-BQ-5	MARRIOTT INTERNATIONAL INC	05/13/2025	BARCLAYS CAPITAL		971,982	990,000	978,507	979,201		330		330		979,531		(7,549)	(7,549)	26,089	05/15/2034
571903-BR-3	MARRIOTT INTERNATIONAL INC	06/12/2025	VARIOUS		14,917,302	15,000,000	14,959,300	14,962,327		3,139		3,139		14,965,466		(48,164)	(48,164)	548,640	03/15/2030
573284-AQ-9	MARTIN MARIETTA MATERIALS INC	09/19/2025	VARIOUS		1,194,754	1,214,000	1,211,548	1,213,567		119		119		1,213,686		(18,932)	(18,932)	25,425	06/01/2027
573284-AV-8	MARTIN MARIETTA MATERIALS INC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,388,662	2,550,000	2,521,032	2,534,062		2,392		2,392		2,536,454		(147,792)	(147,792)	71,542	03/15/2030
574599-BN-5	MASCO CORPORATION	05/15/2025	VARIOUS		5,586,579	5,749,000	5,635,878	5,676,193		9,081		9,081		5,685,274		(98,694)	(98,694)	99,499	11/15/2027
574754-AM-9	MASHANTUCKET PEQUOT TRIB	01/17/2025	SECURITY CALLED AT 100.00000000 100.0000		1	1										1	1		07/01/2036
57629W-5B-2	MASSMUTUAL GLOBAL FUNDING II	11/04/2025	JP MORGAN SECURITIES LLC		4,101,791	4,030,000	3,992,723	3,999,209		5,268		5,268		4,004,477		97,314	97,314	233,883	01/17/2029
57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II	01/11/2025	MATURITY 100.0000		4,250,000	4,250,000	4,241,458	4,249,979		21		21		4,250,000				62,688	01/11/2025
57636Q-AJ-3	MASTERCARD INC	05/21/2025	VARIOUS		588,349	600,000	598,596	599,551		73		73		599,624		(11,275)	(11,275)	14,671	02/26/2028
57636Q-AM-6	MASTERCARD INC	09/30/2025	VARIOUS		4,174,716	4,350,000	4,343,997	4,347,252		500		500		4,347,752		(173,036)	(173,036)	82,489	06/01/2029
57636Q-AP-9	MASTERCARD INC	05/21/2025	VARIOUS		1,708,008	1,800,000	1,796,508	1,798,282		162		162		1,798,444		(90,436)	(90,436)	38,720	03/26/2030
57763R-AC-1	MAUSER PACKAGING SOLUTIONS HOLDING CO	11/26/2025	EXCHANGE TRANSACTIONS		5,724,600	6,580,000	6,497,750	6,531,234		18,923		18,923		6,550,157		(825,557)	(825,557)	677,968	04/15/2027
57763R-AD-9	MAUSER PACKAGING SOLUTIONS HOLDING	11/26/2025	EXCHANGE TRANSACTIONS		12,579,500	13,900,000	13,949,617	13,933,716		(21,556)		(21,556)		13,912,160		(1,332,660)	(1,332,660)	1,401,728	04/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
579780-AK-3	MCCORMICK & COMPANY INC	11/15/2025	MATURITY 100.0000		5,952,000	5,952,000	5,916,444	5,948,900		3,100		3,100		5,952,000				193,440	11/15/2025
579780-AN-7	MCCORMICK & COMPANY INCORPORATED	09/19/2025	VARIOUS		2,689,871	2,736,000	2,723,087	2,728,971		497		497		2,729,469		(39,597)	(39,597)	81,378	08/15/2027
579780-AT-4	MCCORMICK & COMPANY INCORPORATED	08/12/2025	VARIOUS		6,543,395	6,590,000	6,583,370	6,585,558		486		486		6,586,043		(42,648)	(42,648)	179,949	04/15/2033
580135-BY-6	MCDONALD'S CORP	11/18/2025	VARIOUS		11,440,087	10,965,000	11,869,905	11,184,579		(39,279)		(39,279)		11,145,300		294,787	294,787	743,898	01/08/2028
580135-CD-1	MCDONALDS CORPORATION	03/04/2025	MATURITY 100.0000		3,471,861	3,647,638	3,811,650	3,476,752		(203)		(203)	247,968	3,724,517	(252,657)		(252,657)	54,248	03/04/2025
58013M-EH-3	MCDONALD'S CORP	02/24/2025	JP MORGAN SECURITIES LLC		155,498	150,000	159,872	156,631		(48)		(48)		156,583		(1,085)	(1,085)	4,845	02/01/2039
58013M-FB-5	MCDONALDS CORPORATION	04/22/2025	GOLDMAN SACHS & CO		147,470	150,000	149,214	149,837		23		23		149,859		(2,390)	(2,390)	3,383	03/01/2027
58013M-FF-6	MCDONALDS CORPORATION	06/12/2025	JP MORGAN SECURITIES LLC		1,183,730	1,200,000	1,198,692	1,199,684		105		105		1,199,788		(16,058)	(16,058)	30,780	04/01/2028
58013M-FM-1	MCDONALDS CORPORATION	08/12/2025	BARCLAYS CAPITAL		1,638,954	1,800,000	1,799,028	1,799,495		57		57		1,799,553		(160,599)	(160,599)	36,338	03/01/2030
582839-AF-3	MEAD JOHNSON NUTRITION CO	12/31/2025	SECURITY CALLED AT 111.67500000 111.6750		223,350	200,000	269,535	255,851		(2,930)		(2,930)		252,920		(52,920)	(52,920)	37,117	11/01/2039
582839-AH-9	MEAD JOHNSON NUTRITION CO	11/15/2025	MATURITY 100.0000		7,500,000	7,500,000	7,579,624	7,507,161		(7,161)		(7,161)		7,500,000				309,375	11/15/2025
58507L-BC-2	MEDTRONIC GLOBAL HOLDINGS SCA	02/24/2025	JP MORGAN SECURITIES LLC		378,300	390,000	388,011	388,367		25		25		388,392		(10,092)	(10,092)	7,069	03/30/2033
58528#-FR-3	MEIJER INC.	09/01/2025	SINKING FUND REDEMPTION 100.0000		6,272,727	6,272,727	6,272,727	6,272,727						6,272,727				235,855	09/01/2035
58528#-FS-1	MEIJER INC.	12/15/2025	SINKING FUND REDEMPTION 100.0000		3,136,364	3,136,364	3,136,364	3,136,364						3,136,364				119,809	12/15/2035
58547D-AB-5	MELCO RESORTS FINANCE LI 5.25% 26 APR 20	10/27/2025	SECURITY CALLED AT 100.00000000 100.0000		1,270,000	1,270,000	1,320,638	1,270,000						1,270,000				66,490	04/26/2026
58769J-AM-9	MERCEDES-BENZ FINANCE NORTH AMERIC	02/24/2025	JP MORGAN SECURITIES LLC		924,913	940,000	937,050	937,507		35		35		937,542		(12,629)	(12,629)	26,636	08/03/2033
58769J-AW-7	MERCEDES-BENZ FINANCE NORTH AMERIC	05/01/2025	GOLDMAN SACHS & CO		1,681,820	1,690,000	1,705,565	1,704,557		(963)		(963)		1,703,594		(21,774)	(21,774)	61,065	08/01/2029
589331-AD-9	MERCK & CO INC	04/22/2025	VARIOUS		5,958,924	5,675,000	6,269,709	5,819,441		(6,382)		(6,382)		5,813,060		145,864	145,864	176,671	03/01/2028
589331-AE-7	MERCK & CO INC	04/22/2025	VARIOUS		4,489,317	4,277,000	4,390,679	4,310,741		(1,208)		(1,208)		4,309,534		179,784	179,784	59,858	12/01/2028
58933Y-AR-6	MERCK & CO INC	02/10/2025	MATURITY 100.0000		3,925,000	3,925,000	3,895,773	3,924,566		434		434		3,925,000				53,969	02/10/2025
58933Y-AX-3	MERCK & CO INC	06/06/2025	VARIOUS		1,471,325	1,527,000	1,518,418	1,523,212		349		349		1,523,561		(52,236)	(52,236)	36,123	03/07/2029
58933Y-BC-8	MERCK & CO INC	06/12/2025	JP MORGAN SECURITIES LLC		1,909,400	2,000,000	1,816,940	1,862,697		24,125		24,125		1,886,822		22,578	22,578	17,283	06/10/2027
58933Y-BK-0	MERCK & CO INC	05/01/2025	VARIOUS		6,656,130	6,810,000	6,804,007	6,806,586		178		178		6,806,764		(150,634)	(150,634)	99,000	05/17/2033
59001A-BA-9	MERITAGE HOMES CORP	04/22/2025	GOLDMAN SACHS & CO		110,178	110,000	107,150	109,052		124		124		109,176		1,003	1,003	2,145	06/06/2027
59156R-AE-8	METLIFE INC	08/19/2025	VARIOUS		23,325,459	21,024,000	21,864,697	21,557,045		(26,974)		(26,974)		21,530,070		1,795,389	1,795,389	650,922	12/15/2032
59156R-AJ-7	METLIFE INC	07/10/2025	BARCLAYS CAPITAL		5,482,800	5,000,000	5,092,447	5,052,669		(1,636)		(1,636)		5,051,032		431,768	431,768	182,396	06/15/2034
59156R-AY-4	METLIFE INC	02/25/2025	JANE STREET EXECUTION SERVICES LLC		105,037	100,000	97,937	98,120		11		11		98,131		6,906	6,906	3,264	02/06/2041
59156R-BQ-0	METLIFE INC	11/13/2025	MATURITY 100.0000		1,195,000	1,195,000	1,194,904	1,195,000						1,195,000				43,020	11/13/2025
59156R-CD-8	METLIFE INC.	02/25/2025	JP MORGAN SECURITIES LLC		4,470,133	4,610,000	4,711,265	4,399,251		(154)		(154)		4,710,762		(240,630)	(240,630)	140,045	01/15/2054
59217G-FP-9	METROPOLITAN LIFE GLOBAL FUNDING I	12/29/2025	BARCLAYS CAPITAL		3,149,240	3,120,000	3,040,713	3,050,930		4,289		4,289		3,055,219		94,021	94,021	136,112	03/28/2033
59284B-AF-5	MEXICHEM SAB DE CV	06/02/2025	SECURITY CALLED AT 100.00000000 100.0000		12,000,000	12,000,000	11,807,192	11,936,877		9,104		9,104		11,945,982		54,018	54,018	317,333	10/04/2027
59450#-AD-9	MICHIGAN GAS UTILITIES CORP	05/01/2025	MATURITY 100.0000		8,900,000	8,900,000	8,900,000	8,900,000						8,900,000				119,705	05/01/2025
594918-BJ-2	MICROSOFT CORPORATION	11/03/2025	MATURITY 100.0000		1,871,000	1,871,000	1,882,228	1,871,198		(198)		(198)		1,871,000				58,469	11/03/2025
594918-BR-4	MICROSOFT CORPORATION	09/19/2025	MORGAN STANLEY & CO. LLC		123,505	125,000	123,015	124,630		165		165		124,795		(1,290)	(1,290)	3,367	08/08/2026
594918-BY-9	MICROSOFT CORPORATION	05/21/2025	BARCLAYS CAPITAL		2,121,964	2,150,000	2,196,738	2,166,879		(3,505)		(3,505)		2,163,375		(41,411)	(41,411)	56,366	02/06/2027
595112-BP-7	MICRON TECHNOLOGY INC	05/27/2025	SECURITY CALLED AT 100.00000000 100.0000		19,198,000	19,198,000	18,882,193	18,929,457		49,287		49,287		18,978,744		219,256	219,256	629,358	02/15/2027
595112-CA-9	MICRON TECHNOLOGY INC	10/24/2025	VARIOUS		6,773,621	6,630,000	6,622,177	6,625,846		875		875		6,626,721		64,111	64,111	294,976	04/15/2028
595620-AQ-8	MIDAMERICAN ENERGY COMPANY	04/22/2025	GOLDMAN SACHS & CO		487,780	500,000	480,670	494,049		763		763		494,812		(7,032)	(7,032)	7,406	05/01/2027
595620-AT-2	MIDAMERICAN ENERGY COMPANY	09/30/2025	VARIOUS		2,003,664	2,050,000	2,048,176	2,049,416		172		172		2,049,588		(45,925)	(45,925)	58,506	04/15/2029
59833D-AB-6	MIDWEST GAMING BORROWER LLC 144A	07/10/2025	WELLS FARGO SECURITIES LLC		76,900	80,000	68,576	68,576						68,576		8,324	8,324	2,708	05/01/2029
599191-AA-1	MILEAGE PLUS HOLDINGS LLC / MILEAG 144A	07/07/2025	VARIOUS		155,000	155,000	153,063	154,371		217		217		154,588		412	412	5,166	06/20/2027
603051-AA-1	MINERAL RESOURCES LTD	10/02/2025	VARIOUS		9,176,575	9,170,000	9,261,879	9,176,702		(6,702)		(6,702)		9,170,000		6,575	6,575	667,236	05/01/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
603051-AC-7	MINERAL RESOURCES LTD	07/14/2025	MUFG SECURITIES AMERICA INC		2,523,150	2,520,000	2,520,000	2,520,000						2,520,000		3,150	3,150	142,240	11/01/2027
603374-AH-2	MINERVA LUXEMBOURG SA 144A	08/20/2025	JANE STREET EXECUTION SERVICES LLC		1,978,938	1,800,000	1,810,900	1,809,971		(742)		(742)		1,809,229		169,709	169,709	149,988	09/13/2033
60402#-AD-6	MINNESOTA ENERGY RESOURCES CORP	05/01/2025	MATURITY 100.0000		7,600,000	7,600,000	7,600,000	7,600,000						7,600,000				102,220	05/01/2025
604059-AE-5	3M COMPANY	04/22/2025	VARIOUS		3,001,345	2,859,000	3,184,931	2,936,749		(3,498)		(3,498)		2,933,250		68,095	68,095	96,779	02/15/2028
60671#-AD-0	THE MITRE CORPORATION	10/31/2025	VARIOUS		1,265,392	1,265,392	1,265,392							1,265,392				19,582	07/31/2040
606822-AR-5	MITSUBISHI UFJ FINANCIAL GROUP INC	09/19/2025	VARIOUS		1,839,190	1,881,000	1,881,000	1,881,000						1,881,000		(41,810)	(41,810)	53,160	07/25/2027
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP INC	05/15/2025	VARIOUS		2,363,624	2,400,000	2,400,000	2,400,000						2,400,000		(36,376)	(36,376)	63,508	03/02/2028
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC	11/04/2025	JP MORGAN SECURITIES LLC		524,363	550,000	550,000	550,000						550,000		(25,637)	(25,637)	18,358	07/18/2029
606822-BN-3	MITSUBISHI UFJ FINANCIAL GROUP INC	02/25/2025	MATURITY 100.0000		9,775,000	9,775,000	9,465,230	9,730,817		44,183		44,183		9,775,000				107,183	02/25/2025
606822-CG-7	MITSUBISHI UFJ FINANCIAL GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		189,524	200,000	200,000	200,000						200,000		(10,476)	(10,476)	3,021	04/19/2033
606822-CR-3	MITSUBISHI UFJ FINANCIAL GROUP INC	05/01/2025	GOLDMAN SACHS & CO		1,220,508	1,200,000	1,200,000	1,200,000						1,200,000		20,508	20,508	41,770	09/13/2033
606822-CV-4	MITSUBISHI UFJ FINANCIAL GROUP INC	02/20/2025	SECURITY CALLED AT 100.00000000 100.0000		200,000	200,000	200,000	200,000						200,000				5,719	02/20/2026
606822-DC-5	MITSUBISHI UFJ FINANCIAL GROUP INC	07/10/2025	VARIOUS		3,326,015	3,275,000	3,285,472	3,284,403		(191)		(191)		3,284,212		41,803	41,803	109,294	04/19/2034
606822-DD-3	MITSUBISHI UFJ FINANCIAL GROUP INC	01/01/2025	TRANSFER B/W DESIGNATIONS		2,580,000	2,580,000	2,580,000	2,580,000						2,580,000				97,553	12/31/2079
60687Y-CM-9	MIZUHO FINANCIAL GROUP INC	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,315,295	2,250,000	2,250,000	2,250,000						2,250,000		65,295	65,295	106,648	09/13/2033
60687Y-CP-2	MIZUHO FINANCIAL GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		204,582	200,000	200,000	200,000						200,000		4,582	4,582	2,771	05/27/2029
60687Y-DD-8	MIZUHO FINANCIAL GROUP INC	11/04/2025	JP MORGAN SECURITIES LLC		4,426,676	4,280,000	4,286,063	4,285,135		(882)		(882)		4,284,254		142,422	142,422	216,671	05/26/2030
60687Y-DE-6	MIZUHO FINANCIAL GROUP INC	05/13/2025	BARCLAYS CAPITAL		1,009,869	1,010,000	1,014,567	1,014,264		(132)		(132)		1,014,132		(4,264)	(4,264)	26,296	05/26/2035
60688X-AU-4	MIZUHO BANK LTD	03/26/2025	MATURITY 100.0000		2,000,000	2,000,000	1,995,920	1,999,947		53		53		2,000,000				32,000	03/26/2025
607120-EZ-1	MOBILE AIRPORT AUTHORITY	11/09/2025	SINKING FUND REDEMPTION 100.0000		331,219	331,219	331,219	331,219						331,219				7,924	11/09/2032
607120-FL-1	MOBILE AIRPORT AUTHORITY	11/09/2025	SINKING FUND REDEMPTION 100.0000		400,812	400,812	400,812	400,812						400,812				7,998	05/09/2039
607120-FM-9	MOBILE AIRPORT AUTHORITY	11/09/2025	SINKING FUND REDEMPTION 100.0000		288,708	288,708	288,708	288,708						288,708				5,852	05/09/2039
607120-FN-7	MOBILE AIRPORT AUTHORITY	11/09/2025	SINKING FUND REDEMPTION 100.0000		155,871	155,871	155,871	155,871						155,871				3,110	05/09/2039
607120-FP-2	MOBILE AIRPORT AUTHORITY	11/09/2025	SINKING FUND REDEMPTION 100.0000		310,916	310,916	310,916	310,916						310,916				6,302	05/09/2039
607120-FQ-0	MOBILE AIRPORT AUTHORITY	11/09/2025	SINKING FUND REDEMPTION 100.0000		353,024	353,024	353,024	353,024						353,024				11,391	11/09/2042
607120-FR-8	MOBILE AIRPORT AUTHORITY	11/09/2025	SINKING FUND REDEMPTION 100.0000		261,772	261,772	261,772	261,772						261,772				8,645	11/09/2042
60855R-AJ-9	MOLINA HEALTHCARE INC 144A	12/10/2025	CITIGROUP GLOBAL MARKETS INC.		58,275	60,000	62,850	60,302		(302)		(302)		60,000		(1,725)	(1,725)	2,596	06/15/2028
60855R-AK-6	MOLINA HEALTHCARE INC	12/10/2025	CITIGROUP GLOBAL MARKETS INC.		749,275	820,000	820,000	820,000						820,000		(70,725)	(70,725)	34,070	11/15/2030
609207-AK-1	MONDELEZ INTERNATIONAL INC	03/07/2025	MATURITY 100.0000		2,715,582	2,826,920	2,945,371	2,693,942		399		399	220,032	2,914,372	(198,790)		(198,790)	44,128	03/07/2025
609207-BA-2	MONDELEZ INTERNATIONAL INC	05/01/2025	VARIOUS		103,505	107,000	102,777	105,020		291		291		105,311		(1,806)	(1,806)	1,752	03/17/2027
609207-BB-0	MONDELEZ INTERNATIONAL INC	10/01/2025	VARIOUS		5,677,686	6,372,000	5,897,008	6,007,591		16,483		16,483		6,024,073		(346,387)	(346,387)	126,520	03/17/2032
609935-AA-9	MONONGAHELA POWER COMPANY	07/10/2025	BARCLAYS CAPITAL		413,208	400,000	399,284	399,331		30		30		399,360		13,848	13,848	21,190	02/15/2034
615369-AM-7	MOODYS CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		48,302	50,000	47,396	49,089		43		43		49,132		(830)	(830)	993	01/15/2028
615369-AP-0	MOODYS CORPORATION	04/22/2025	VARIOUS		986,978	1,000,000	992,490	996,584		146		146		996,730		(9,753)	(9,753)	25,795	02/01/2029
615369-AZ-8	MOODYS CORPORATION	07/11/2025	VARIOUS		4,645,728	4,800,000	4,780,272	4,784,385		1,032		1,032		4,785,417		(139,689)	(139,689)	181,617	08/08/2032
61690U-4T-4	MORGAN STANLEY BANK NA	07/17/2025	MORGAN STANLEY & CO. LLC		250,455	250,000	244,645	244,645						244,645		5,810	5,810	8,815	04/21/2026
61690U-8A-1	MORGAN STANLEY BANK NA	07/17/2025	MORGAN STANLEY & CO. LLC		367,227	365,000	362,949	362,949						362,949		4,278	4,278	18,276	01/14/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
617446-7X-1	MORGAN STANLEY REG	11/24/2025	MATURITY 100.0000		11,000,000	11,000,000	11,034,540	11,028,510		(28,510)		(28,510)		11,000,000				550,000	11/24/2025
617446-8C-6	MORGAN STANLEY	07/23/2025	MATURITY 100.0000		3,485,000	3,485,000	3,505,020	3,486,818		(1,818)		(1,818)		3,485,000				139,400	07/23/2025
617446-8G-7	MORGAN STANLEY	07/17/2025	VARIOUS		3,023,090	3,050,000	3,050,000	3,050,000						3,050,000		(26,911)	(26,911)	128,444	01/23/2030
617446-8P-7	MORGAN STANLEY	05/13/2025	VARIOUS		1,746,442	1,860,000	1,746,447	1,747,023		4,217		4,217		1,751,240		(4,799)	(4,799)	34,578	04/01/2031
61744Y-AK-4	MORGAN STANLEY	09/30/2025	VARIOUS		2,348,841	2,410,000	2,395,555	2,396,517		1,367		1,367		2,397,884		(49,042)	(49,042)	68,878	07/22/2028
61744Y-AP-3	MORGAN STANLEY	10/28/2025	VARIOUS		5,699,793	5,750,000	5,708,288	5,733,047		2,854		2,854		5,735,902		(36,109)	(36,109)	246,044	01/24/2029
61746B-CY-0	MORGAN STANLEY	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,835,087	3,760,000	3,847,308	3,842,515		(14,475)		(14,475)		3,828,040		7,047	7,047	161,889	08/09/2026
61746B-DZ-6	MORGAN STANLEY	09/19/2025	MORGAN STANLEY & CO. LLC		99,901	100,000	99,795	99,987		8		8		99,996		(95)	(95)	4,467	01/27/2026
61747Y-ET-8	MORGAN STANLEY	07/17/2025	SECURITY CALLED AT 100.00000000 100.0000		355,000	355,000	346,015	346,015						346,015		8,985	8,985	16,610	07/17/2026
61747Y-EV-3	MORGAN STANLEY	04/22/2025	GOLDMAN SACHS & CO		27,887	27,000	28,069	28,056		(108)		(108)		27,948		(62)	(62)	874	10/18/2028
61747Y-FD-2	MORGAN STANLEY	07/17/2025	MORGAN STANLEY & CO. LLC		5,788,350	5,700,000	5,700,000	5,700,000						5,700,000		88,350	88,350	219,126	04/20/2029
61747Y-FE-0	MORGAN STANLEY	05/13/2025	VARIOUS		237,619	240,000	240,000	240,000						240,000		(2,381)	(2,381)	6,414	04/21/2034
61747Y-FH-3	MORGAN STANLEY	11/04/2025	JP MORGAN SECURITIES LLC		5,765,530	5,440,000	5,440,000	5,440,000						5,440,000		325,530	325,530	352,413	11/01/2029
61747Y-FK-6	MORGAN STANLEY	07/17/2025	MORGAN STANLEY & CO. LLC		284,676	280,000	279,909	279,909						279,909		4,767	4,767	14,565	01/16/2030
61747Y-FL-4	MORGAN STANLEY	10/17/2025	MORGAN STANLEY & CO. LLC		62,833	60,000	60,168	60,163		(7)		(7)		60,155		2,678	2,678	4,118	01/18/2035
61747Y-FR-1	MORGAN STANLEY	10/17/2025	MORGAN STANLEY & CO. LLC		112,364	105,000	105,000	105,000						105,000		7,364	7,364	6,140	04/19/2035
61747Y-FT-7	MORGAN STANLEY	10/17/2025	VARIOUS		181,354	175,000	176,563	176,535		(16)	1,567	(1,583)		174,952		6,402	6,402	11,663	07/19/2035
61761J-3R-8	MORGAN STANLEY	09/19/2025	MORGAN STANLEY & CO. LLC		74,449	75,000	73,245	74,677		147		147		74,824		(375)	(375)	2,702	07/27/2026
61761J-ZN-2	MORGAN STANLEY	04/22/2025	GOLDMAN SACHS & CO		11,814	12,000	11,786	11,789		28		28		11,817		(3)	(3)	237	04/23/2027
623115-AD-4	MT SINAI HOSPITAL	10/06/2025	INSURANCE WRAP EXCHANGE PER CNTLS		40,897,881	41,015,000	40,869,381	40,897,902		3,545		3,545		40,901,446		(3,565)	(3,565)	2,072,758	07/01/2048
623115-AE-2	MOUNT SINAI HOSPITALS GROUP INC	10/06/2025	INSURANCE WRAP EXCHANGE PER CNTLS		41,122,954	45,111,000	41,003,151	41,095,894		67,667		67,667		41,163,561		(40,606)	(40,606)	2,140,027	07/01/2049
628530-BK-2	MYLAN INC	09/19/2025	VARIOUS		1,238,593	1,250,000	1,248,213	1,249,539		154		154		1,249,693		(11,100)	(11,100)	48,533	04/15/2028
62854A-AN-4	UTAH ACQUISITION SUB INC	09/19/2025	MORGAN STANLEY & CO. LLC		298,662	300,000	297,693	299,625		193		193		299,818		(1,156)	(1,156)	9,118	06/15/2026
62944T-AF-2	NVR INC	11/04/2025	JP MORGAN SECURITIES LLC		2,983,564	3,200,000	3,193,920	3,196,662		426		426		3,197,089		(213,525)	(213,525)	68,333	05/15/2030
62954H-AY-4	NXP BV/ NXP FDG/ NXP USA	10/28/2025	VARIOUS		3,267,500	3,400,000	3,192,181	3,218,402		25,398		25,398		3,243,800		23,700	23,700	107,553	05/01/2030
62954H-BB-3	NXP BV/NXP FUNDING LLC/NXP USA	10/30/2025	VARIOUS		5,147,384	5,100,000	4,941,231	4,959,350		12,711		12,711		4,972,061		175,323	175,323	321,361	01/15/2033
62954W-AD-7	NTT FINANCE CORP	02/24/2025	JP MORGAN SECURITIES LLC		1,454,448	1,600,000	1,600,000	1,600,000						1,600,000		(145,552)	(145,552)	10,041	04/03/2028
62963#-AL-5	NRP (OPERATING) LLC	12/01/2025	SINKING FUND REDEMPTION 100.0000		383,194	383,194	383,194	383,194						383,194				19,849	12/01/2026
631005-BH-7	NARRAGANSETT ELECTRIC COMPANY	09/18/2025	VARIOUS		6,902,726	6,950,000	6,950,000	6,950,000						6,950,000		(47,274)	(47,274)	283,148	08/01/2028
631005-BJ-3	NARRAGANSETT ELECTRIC COMPANY	11/04/2025	JP MORGAN SECURITIES LLC		1,665,220	1,750,000	1,750,000	1,750,000						1,750,000		(84,781)	(84,781)	47,200	04/09/2030
63250D-EA-5	NATIONAL AUSTRALIA BANK LTD	01/12/2025	MATURITY 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				125,606	01/12/2025
63307A-3B-9	NATIONAL BANK OF CANADA	05/13/2025	VARIOUS		3,502,782	3,560,000	3,500,512	3,500,937		3,118		3,118		3,504,055		(1,272)	(1,272)	78,245	10/10/2029
636180-BM-2	NATIONAL FUEL GAS CO	03/06/2025	SECURITY CALLED AT 100.17800000 100.1780		634,127	633,000	631,012	632,951		16		16		632,967		33	33	22,248	07/15/2025
636274-AD-4	NATIONAL GRID PLC	02/24/2025	JP MORGAN SECURITIES LLC		4,314,071	4,210,000	4,210,000	4,210,000						4,210,000		104,071	104,071	47,824	06/12/2028
637071-AM-3	NATIONAL OILWELL VARCO INC	10/28/2025	VARIOUS		14,070,927	14,700,000	14,591,955	14,642,623		6,692		6,692		14,649,315		(578,388)	(578,388)	348,760	12/01/2029
637432-NG-6	NATIONAL RURAL UTILITIES COOPERATI	11/01/2025	MATURITY 100.0000		6,862,000	6,862,000	6,868,231	6,862,991		(991)		(991)		6,862,000				223,015	11/01/2025
637432-NN-1	NATIONAL RURAL UTILITIES COOPERATI	09/19/2025	VARIOUS		863,717	879,000	877,198	878,599		102		102		878,701		(14,985)	(14,985)	20,199	04/25/2027
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATI	09/04/2025	JP MORGAN SECURITIES LLC		3,636,361	3,700,000	3,689,122	3,696,504		644		644		3,697,149		(60,788)	(60,788)	123,921	02/07/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATI	02/24/2025	JP MORGAN SECURITIES LLC		2,398,704	2,464,000	2,600,125	2,485,082		(5,471)		(5,471)		2,479,611		(80,907)	(80,907)	30,430	11/01/2028
637432-NS-0	NATIONAL RURAL UTILITIES COOPERATI	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		891,891	900,000	897,993	899,156		180		180		899,336		(7,445)	(7,445)	37,370	03/15/2029
637432-NZ-4	NATIONAL RURAL UTILITIES COOPERATI	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,423,744	3,600,000	3,587,004	3,589,713		733		733		3,590,446		(166,702)	(166,702)	86,735	12/15/2032
637432-PA-7	NATIONAL RURAL UTILITIES COOPERATI	05/01/2025	GOLDMAN SACHS & CO		26,033	25,000	26,985	26,655		(62)		(62)		26,594		(560)	(560)	1,156	01/15/2033
63743H-FJ-6	NATIONAL RURAL UTILITIES COOPERATI	12/01/2025	US BANCORP INVESTMENTS INC		179,386	175,000	171,605	171,605						171,605		7,781	7,781	10,728	09/15/2028
63743H-FN-7	NATIONAL RURAL UTILITIES COOPERATI	10/28/2025	VARIOUS		2,414,318	2,360,000	2,353,534	2,354,996		921		921		2,355,917		58,400	58,400	127,501	02/07/2029
63861C-AA-7	NATIONSTAR MORTGAGE HOLDINGS INC	08/06/2025	VARIOUS		19,840,892	19,860,000	20,192,925	19,864,997		(4,997)		(4,997)		19,860,000		(19,108)	(19,108)	1,262,414	01/15/2027
63861C-AC-3	NATIONSTAR MORTGAGE HOLDINGS INC	08/06/2025	BARCLAYS CAPITAL		3,315,850	3,320,000	3,320,000	3,320,000						3,320,000		(4,150)	(4,150)	178,542	08/15/2028
63861C-AE-9	NATIONSTAR MORTGAGE HOLDINGS INC	10/01/2025	SECURITY CALLED AT 101.25000000 101.2500		2,207,250	2,180,000	2,180,000	2,180,000						2,180,000				137,279	11/15/2031
63861C-AF-6	NATIONSTAR MORTGAGE HOLDINGS INC.	10/01/2025	EXCHANGE TRANSACTIONS		9,278,677	8,895,000	8,846,607	8,851,706		3,628		3,628		8,855,335		423,342	423,342	633,769	02/01/2032
639057-AG-3	NATWEST GROUP PLC	11/10/2025	SECURITY CALLED AT 100.00000000 100.0000		2,800,000	2,800,000	2,805,330	2,804,782		(4,782)		(4,782)		2,800,000				209,216	11/10/2026
639057-AH-1	NATWEST GROUP PLC	07/10/2025	BARCLAYS CAPITAL		389,388	370,000	370,000	370,000						370,000		19,388	19,388	19,106	03/02/2034
63906Y-AF-5	NATWEST MARKETS PLC	03/22/2025	MATURITY 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				110,195	03/22/2025
641062-AF-1	NESTLE HOLDINGS INC	02/24/2025	JP MORGAN SECURITIES LLC		1,163,700	1,200,000	1,194,216	1,197,678		87		87		1,197,765		(34,065)	(34,065)	18,246	09/24/2028
64110L-AL-0	NETFLIX INC	02/15/2025	MATURITY 100.0000		1,190,000	1,190,000	1,225,700	1,190,662		(662)		(662)		1,190,000				23,304	02/15/2025
64110L-AS-5	NETFLIX INC	02/24/2025	JP MORGAN SECURITIES LLC		766,528	760,000	760,000	760,000						760,000		6,528	6,528	13,379	04/15/2028
64110L-AU-0	NETFLIX INC 144A	05/01/2025	GOLDMAN SACHS & CO		72,525	70,000	70,000	70,000						70,000		2,525	2,525	1,432	11/15/2029
64110L-AV-8	NETFLIX INC 144A	06/06/2025	MORGAN STANLEY & CO. LLC		151,760	150,000	158,850	155,297		(407)		(407)		154,890		(3,130)	(3,130)	3,473	06/15/2030
64110L-AY-2	NETFLIX INC 144A	06/15/2025	MATURITY 100.0000		20,000	20,000	20,000	20,000						20,000				363	06/15/2025
641423-BZ-0	NEVADA POWER CO	12/29/2025	BARCLAYS CAPITAL		1,567,715	1,559,000	1,585,049	1,577,611		(834)		(834)		1,576,777		(9,062)	(9,062)	108,237	09/15/2040
649322-A*-5	NEW YORK AND PRESBYTERIAN HOSPITAL	05/11/2025	SINKING FUND REDEMPTION 100.0000		4,400,000	4,400,000	4,400,000	4,400,000						4,400,000				64,240	05/10/2047
65011#-AA-4	NEW YORK TRANSCO LLC	11/24/2025	SINKING FUND REDEMPTION 100.0000		1,545,691	1,545,691	1,545,691	1,545,691						1,545,691				33,735	05/24/2046
65011#-AB-2	NEW YORK TRANSCO LLC	07/09/2025	SINKING FUND REDEMPTION 100.0000		317,857	317,857	317,857	317,857						317,857				13,859	01/09/2054
651229-AW-6	NEWELL RUBBERMAID INC	06/08/2025	VARIOUS 100.7548		4,453,467	4,420,000	4,619,612	4,445,673		(10,923)		(10,923)		4,434,750		(14,750)	(14,750)	205,758	04/01/2026
651587-AG-2	NEWMARKET CORP	10/01/2025	BARCLAYS CAPITAL		9,111	10,000	8,355	8,682		139		139		8,820		291	291	281	03/18/2031
651639-AW-6	NEWMONT GOLDCORP CORP	02/24/2025	JP MORGAN SECURITIES LLC		2,090,260	2,000,000	1,974,215	1,980,627		206		206		1,980,833		109,427	109,427	47,000	04/01/2035
651639-AX-4	NEWMONT GOLDCORP CORP	08/13/2025	VARIOUS		5,905,569	6,273,000	6,221,310	6,246,894		2,491		2,491		6,249,385		(343,817)	(343,817)	121,264	10/01/2029
65249B-AB-5	NEWS CORP	12/29/2025	BARCLAYS CAPITAL		1,471,315	1,490,000	1,510,000	1,503,857		(2,263)		(2,263)		1,501,594		(30,279)	(30,279)	104,998	02/15/2032
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS IN	09/19/2025	VARIOUS		4,026,215	4,097,000	4,085,365	4,094,441		636		636		4,095,077		(68,862)	(68,862)	84,697	05/01/2027
65339K-BJ-8	NEXTERA ENERGY CAPITAL HOLDINGS IN	11/04/2025	JP MORGAN SECURITIES LLC		1,370,824	1,400,000	1,394,624	1,397,480		537		537		1,398,017		(27,193)	(27,193)	53,628	04/01/2029
65339K-CJ-7	NEXTERA ENERGY CAPITAL HOLDINGS IN	09/23/2025	BOFA SECURITIES INC (MERRILL LYNCH)		820,384	800,000	799,400	799,652		28		28		799,680		20,704	20,704	47,667	07/15/2032
65339K-CP-3	NEXTERA ENERGY CAPITAL HOLDINGS IN	05/01/2025	GOLDMAN SACHS & CO		29,661	30,000	29,988	29,995						29,995		(334)	(334)	1,027	02/28/2033
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTNERS 144A	11/21/2025	SECURITY CALLED AT 99.71000000 99.7100		4,412,168	4,425,000	4,041,525	4,188,439		114,060		114,060		4,302,499		109,669	109,669	188,616	10/15/2026
65364U-AH-9	NIAGARA MOHAWK POWER CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		640,367	700,000	699,993	700,000						700,000		(59,633)	(59,633)	11,978	10/01/2034
65473P-AH-8	NISOURCE INC	10/28/2025	VARIOUS		5,358,454	5,700,000	5,690,082	5,695,066		568		568		5,695,634		(337,180)	(337,180)	134,864	09/01/2029
65473P-AJ-4	NISOURCE INC	06/12/2025	VARIOUS		2,751,894	2,900,000	2,889,299	2,894,036		471		471		2,894,507		(142,613)	(142,613)	54,970	05/01/2030
65473P-AN-5	NISOURCE INC	02/24/2025	JP MORGAN SECURITIES LLC		50,604	50,000	49,915	49,946		2		2		49,949		655	655	1,057	03/30/2028
65473Q-BE-2	NISOURCE FINANCE CORPORATION	05/15/2025	VARIOUS		3,516,997	3,592,000	3,591,425	3,592,000						3,592,000		(75,003)	(75,003)	61,385	05/15/2027
654744-AB-7	NISSAN MOTOR CO LTD	09/17/2025	MATURITY 100.0000		4,050,000	4,050,000	4,050,000	4,050,000						4,050,000				142,641	09/17/2025
65540K-AD-7	NONGHYUP BANK	07/20/2025	MATURITY 100.0000		2,290,000	2,290,000	2,258,513	2,284,935		5,065		5,065		2,290,000				28,625	07/20/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65558R-AB-5	NORDEA BANK ABP	06/06/2025	MATURITY 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				161,940	06/06/2025
655844-BS-6	NORFOLK SOUTHERN CORPORATION	09/19/2025	MORGAN STANLEY & CO. LLC		49,595	50,000	49,831	49,976		12		12		49,989		(394)	(394)	1,116	06/15/2026
655844-BZ-0	NORFOLK SOUTHERN CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		97,480	100,000	96,984	97,062		116		116		97,178		302	302	2,153	08/01/2028
655844-CF-3	NORFOLK SOUTHERN CORPORATION	06/16/2025	BNP PARIBAS SECURITIES CORP		51,080	80,000	50,466	50,466						50,466		614	614	1,437	05/15/2050
655844-CM-8	NORFOLK SOUTHERN CORPORATION	06/16/2025	BARCLAYS CAPITAL		116,264	130,000	107,658	107,658						107,658		8,606	8,606	2,947	03/15/2032
655844-CQ-9	NORFOLK SOUTHERN CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		577,356	600,000	597,900	598,342		25		25		598,367		(21,011)	(21,011)	12,905	03/01/2033
65819#-AA-8	NORTH CAROLINA ELECTRIC MEMBERSHIP	12/15/2025	SINKING FUND REDEMPTION 100.0000		423,333	423,333	396,334	422,199		1,135		1,135		423,333				9,779	12/15/2046
65819#-AB-6	NORTH CAROLINA ELECTRIC MEMBERSHIP	07/11/2025	SINKING FUND REDEMPTION 100.0000		960,000	960,000	960,000	960,000						960,000				22,464	07/11/2034
662352-AA-1	NORTHWELL HEALTHCARE INC	07/01/2025	INSURANCE WRAP EXCHANGE PER CNTLS		13,720,178	13,117,000	14,101,279	13,920,632		(15,385)		(15,385)		13,905,247		(185,069)	(185,069)	423,242	11/01/2042
664397-AM-8	NORTHEAST UTILITIES	01/15/2025	MATURITY 100.0000		2,800,000	2,800,000	2,797,144	2,800,000						2,800,000				44,100	01/15/2025
665228-BQ-4	NORTHERN ILL GAS	02/24/2025	JP MORGAN SECURITIES LLC		1,043,980	1,000,000	1,080,149	1,021,820		(956)		(956)		1,020,864		23,116	23,116	34,728	02/15/2028
665772-CB-3	NORTHERN STATES PWR-MINN	09/25/2025	VARIOUS		5,833,173	5,300,000	5,398,547	5,376,861		(4,226)		(4,226)		5,372,635		460,538	460,538	161,545	06/01/2036
665789-AW-3	NORTHERN STATES PWR-WISC	02/24/2025	JP MORGAN SECURITIES LLC		545,300	500,000	496,175	497,429		18		18		497,447		47,853	47,853	15,406	09/01/2038
666807-AQ-5	NORTHROP GRUMMAN SYSTEMS	09/19/2025	MORGAN STANLEY & CO. LLC		2,539,100	2,500,000	2,403,300	2,491,012		5,627		5,627		2,496,639		42,461	42,461	208,359	03/01/2026
666807-AW-2	NORTHROP GRUMMAN SYSTEMS	06/12/2025	JP MORGAN SECURITIES LLC		34,514,452	30,089,000	34,420,579	31,800,097		(92,966)		(92,966)		31,707,131		2,807,321	2,807,321	1,784,980	02/15/2031
666807-BK-7	NORTHROP GRUMMAN CORP	09/19/2025	MORGAN STANLEY & CO. LLC		173,198	175,000	174,202	174,830		62		62		174,892		(1,695)	(1,695)	6,393	02/01/2027
666807-BS-0	NORTHROP GRUMMAN CORP	02/24/2025	JP MORGAN SECURITIES LLC		9,825	10,000	9,824	9,866		3		3		9,869		(44)	(44)	139	05/01/2030
666807-CH-3	NORTHROP GRUMMAN CORP	05/01/2025	GOLDMAN SACHS & CO		9,807	10,000	9,990	9,995		1		1		9,996		(188)	(188)	296	03/15/2033
667274-AA-2	NORTHWELL HEALTHCARE INC	08/07/2025	INSURANCE WRAP EXCHANGE PER CNTLS		5,563,060	5,525,000	5,569,918	5,564,288		(611)		(611)		5,563,678		(618)	(618)	170,986	11/01/2046
667274-AC-8	NORTHWELL HEALTHCARE INC	08/07/2025	INSURANCE WRAP EXCHANGE PER CNTLS		32,540,700	33,525,000	33,687,244	33,665,374		(565)		(565)		33,664,809		(1,124,109)	(1,124,109)	964,698	11/01/2047
667274-AD-6	NORTHWELL HEALTHCARE INC	07/01/2025	INSURANCE WRAP EXCHANGE PER CNTLS		13,853,932	15,712,000	14,051,798	14,066,712		15,877		15,877		14,082,590		(228,658)	(228,658)	402,305	11/01/2049
66765R-CC-8	NORTHWEST NATURAL GAS COMPANY	09/19/2025	MORGAN STANLEY & CO. LLC		191,998	200,000	200,000	200,000						200,000		(8,002)	(8,002)	5,120	12/05/2026
66765R-CE-4	NORTHWEST NATURAL GAS COMPANY	04/22/2025	GOLDMAN SACHS & CO		81,156	85,000	85,000	85,000						85,000		(3,844)	(3,844)	1,466	09/13/2027
667748-AF-4	WILLIAM COS INC - NWEST GAS PIPELINE	12/01/2025	MATURITY 100.0000		395,000	395,000	427,362	398,082		(3,082)		(3,082)		395,000				28,144	12/01/2025
66775V-AB-1	NORTHWEST PIPELINE LLC	05/01/2025	VARIOUS		5,695,034	5,765,000	5,641,465	5,657,455		13,631		13,631		5,671,086		23,948	23,948	126,396	04/01/2027
66977W-AP-4	NOVA CHEMICALS CORP	05/01/2025	MATURITY 100.0000		11,850,000	11,850,000	11,844,600	11,849,743		257		257		11,850,000				296,250	05/01/2025
66977W-AV-1	NOVA CHEMICALS CORP	11/18/2025	VARIOUS		8,217,476	7,810,000	7,815,450	7,815,361		(585)		(585)		7,814,776		402,700	402,700	466,904	12/01/2031
66989H-AJ-7	NOVARTIS CAPITAL CORP	11/20/2025	MATURITY 100.0000		1,445,000	1,445,000	1,439,417	1,444,471		529		529		1,445,000				43,350	11/20/2025
66989H-AN-8	NOVARTIS CAPITAL CORP	09/19/2025	VARIOUS		3,834,593	3,900,000	3,849,471	3,886,106		2,373		2,373		3,888,479		(53,886)	(53,886)	69,995	05/17/2027
67021C-AK-3	NSTAR ELECTRIC CO	11/15/2025	MATURITY 100.0000		2,607,000	2,607,000	2,594,460	2,605,838		1,162		1,162		2,607,000				84,728	11/15/2025
67021C-AL-1	NSTAR ELECTRIC CO	09/19/2025	VARIOUS		292,144	297,000	291,707	292,763		884		884		293,647		(1,503)	(1,503)	4,192	06/01/2026
67021C-AM-9	NSTAR ELECTRIC CO	09/19/2025	VARIOUS		961,557	977,000	976,257	976,896		39		39		976,935		(15,378)	(15,378)	22,993	05/15/2027
67021C-AN-7	NSTAR ELECTRIC CO	05/01/2025	VARIOUS		1,140,903	1,200,000	1,197,360	1,198,766		104		104		1,198,870		(57,967)	(57,967)	16,277	05/15/2029
67021C-AP-2	NSTAR ELECTRIC CO	10/28/2025	VARIOUS		2,115,263	2,150,000	2,138,218	2,144,162		757		757		2,144,919		(29,656)	(29,656)	74,150	04/01/2030
670346-AP-0	NUCOR CORPORATION	06/06/2025	VARIOUS		6,581,353	6,668,000	6,767,151	6,718,057		(6,588)		(6,588)		6,711,469		(130,116)	(130,116)	144,600	05/01/2028
670346-AS-4	NUCOR CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		1,638,227	1,750,000	1,745,118	1,747,224		417		417		1,747,640		(109,413)	(109,413)	41,963	06/01/2030
67059T-AG-0	NUSTAR LOGISTICS LP	03/30/2025	SECURITY CALLED AT 100.23700000 100.2367		25,059	25,000	25,000	25,000						25,000				774	10/01/2025
67077M-AD-0	NUTRIEN LTD	04/01/2025	MATURITY 100.0000		9,050,000	9,050,000	8,556,603	9,030,921		19,079		19,079		9,050,000				135,750	04/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67077M-AE-8	NUTRIEN LTD	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,318,158	2,350,000	2,305,988	2,308,093		6,075		6,075		2,314,167		3,990	3,990	31,856	12/15/2026
67077M-AF-5	NUTRIEN LTD	10/01/2025	VARIOUS		8,176,775	7,750,000	8,923,172	8,612,430		(35,599)		(35,599)		8,576,831		(400,056)	(400,056)	336,425	12/01/2036
67077M-AT-5	NUTRIEN LTD	11/04/2025	JP MORGAN SECURITIES LLC		2,082,451	2,100,000	2,260,742	2,173,732		(10,873)		(10,873)		2,162,859		(80,408)	(80,408)	78,505	04/01/2029
67077M-AW-8	NUTRIEN LTD	05/13/2025	BARCLAYS CAPITAL		45,505	50,000	45,120	45,199		295		295		45,494		11	11	742	05/13/2030
67077M-BA-5	NUTRIEN LTD	02/24/2025	JP MORGAN SECURITIES LLC		40,190	40,000	39,928	39,954		2		2		39,956		234	234	806	03/27/2028
67078A-AD-5	NVENT FINANCE SARL	06/12/2025	JP MORGAN SECURITIES LLC		8,881,364	8,940,000	8,824,763	8,865,611		3,720		3,720		8,869,331		12,033	12,033	218,552	04/15/2028
67078A-AF-0	NVENT FINANCE SARL	12/29/2025	VARIOUS		2,802,604	2,730,000	2,722,274	2,723,666		515		515		2,724,181		78,423	78,423	130,799	05/15/2033
67080L-AA-3	NUVEEN LLC	05/15/2025	VARIOUS		5,605,763	5,700,000	5,665,971	5,685,890		1,472		1,472		5,687,362		(81,599)	(81,599)	119,450	11/01/2028
67091T-AF-2	OCP SA 144A	01/15/2025	144A SECURITY EXCHANGE TRANSACTION		4,928,345	5,000,000	4,924,550	4,928,130		215		215		4,928,345					05/02/2034
67103H-AE-7	OREILLY AUTOMOTIVE INC	09/19/2025	VARIOUS		1,730,103	1,746,000	1,716,745	1,719,335		6,448		6,448		1,725,783		4,321	4,321	38,412	03/15/2026
67103H-AG-2	OREILLY AUTOMOTIVE INC	05/15/2025	VARIOUS		2,135,412	2,150,000	2,144,238	2,147,935		354		354		2,148,289		(12,877)	(12,877)	38,461	06/01/2028
67103H-AH-0	OREILLY AUTOMOTIVE INC	05/01/2025	VARIOUS		1,600,293	1,650,000	1,649,852	1,650,000						1,650,000		(49,707)	(49,707)	24,814	06/01/2029
67103H-AJ-6	OREILLY AUTOMOTIVE INC	06/12/2025	VARIOUS		3,528,685	3,600,000	3,598,524	3,599,332		296		296		3,599,628		(70,943)	(70,943)	103,192	04/01/2030
67103H-AL-1	OREILLY AUTOMOTIVE INC	05/01/2025	GOLDMAN SACHS & CO		1,950,360	2,000,000	1,926,660	1,933,107		2,497		2,497		1,935,605		14,755	14,755	35,772	06/15/2032
67103H-AM-9	OREILLY AUTOMOTIVE INC	09/19/2025	MORGAN STANLEY & CO. LLC		3,839,670	3,770,000	3,771,217	3,770,969		(103)		(103)		3,770,866		68,804	68,804	181,850	11/20/2026
671056-AF-8	OSI GROUP LLC	09/22/2025	SINKING FUND REDEMPTION 100.0000		2,475,000	2,475,000	2,475,000	2,475,000						2,475,000				80,777	03/22/2028
674215-AL-2	CHORD ENERGY CORP	03/13/2025	SECURITY CALLED AT 100.29100000 100.2910		50,146	50,000	50,000	50,000						50,000				1,049	06/01/2026
674599-CX-1	OCCIDENTAL PETROLEUM CORPORATION	12/29/2025	BARCLAYS CAPITAL		189,576	220,000	159,595	162,213		2,322		2,322		164,535		25,041	25,041	13,008	08/15/2039
674599-DD-4	OCCIDENTAL PETROLEUM COR	12/29/2025	BARCLAYS CAPITAL		1,125,780	1,000,000	1,320,818	1,193,182		(27,292)		(27,292)		1,165,891		(40,111)	(40,111)	87,292	05/01/2031
677050-AC-0	OGLETHORPE POWER CORP	01/01/2025	SINKING FUND REDEMPTION 100.0000		3,625,000	3,625,000	3,625,000	3,625,000						3,625,000				112,212	01/01/2031
677347-CF-1	OHIO EDISON	02/24/2025	JP MORGAN SECURITIES LLC		1,256,830	1,000,000	973,030	979,976		117		117		980,092		276,738	276,738	29,792	10/15/2038
677347-CH-7	OHIO EDISON COMPANY	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,219,740	1,200,000	1,197,492	1,197,841		116		116		1,197,957		21,783	21,783	65,817	01/15/2033
677415-CF-6	OHIO POWER COMPANY	10/01/2025	BARCLAYS CAPITAL		2,217,660	2,000,000	1,991,463	1,997,398		188		188		1,997,586		220,074	220,074	149,233	02/15/2033
677415-CV-1	OHIO POWER CO	07/11/2025	VARIOUS		1,665,298	1,700,000	1,691,976	1,693,319		330		330		1,693,649		(28,351)	(28,351)	37,206	06/01/2033
67773#-AD-2	OHIO VALLEY ELECTRIC CORP SER 06	08/15/2025	SINKING FUND REDEMPTION 100.0000		1,981,695	1,981,695	2,164,982	1,997,822		(16,126)		(16,126)		1,981,695				86,614	02/15/2026
67773#-AE-0	OHIO VALLEY ELECTRIC CORP 07-A TRA	12/15/2025	SINKING FUND REDEMPTION 100.0000		337,969	337,969	367,042	346,688		(8,719)		(8,719)		337,969				15,018	02/15/2026
67773#-AF-7	OHIO VALLEY ELECTRIC CORP 07-A TRA	12/15/2025	SINKING FUND REDEMPTION 100.0000		85,112	85,112	93,471	86,520		(1,408)		(1,408)		85,112				3,785	02/15/2026
67773#-AG-5	OHIO VALLEY ELECTRIC CORP 07-A TRA	12/15/2025	SINKING FUND REDEMPTION 100.0000		85,836	85,836	94,268	87,507		(1,671)		(1,671)		85,836				3,857	02/15/2026
678858-AZ-4	OKLAHOMA GAS & ELECTRIC	05/01/2025	BARCLAYS CAPITAL		778,358	750,000	656,888	728,352		2,676		2,676		731,028		47,330	47,330	39,761	07/15/2027
678858-BT-7	OKLAHOMA GAS AND ELECTRIC COMPANY	05/15/2025	VARIOUS		3,931,029	4,020,000	4,012,402	4,017,497		279		279		4,017,776		(86,746)	(86,746)	105,632	08/15/2028
678858-BU-4	OKLAHOMA GAS AND ELECTRIC COMPANY	10/28/2025	VARIOUS		6,274,291	6,500,000	6,682,871	6,594,852		(14,817)		(14,817)		6,580,035		(305,744)	(305,744)	222,457	03/15/2030
678858-BX-8	OKLAHOMA GAS AND ELECTRIC COMPANY	05/01/2025	GOLDMAN SACHS & CO		10,132	10,000	10,491	10,413		(15)		(15)		10,398		(266)	(266)	431	01/15/2033
679574-A#-0	OLD DOMINION ELECTRIC COOPERATIVE	12/01/2025	SINKING FUND REDEMPTION 100.0000		250,000	250,000	282,860	250,716		(716)		(716)		250,000				13,850	12/01/2050
679574-A*-4	OLD DOMINION ELECTRIC COOPERATIVE	12/01/2025	SINKING FUND REDEMPTION 100.0000		296,667	296,667	296,667	296,667						296,667				14,329	12/01/2040
679574-A@-2	OLD DOMINION ELECTRIC COOPERATIVE	12/01/2025	SINKING FUND REDEMPTION 100.0000		665,000	665,000	665,000	665,000						665,000				36,841	12/01/2040
679574-AG-8	OLD DOMIN ELEC	12/01/2025	SINKING FUND REDEMPTION 100.0000		875,000	875,000	881,183	875,346		(346)		(346)		875,000				54,338	12/01/2028
679574-AH-6	OLD DOMIN ELEC	12/01/2025	SINKING FUND REDEMPTION 100.0000		466,220	466,220	466,470	466,240		(20)		(20)		466,220				26,463	12/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
679574-C8-0	OLD DOMINION ELECTRIC COOPERATIVE	12/01/2025	SINKING FUND REDEMPTION 100.0000		1,580,000	1,580,000	1,580,000	1,580,000						1,580,000				52,614	12/01/2037
681919-BB-1	OMNICOM GROUP INC	08/12/2025	BARCLAYS CAPITAL		1,779,434	1,950,000	1,943,292	1,946,345		399		399		1,946,743		(167,310)	(167,310)	37,556	04/30/2030
681919-BC-9	OMNICOM GROUP INC	08/12/2025	VARIOUS		16,107,163	16,352,000	18,612,512	17,657,224		(148,470)		(148,470)		17,508,754		(1,401,591)	(1,401,591)	465,500	06/01/2030
68217F-AA-0	OMNICOM GROUP INC	09/19/2025	VARIOUS		5,246,378	5,310,000	5,239,573	5,239,091		15,433		15,433		5,254,524		(8,146)	(8,146)	105,167	04/15/2026
68233J-AZ-7	ONCOR ELECTRIC DELIVERY CO LLC	03/14/2025	SECURITY CALLED AT 100.00000000 100.0000		70,000	70,000	66,959	69,626		303		303		69,929		71	71	935	04/01/2025
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LL	05/15/2025	VARIOUS		4,981,318	5,134,000	5,204,997	5,166,282		(1,110)		(1,110)		5,165,172		(183,854)	(183,854)	69,866	11/15/2028
68233J-CF-9	ONCOR ELECTRIC DELIVERY	02/24/2025	JP MORGAN SECURITIES LLC		331,023	350,000	349,170	349,329		12		12		349,341		(18,318)	(18,318)	3,389	06/01/2032
68233J-CQ-5	ONCOR ELECTRIC DELIVERY	02/24/2025	JP MORGAN SECURITIES LLC		39,638	40,000	39,929	39,948		2		2		39,950		(312)	(312)	478	05/15/2028
68233J-CT-9	ONCOR ELECTRIC DELIVERY COMPANY LL	01/27/2025	144A SECURITY EXCHANGE TRANSACTION		26,521,188	25,220,000	26,526,405	26,522,624		(1,436)		(1,436)		26,521,188					06/15/2054
68235P-AM-0	ONE GAS INC	08/12/2025	VARIOUS		8,387,931	8,700,000	8,630,139	8,644,378		4,060		4,060		8,648,438		(260,507)	(260,507)	336,370	09/01/2032
68235P-AN-8	ONE GAS INC	10/28/2025	VARIOUS		15,336,226	14,990,000	15,202,845	15,184,483		(16,892)		(16,892)		15,167,592		168,634	168,634	543,195	04/01/2029
682680-AB-9	ONEOK INC.	09/19/2025	MORGAN STANLEY & CO. LLC		12,858,960	12,000,000	11,960,600	11,990,236		1,704		1,704		11,991,940		867,020	867,020	804,375	09/30/2028
682680-AS-2	ONEOK INC	04/22/2025	GOLDMAN SACHS & CO		589,860	600,000	599,853	600,036		(4)		(4)		600,032		(10,172)	(10,172)	18,667	07/13/2027
682680-AU-7	ONEOK INC	06/12/2025	JP MORGAN SECURITIES LLC		6,091,448	6,125,000	6,108,279	6,119,013		820		820		6,119,833		(28,385)	(28,385)	221,155	07/15/2028
682680-AW-3	ONEOK INC	10/28/2025	VARIOUS		600,420	600,000	598,122	599,186		159		159		599,344		1,076	1,076	27,816	03/15/2029
682680-BB-8	ONEOK INC	02/24/2025	JP MORGAN SECURITIES LLC		91,510	100,000	99,897	99,953		1		1		99,954		(8,444)	(8,444)	1,378	03/15/2030
682680-BD-4	ONEOK INC	12/15/2025	SECURITY CALLED AT 100.00000000 100.0000		245,000	245,000	246,511	245,655		(674)		(674)		244,981		19	19	20,304	01/15/2026
682680-BQ-5	ONEOK INC	03/15/2025	MATURITY 100.0000		2,150,000	2,150,000	2,094,912	2,139,169		10,831		10,831		2,150,000				34,400	03/15/2025
682680-BR-3	ONEOK INC	12/01/2025	SECURITY CALLED AT 100.00000000 100.0000		350,000	350,000	347,733	348,679		1,033		1,033		349,712		288	288	21,875	03/01/2026
682680-BS-1	ONEOK INC	02/24/2025	JP MORGAN SECURITIES LLC		229,230	250,000	222,632	225,855		583		583		226,438		2,792	2,792	1,896	06/01/2030
68389X-BC-8	ORACLE CORPORATION	05/15/2025	MATURITY 100.0000		8,239,000	8,239,000	8,190,342	8,237,469		1,531		1,531		8,239,000				121,525	05/15/2025
68389X-BM-6	ORACLE CORPORATION	09/19/2025	MORGAN STANLEY & CO. LLC		74,103	75,000	73,213	74,685		148		148		74,833		(730)	(730)	2,357	07/15/2026
68389X-BN-4	ORACLE CORPORATION	05/15/2025	VARIOUS		2,319,951	2,391,000	2,378,650	2,381,195		1,011		1,011		2,382,206		(62,255)	(62,255)	37,273	11/15/2027
68389X-CP-8	ORACLE CORPORATION	05/01/2025	GOLDMAN SACHS & CO		29,325	30,000	29,880	29,910		4		4		29,914		(589)	(589)	1,086	02/06/2033
684065-AT-2	CONSOLIDATED EDISON INC	04/22/2025	GOLDMAN SACHS & CO		103,000	100,000	113,989	103,303		(325)		(325)		102,978		22	22	2,564	12/01/2027
688225-AH-4	OSHKOSH CORP	11/04/2025	VARIOUS		3,731,722	3,950,000	4,009,956	3,986,398		(5,597)		(5,597)		3,980,800		(249,078)	(249,078)	131,810	03/01/2030
688239-AF-9	OSHKOSH CORP	02/24/2025	JP MORGAN SECURITIES LLC		2,826,345	2,850,000	2,840,082	2,846,402		149		149		2,846,551		(20,206)	(20,206)	36,417	05/15/2028
68902V-AK-3	OTIS WORLDWIDE	08/12/2025	BARCLAYS CAPITAL		1,202,838	1,300,000	1,299,896	1,299,945		50		50		1,299,995		(97,157)	(97,157)	33,160	02/15/2030
69047Q-AB-8	OVINTIV INC	06/12/2025	JP MORGAN SECURITIES LLC		8,923,491	8,740,000	8,663,945	8,683,684		2,268		2,268		8,685,952		237,539	237,539	145,305	05/15/2028
690742-AF-8	OWENS CORNING	09/19/2025	MORGAN STANLEY & CO. LLC		894,033	900,000	898,182	899,787		101		101		899,888		(5,855)	(5,855)	33,745	08/15/2026
690742-AJ-0	OWENS CORNING	05/01/2025	VARIOUS		3,191,859	3,300,000	3,315,891	3,308,779		(463)		(463)		3,308,316		(116,458)	(116,458)	86,072	08/15/2029
690742-AM-3	OWENS CORNING	06/12/2025	JP MORGAN SECURITIES LLC		14,179,309	14,950,000	13,348,558	13,448,151		101,442		101,442		13,549,593		629,716	629,716	404,680	02/15/2030
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC	01/15/2025	MATURITY 100.0000		4,770,000	4,770,000	4,855,900	4,770,575		(575)		(575)		4,770,000				64,097	01/15/2025
69121K-AF-1	OWL ROCK CAPITAL CORP	05/29/2025	VARIOUS		2,308,577	2,417,000	2,279,569	2,281,858		27,159		27,159		2,309,017		(440)	(440)	56,009	01/15/2027
693304-AH-0	PECO ENERGY CO	09/25/2025	GOLDMAN SACHS & CO		1,079,000	1,000,000	1,000,800	1,000,879		(26)		(26)		1,000,853		78,147	78,147	58,674	10/01/2036
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC (	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,259,744	2,400,000	2,393,280	2,396,452		606		606		2,397,058		(137,314)	(137,314)	77,690	01/22/2030
693475-BM-6	PNC FINANCIAL SERVICES GROUP INC	05/13/2025	VARIOUS		342,523	350,000	350,000	350,000						350,000		(7,477)	(7,477)	13,177	01/24/2034
693475-BQ-7	PNC FINANCIAL SERVICES GROUP INC (	06/12/2025	SECURITY CALLED AT 100.00000000 100.0000		110,000	110,000	109,242	109,242						109,242		758	758	3,197	06/12/2026
693475-BR-5	PNC FINANCIAL SERVICES GROUP INC (	06/06/2025	VARIOUS		11,374,322	11,085,000	11,052,731	11,062,735		2,511		2,511		11,065,247		309,075	309,075	266,887	06/12/2029
693475-BU-8	PNC FINANCIAL SERVICES GROUP INC (	07/17/2025	VARIOUS		6,021,109	5,505,000	5,515,886	5,515,777		(100)		(100)		5,515,677		505,432	505,432	181,653	10/20/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
693475-BY-0	PNC FINANCIAL SERVICES GROUP INC (	01/28/2025	BARCLAYS CAPITAL		5,026,450	5,000,000	5,000,000	5,000,000						5,000,000		26,450	26,450	131,802	07/23/2027
693483-AH-2	POSCO HOLDINGS INC	01/17/2025	MATURITY 100.0000		1,940,000	1,940,000	2,004,556	1,940,914		(914)		(914)		1,940,000				24,250	01/17/2025
693483-AJ-8	POSCO HOLDINGS INC 144A	04/29/2025	HSBC SECURITIES (USA) INC.		1,991,120	2,000,000	1,991,300							1,991,300		(180)	(180)		05/07/2030
69349L-AR-9	PNC BANK NATIONAL ASSOCIATION	05/15/2025	VARIOUS		8,426,237	8,604,000	8,583,733	8,597,034		901		901		8,597,935		(171,698)	(171,698)	260,257	07/26/2028
69349L-AS-7	PNC BANK NATIONAL ASSOCIATION	10/28/2025	VARIOUS		2,320,669	2,475,000	2,464,679	2,469,756		751		751		2,470,507		(149,838)	(149,838)	58,974	10/22/2029
693506-BP-1	PPG INDUSTRIES INC	05/15/2025	VARIOUS		6,434,237	6,573,000	6,563,601	6,570,810		418		418		6,571,228		(136,991)	(136,991)	157,045	03/15/2028
693506-BR-7	PPG INDUSTRIES INC	10/28/2025	VARIOUS		7,984,566	8,409,000	8,386,464	8,397,975		1,665		1,665		8,399,641		(415,075)	(415,075)	244,209	08/15/2029
693506-BU-0	PPG INDUSTRIES INC	09/19/2025	MORGAN STANLEY & CO. LLC		1,795,394	1,820,000	1,640,011	1,724,544		56,587		56,587		1,781,131		14,263	14,263	22,265	03/15/2026
69351U-AM-5	PPL ELECTRIC UTILITIES	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		869,752	800,000	878,819	853,661		(727)		(727)		852,934		16,818	16,818	21,111	05/15/2039
69351U-BA-0	PPL ELECTRIC UTILITIES CORPORATION	05/01/2025	GOLDMAN SACHS & CO		1,745,433	1,750,000	1,732,063	1,735,048		619		619		1,735,667		9,766	9,766	40,590	05/15/2033
69351U-BB-8	PPL ELECTRIC UTILITIES CORPORATION	05/01/2025	BARCLAYS CAPITAL		1,830,953	1,950,000	1,955,880	1,955,868		156		156		1,956,024		(125,072)	(125,072)	47,491	05/15/2053
69351U-BC-6	PPL ELECTRIC UTILITIES CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		492,400	500,000	493,735	494,313		74		74		494,387		(1,987)	(1,987)	12,799	02/15/2034
69352P-AL-7	PPL CAPITAL FUNDING INC	09/19/2025	VARIOUS		5,703,415	5,808,000	5,655,739	5,665,956		29,731		29,731		5,695,686		7,729	7,729	77,355	05/15/2026
69352P-AQ-6	PPL CAPITAL FUNDING INC	11/04/2025	JP MORGAN SECURITIES LLC		2,070,137	2,100,000	2,099,286	2,099,859		90		90		2,099,949		(29,813)	(29,813)	78,547	04/15/2030
69353R-EK-0	PNC BANK NATIONAL ASSOCIATION	02/23/2025	MATURITY 100.0000		3,312,000	3,312,000	3,304,316	3,311,925		75		75		3,312,000				48,852	02/23/2025
69353R-EQ-7	PNC BANK NATIONAL ASSOCIATION	06/01/2025	MATURITY 100.0000		4,965,000	4,965,000	5,101,091	4,970,893		(5,893)		(5,893)		4,965,000				80,681	06/01/2025
69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	05/01/2025	VARIOUS		968,763	1,000,000	978,398	980,255		1,958		1,958		982,213		(13,450)	(13,450)	15,134	10/25/2027
69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION	05/15/2025	VARIOUS		5,216,346	5,400,000	5,341,021	5,355,331		2,386		2,386		5,357,718		(141,372)	(141,372)	126,141	01/22/2028
693627-AY-7	DUKE ENERGY INDIANA INC	02/24/2025	JP MORGAN SECURITIES LLC		532,070	500,000	474,740	484,984		145		145		485,130		46,940	46,940	11,050	10/15/2035
69370C-AB-6	PTC INC 144A	02/15/2025	MATURITY 100.0000		380,000	380,000	384,394	380,000						380,000				6,888	02/15/2025
69376P-2C-8	PSP CAPITAL INC	03/03/2025	MATURITY 100.0000		10,000,000	10,000,000	9,956,400	9,999,113		887		887		10,000,000				116,867	03/03/2025
694308-JL-2	PACIFIC GAS & ELECTRIC CO	07/01/2025	MATURITY 100.0000		750,000	750,000	783,300	753,536		(3,536)		(3,536)		750,000				25,875	07/01/2025
694308-JQ-1	PACIFIC GAS & ELECTRIC UTILITIES	12/29/2025	BARCLAYS CAPITAL		3,382,788	3,860,000	3,205,267	3,220,938		25,504		25,504		3,246,442		136,347	136,347	260,068	07/01/2040
694476-AA-0	PACIFIC LIFECORP	12/29/2025	VARIOUS		9,764,295	9,000,000	9,043,664	9,023,209		(2,111)		(2,111)		9,021,098		743,197	743,197	508,567	09/15/2033
6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	02/24/2025	JP MORGAN SECURITIES LLC		412,538	450,000	449,820	449,923		4		4		449,927		(37,389)	(37,389)	3,897	01/20/2028
6944PL-3C-1	PACIFIC LIFE GLOBAL FUNDING II	05/01/2025	VARIOUS		15,707,818	15,840,000	15,847,498	15,847,151		179		179		15,847,330		(139,512)	(139,512)	462,064	08/28/2029
694538-AA-3	WAL-MART TRANSPORTATION LLC	12/15/2025	SINKING FUND REDEMPTION 100.0000		639,117	639,117	639,117							639,117				16,587	08/15/2039
694538-AB-1	WAL-MART TRANSPORTATION LLC	12/15/2025	SINKING FUND REDEMPTION 100.0000		160,078	160,078	160,078							160,078				4,171	11/15/2039
694538-AC-9	WAL-MART TRANSPORTATION LLC	12/15/2025	SINKING FUND REDEMPTION 100.0000		133,363	133,363	133,363							133,363				3,812	12/15/2039
694538-AD-7	WAL-MART TRANSPORTATION LLC	12/15/2025	SINKING FUND REDEMPTION 100.0000		212,195	212,195	212,195							212,195				4,366	02/15/2040
695156-AT-6	PACKAGING CORP OF AMERICA	05/01/2025	VARIOUS		1,016,788	1,041,000	1,054,981	1,046,310		(580)		(580)		1,045,730		(28,942)	(28,942)	13,305	12/15/2027
695156-AU-3	PACKAGING CORP OF AMERICA	11/04/2025	JP MORGAN SECURITIES LLC		4,813,883	5,100,000	5,093,319	5,096,826		487		487		5,097,313		(283,430)	(283,430)	98,417	12/15/2029
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER INC	04/01/2025	SECURITY CALLED AT 102.18800000 102.1880		11,841,545	11,588,000	11,197,595	11,314,555		15,646		15,646		11,330,201		257,799	257,799	487,317	10/15/2028
69867D-AA-6	CLARIOS GLOBAL LP / CLARIOS US FIN	06/18/2025	SECURITY CALLED AT 100.00000000 100.0000		7,260,000	7,260,000	7,121,910	7,198,885		11,789		11,789		7,210,673		49,327	49,327	173,872	05/15/2026
698900-AG-2	PANCANADIAN PETL	12/29/2025	BARCLAYS CAPITAL		553,355	500,000	585,370	534,973		(4,276)		(4,276)		530,697		22,658	22,658	41,900	11/01/2031
701094-AJ-3	PARKER HANNIFIN CORP	09/19/2025	VARIOUS		14,123,949	14,370,000	14,227,274	14,331,870		6,947		6,947		14,338,817		(214,867)	(214,867)	333,741	03/01/2027
701094-AN-4	PARKER HANNIFIN CORPORATION	11/04/2025	VARIOUS		10,172,747	10,575,000	10,963,320	10,777,333		(32,907)		(32,907)		10,744,426		(571,679)	(571,679)	222,519	06/14/2029
701094-AS-3	PARKER HANNIFIN CORPORATION	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		249,333	250,000	247,256	247,312		167		167		247,480		1,853	1,853	6,625	09/15/2029
70109H-AJ-4	PARKER-HANNIFIN CORP	12/29/2025	BARCLAYS CAPITAL		1,108,190	1,000,000	1,017,220	1,011,610		(547)		(547)		1,011,063		97,127	97,127	70,313	05/15/2038
70109H-AM-7	PARKER HANNIFIN CORP	02/24/2025	JP MORGAN SECURITIES LLC		140,600	150,000	157,854	154,872		(65)		(65)		154,806		(14,207)	(14,207)	1,645	11/21/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
70137T-AP-0	PARKLAND CORP	11/07/2025	144A SECURITY EXCHANGE TRANSACTION		6,096,588	6,185,000	5,983,225	6,055,167		41,422		41,422		6,096,588				363,369	07/15/2027
70137W-AG-3	PARKLAND CORP	11/07/2025	144A SECURITY EXCHANGE TRANSACTION		840,175	900,000	815,500	828,966		11,209		11,209		840,175				40,500	10/01/2029
70137W-AL-2	PARKLAND CORP	11/07/2025	144A SECURITY EXCHANGE TRANSACTION		22,341,992	23,160,000	21,983,800	22,211,197		130,795		130,795		22,341,992				1,071,150	05/01/2030
70137W-AN-8	PARKLAND CORP 144A	11/07/2025	144A SECURITY EXCHANGE TRANSACTION		6,704,221	6,700,000	6,705,000	6,704,673		(452)		(452)		6,704,221				442,642	08/15/2032
70213B-AB-7	PARTNERRE FINANCE B LLC	05/01/2025	VARIOUS		4,428,568	4,610,000	4,599,996	4,605,692		371		371		4,606,063		(177,496)	(177,496)	127,805	07/02/2029
703481-AD-3	PATTERSON-UTI ENERGY INC.	12/29/2025	VARIOUS		359,958	345,000	356,966	356,960		11	6,376	(6,365)		350,596		9,363	9,363	22,659	10/01/2033
70450Y-AE-3	PAYPAL HOLDINGS INC	10/28/2025	VARIOUS		5,976,159	6,326,000	6,315,242	6,321,024		681		681		6,321,706		(345,547)	(345,547)	148,030	10/01/2029
70450Y-AL-7	PAYPAL HOLDINGS INC	02/24/2025	JP MORGAN SECURITIES LLC		581,034	600,000	597,924	598,384		28		28		598,412		(17,378)	(17,378)	6,160	06/01/2032
705322-A#-2	PEDERNALES ELECTRIC COOPERATIVE IN	09/15/2025	SINKING FUND REDEMPTION 100.0000		86,667	86,667	86,667	86,667						86,667				2,115	09/15/2051
705322-A*-6	PEDERNALES ELECTRIC COOPERATIVE IN	12/08/2025	SINKING FUND REDEMPTION 100.0000		1,926,667	1,926,667	1,926,667	1,926,667						1,926,667				42,001	12/08/2050
705322-A@-4	PEDERNALES ELECTRIC COOPERATIVE IN	09/15/2025	SINKING FUND REDEMPTION 100.0000		376,667	376,667	376,667	376,667						376,667				8,814	09/15/2051
705322-AM-7	PEDERNALES ELECTRIC COOPERATIVE IN	11/15/2025	VARIOUS		4,238,728	4,200,000	4,281,953	4,256,626		(3,887)		(3,887)		4,252,740		(14,012)	(14,012)	224,650	11/15/2032
705322-B*-5	PEDERNALES ELECTRIC COOPERATIVE IN	01/12/2025	SINKING FUND REDEMPTION 100.0000		600,000	600,000	600,000	600,000						600,000				8,970	01/12/2053
705322-B@-3	PEDERNALES ELECTRIC COOP INC	02/08/2025	SINKING FUND REDEMPTION 100.0000		2,443,333	2,443,333	2,443,333	2,443,333						2,443,333				67,803	02/08/2054
709599-AW-4	PENSKE TRUCK LEASING COMPANY LP / PTL F	09/19/2025	MORGAN STANLEY & CO. LLC		148,529	150,000	165,909	154,580		(2,032)		(2,032)		152,548		(4,020)	(4,020)	4,349	11/15/2026
709599-BH-6	PENSKE TRUCK LEASING CO LP / PTL F	11/04/2025	JP MORGAN SECURITIES LLC		4,820,353	5,100,000	5,077,254	5,088,284		1,279		1,279		5,089,563		(269,210)	(269,210)	112,281	11/01/2029
709599-BL-7	PENSKE TRUCK LEASING CO LP / PTL F	11/15/2025	MATURITY 100.0000		3,500,000	3,500,000	3,494,365	3,499,004		996		996		3,500,000				42,000	11/15/2025
709599-BU-7	PENSKE TRUCK LEASING COMPANY LP / PTL F	06/17/2025	PNC CAPITAL MARKETS LLC		60,497	60,000	59,191	59,191						59,191		1,306	1,306	1,955	05/24/2026
709599-BW-3	PENSKE TRUCK LEASING CO LP / PTL F	06/17/2025	MARKETAXESS CORP		67,341	65,000	64,834	64,907		22		22		64,929		2,412	2,412	3,463	08/01/2028
709599-BZ-6	PENSKE TRUCK LEASING CO LP / PTL F	11/04/2025	JP MORGAN SECURITIES LLC		1,728,401	1,680,000	1,718,035	1,715,326		(6,606)		(6,606)		1,708,720		19,681	19,681	98,618	03/30/2029
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC	09/01/2025	MATURITY 100.0000		165,000	165,000	164,800	164,972		28		28		165,000				6,032	09/01/2025
713448-CT-3	PEPSICO INC	04/30/2025	MATURITY 100.0000		4,230,000	4,230,000	4,212,403	4,229,492		508		508		4,230,000				58,163	04/30/2025
713448-CY-2	PEPSICO INC	07/17/2025	MATURITY 100.0000		1,550,000	1,550,000	1,542,746	1,549,590		410		410		1,550,000				54,250	07/17/2025
713448-DY-1	PEPSICO INC	04/22/2025	GOLDMAN SACHS & CO		12,646	13,000	12,963	12,989		1		1		12,990		(345)	(345)	204	10/15/2027
713448-EG-9	PEPSICO INC	05/21/2025	VARIOUS		34,863,330	32,000,000	31,907,925	31,977,621		3,911		3,911		31,981,532		2,881,798	2,881,798	1,336,417	03/01/2029
713448-EH-7	PEPSICO INC	02/24/2025	JP MORGAN SECURITIES LLC		516,115	500,000	497,865	498,451		17		17		498,468		17,647	17,647	7,639	05/15/2035
713448-EL-8	PEPSICO INC	10/28/2025	VARIOUS		5,244,189	5,593,000	5,576,389	5,585,020		771		771		5,585,792		(341,603)	(341,603)	126,885	07/29/2029
713448-ES-3	PEPSICO INC	09/18/2025	VARIOUS		11,187,267	12,000,000	11,935,560	11,964,430		3,511		3,511		11,967,941		(780,674)	(780,674)	261,044	03/19/2030
713448-FZ-6	PEPSICO INC	05/01/2025	BARCLAYS CAPITAL		2,313,081	2,405,000	2,442,979	2,442,766		(144)		(144)		2,442,622		(129,541)	(129,541)	99,958	07/17/2054
714046-AG-4	REVVITY INC	02/24/2025	JP MORGAN SECURITIES LLC		279,330	300,000	299,010	299,501		15		15		299,516		(20,186)	(20,186)	4,400	09/15/2029
714264-AM-0	PERNOD-RICARD SA	09/19/2025	MORGAN STANLEY & CO. LLC		198,660	200,000	198,884	199,830		85		85		199,915		(1,255)	(1,255)	5,128	06/08/2026
71427Q-AA-6	PERNOD RICARD INTERNATIONAL FINANC	02/24/2025	JP MORGAN SECURITIES LLC		1,081,800	1,200,000	1,195,128	1,197,833		98		98		1,197,931		(116,131)	(116,131)	6,000	04/01/2028
71568Q-AM-9	PERSERO PLN VI PT	12/05/2025	HSBC BANK PLC		1,280,000	1,600,000	1,249,600	1,252,937		5,739		5,739		1,258,676		21,324	21,324	93,917	02/05/2050
71654Q-CK-6	PETROLEOS MEXICANOS	10/01/2025	VARIOUS		2,145,275	2,220,000	2,142,300	2,175,930		6,558		6,558		2,182,487		(45,537)	(45,537)	112,414	02/12/2028
71654Q-DB-5	PETROLEOS MEXICANOS	10/01/2025	SECURITY CALLED AT 102.87500000 102.8750		5,930,744	5,765,000	5,793,421	5,733,763		7,012		7,012		5,740,776		24,224	24,224	610,565	01/23/2027
71677K-AA-6	PETSMART INC	08/11/2025	CITIGROUP GLOBAL MARKETS INC.		3,434,000	3,400,000	3,400,000	3,400,000						3,400,000		34,000	34,000	160,154	02/15/2028

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
71677K-AB-4	PETSMART INC	08/04/2025	DEUTSCHE BANK SECURITIES INC.		1,711,125	1,690,000	1,690,000	1,690,000						1,690,000		21,125	21,125	127,337	02/15/2029
716973-AD-4	PFIZER INVESTMENT ENTERPRISES PTE	02/04/2025	WELLS FARGO SECURITIES LLC		29,815	30,000	29,500	29,560		7		7		29,567		248	248	295	05/19/2030
716973-AE-2	PFIZER INC	05/01/2025	VARIOUS		9,703,133	9,895,000	9,879,566	9,884,620		846		846		9,885,466		(182,333)	(182,333)	145,117	05/19/2033
716973-AG-7	PFIZER INC	02/04/2025	US BANCORP INVESTMENTS INC		42,579	45,000	42,362	42,362						42,362		216	216	504	05/19/2053
717081-DV-2	PFIZER INC	09/19/2025	MORGAN STANLEY & CO. LLC		49,591	50,000	49,987	50,000						50,000		(410)	(410)	1,104	06/03/2026
717081-EA-7	PFIZER INC	09/19/2025	MORGAN STANLEY & CO. LLC		123,808	125,000	123,406	124,659		125		125		124,784		(977)	(977)	2,885	12/15/2026
717081-EP-4	PFIZER INC	05/21/2025	VARIOUS		2,295,932	2,351,000	2,347,262	2,349,962		117		117		2,350,079		(54,147)	(54,147)	49,927	09/15/2028
717081-ET-6	PFIZER INC	09/30/2025	VARIOUS		4,391,038	4,495,000	4,704,276	4,593,303		(14,879)		(14,879)		4,578,423		(187,386)	(187,386)	138,291	03/15/2029
71713U-AT-9	PHARMACIA CORP	04/22/2025	GOLDMAN SACHS & CO		80,040	76,000	86,265	78,505		(246)		(246)		78,259		1,781	1,781	1,824	12/15/2027
71713U-AW-2	PHARMACIA CORP	04/22/2025	VARIOUS		10,968,411	10,280,000	11,838,077	10,722,014		(15,537)		(15,537)		10,706,477		261,933	261,933	159,375	12/01/2028
718546-AR-5	PHILLIPS 66	05/15/2025	VARIOUS		5,494,950	5,602,000	5,577,119	5,593,918		1,029		1,029		5,594,947		(99,997)	(99,997)	143,193	03/15/2028
718547-AK-8	PHILLIPS 66 CO	05/01/2025	VARIOUS		3,393,699	3,650,000	3,362,799	3,428,252		12,244		12,244		3,440,496		(46,797)	(46,797)	39,944	12/15/2029
718547-AR-3	PHILLIPS 66 CO	05/13/2025	BARCLAYS CAPITAL		732,001	740,000	735,264	735,657		151		151		735,808		(3,807)	(3,807)	14,599	06/30/2033
718547-AU-6	PHILLIPS 66 CO	05/01/2025	VARIOUS		2,101,692	2,080,000	2,071,326	2,072,019		329		329		2,072,348		29,344	29,344	31,884	06/15/2031
71953L-AA-9	PICASSO FINANCE SUB INC	03/27/2025	SECURITY CALLED AT 100.00000000 100.0000		6,404,000	6,404,000	6,465,150	6,404,000						6,404,000				111,136	06/15/2025
720186-AJ-4	PIEDMONT NATURAL GAS COMPANY INC	09/01/2025	MATURITY 100.0000		11,260,000	11,260,000	11,252,681	11,260,000						11,260,000				405,360	09/01/2025
720180-AD-3	PIEDMONT NATURAL GAS CO	10/03/2025	MATURITY 100.0000		1,500,000	1,500,000	1,654,335	1,511,154		(11,154)		(11,154)		1,500,000				139,367	10/03/2025
72147K-AJ-7	PILGRIMS PRIDE CORP	05/13/2025	VARIOUS		713,756	760,000	708,089	718,191		1,517		1,517		719,709		(5,952)	(5,952)	14,985	04/15/2031
725906-AN-1	PLACER DOME INC	02/24/2025	JP MORGAN SECURITIES LLC		543,475	500,000	503,955	502,608		(25)		(25)		502,582		40,893	40,893	11,646	10/15/2035
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP /	10/03/2025	SECURITY CALLED AT 100.00000000 100.0000		1,918,000	1,918,000	1,894,202	1,906,151		11,350		11,350		1,917,501		499	499	86,214	10/15/2025
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP	02/24/2025	JP MORGAN SECURITIES LLC		140,639	150,000	149,702	149,863		4		4		149,867		(9,228)	(9,228)	1,035	12/15/2029
72650R-BP-6	PLAINS ALL AMERICAN PIPELINE LP	07/10/2025	BARCLAYS CAPITAL		70,627	70,000	69,967	69,980		6		6		69,986		640	640	4,145	09/15/2034
737446-AP-9	POST HOLDINGS INC	12/17/2025	SECURITY CALLED AT 101.83300000 101.8330		12,494,909	12,270,000	11,927,538	11,987,674		43,231		43,231		12,030,905		239,095	239,095	903,508	12/15/2029
74005P-BN-3	PRAXAIR INC	02/05/2025	MATURITY 100.0000		12,072,000	12,072,000	12,103,668	12,071,348		652		652		12,072,000				159,954	02/05/2025
740189-AM-7	PRECISION CASTPARTS CORP	06/15/2025	MATURITY 100.0000		4,080,000	4,080,000	4,071,677	4,079,723		277		277		4,080,000				66,300	06/15/2025
74166M-AC-0	PRIME SECURITY SERVICES BORROWER L	12/31/2025	VARIOUS 100.4884		19,284,777	19,112,000	19,559,960	19,227,869		(35,974)		(35,974)		19,191,895		(79,895)	(79,895)	1,042,554	04/15/2026
74166M-AE-6	PRIME SECURITY SERVICES BORROWER L	10/25/2025	SECURITY CALLED AT 100.00000000 100.0000		3,910,000	3,910,000	3,910,000	3,910,000						3,910,000				312,257	01/15/2028
74168L-AA-4	PRIMO WATER HOLDINGS INC 144A	02/12/2025	EXCHANGE TRANSACTIONS		22,721,878	23,600,000	22,472,188	22,701,755		20,124		20,124		22,721,878				292,541	04/30/2029
74251V-AA-0	PRINCIPAL FINANCIAL GROU	10/01/2025	BARCLAYS CAPITAL		6,258,588	5,750,000	5,743,088	5,747,144		127		127		5,747,271		511,317	511,317	335,313	10/15/2036
74251V-AK-8	PRINCIPAL FINANCIAL GROUP INC	05/15/2025	VARIOUS		8,643,865	8,657,000	8,548,574	8,652,601		2,260		2,260		8,654,860		(10,995)	(10,995)	111,630	05/15/2025
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC	09/19/2025	MORGAN STANLEY & CO. LLC		98,852	100,000	100,028	100,011						100,011		(1,159)	(1,159)	2,644	11/15/2026
74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	09/19/2025	MORGAN STANLEY & CO. LLC		99,357	100,000	99,734	99,966		19		19		99,985		(628)	(628)	2,783	04/18/2026
74256L-BG-3	PRINCIPAL LIFE GLOBAL FUNDING II	11/04/2025	JP MORGAN SECURITIES LLC		746,194	800,000	794,600	797,296		374		374		797,670		(51,476)	(51,476)	19,250	09/16/2029
74256L-EE-5	PRINCIPAL LIFE GLOBAL FUNDING II	06/23/2025	MATURITY 100.0000		1,700,000	1,700,000	1,698,606	1,699,864		136		136		1,700,000				10,625	06/23/2025
74256L-EW-5	PRINCIPAL LIFE GLOBAL FUNDING II	05/15/2025	GOLDMAN SACHS & CO		4,952,924	4,830,000	4,817,828	4,820,624		926		926		4,821,550		131,374	131,374	101,833	06/28/2028
74256L-FB-0	PRINCIPAL LIFE GLOBAL FUNDING II	05/01/2025	GOLDMAN SACHS & CO		4,830,906	4,788,000	4,808,636	4,808,512		(951)		(951)		4,807,561		23,345	23,345	102,016	11/27/2029
742718-AV-1	PROCTER & GAMBLE CO	05/01/2025	VARIOUS		3,708,905	3,250,000	3,537,273	3,346,062		(2,062)		(2,062)		3,344,001		364,904	364,904	115,722	10/26/2029
742718-CB-3	PROCTER & GAMBLE CO	05/15/2025	VARIOUS		11,578,878	10,938,000	11,084,594	11,072,902		(4,109)		(4,109)		11,068,793		510,084	510,084	449,046	02/01/2034
742718-DF-3	PROCTER & GAMBLE CO	09/25/2025	VARIOUS		8,073,370	7,500,000	7,415,205	7,449,743		1,997		1,997		7,451,740		621,630	621,630	375,473	03/05/2037
742718-EV-7	PROCTER & GAMBLE COMPANY	09/19/2025	VARIOUS		4,365,950	4,472,000	4,448,119	4,464,302		974		974		4,465,276		(99,326)	(99,326)	111,306	08/11/2027
743263-AG-0	PROGRESS ENERGY INC	06/12/2025	JP MORGAN SECURITIES LLC		27,980,010	25,068,000	25,765,045	25,618,594		(26,464)		(26,464)		25,592,130		2,387,880	2,387,880	908,476	10/30/2031
743315-AJ-2	PROGRESSIVE CORP	10/28/2025	VARIOUS		1,263,853	1,170,000	1,269,756	1,202,769		(4,228)		(4,228)		1,198,541		65,311	65,311	72,842	03/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
743315-AL-7	PROGRESSIVE CORP	09/18/2025	VARIOUS		3,503,658	3,191,000	3,227,305	3,219,435		(1,544)		(1,544)		3,217,892		285,767	285,767	104,435	12/01/2032
743315-AR-4	PROGRESSIVE CORPORATION (THE)	09/19/2025	MORGAN STANLEY & CO. LLC		73,602	75,000	72,986	74,539		160		160		74,700		(1,098)	(1,098)	2,179	01/15/2027
743315-AV-5	PROGRESSIVE CORPORATION (THE)	09/30/2025	VARIOUS		15,067,933	15,299,000	15,266,188	15,284,973		2,083		2,083		15,287,056		(219,123)	(219,123)	432,956	03/01/2029
743315-AW-3	PROGRESSIVE CORPORATION (THE)	06/12/2025	VARIOUS		1,885,560	2,000,000	2,000,000	2,000,000						2,000,000		(114,440)	(114,440)	41,702	03/26/2030
74348D-AA-5	PROMIGAS SA ESP	08/12/2025	BARCLAYS CAPITAL		3,898,125	4,158,000	4,134,298	4,145,208		1,519		1,519		4,146,728		(248,603)	(248,603)	128,638	10/16/2029
743674-BE-2	PROTECTIVE LIFE CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		186,554	200,000	199,384	199,703		10		10		199,714		(13,160)	(13,160)	4,156	01/15/2030
74368C-BG-8	PROTECTIVE LIFE GLOBAL FUNDING	02/24/2025	JP MORGAN SECURITIES LLC		1,371,165	1,500,000	1,500,000	1,500,000						1,500,000		(128,835)	(128,835)	18,129	07/06/2028
743756-AC-2	PROVIDENCE ST JOSEPH HEALTH OBLIGATED	04/15/2025	EXCHANGE TRANSACTIONS		2,439,253	3,275,000	2,433,423	2,433,479		5,889		5,889		2,439,368		(115)	(115)	61,308	10/01/2047
743820-AB-8	PROVIDENCE ST JOSEPH HEALTH OBLIGATED	04/15/2025	EXCHANGE TRANSACTIONS		9,295,198	15,238,000	9,248,677	9,266,599		28,849		28,849		9,295,447		(250)	(250)	205,713	10/01/2051
74432Q-AC-9	PRUDENTIAL FINANCIAL INC	07/11/2025	VARIOUS		9,477,850	9,000,000	8,508,008	8,754,329		5,628		5,628		8,759,957		717,893	717,893	360,653	07/15/2033
74432Q-CC-7	PRUDENTIAL FINANCIAL INC	05/15/2025	VARIOUS		3,796,870	3,862,000	3,862,000	3,862,000						3,862,000		(65,130)	(65,130)	85,165	03/27/2028
744448-CL-3	PUBLIC SERVICE CO OF COLORADO	05/15/2025	MATURITY 100.0000		2,146,000	2,146,000	2,139,154	2,145,799		201		201		2,146,000				31,117	05/15/2025
744448-CP-4	PUBLIC SERVICE COMPANY OF COLORADO	09/23/2025	VARIOUS		7,168,949	7,300,000	7,284,305	7,294,362		954		954		7,295,315		(126,367)	(126,367)	133,169	06/15/2028
744542-AC-5	PUBLIC SERVICE OF NEW MEXICO CO	08/01/2025	MATURITY 100.0000		12,995,000	12,995,000	12,958,874	12,992,651		2,349		2,349		12,995,000				500,308	08/01/2025
744560-AQ-9	PUB SVC ELEC & GAS	02/24/2025	JP MORGAN SECURITIES LLC		515,500	500,000	497,880	498,838		10		10		498,849		16,651	16,651	6,650	12/01/2036
744560-BL-9	PUBLIC SERVICE ELECTRIC AND GAS CO	05/15/2025	MATURITY 100.0000		2,146,000	2,146,000	2,143,790	2,145,990		10		10		2,146,000				32,190	05/15/2025
744560-BU-9	PUBLIC SERVICE ELECTRIC AND GAS CO	09/23/2025	VARIOUS		2,171,212	2,200,000	2,191,640	2,197,087		468		468		2,197,555		(26,343)	(26,343)	54,775	05/01/2028
744560-BX-3	PUBLIC SERVICE ELECTRIC AND GAS CO	05/15/2025	VARIOUS		3,966,926	4,070,000	4,069,349	4,070,000						4,070,000		(103,075)	(103,075)	96,234	09/01/2028
744560-BY-1	PUBLIC SERVICE ELECTRIC AND GAS CO	09/30/2025	VARIOUS		2,696,962	2,800,000	2,789,052	2,794,823		713		713		2,795,536		(98,574)	(98,574)	62,889	05/15/2029
744573-AU-0	PUBLIC SERVICE ENTERPRISE GROUP IN	02/24/2025	JP MORGAN SECURITIES LLC		630,539	740,000	602,597	615,097		2,271		2,271		617,367		13,172	13,172	5,036	11/15/2031
744573-AV-8	PUBLIC SERVICE ENTERPRISE GROUP IN	09/19/2025	MORGAN STANLEY & CO. LLC		570,724	550,000	572,787	563,937		(3,441)		(3,441)		560,497		10,227	10,227	27,438	11/15/2027
745310-AH-5	PUGET ENERGY INC	05/15/2025	MATURITY 100.0000		5,400,000	5,400,000	5,392,818	5,399,836		164		164		5,400,000				98,550	05/15/2025
745310-AN-2	PUGET ENERGY INC	12/29/2025	BARCLAYS CAPITAL		96,044	100,000	100,000	100,000						100,000		(3,956)	(3,956)	5,456	03/15/2032
747525-BQ-5	QUALCOMM INCORPORATED	02/24/2025	JP MORGAN SECURITIES LLC		192,848	200,000	199,544	199,648		6		6		199,654		(6,806)	(6,806)	2,243	05/20/2032
74762E-AF-9	QUANTA SERVICES INC.	11/04/2025	VARIOUS		6,813,755	7,305,000	7,196,803	7,230,516		9,889		9,889		7,240,405		(426,650)	(426,650)	221,984	10/01/2030
74834L-AX-8	QUEST DIAGNOSTICS INCORPORATED	03/30/2025	MATURITY 100.0000		11,973,000	11,973,000	11,943,668	11,972,445		555		555		11,973,000				209,528	03/30/2025
74834L-AZ-3	QUEST DIAGNOSTICS INCORPORATED	09/19/2025	MORGAN STANLEY & CO. LLC		1,019,937	1,025,000	979,932	1,015,557		4,769		4,769		1,020,326		(389)	(389)	28,585	06/01/2026
74834L-BA-7	QUEST DIAGNOSTICS INCORPORATED	05/15/2025	VARIOUS		4,828,384	4,917,000	4,902,593	4,910,934		458		458		4,911,392		(83,007)	(83,007)	60,390	06/30/2029
74834L-BB-5	QUEST DIAGNOSTICS INCORPORATED	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,320,983	2,450,000	2,481,456	2,468,091		(2,633)		(2,633)		2,465,458		(144,475)	(144,475)	60,028	06/30/2030
74834L-BF-6	QUEST DIAGNOSTICS INCORPORATED	05/01/2025	GOLDMAN SACHS & CO		1,538,799	1,540,000	1,560,636	1,559,521		(1,153)		(1,153)		1,558,368		(19,569)	(19,569)	27,105	12/15/2029
74949L-AC-6	RELX CAPITAL INC	11/04/2025	VARIOUS		7,320,581	7,447,000	7,360,540	7,408,281		4,188		4,188		7,412,469		(91,888)	(91,888)	222,355	03/18/2029
74949L-AE-2	RELX CAPITAL INC	02/24/2025	JP MORGAN SECURITIES LLC		591,918	600,000	595,899	596,840		54		54		596,894		(4,976)	(4,976)	7,521	05/20/2032
74951#-AF-7	RICH PRODUCTS CORPORATION	09/07/2025	SINKING FUND REDEMPTION 100.0000		5,610,000	5,610,000	5,610,000	5,610,000						5,610,000				188,496	09/07/2028
74951#-AH-3	RICH PRODUCTS CORPORATION	12/13/2025	SINKING FUND REDEMPTION 100.0000		818,182	818,182	818,182	818,182						818,182				28,800	12/13/2032
749685-AV-5	RPM INTERNATIONAL INC	05/01/2025	VARIOUS		722,753	736,000	736,753	736,320		(20)		(20)		736,299		(13,546)	(13,546)	16,880	03/15/2027
749685-AY-9	RPM INTERNATIONAL INC	05/13/2025	VARIOUS		2,778,908	3,210,000	2,484,701	2,569,168		20,291		20,291		2,589,460		189,449	189,449	69,716	01/15/2032
74977R-DK-7	COOPERATIEVE RABOBANK UA	05/01/2025	BARCLAYS CAPITAL		242,668	250,000	247,558	249,036		150		150		249,186		(6,518)	(6,518)	1,905	02/24/2027
74977R-DP-6	COOPERATIEVE RABOBANK UA	02/24/2025	JP MORGAN SECURITIES LLC		227,643	250,000	250,000	250,000						250,000		(22,358)	(22,358)	3,628	04/06/2033
74977R-DT-8	COOPERATIEVE RABOBANK UA	05/21/2025	JP MORGAN SECURITIES LLC		6,434,698	6,320,000	6,320,000	6,320,000						6,320,000		114,698	114,698	229,697	03/05/2030
75026J-AC-4	ASTOUND (RADIATE HOLDCO)	07/01/2025	EXCHANGE TRANSACTIONS		8,045,550	9,410,000	7,106,873	7,106,873						7,106,873		938,677	938,677	335,231	09/15/2026
75026J-AG-5	RADIATE HOLDCO LLC / RADIATE FINANCE	10/06/2025	VARIOUS		694,948	863,295	626,628			3,508		3,508		626,628		68,320	68,320	13,712	09/25/2029
75102X-AB-2	RAIZEN FUELS FINANCE SA	10/06/2025	BARCLAYS BANK PLC		1,418,878	1,459,000	1,473,590	1,473,099		(915)		(915)		1,472,183		(53,306)	(53,306)	102,470	03/05/2034
75513E-BY-6	RTX CORPORATION	09/19/2025	MORGAN STANLEY & CO. LLC		1,538,436	1,450,000	1,954,632	1,642,588		(52,251)		(52,251)		1,590,337		(51,901)	(51,901)	115,130	08/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
75513E-CH-2	RTX CORPORATION	09/19/2025	VARIOUS		871,294	880,000	954,330	903,423		(7,363)		(7,363)		896,061		(24,766)	(24,766)	28,312	03/15/2027
75513E-CX-7	RTX CORP	01/17/2025	JP MORGAN SECURITIES LLC		32,460	30,000	32,729	32,729						32,729		(269)	(269)	672	03/15/2054
75524K-NH-3	CITIZENS BANK NA/ PROVIDENCE RI	04/28/2025	MATURITY 100.0000		11,250,000	11,250,000	11,221,538	11,248,080		1,920		1,920		11,250,000				126,563	04/28/2025
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICE	09/19/2025	VARIOUS		10,064,720	10,350,000	10,318,950	10,342,095		1,610		1,610		10,343,706		(278,986)	(278,986)	136,546	06/26/2027
758750-AL-7	REGAL REXNORD CORP	09/19/2025	MORGAN STANLEY & CO. LLC		3,789,265	3,770,000	3,731,539	3,745,637		15,552		15,552		3,761,189		28,076	28,076	251,527	02/15/2026
7591EP-AT-7	REGIONS FINANCIAL CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		1,723,157	1,906,000	1,901,140	1,903,430		103		103		1,903,533		(180,376)	(180,376)	18,393	08/12/2028
759351-AM-1	REINSURANCE GROUP OF AMERICA INCOR	09/19/2025	MORGAN STANLEY & CO. LLC		49,926	50,000	51,955	50,341		(166)		(166)		50,174		(248)	(248)	2,013	09/15/2026
759351-AN-9	REINSURANCE GROUP OF AMERICA INCOR	05/01/2025	VARIOUS		1,067,164	1,100,000	1,097,294	1,098,751		119		119		1,098,870		(31,706)	(31,706)	18,449	05/15/2029
759351-AP-4	REINSURANCE GROUP OF AMERICA INCOR	12/29/2025	VARIOUS		378,025	410,000	406,714	407,899		193		193		408,092		(30,066)	(30,066)	5,370	06/15/2030
759509-AF-9	RELIANCE STEEL & ALUMINUM CO	08/15/2025	MATURITY 100.0000		3,550,000	3,550,000	3,554,397	3,550,459		(459)		(459)		3,550,000				46,150	08/15/2025
75968N-AD-3	RENAISSANCERE HOLDINGS LTD	11/04/2025	VARIOUS		2,655,043	2,740,000	2,631,903	2,639,277		12,466		12,466		2,651,742		3,301	3,301	84,938	04/15/2029
75968N-AE-1	RENAISSANCERE HOLDINGS LTD	12/29/2025	BARCLAYS CAPITAL		207,090	200,000	199,414	199,538		32		32		199,570		7,520	7,520	9,258	06/05/2033
759730-AA-5	RENAISSANCERE FINANCE INC	05/15/2025	VARIOUS		4,188,151	4,284,000	4,254,640	4,276,320		1,192		1,192		4,277,511		(89,361)	(89,361)	126,845	07/01/2027
760098-AA-7	RENSSELAER POLYTECHNIC INSTITUTE	08/25/2025	SECURITY CALLED AT 100.00000000 100.0000		6,360,000	6,360,000	6,360,000	6,360,000						6,360,000				272,818	09/01/2026
760098-AB-5	RENSSELAER POLYTECHNIC INSTITUTE	12/15/2025	SINKING FUND REDEMPTION 100.0000		1,960,000	1,960,000	1,960,000	1,960,000						1,960,000				78,204	12/15/2029
760098-AC-3	RENSSELAER POLYTECHNIC INSTITUTE	12/17/2025	SINKING FUND REDEMPTION 100.0000		1,966,154	1,966,154	1,966,667	1,966,667						1,966,667		(513)	(513)	93,589	12/17/2035
760759-AN-0	REPUBLIC SERVICES INC	05/01/2025	BARCLAYS CAPITAL		100,141	100,000	99,655	99,696		4		4		99,699		442	442	2,644	05/15/2041
760759-AQ-3	REPUBLIC SERVICES INC	03/15/2025	MATURITY 100.0000		6,320,000	6,320,000	6,295,561	6,319,648		352		352		6,320,000				101,120	03/15/2025
760759-AR-1	REPUBLIC SERVICES INC	09/19/2025	MORGAN STANLEY & CO. LLC		99,226	100,000	99,127	99,842		71		71		99,913		(687)	(687)	3,553	07/01/2026
760759-AS-9	REPUBLIC SERVICES INC	05/01/2025	VARIOUS		319,835	327,000	326,451	326,883		18		18		326,901		(7,066)	(7,066)	5,024	11/15/2027
760759-AT-7	REPUBLIC SERVICES INC	05/15/2025	VARIOUS		6,030,979	6,107,000	6,026,374	6,077,801		3,604		3,604		6,081,405		(50,426)	(50,426)	115,911	05/15/2028
76169#-AH-6	REYES HOLDINGS LLC	02/04/2025	MATURITY 100.0000		4,666,667	4,666,667	4,666,667	4,666,667						4,666,667				113,167	02/04/2025
76169#-AL-7	REYES HOLDINGS LLC	12/13/2025	MATURITY 100.0000		14,900,000	14,900,000	14,900,000	14,900,000						14,900,000				657,090	12/13/2025
76174L-AA-1	REYNOLDS GROUP ISSUER LLC	04/01/2025	SECURITY CALLED AT 101.00000000 101.0000		7,362,900	7,290,000	7,290,000	7,290,000						7,290,000				207,360	10/15/2027
76209P-AB-9	RGA GLOBAL FUNDING	10/28/2025	VARIOUS		7,080,094	7,460,000	7,298,627	7,310,727		28,588		28,588		7,339,315		(259,222)	(259,222)	236,885	01/18/2029
76209P-AC-7	RGA GLOBAL FUNDING	02/24/2025	JP MORGAN SECURITIES LLC		72,633	70,000	69,908	69,943		2		2		69,945		2,689	2,689	1,097	11/21/2028
76209P-AD-5	RGA GLOBAL FUNDING	10/01/2025	VARIOUS		9,040,511	8,830,000	8,728,496	8,742,045		5,069		5,069		8,747,114		293,397	293,397	411,518	01/11/2031
766879-AA-8	CEMEX MATERIALS LLC 144A	07/21/2025	MATURITY 100.0000		2,000,000	2,000,000	2,015,000	2,003,704		(3,704)		(3,704)		2,000,000				154,000	07/21/2025
771196-BK-7	ROCHE HOLDINGS INC	09/19/2025	MORGAN STANLEY & CO. LLC		198,302	200,000	198,008	199,708		153		153		199,861		(1,559)	(1,559)	4,477	05/15/2026
771196-BL-5	ROCHE HOLDINGS INC	09/19/2025	VARIOUS		2,343,614	2,400,000	2,373,768	2,394,220		1,575		1,575		2,395,795		(52,181)	(52,181)	56,733	01/28/2027
771196-BP-6	ROCHE HOLDINGS INC	05/21/2025	VARIOUS		4,292,962	4,400,000	4,397,800	4,399,483		113		113		4,399,596		(106,634)	(106,634)	92,780	09/17/2028
771196-CA-8	ROCHE HOLDINGS INC	03/10/2025	MATURITY 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				124,133	03/10/2025
77289K-AA-3	ROCKCLIFF ENERGY II LLC 144A	07/15/2025	JP MORGAN SECURITIES LLC		288,750	300,000	257,106	257,106						257,106		31,644	31,644	12,421	10/15/2029
77340R-AS-6	ROCKIES EXPRESS PIPELINE LLC	05/15/2025	MATURITY 100.0000		4,520,000	4,520,000	4,514,576	4,519,576		424		424		4,520,000				81,360	05/15/2025
773903-AG-4	ROCKWELL AUTOMATION INC	03/01/2025	MATURITY 100.0000		9,474,000	9,474,000	9,500,036	9,473,306		694		694		9,474,000				136,189	03/01/2025
773903-AH-2	ROCKWELL AUTOMATION INC	10/28/2025	VARIOUS		4,652,804	4,743,000	4,743,019	4,743,543		(50)		(50)		4,743,494		(90,690)	(90,690)	176,067	03/01/2029
77509N-AF-0	ROGERS COMMUNICATIONS INC	12/29/2025	BARCLAYS CAPITAL		1,181,050	1,000,000	992,038	995,974		410		410		996,384		184,666	184,666	101,840	05/01/2032
775109-BE-0	ROGERS COMMUNICATIONS INC	12/15/2025	MATURITY 100.0000		12,394,000	12,394,000	12,221,134	12,370,362		23,638		23,638		12,394,000				449,283	12/15/2025
775109-BF-7	ROGERS COMMUNICATIONS INC	09/19/2025	MORGAN STANLEY & CO. LLC		467,704	475,000	456,683	471,025		1,536		1,536		472,561		(4,857)	(4,857)	11,747	11/15/2026
775109-CH-2	ROGERS COMMUNICATIONS IN	08/12/2025	BARCLAYS CAPITAL		982,853	1,050,000	1,047,934	1,048,372		123		123		1,048,494		(65,642)	(65,642)	36,353	03/15/2032
775109-CK-5	ROGERS COMMUNICATIONS INC	02/25/2025	RBC CAPITAL MARKETS CORP		44,615	55,000	43,288	43,480		34		34		43,514		1,101	1,101	1,119	03/15/2052
775109-DE-8	ROGERS COMMUNICATIONS INC	11/04/2025	VARIOUS		6,847,500	6,730,000	6,710,752	6,715,274		3,596		3,596		6,718,870		128,629	128,629	406,608	02/15/2029
775109-DF-5	ROGERS COMMUNICATIONS INC	03/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		264,673	270,000	268,102	268,141		41		41		268,182		(3,509)	(3,509)	8,228	02/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
775198-AP-5	ROGERS GROUP INC	07/07/2025	MATURITY 100.0000		10,300,000	10,300,000	10,300,000	10,300,000						10,300,000				394,490	07/07/2025
776696-AG-1	ROPER TECHNOLOGIES INC	05/13/2025	VARIOUS		14,842,548	15,000,000	14,946,100	14,950,222		4,012		4,012		14,954,234		(111,686)	(111,686)	489,975	10/15/2029
776743-AB-2	ROPER TECHNOLOGIES INC	12/15/2025	MATURITY 100.0000		7,154,000	7,154,000	7,214,444	7,159,750		(5,750)		(5,750)		7,154,000				275,429	12/15/2025
776743-AD-8	ROPER TECHNOLOGIES INC	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,084,100	2,115,000	2,075,870	2,077,742		5,508		5,508		2,083,250		850	850	27,237	12/15/2026
776743-AF-3	ROPER TECHNOLOGIES INC	06/12/2025	JP MORGAN SECURITIES LLC		5,484,766	5,553,000	5,885,061	5,698,763		(7,674)		(7,674)		5,691,089		(206,324)	(206,324)	135,005	09/15/2028
776743-AG-1	ROPER TECHNOLOGIES INC	10/28/2025	VARIOUS		9,697,157	10,300,000	10,277,649	10,289,549		1,308		1,308		10,290,857		(593,700)	(593,700)	245,932	09/15/2029
780153-BU-5	ROYAL CARIBBEAN CRUISES LTD	05/28/2025	VARIOUS		7,091,120	7,000,000	7,013,613	7,011,840		(743)		(743)		7,011,097		80,023	80,023	304,087	03/15/2032
78016F-ZQ-0	ROYAL BANK OF CANADA	09/18/2025	VARIOUS		3,528,008	3,750,000	3,743,100	3,744,773		196		196		3,744,969		(216,961)	(216,961)	61,273	05/04/2032
78016H-ZQ-6	ROYAL BANK OF CANADA	05/01/2025	VARIOUS		3,787,454	3,800,000	3,791,982	3,793,674		266		266		3,793,940		(6,485)	(6,485)	74,900	05/02/2033
78016H-ZV-5	ROYAL BANK OF CANADA	10/28/2025	VARIOUS		3,262,596	3,180,000	3,169,665	3,172,002		1,431		1,431		3,173,434		89,162	89,162	177,730	02/01/2029
78016H-ZW-3	ROYAL BANK OF CANADA	02/24/2025	JP MORGAN SECURITIES LLC		932,362	930,000	917,687	918,617		147		147		918,764		13,598	13,598	27,141	02/01/2034
78016H-ZX-1	ROYAL BANK OF CANADA	01/28/2025	BARCLAYS CAPITAL		5,026,950	5,000,000	5,000,000	5,000,000						5,000,000		26,950	26,950	130,949	07/23/2027
78017D-AA-6	ROYAL BANK OF CANADA	06/04/2025	RBC CAPITAL MARKETS CORP		3,991,989	3,950,000	3,950,000							3,950,000		41,989	41,989	71,365	01/24/2029
781158-AA-4	RUBRIC PORTFOLIO HOLDINGS LLC	09/30/2025	SINKING FUND REDEMPTION 100.0000		623,738	623,738	623,738	623,738						623,738				27,461	09/30/2049
78355H-KU-2	RYDER SYSTEM INC	05/13/2025	BARCLAYS CAPITAL		98,826	100,000	98,569	98,624		197		197		98,821		5	5	1,780	06/15/2027
78355H-KV-0	RYDER SYSTEM INC	02/24/2025	JP MORGAN SECURITIES LLC		205,110	200,000	199,590	199,763		10		10		199,774		5,336	5,336	5,462	03/01/2028
78355H-KY-4	RYDER SYSTEM INC	02/24/2025	JP MORGAN SECURITIES LLC		109,862	101,000	100,763	100,792		3		3		100,795		9,067	9,067	1,555	12/01/2033
78397U-AA-8	SCIL IV LLC (POLYNT)	11/07/2025	VARIOUS		7,852,328	7,860,000	7,926,088	7,875,445		(13,796)		(13,796)		7,861,650		(9,322)	(9,322)	398,822	11/01/2026
78409V-AP-9	S&P GLOBAL INC	11/04/2025	JP MORGAN SECURITIES LLC		2,883,648	3,099,000	3,093,825	3,096,366		359		359		3,096,726		(213,078)	(213,078)	56,237	12/01/2029
78409V-BH-6	S&P GLOBAL INC	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,207,563	1,250,000	1,190,507	1,193,027		7,455		7,455		1,200,481		7,081	7,081	19,226	03/01/2027
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC	02/24/2025	JP MORGAN SECURITIES LLC		412,686	450,000	449,973	449,992						449,992		(37,306)	(37,306)	2,013	06/15/2028
785592-AM-8	SABINE PASS LIQUEFACTION LLC	03/01/2025	MATURITY 100.0000		312,000	312,000	313,526	312,000						312,000				8,775	03/01/2025
785592-AV-8	SABINE PASS LIQUEFACTION 144A	12/31/2025	VARIOUS 100.0000		1,305,329	1,300,000	1,313,546	1,307,419		(4,747)		(4,747)		1,302,673		(2,673)	(2,673)	56,409	06/30/2026
79466L-AF-1	SALESFORCE INC	05/21/2025	VARIOUS		7,476,689	7,592,000	7,590,102	7,592,000						7,592,000		(115,311)	(115,311)	170,265	04/11/2028
797440-BL-7	SAN DIEGO GAS & ELECTRIC	12/29/2025	BARCLAYS CAPITAL		1,507,470	1,500,000	1,497,990	1,498,754		54		54		1,498,808		8,662	8,662	90,281	05/15/2040
797440-BM-5	SAN DIEGO GAS & ELECTRIC	12/29/2025	BARCLAYS CAPITAL		4,518,937	4,930,000	4,425,741	4,440,077		20,350		20,350		4,460,427		58,510	58,510	305,044	08/15/2040
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO	09/19/2025	MORGAN STANLEY & CO. LLC		99,055	100,000	99,675	99,953		25		25		99,978		(923)	(923)	2,132	05/15/2026
80007R-AF-2	SANDS CHINA LTD	06/11/2025	SECURITY CALLED AT 100.00000000 100.0000		5,765,000	5,765,000	5,708,442	5,742,081		17,816		17,816		5,759,896		5,104	5,104	248,676	08/08/2025
80281L-AG-0	SANTANDER UK GROUP HOLDINGS PLC	04/22/2025	VARIOUS		393,484	406,000	406,000	406,000						406,000		(12,516)	(12,516)	6,098	11/03/2028
80281L-AM-7	SANTANDER UK GROUP HOLDINGS PLC	08/21/2025	VARIOUS		4,891,224	4,895,000	4,886,278	4,887,461		1,335		1,335		4,888,795		2,429	2,429	73,435	08/21/2026
80281L-AS-4	SANTANDER UK GROUP HOLDINGS PLC	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		201,830	200,000	202,876	202,589		(844)		(844)		201,744		86	86	5,542	11/21/2026
80281L-AT-2	SANTANDER UK GROUP HOLDINGS PLC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,934,820	2,800,000	2,800,000	2,800,000						2,800,000		134,820	134,820	238,346	01/10/2029
80386W-AF-2	SASOL PP 8.75000 05/03/2029	09/19/2025	GOLDMAN SACHS		3,146,700	3,000,000	3,000,000	3,000,000						3,000,000		146,700	146,700	232,604	05/03/2029
80414L-2H-7	SAUDI ARABIAN OIL COMPA 1.625% 24 NOV 20	11/24/2025	MATURITY 100.0000		6,930,000	6,930,000	6,677,340	6,848,486		81,514		81,514		6,930,000				112,613	11/24/2025
806605-AG-6	SCHERING-PLOUGH CORP	02/24/2025	JP MORGAN SECURITIES LLC		3,892,105	3,500,000	3,474,835	3,484,732		192		192		3,484,924		407,181	407,181	53,083	12/01/2033
806851-AH-4	SCHLUMBERGER HOLDINGS CORP	05/15/2025	VARIOUS		3,553,794	3,600,000	3,597,552	3,599,273		237		237		3,599,510		(45,717)	(45,717)	80,661	05/01/2029
806854-AJ-4	SCHLUMBERGER INVESTMENT SA	03/17/2025	EXCHANGE TRANSACTIONS		21,744,866	24,100,000	24,280,983	24,194,045		(3,808)		(3,808)		24,190,237		(2,445,371)	(2,445,371)		06/26/2030
806854-AK-1	SCHLUMBERGER INVESTMENT SA	03/17/2025	EXCHANGE TRANSACTIONS		2,101,279	2,120,000	2,115,972	2,117,537		144		144		2,117,680		(16,402)	(16,402)		05/15/2028
806854-AL-9	SCHLUMBERGER INVESTMENT SA	03/17/2025	EXCHANGE TRANSACTIONS		4,946,991	5,040,000	4,958,150	4,966,257		1,507		1,507		4,967,764		(20,773)	(20,773)		05/15/2033
80685X-AC-5	SCHLUMBERGER FINANCE CANADA LTD	09/17/2025	MATURITY 100.0000		550,000	550,000	549,340	549,906		94		94		550,000				7,700	09/17/2025
80689#-BH-8	SCHNEIDER NATIONAL LEASING INC	03/10/2025	MATURITY 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				166,950	03/10/2025
808513-AL-9	CHARLES SCHWAB CORP	03/10/2025	MATURITY 100.0000		6,545,000	6,545,000	6,544,414	6,544,467		533		533		6,545,000				98,175	03/10/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
808513-AQ-8	CHARLES SCHWAB CORPORATION (THE)	09/19/2025	VARIOUS		836,545	850,000	848,632	849,691		95		95		849,786		(13,241)	(13,241)	24,076	03/02/2027
808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	06/12/2025	JP MORGAN SECURITIES LLC		3,976,152	4,103,000	3,907,760	4,035,008		7,188		7,188		4,042,196		(66,044)	(66,044)	100,897	01/25/2028
808513-BA-2	CHARLES SCHWAB CORPORATION (THE)	09/30/2025	VARIOUS		4,190,219	4,350,000	4,334,906	4,342,980		1,067		1,067		4,344,046		(153,828)	(153,828)	94,413	05/22/2029
808513-BV-6	CHARLES SCHWAB CORPORATION	04/01/2025	MATURITY 100.0000		3,952,000	3,952,000	4,284,453	3,952,000						3,952,000				71,630	04/01/2025
808513-BW-4	CHARLES SCHWAB CORPORATION	09/19/2025	VARIOUS		975,739	990,000	1,080,988	1,025,426		(9,028)		(9,028)		1,016,398		(40,659)	(40,659)	25,018	04/01/2027
80874Y-BC-3	LIGHT AND WONDER INTERNATIONAL INC	09/25/2025	VARIOUS		19,104,175	19,100,000	18,847,088	18,929,469		34,875		34,875		18,964,344		139,831	139,831	1,105,473	05/15/2028
81013T-AC-5	IBERDROLA INTERNATIONAL BV	03/15/2025	MATURITY 100.0000		8,528,000	8,528,000	8,524,296	8,528,000						8,528,000				247,738	03/15/2025
81413P-AG-0	SECURITY CAP GRP	02/24/2025	JP MORGAN SECURITIES LLC		1,615,860	1,500,000	1,633,980	1,534,463		(1,346)		(1,346)		1,533,117		82,743	82,743	22,458	06/15/2028
81675*-AB-0	SEMINOLE ELECTRIC COOPERATIVE INC	01/01/2025	PRIOR YEAR INCOME															17,723	12/28/2024
81675*-AE-4	SEMINOLE ELECTRIC COOPERATIVE INC	09/30/2025	SINKING FUND REDEMPTION 100.0000		1,283,333	1,283,333	1,283,333	1,283,333						1,283,333				21,945	09/30/2050
816851-BA-6	SEMPRA ENERGY	05/13/2025	VARIOUS		1,031,163	1,065,000	1,050,528	1,053,037		1,753		1,753		1,054,790		(23,627)	(23,627)	13,540	06/15/2027
816851-BG-3	SEMPRA	05/15/2025	VARIOUS		3,333,977	3,450,000	3,402,191	3,415,651		1,938		1,938		3,417,589		(83,612)	(83,612)	82,535	02/01/2028
816851-BP-3	SEMPRA ENERGY	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,945,280	4,000,000	3,985,040	3,990,500		1,734		1,734		3,992,233		(46,953)	(46,953)	159,511	04/01/2029
81725T-G#-1	SENSIENT TECHNOLOGIES CORPORATION	11/01/2025	MATURITY 100.0000		4,333,333	4,333,333	4,333,333	4,333,333						4,333,333				182,575	11/01/2025
81725T-H@-2	SENSIENT TECHNOLOGIES CORPORATION	11/01/2025	MATURITY 100.0000		7,883,099	8,070,298	7,784,100	7,514,399					269,701	7,784,100	98,999			98,999	220,591	11/01/2025
82104#-AJ-8	SHEETZ INC	08/25/2025	MATURITY 100.0000		14,800,000	14,800,000	14,800,000	14,800,000						14,800,000				575,720	08/25/2025
822582-AN-2	SHELL INTERNATIONAL FINANCE BV	12/08/2025	EXCHANGE TRANSACTIONS		17,298,498	16,700,000	17,575,530	17,323,594		(25,096)		(25,096)		17,298,498				918,500	03/25/2040
822582-BD-3	SHELL INTERNATIONAL FINANCE BV	05/11/2025	MATURITY 100.0000		475,000	475,000	473,551	474,971		29		29		475,000				7,719	05/11/2025
822582-CB-6	SHELL INTERNATIONAL FINANCE BV	12/08/2025	VARIOUS		4,235,340	4,300,000	4,266,890	4,286,582		1,404		1,404		4,287,986		(52,646)	(52,646)	83,162	11/13/2028
822582-CE-0	SHELL INTERNATIONAL FINANCE BV	12/08/2025	EXCHANGE TRANSACTIONS		25,318,851	33,260,000	25,046,384	25,167,110		151,741		151,741		25,318,851				1,039,375	11/07/2049
822582-CL-4	SHELL INTERNATIONAL FINANCE BV	12/08/2025	EXCHANGE TRANSACTIONS		41,954,293	60,085,000	41,508,346	41,645,879		308,415		308,415		41,954,293				1,802,550	11/26/2051
822905-AF-2	SHELL FINANCE US LLC	09/30/2025	VARIOUS		10,654,176	11,600,000	10,624,034	10,664,244		65,135		65,135		10,729,379		(75,203)	(75,203)	142,968	11/07/2029
82329P-AB-2	SHEPHERD INTERMEDIATE LLC	12/31/2025	VARIOUS		4,285,621	4,285,621	4,221,337			5,107		5,107		4,285,621				131,806	07/10/2030
824348-AR-7	SHERWIN-WILLIAMS COMPANY (THE)	08/01/2025	MATURITY 100.0000		11,489,000	11,489,000	11,542,732	11,491,444		(2,444)		(2,444)		11,489,000				396,371	08/01/2025
824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)	09/19/2025	VARIOUS		1,943,989	1,983,000	1,954,553	1,974,336		1,219		1,219		1,975,556		(31,566)	(31,566)	33,127	06/01/2027
824348-BD-7	SHERWIN WILLIAMS COMPANY	02/01/2025	MATURITY 100.0000		6,620,000	6,620,000	6,573,179	6,619,726		274		274		6,620,000				109,230	02/01/2025
824348-BJ-4	SHERWIN-WILLIAMS COMPANY (THE)	06/12/2025	VARIOUS		3,407,710	3,650,000	3,564,390	3,593,187		1,983		1,983		3,595,170		(187,460)	(187,460)	78,999	08/15/2029
824348-BT-2	SHERWIN-WILLIAMS COMPANY (THE)	05/13/2025	VARIOUS		6,935,215	7,000,000	6,979,420	6,980,576		1,042		1,042		6,981,618		(46,403)	(46,403)	244,067	09/01/2031
82460C-AR-5	SHINHAN BANK	12/29/2025	VARIOUS		731,065	750,000	746,340	747,182		309		309		747,490		(16,425)	(16,425)	32,418	04/13/2032
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	05/27/2025	MATURITY 100.0000		1,100,000	1,100,000	1,097,206	1,099,944		56		56		1,100,000				17,875	05/27/2025
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	09/19/2025	MORGAN STANLEY & CO. LLC		246,203	250,000	249,283	249,869		53		53		249,923		(3,720)	(3,720)	5,500	10/15/2026
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	05/21/2025	CITIGROUP GLOBAL MARKETS INC.		1,673,956	1,700,000	1,698,283	1,699,740		89		89		1,699,829		(25,873)	(25,873)	39,497	03/16/2027
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ	02/24/2025	JP MORGAN SECURITIES LLC		1,769,253	2,050,000	1,775,323	1,844,862		4,309		4,309		1,849,171		(79,919)	(79,919)	20,079	03/11/2031
830505-AX-1	SKANDINAVISKA ENSKILDA BANKEN AB	06/09/2025	MATURITY 100.0000		10,000,000	10,000,000	9,807,000	9,922,093		77,907		77,907		10,000,000				185,000	06/09/2025
830505-BB-8	SKANDINAVISKA ENSKILDA BANKEN AB	10/28/2025	VARIOUS		4,324,182	4,180,000	4,157,971	4,161,926		2,897		2,897		4,164,823		159,359	159,359	228,537	03/05/2029
832696-AK-4	JM SMUCKER CO/THE	03/15/2025	MATURITY 100.0000		7,715,000	7,715,000	7,713,478	7,715,027		(27)		(27)		7,715,000				135,013	03/15/2025
832696-AR-9	JM SMUCKER CO/THE	05/01/2025	VARIOUS		304,986	313,000	322,921	317,563		(552)		(552)		317,011		(12,025)	(12,025)	3,965	12/15/2027
832696-AS-7	J M SMUCKER CO	08/12/2025	BARCLAYS CAPITAL		1,145,650	1,250,000	1,248,450	1,249,184		91		91		1,249,276		(103,626)	(103,626)	27,049	03/15/2030
832724-AB-4	SMURFIT CAPITAL FUNDING	11/20/2025	MATURITY 100.0000		9,121,978	9,121,978	8,715,331	9,094,094		27,884		27,884		9,121,978				684,148	11/20/2025
83272G-AB-7	SMURFIT KAPPA TREASURY UNLIMITED C	05/21/2025	144A SECURITY EXCHANGE TRANSACTION		23,375,637	21,660,000	23,389,118	23,382,098		(6,462)		(6,462)		23,375,637				625,649	04/03/2054
83272G-AC-5	SMURFIT KAPPA TREASURY	05/21/2025	144A SECURITY EXCHANGE TRANSACTION		3,805,930	3,800,000	3,806,510	3,806,132		(203)		(203)		3,805,930				103,322	04/03/2034
833034-AK-7	SNAP-ON INCORPORATED	05/01/2025	VARIOUS		799,231	815,000	814,974	809,961		537		537		810,499		(11,268)	(11,268)	17,009	03/01/2027
833636-AG-8	SOCIEDAD QUIMICA Y MINERA DE CHILE	01/28/2025	MATURITY 100.0000		200,000	200,000	198,820	199,992		8		8		200,000				4,375	01/28/2025
83368R-AV-4	SOCIETE GENERALE SA	01/22/2025	MATURITY 100.0000		10,000,000	10,000,000	9,546,000	9,977,246		22,754		22,754		10,000,000				131,250	01/22/2025
83368R-AZ-5	SOCIETE GENERALE SA	12/15/2025	VARIOUS		6,695,724	6,700,000	6,657,321	6,684,041		15,565		15,565		6,699,606		(3,882)	(3,882)	97,861	12/14/2026
83368R-BL-5	SOCIETE GENERALE SA	12/29/2025	BARCLAYS CAPITAL		420,792	400,000	400,000	400,000						400,000		20,792	20,792	25,921	06/15/2033
83368R-BR-2	SOCIETE GENERALE SA	05/13/2025	BARCLAYS CAPITAL		567,479	550,000	550,000	550,000						550,000		17,479	17,479	29,938	01/10/2029
834423-AE-5	SOLVAY FINANCE AMERICA LLC	05/01/2025	GOLDMAN SACHS & CO		2,599,568	2,550,000	2,552,193	2,551,970		141		141		2,552,111		47,457	47,457	58,101	06/04/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83444M-AC-5	SOLVENTUM CORP	01/02/2025	144A SECURITY EXCHANGE TRANSACTION		17,277,647	17,300,000	17,273,531	17,277,634		13		13		17,277,647					03/01/2029
83444M-AJ-0	SOLVENTUM CORP	01/02/2025	144A SECURITY EXCHANGE TRANSACTION		26,432,591	26,585,000	26,420,032	26,432,499		24		24		26,432,523		68	68		04/30/2054
83444M-AS-0	SOLVENTUM CORP	09/10/2025	SECURITY CALLED AT 104.61000000 104.6100		2,092	2,000	1,951			1		1		1,952		48	48	194	04/30/2054
835495-AJ-1	SONOCO PRODUCTS COMPANY	12/29/2025	BARCLAYS CAPITAL		1,163,605	1,150,000	1,196,635	1,190,513		(1,765)		(1,765)		1,188,748		(25,143)	(25,143)	76,962	11/01/2040
83569C-A*-3	SONOVA HOLDING AG	07/14/2025	MATURITY 100.0000		20,500,000	20,500,000	20,500,000	20,500,000						20,500,000				582,200	07/14/2025
837004-BV-1	DOMINION ENERGY SOUTH CAROLINA INC	02/24/2025	JP MORGAN SECURITIES LLC		1,092,980	1,000,000	992,010	996,622		56		56		996,678		96,302	96,302	37,542	02/01/2032
837004-BZ-2	DOMINION ENERGY SOUTH CAROLINA INC	12/29/2025	BARCLAYS CAPITAL		3,549,210	3,500,000	3,339,140	3,409,108		6,837		6,837		3,415,945		133,265	133,265	244,490	03/01/2035
837004-CD-0	DOMINION ENERGY SOUTH CAROLINA INC	12/29/2025	BARCLAYS CAPITAL		1,005,320	1,000,000	992,140	994,614		238		238		994,852		10,468	10,468	57,292	12/15/2039
83887@-AA-0	COOPERATIVE ENERGY	12/09/2025	SINKING FUND REDEMPTION 100.0000		1,345,539	1,345,539	1,345,539	1,345,539						1,345,539				41,312	12/09/2030
83887@-AB-8	COOPERATIVE ENERGY	12/09/2025	SINKING FUND REDEMPTION 100.0000		292,525	292,525	292,525	292,525						292,525				11,900	12/09/2040
84055*-AC-2	SOUTH TEXAS ELECTRIC COOPERATIVE I	11/15/2025	SINKING FUND REDEMPTION 100.0000		1,016,667	1,016,667	1,016,667	1,016,667						1,016,667				25,163	11/15/2043
84055*-AD-0	SOUTH TEXAS ELECTRIC COOPERATIVE I	11/15/2025	SINKING FUND REDEMPTION 100.0000		1,104,762	1,104,762	1,104,762	1,104,762						1,104,762				29,994	11/15/2043
84055*-AE-8	SOUTH TEXAS ELECTRIC COOPERATIVE I	08/15/2025	SINKING FUND REDEMPTION 100.0000		500,000	500,000	500,000	500,000						500,000				15,600	08/15/2048
84055*-AF-5	SOUTH TEXAS ELECTRIC COOP INC	10/01/2025	SINKING FUND REDEMPTION 100.0000		856,667	856,667	856,667	856,667						856,667				36,494	04/01/2054
84055B-AA-1	SOUTH32 TREASURY LIMITED	12/29/2025	BARCLAYS CAPITAL		4,046,173	4,250,000	4,227,858	4,232,948		1,506		1,506		4,234,454		(188,281)	(188,281)	171,759	04/14/2032
842400-EZ-2	SOUTHERN CAL EDISON	12/29/2025	BARCLAYS CAPITAL		8,309,235	8,250,000	8,130,550	8,184,881		4,355		4,355		8,189,236		119,999	119,999	667,734	01/15/2036
842400-HV-8	SOUTHERN CALIFORNIA EDISON COMPANY	04/30/2025	VARIOUS		118,196	130,000	124,082	124,082						124,082		(5,886)	(5,886)	4,580	03/01/2053
842434-CP-5	SOUTHERN CALIFORNIA GAS CO	05/30/2025	SECURITY CALLED AT 100.00000000 100.0000		2,297,000	2,297,000	2,291,556	2,296,776		203		203		2,296,980		20	20	33,689	06/15/2025
842434-CQ-3	SOUTHERN CALIFORNIA GAS COMPANY	09/19/2025	MORGAN STANLEY & CO. LLC		49,491	50,000	49,903	49,987		7		7		49,993		(502)	(502)	1,000	06/15/2026
842434-CU-4	SOUTHERN CALIFORNIA GAS COMPANY	11/04/2025	JP MORGAN SECURITIES LLC		2,809,440	3,000,000	2,993,100	2,996,310		612		612		2,996,923		(187,483)	(187,483)	96,475	02/01/2030
842587-DE-4	SOUTHERN COMPANY (THE)	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		95,047	100,000	93,960	94,059		291		291		94,350		697	697	1,716	04/30/2030
842587-DH-7	SOUTHERN COMPANY (THE)	02/24/2025	JP MORGAN SECURITIES LLC		550,074	600,000	582,203	583,717		713		713		584,430		(34,356)	(34,356)	4,667	03/15/2028
842587-DM-6	SOUTHERN COMPANY (THE)	09/05/2025	MILLENNIUM ADVISORS LLC		150,060	150,000	148,517	148,517						148,517		1,544	1,544	7,124	10/06/2025
842587-DQ-7	SOUTHERN COMPANY (THE)	05/29/2025	JP MORGAN SECURITIES LLC		576,635	570,000	569,134	569,473		60		60		569,532		7,102	7,102	12,901	06/15/2028
842587-DR-5	SOUTHERN COMPANY (THE)	08/12/2025	VARIOUS		5,115,135	5,120,000	5,110,989	5,113,201		481		481		5,113,682		1,453	1,453	99,969	06/15/2033
84265V-AA-3	SOUTHERN COPPER CORP	07/31/2025	HSBC SECURITIES (USA) INC.		2,314,000	2,000,000	2,841,000	2,689,460		(31,691)		(31,691)		2,657,769		(343,769)	(343,769)	151,667	07/27/2035
84265V-AH-8	SOUTHERN COPPER CORPORATION 3.875% 23 AP	04/23/2025	MATURITY 100.0000		1,990,000	1,990,000	1,943,915	1,981,971		8,029		8,029		1,990,000				38,556	04/23/2025
8426EP-AF-5	SOUTHERN COMPANY GAS CAPITAL CORPO	07/11/2025	VARIOUS		4,531,408	4,500,000	4,487,400	4,489,804		738		738		4,490,543		40,865	40,865	183,390	09/15/2032
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COOP IN	10/16/2025	SINKING FUND REDEMPTION 100.0000		171,836	171,836	171,836	171,836						171,836				5,172	04/16/2048
843358-AA-6	SOUTHERN METHODIST UNIVERSITY TX	10/01/2025	SINKING FUND REDEMPTION 100.0000		1,098,000	1,098,000	1,098,000	1,098,000						1,098,000				38,979	10/01/2047
844741-BF-4	SOUTHWEST AIRLINES CO	10/28/2025	VARIOUS		4,798,296	5,200,000	5,172,336	5,184,950		2,087		2,087		5,187,037		(388,741)	(388,741)	155,371	02/10/2030
8447HB-AA-0	SOUTHTRUST BK AL	05/15/2025	MATURITY 100.0000		10,000,000	10,000,000	10,730,689	10,022,175		(22,175)		(22,175)		10,000,000				384,500	05/15/2025
8447HE-AA-4	SOUTHTRUST BK ATLANTA	05/15/2025	MATURITY 100.0000		2,000,000	2,000,000	2,160,148	2,006,656		(6,656)		(6,656)		2,000,000				77,400	05/15/2025
845011-AA-3	SOUTHWEST GAS CORP	06/12/2025	VARIOUS		6,154,579	6,324,000	6,286,859	6,295,933		2,644		2,644		6,298,577		(143,998)	(143,998)	145,514	04/01/2028
84519#-AD-6	SOUTHWEST POWER POOL INC	12/30/2025	VARIOUS		198,363	198,363	198,363	198,363						198,363				6,011	12/30/2042
845437-BP-6	SOUTHWESTERN ELECTRIC POWER COMPAN	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,445,102	3,545,000	3,409,605	3,417,276		20,814		20,814		3,438,090		7,012	7,012	53,077	10/01/2026
845467-AL-3	SOUTHWESTERN ENERGY CO REG	01/23/2025	MATURITY 100.0000		298,000	298,000	242,944	297,186		814		814		298,000				8,493	01/23/2025

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
845467-AT-6	EXPAND ENERGY CORP	12/29/2025	BARCLAYS CAPITAL		9,963,157	10,210,000	9,685,517	9,790,770		31,920		31,920		9,822,690		140,467	140,467	533,678	02/01/2032
84756N-AH-2	SPECTRA ENERGY PARTNERS LP	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		8,151,860	8,324,000	8,077,010	8,089,664		37,272		37,272		8,126,936		24,923	24,923	142,028	10/15/2026
84762L-AX-3	SPECTRUM BRANDS INC	12/15/2025	MORGAN STANLEY & CO. LLC		3,121,790	3,878,000	3,878,000	3,878,000						3,878,000		(756,210)	(756,210)	188,258	03/15/2031
84859*-AA-4	SPIRE STL PIPELINE LLC	12/15/2025	SINKING FUND REDEMPTION 100.0000		1,269,450	1,269,450	1,269,450	1,269,450						1,269,450				37,449	12/31/2034
84859D-AC-1	SPIRE MISSOURI INC	05/01/2025	GOLDMAN SACHS & CO		29,507	30,000	29,993	29,998		1		1		29,998		(491)	(491)	1,028	02/15/2033
84859D-AD-9	SPIRE MISSOURI INC	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		6,963,670	7,000,000	6,976,200	6,976,925		557		557		6,977,482		(13,812)	(13,812)	244,339	08/15/2034
85205T-AR-1	SPIRIT AEROSYSTEMS INC	12/08/2025	SECURITY CALLED AT 109.80700000 109.8072		7,466,891	6,800,000	6,916,500	6,894,747		(19,662)		(19,662)		6,875,084		(75,084)	(75,084)	1,372,250	11/15/2030
85207U-AK-1	SPRINT LLC	11/01/2025	SECURITY CALLED AT 100.00000000 100.0000		2,000,000	2,000,000	2,076,500	2,038,192		(38,192)		(38,192)		2,000,000				177,917	03/01/2026
85221*-AH-7	SQUARE BUTTE ELECTRIC COOPERATIVE	12/30/2025	SINKING FUND REDEMPTION 100.0000		646,109	646,109	646,109	646,109						646,109				18,192	12/30/2031
852234-AP-8	BLOCK INC	07/09/2025	CITIGROUP GLOBAL MARKETS INC.		54,900	60,000	47,280	47,280						47,280		7,620	7,620	1,278	06/01/2031
85239*-AA-2	STJOHNS(BKNY)CONTRACT BACKED PT TR	12/15/2025	SINKING FUND REDEMPTION 100.0000		339,836	339,836	339,836	339,836						339,836				9,798	06/15/2052
853191-AA-2	STANDARD INDUSTRIES INC OF NEW JER	05/12/2025	UBS SECURITIES LLC		2,733,713	2,690,000	2,690,000	2,690,000						2,690,000		43,713	43,713	134,537	08/15/2032
853254-BS-8	STANDARD CHARTERED PLC	05/13/2025	VARIOUS		1,221,487	1,250,000	1,250,000	1,250,000						1,250,000		(28,513)	(28,513)	34,333	04/01/2031
853254-CU-2	STANDARD CHARTERED PLC	12/29/2025	BARCLAYS CAPITAL		693,875	640,000	640,000	640,000						640,000		53,875	53,875	59,770	07/06/2034
853496-AC-1	STANDARD INDUSTRIES INC/NJ 144A	08/21/2025	SECURITY CALLED AT 100.00000000 100.0000		1,550,000	1,550,000	1,542,250	1,547,361		764		764		1,548,126		1,874	1,874	78,792	02/15/2027
854502-AH-4	STANLEY BLACK & DECKER INC	06/12/2025	JP MORGAN SECURITIES LLC		1,362,254	1,379,000	1,368,551	1,372,392		797		797		1,373,189		(10,935)	(10,935)	30,088	11/15/2028
855244-AK-5	STARBUCKS CORPORATION	09/19/2025	MORGAN STANLEY & CO. LLC		148,322	150,000	149,273	149,890		55		55		149,945		(1,623)	(1,623)	2,828	06/15/2026
855244-AP-4	STARBUCKS CORPORATION	05/15/2025	VARIOUS		2,237,223	2,300,000	2,294,411	2,298,147		232		232		2,298,378		(61,155)	(61,155)	54,658	03/01/2028
855244-AQ-2	STARBUCKS CORPORATION	08/15/2025	MATURITY 100.0000		6,636,000	6,636,000	6,629,895	6,635,631		369		369		6,636,000				252,168	08/15/2025
855244-AT-6	STARBUCKS CORPORATION	05/01/2025	VARIOUS		1,057,254	1,100,000	1,097,514	1,098,889		77		77		1,098,966		(41,712)	(41,712)	26,556	08/15/2029
855244-AZ-2	STARBUCKS CORPORATION	08/13/2025	VARIOUS		2,235,615	2,450,000	2,443,263	2,446,172		420		420		2,446,592		(210,978)	(210,978)	46,608	11/15/2030
855244-BC-2	STARBUCKS CORPORATION	08/12/2025	BARCLAYS CAPITAL		1,407,462	1,550,000	1,547,071	1,547,862		167		167		1,548,030		(140,568)	(140,568)	46,371	02/14/2032
857477-AT-0	STATE STREET CORP	08/18/2025	MATURITY 100.0000		2,219,000	2,219,000	2,216,027	2,218,908		89		89		2,218,996		4	4	78,775	08/18/2025
857477-AW-3	STATE STREET CORP	09/19/2025	MORGAN STANLEY & CO. LLC		123,916	125,000	123,362	124,736		138		138		124,874		(958)	(958)	2,788	05/19/2026
857477-BD-4	STATE STREET CORP	02/24/2025	JP MORGAN SECURITIES LLC		1,447,904	1,475,000	1,476,580	1,475,753		(27)		(27)		1,475,726		(27,822)	(27,822)	13,913	12/03/2029
857477-BG-7	STATE STREET CORP	05/21/2025	JP MORGAN SECURITIES LLC		1,546,871	1,700,000	1,693,098	1,696,310		293		293		1,696,603		(149,732)	(149,732)	33,193	01/24/2030
857477-BN-2	STATE STREET CORP	11/04/2025	JP MORGAN SECURITIES LLC		1,892,419	2,000,000	2,000,000	2,000,000						2,000,000		(107,581)	(107,581)	52,507	03/30/2031
857477-BU-6	STATE STREET CORP	02/24/2025	JP MORGAN SECURITIES LLC		192,216	200,000	200,000	200,000						200,000		(7,784)	(7,784)	2,505	05/13/2033
857477-BV-4	STATE STREET CORP	05/01/2025	GOLDMAN SACHS & CO		2,269,128	2,400,000	2,400,000	2,400,000						2,400,000		(130,872)	(130,872)	74,397	08/04/2033
857477-BZ-5	STATE STREET CORP	01/27/2025	SECURITY CALLED AT 100.00000000 100.0000		50,000	50,000	50,000	50,000						50,000				1,214	01/26/2026
857477-CA-9	STATE STREET CORP	07/10/2025	BARCLAYS CAPITAL		136,127	140,000	140,085	140,073		(2)		(2)		140,071		(3,944)	(3,944)	5,476	01/26/2034
857477-CC-5	STATE STREET CORP	05/13/2025	VARIOUS		3,994,006	4,000,000	4,000,000	4,000,000						4,000,000		(5,994)	(5,994)	77,339	05/18/2034
857477-CF-8	STATE STREET CORP	05/15/2025	VARIOUS		3,444,058	3,330,000	3,443,486	3,442,536		(7,668)		(7,668)		3,434,869		9,190	9,190	77,493	11/21/2029
857477-CN-1	STATE STREET CORP	11/04/2025	JP MORGAN SECURITIES LLC		25,248,000	25,000,000	25,011,500	25,010,474		(1,916)		(1,916)		25,008,557		239,443	239,443	1,368,438	02/20/2029
858119-BK-5	STEEL DYNAMICS INC	11/04/2025	VARIOUS		5,612,451	5,850,000	5,942,961	5,900,834		(5,533)		(5,533)		5,895,301		(282,850)	(282,850)	190,804	04/15/2030
858119-BL-3	STEEL DYNAMICS INC	06/15/2025	MATURITY 100.0000		1,600,000	1,600,000	1,593,904	1,599,438		562		562		1,600,000				19,200	06/15/2025
858119-BM-1	STEEL DYNAMICS INC	11/04/2025	JP MORGAN SECURITIES LLC		3,511,414	3,705,000	3,759,809	3,738,044		(4,363)		(4,363)		3,733,680		(222,267)	(222,267)	157,205	01/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
858119-BN-9	STEEL DYNAMICS INC	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		557,244	600,000	548,759	550,431		4,924		4,924		555,354		1,890	1,890	5,005	10/15/2027
858586-K*-0	STEPAN COMPANY	12/10/2025	SINKING FUND REDEMPTION 100.0000		4,728,571	4,728,571	4,728,571	4,728,571						4,728,571				129,090	12/10/2031
863667-AH-4	STRYKER CORP	11/01/2025	MATURITY 100.0000		9,720,000	9,720,000	9,631,694	9,709,173		10,827		10,827		9,720,000				328,050	11/01/2025
863667-AN-1	STRYKER CORPORATION	09/19/2025	VARIOUS		589,961	595,000	586,582	587,845		1,765		1,765		589,610		351	351	14,147	03/15/2026
863667-AQ-4	STRYKER CORPORATION	06/12/2025	VARIOUS		6,207,111	6,350,000	6,332,371	6,344,206		544		544		6,344,750		(137,639)	(137,639)	152,788	03/07/2028
865622-BW-3	SUMITOMO MITSUI BANKING CORPORATIO	07/23/2025	MATURITY 100.0000		8,200,000	8,200,000	8,020,666	8,116,712		83,288		83,288		8,200,000				299,300	07/23/2025
86562M-AR-1	SUMITOMO MITSUI FINANCIAL GROUP IN	09/19/2025	VARIOUS		2,232,555	2,281,000	2,274,146	2,274,780		697		697		2,275,477		(42,922)	(42,922)	66,969	07/12/2027
86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	05/15/2025	VARIOUS		5,352,190	5,500,000	5,463,097	5,467,931		1,578		1,578		5,469,509		(117,319)	(117,319)	143,950	01/17/2028
86562M-BU-3	SUMITOMO MITSUI FINANCIAL GROUP IN	10/28/2025	VARIOUS		1,221,436	1,300,000	1,300,000	1,300,000						1,300,000		(78,564)	(78,564)	31,175	09/27/2029
86562M-BV-1	SUMITOMO MITSUI FINANCIAL GROUP IN	01/15/2025	MATURITY 100.0000		6,975,000	6,975,000	6,895,549	6,972,328		2,672		2,672		6,975,000				81,887	01/15/2025
86562M-BW-9	SUMITOMO MITSUI FINANCIAL GROUP IN	11/04/2025	JP MORGAN SECURITIES LLC		1,879,560	2,000,000	2,000,000	2,000,000						2,000,000		(120,440)	(120,440)	71,806	01/15/2030
86562M-DM-9	SUMITOMO MITSUI FINANCIAL GROUP IN	05/13/2025	BARCLAYS CAPITAL		914,040	900,000	913,959	913,732		(952)		(952)		912,779		1,261	1,261	40,535	07/09/2029
86563V-AT-6	SUMITOMO MITSUI TRUST BANK LTD	09/12/2025	MATURITY 100.0000		4,050,000	4,050,000	4,045,100	4,049,299		701		701		4,050,000				42,525	09/12/2025
86563V-BU-2	SUMITOMO MITSUI TRUST BANK LTD	05/01/2025	VARIOUS		6,955,656	7,000,000	6,987,610	6,988,299		765		765		6,989,064		(33,409)	(33,409)	194,731	09/10/2029
86614R-AM-9	SUMMIT MATERIALS LLC/FIN 144A	02/10/2025	SECURITY CALLED AT 100.00000000 100.0000		350,000	350,000	356,938	350,000						350,000				9,163	03/15/2027
86614R-AN-7	SUMMIT MATERIALS LLC / SUMMIT MATE 144A	02/10/2025	SECURITY CALLED AT 101.31300000 101.3130		116,510	115,000	115,000	115,000						115,000				4,948	01/15/2029
86614R-AP-2	SUMMIT MATERIALS LLC	02/10/2025	SECURITY CALLED AT 107.98200000 107.9815		6,478,892	6,000,000	6,035,000	6,029,163		(524)		(524)		6,028,639		(28,639)	(28,639)	726,600	01/15/2031
86787E-BB-2	TRUIST BANK	11/03/2025	MATURITY 100.0000		4,277,000	4,277,000	4,274,391	4,276,988		12		12		4,277,000				173,219	11/03/2025
86787G-AJ-1	TRUIST BANK	09/19/2025	VARIOUS		395,540	400,000	395,524	396,943		714		714		397,657		(2,117)	(2,117)	8,415	05/15/2026
867898-AG-9	SUNSWEET GROWERS INC	11/22/2025	SINKING FUND REDEMPTION 100.0000		685,714	685,714	685,714	685,714						685,714				21,806	11/22/2026
867898-AH-7	SUNSWEET GROWERS INC	07/24/2025	SINKING FUND REDEMPTION 100.0000		857,143	857,143	857,143	857,143						857,143				22,800	07/24/2027
867898-AJ-3	SUNSWEET GROWERS INC	11/13/2025	SINKING FUND REDEMPTION 100.0000		396,429	396,429	396,429	396,429						396,429				17,919	11/13/2028
867898-AL-8	SUNSWEET GROWERS INC.	11/12/2025	SINKING FUND REDEMPTION 100.0000		571,429	571,429	571,429	571,429						571,429				18,571	11/12/2030
86959L-AP-8	SVENSKA HANDELSBANKEN AB	02/24/2025	JP MORGAN SECURITIES LLC		5,717,712	5,600,000	5,575,136	5,582,873		683		683		5,583,556		134,156	134,156	59,889	06/15/2028
86964W-AF-9	SUZANO AUSTRIA GMBH	03/21/2025	BANK OF AMERICA		2,804,313	2,750,000	2,734,875	2,736,639		682		682		2,737,321		66,991	66,991	114,125	01/15/2029
870836-AC-7	UBS-NY	07/15/2025	MATURITY 100.0000		790,000	790,000	583,692	776,200		13,800		13,800		790,000				59,250	07/15/2025
871503-AU-2	SYMANTEC CORPORATION	02/28/2025	SECURITY CALLED AT 100.00000000 100.0000		288,000	288,000	291,944	288,000						288,000				5,320	04/15/2025
871828-AA-7	SYSCO CANADA INC	04/25/2025	MATURITY 100.0000		3,602,305	3,647,638	3,884,753	3,478,528		(2,081)		(2,081)	329,500	3,805,947	(203,641)		(203,641)	65,742	04/25/2025
871829-BF-3	SYSCO CORPORATION	09/19/2025	VARIOUS		1,834,567	1,881,000	1,870,899	1,878,419		478		478		1,878,897		(44,330)	(44,330)	54,260	07/15/2027
871829-BQ-9	SYSCO CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		51,182	60,000	50,086	51,718		152		152		51,870		(688)	(688)	290	12/14/2031
871911-AU-7	SYSTEM ENERGY RESOURCES INC	02/24/2025	JP MORGAN SECURITIES LLC		51,654	50,000	48,098	48,710		53		53		48,763		2,891	2,891	1,083	04/15/2028
87264A-AT-2	T-MOBILE USA INC REG	09/02/2025	SECURITY CALLED AT 100.00000000 100.0000		235,000	235,000	234,263	234,797		69		69		234,866		134	134	11,087	04/15/2027
87264A-BB-0	T-MOBILE USA INC	04/15/2025	MATURITY 100.0000		5,000,000	5,000,000	5,280,300	5,012,446		(12,446)		(12,446)		5,000,000				87,500	04/15/2025
87264A-BF-1	T-MOBILE USA INC	06/12/2025	VARIOUS		3,565,964	3,710,000	3,682,606	3,695,416		1,281		1,281		3,696,697		(130,734)	(130,734)	88,415	04/15/2030
87264A-BS-3	T-MOBILE USA INC	10/28/2025	VARIOUS		561,516	595,000	548,066	548,066						548,066		13,450	13,450	16,250	02/15/2029
87264A-BV-6	T-MOBILE USA INCE	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		97,697	100,000	100,789	100,282		(180)		(180)		100,102		(2,405)	(2,405)	3,506	04/15/2029
87264A-CA-1	T-MOBILE USA INC	02/24/2025	JP MORGAN SECURITIES LLC		2,042,590	2,200,000	2,195,314	2,198,078		110		110		2,198,188		(155,598)	(155,598)	23,803	02/15/2028
87264A-CT-0	T-MOBILE USA INC	01/15/2025	GOLDMAN SACHS & CO		72,160	110,000	69,980	69,980						69,980		2,180	2,180	945	10/15/2052
87264A-CY-9	T-MOBILE USA INC	05/01/2025	GOLDMAN SACHS & CO		9,869	10,000	9,983	9,987						9,987		(118)	(118)	403	07/15/2033
87264A-DF-9	T-MOBILE USA INC	05/13/2025	BARCLAYS CAPITAL		147,792	150,000	149,552	149,587		22		22		149,609		(1,817)	(1,817)	4,485	04/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87264A-DG-7	T-MOBILE USA INC	01/15/2025	BARCLAYS CAPITAL		55,849	60,000	56,626	56,626						56,626		(778)	(778)	1,659	01/15/2055
87266G-AA-8	TMS ISSUER SARL 144A	10/16/2025	BANK OF AMERICA INTERNATIONAL - EMD DESK		944,100	900,000	900,000	900,000						900,000		44,100	44,100	59,823	08/23/2032
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD	05/13/2025	BARCLAYS CAPITAL		175,432	200,000	172,418	172,870		1,697		1,697		174,568		864	864	2,551	03/31/2030
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD	12/29/2025	BARCLAYS CAPITAL		1,540,740	2,000,000	1,471,380	1,484,628		21,826		21,826		1,506,454		34,286	34,286	89,238	07/09/2040
87612B-BL-5	TARGA RESOURCES PARTNERS	07/15/2025	VARIOUS		1,100,099	1,100,000	1,116,500	1,101,862		(1,825)		(1,825)		1,100,036		63	63	70,760	07/15/2027
87612B-BQ-4	TARGA RESOURCES PARTNERS LP	06/12/2025	JP MORGAN SECURITIES LLC		1,343,874	1,330,000	1,416,450	1,369,062		(5,212)		(5,212)		1,363,849		(19,975)	(19,975)	53,176	03/01/2030
87612B-BU-5	TARGA RESOURCES PARTNERS LP	02/24/2025	JP MORGAN SECURITIES LLC		91,880	100,000	96,750	97,533		45		45		97,579		(5,699)	(5,699)	2,444	01/15/2032
87612E-BH-8	TARGET CORPORATION	06/06/2025	VARIOUS		2,070,671	2,152,000	2,172,796	2,161,658		(917)		(917)		2,160,741		(90,070)	(90,070)	43,546	04/15/2029
87612G-AA-9	TARGA RESOURCES CORP	02/24/2025	JP MORGAN SECURITIES LLC		138,069	150,000	149,723	149,775		4		4		149,779		(11,710)	(11,710)	3,570	02/01/2033
87612G-AE-1	TARGA RESOURCES CORP	11/04/2025	JP MORGAN SECURITIES LLC		20,162,194	19,315,000	19,422,759	19,416,590		(21,875)		(21,875)		19,394,715		767,480	767,480	652,935	03/01/2029
87724R-AA-0	TAYLOR MORRISON COMMUNITIES INC	11/10/2025	SECURITY CALLED AT 102.30700000 102.3070		5,678,039	5,550,000	5,550,000	5,550,000						5,550,000				422,400	06/15/2027
87901J-AF-2	TEGNA INC	09/22/2025	SECURITY CALLED AT 100.00000000 100.0000		2,173,000	2,173,000	2,173,000	2,173,000						2,173,000				94,796	03/15/2026
87936V-AB-3	TELEFONICA CELULAR DEL 5.875% 15 APR 202	09/15/2025	SECURITY CALLED AT 100.00000000 100.0000		200,000	200,000	187,000	192,743		2,105		2,105		194,848		5,152	5,152	10,771	04/15/2027
879385-AD-4	TELEFONICA EUROP	02/24/2025	JP MORGAN SECURITIES LLC		285,843	250,000	254,715	252,019		(17)		(17)		252,002		33,841	33,841	9,167	09/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU	12/29/2025	BARCLAYS CAPITAL		5,884,253	5,250,000	5,383,625	5,337,743		(5,351)		(5,351)		5,332,392		551,860	551,860	380,136	06/20/2036
87938W-AT-0	TELEFONICA EMISIONES SAU	05/01/2025	VARIOUS		853,548	862,000	844,800	856,887		717		717		857,604		(4,056)	(4,056)	22,259	03/08/2027
87938W-AV-5	TELEFONICA EMISIONES SAU	12/29/2025	BARCLAYS CAPITAL		3,083,786	3,370,000	3,006,140	3,017,613		18,303		18,303		3,035,916		47,870	47,870	206,994	03/06/2038
87938W-AX-1	TELEFONICA EMISIONES SAU	01/16/2025	JANE STREET EXECUTION SERVICES LLC		136,751	150,000	125,277	126,125		17		17		126,142		10,608	10,608	3,128	03/01/2049
87971M-BD-4	TELUS CORPORATION	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,411,213	3,525,000	3,364,694	3,371,616		20,565		20,565		3,392,181		19,032	19,032	66,074	02/16/2027
87971M-BF-9	TELUS CORPORATION	05/15/2025	VARIOUS		4,493,500	4,590,000	4,585,181	4,589,353		191		191		4,589,544		(96,044)	(96,044)	112,581	09/15/2027
88032X-AG-9	TENCENT HOLDINGS LTD	01/10/2025	WELLS FARGO SECURITIES LLC		530,646	550,000	503,410	515,652		339		339		515,992		14,654	14,654	9,557	01/19/2028
88032X-AN-4	TENCENT HOLDINGS LTD	01/17/2025	GOLDMAN SACHS & CO		3,033,240	3,140,000	3,376,285	3,281,700		(1,848)		(1,848)		3,279,852		(246,612)	(246,612)	34,671	04/11/2029
88032X-BA-1	TENCENT HOLDINGS LTD	01/10/2025	BARCLAYS BANK PLC		5,020,232	5,710,000	4,951,712	5,034,816		3,041		3,041		5,037,857		(17,625)	(17,625)	37,001	04/22/2031
88033G-DS-6	TENET HEALTHCARE CORP	11/19/2025	SECURITY CALLED AT 100.00000000 100.0000		8,400,000	8,400,000	8,400,000	8,400,000						8,400,000				682,500	02/01/2027
880394-AE-1	PACTIV CORP	05/01/2025	SECURITY CALLED AT 108.25400000 108.2540		21,434,294	19,800,000	25,597,520	20,820,833		(139,924)		(139,924)		20,680,909		(880,909)	(880,909)	2,537,119	04/15/2027
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC	10/07/2025	BOFA SECURITIES INC (MERRILL LYNCH)		23,441,750	25,000,000	23,165,594	774,259		70,939		70,939		23,237,335		204,415	204,415	448,251	03/01/2030
881685-AY-7	TEXACO CAPITAL INC.	02/24/2025	JP MORGAN SECURITIES LLC		12,216,600	10,000,000	10,099,250	10,048,224		(737)		(737)		10,047,487		2,169,113	2,169,113	345,000	04/01/2032
882389-CC-1	TEXAS EAST TRANS	02/24/2025	JP MORGAN SECURITIES LLC		771,533	700,000	526,750	601,589		1,364		1,364		602,953		168,580	168,580	29,944	07/15/2032
882508-BC-7	TEXAS INSTRUMENTS INC	06/12/2025	VARIOUS		1,652,412	1,700,000	1,595,836	1,665,204		5,220		5,220		1,670,424		(18,012)	(18,012)	29,725	11/03/2027
882508-BG-8	TEXAS INSTRUMENTS INC	10/28/2025	VARIOUS		4,268,562	4,601,000	4,566,347	4,583,672		2,326		2,326		4,585,998		(317,436)	(317,436)	89,845	09/04/2029
882508-BP-8	TEXAS INSTRUMENTS INC	10/01/2025	BARCLAYS CAPITAL		3,322,747	3,450,000	3,439,961	3,442,165		726		726		3,442,892		(120,145)	(120,145)	139,742	08/16/2032
882508-CB-8	TEXAS INSTRUMENTS INC	02/24/2025	JP MORGAN SECURITIES LLC		512,978	510,000	529,130	526,458		(259)		(259)		526,199		13,221	13,221	11,176	03/14/2033
882587-B*-8	TEXAS-NEW MEXICO POWER COMPANY	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		8,640,000	8,640,000	8,640,000	8,640,000						8,640,000				180,950	08/15/2035
88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		18,600,000	18,600,000	18,600,000	18,600,000						18,600,000				487,454	08/24/2027
882884-C*-8	TEXAS NEW MEXICO POWER COMPANY	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		3,100,000	3,100,000	3,100,000	3,100,000						3,100,000				92,647	03/29/2044

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
882884-E*-6	TEXAS-NEW MEXICO POWER COMPANY	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		7,800,000	7,800,000	7,800,000	7,800,000						7,800,000				269,113	07/28/2032
882884-F@-3	TEXAS-NEW MEXICO POWER CO	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		33,500,000	33,500,000	33,500,000	33,500,000						33,500,000				1,373,779	03/28/2036
882884-G*-4	TEXAS-NEW MEXICO POWER CO	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		40,500,000	40,500,000	40,500,000	40,500,000						40,500,000				2,299,354	07/01/2054
883203-BV-2	TEXTRON INC	03/01/2025	MATURITY 100.0000		2,770,000	2,770,000	2,866,692	2,770,000						2,770,000				53,669	03/01/2025
883203-BW-0	TEXTRON INC	12/31/2025	VARIOUS		5,966,380	5,972,000	5,919,261	5,959,177		6,415		6,415		5,965,592		788	788	282,609	03/15/2026
883203-BX-8	TEXTRON INC	05/13/2025	VARIOUS		3,428,728	3,503,000	3,413,916	3,421,693		13,263		13,263		3,434,956		(6,228)	(6,228)	83,855	03/15/2027
883203-BY-6	TEXTRON INC	06/12/2025	JP MORGAN SECURITIES LLC		2,193,669	2,278,000	2,277,225	2,277,926		19		19		2,277,946		(84,277)	(84,277)	45,149	03/01/2028
883203-CA-7	TEXTRON INC	11/04/2025	JP MORGAN SECURITIES LLC		2,304,915	2,350,000	2,444,771	2,397,875		(8,237)		(8,237)		2,389,638		(84,723)	(84,723)	97,099	09/17/2029
88323A-AC-6	THAIOIL TREASURY CENTER CO LTD	06/16/2025	MARKETAXESS CAPITAL LIMITED - EMD DESK		2,019,285	2,080,000	2,259,400	2,186,683		(11,976)		(11,976)		2,174,707		(155,422)	(155,422)	55,315	11/20/2028
88323A-AG-7	THAIOIL TREASURY CENTER CO LTD	06/16/2025	MARKETAXESS CAPITAL LIMITED - EMD DESK		4,189,466	4,870,000	4,520,578	4,632,156		18,371		18,371		4,650,528		(461,062)	(461,062)	60,537	06/18/2030
883556-BZ-4	THERMO FISHER SCIENTIFIC INC	10/28/2025	VARIOUS		9,534,776	10,150,000	10,135,892	10,143,130		949		949		10,144,078		(609,303)	(609,303)	218,256	10/01/2029
883556-CK-6	THERMO FISHER SCIENTIFIC INC	02/24/2025	JP MORGAN SECURITIES LLC		1,088,112	1,200,000	1,199,424	1,199,736		10		10		1,199,746		(111,634)	(111,634)	7,583	10/15/2028
883556-CU-4	THERMO FISHER SCIENTIFIC INC	06/02/2025	US BANCORP INVESTMENTS INC		170,855	170,000	164,866	164,866						164,866		5,989	5,989	4,488	11/21/2032
884903-AY-1	THOMSON REUTERS CORP	03/20/2025	EXCHANGE TRANSACTIONS		21,664,799	21,833,000	21,540,212	21,662,219		2,580		2,580		21,664,799				600,408	08/15/2035
884903-BP-9	THOMSON REUTERS CORPORATION	03/20/2025	EXCHANGE TRANSACTIONS		23,904,059	24,820,000	23,857,500	23,899,669		4,390		4,390		23,904,059					11/23/2043
884903-BV-6	THOMSON REUTERS CORPORATION	03/20/2025	EXCHANGE TRANSACTIONS		18,044,194	18,081,000	18,026,411	18,039,033		5,161		5,161		18,044,194					05/15/2026
884903-BW-4	THOMSON REUTERS CORPORATION	05/14/2025	MATURITY 100.0000		2,825,566	2,881,634	3,123,830	2,753,244		(7,402)		(7,402)	263,337	3,009,180	(183,614)		(183,614)	31,632	05/14/2025
88579E-AC-9	3M COMPANY	12/29/2025	VARIOUS		15,298,603	14,575,000	14,680,807	14,643,155		830		830		14,643,986		654,617	654,617	690,848	03/15/2037
88579Y-AV-3	3M CO	09/19/2025	MORGAN STANLEY & CO. LLC		24,580	25,000	23,126	24,630		155		155		24,784		(204)	(204)	567	09/19/2026
88579Y-AY-7	3M CO	05/15/2025	VARIOUS		3,140,576	3,262,000	3,206,570	3,218,838		4,430		4,430		3,223,268		(82,692)	(82,692)	51,634	10/15/2027
88579Y-AZ-4	3M CO	04/07/2025	DEUTSCHE BANK SECURITIES INC.		39,724	55,000	38,584	38,584						38,584		1,141	1,141	958	10/15/2047
88579Y-BC-4	3M CO	05/15/2025	VARIOUS		6,074,525	6,245,000	6,235,760	6,236,349		335		335		6,236,684		(162,159)	(162,159)	135,719	09/14/2028
88579Y-BG-5	3M CO	10/28/2025	VARIOUS		5,128,720	5,294,000	5,292,147	5,293,861		105		105		5,293,965		(165,245)	(165,245)	160,675	03/01/2029
88579Y-BJ-9	3M CO	10/28/2025	VARIOUS		4,652,788	5,035,000	4,980,521	5,008,103		2,565		2,565		5,010,668		(357,880)	(357,880)	96,901	08/26/2029
889175-BD-6	TOLEDO EDISON COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		534,360	500,000	499,250	499,626		3		3		499,629		34,731	34,731	8,542	05/15/2037
88947E-AR-1	TOLL BROTHERS FINANCE CORP.	07/15/2025	SECURITY CALLED AT 100.00600000 100.0057		200,011	200,000	200,725	200,081		(68)		(68)		200,013		(13)	(13)	6,511	11/15/2025
89114Q-CH-9	TORONTO-DOMINION BANK/THE	06/12/2025	MATURITY 100.0000		10,000,000	10,000,000	9,586,200	9,814,985		185,015		185,015		10,000,000				57,500	06/12/2025
89114T-ZG-0	TORONTO-DOMINION BANK/THE	09/19/2025	MORGAN STANLEY & CO. LLC		146,093	150,000	149,696	149,895		45		45		149,940		(3,847)	(3,847)	1,938	09/10/2026
89115A-2E-1	TORONTO-DOMINION BANK/THE	05/13/2025	VARIOUS		288,146	300,000	300,000	300,000						300,000		(11,854)	(11,854)	4,815	06/08/2032
89115A-2M-3	TORONTO-DOMINION BANK/THE	04/22/2025	GOLDMAN SACHS & CO		30,387	30,000	30,303	30,300		(26)		(26)		30,274		113	113	1,216	01/10/2028
89115A-2U-5	TORONTO-DOMINION BANK/THE	09/12/2025	VARIOUS		6,701,534	6,446,000	6,595,741	6,594,478		(26,754)		(26,754)		6,567,724		133,810	133,810	412,695	07/17/2028
89152U-AH-5	TOTAL CAPITAL SA	05/01/2025	VARIOUS		7,824,243	7,941,000	7,941,000	7,941,000						7,941,000		(116,756)	(116,756)	155,565	10/11/2028
89153V-AQ-2	TOTAL CAPITAL INTERNATIONAL SA	09/30/2025	VARIOUS		5,079,749	5,235,000	5,222,705	5,222,974		793		793		5,223,767		(144,019)	(144,019)	155,730	02/19/2029
891906-AC-3	GLOBAL PAYMENTS INC	09/19/2025	MORGAN STANLEY & CO. LLC		600,900	600,000	638,124	605,065		(3,659)		(3,659)		601,406		(506)	(506)	28,080	04/01/2026
891906-AF-6	GLOBAL PAYMENTS INC	06/12/2025	VARIOUS		5,067,575	5,112,000	5,099,350	5,107,421		985		985		5,108,405		(40,830)	(40,830)	99,223	06/01/2028
892331-AG-4	TOYOTA MOTOR CORPORATION	11/04/2025	VARIOUS		8,426,834	8,932,000	8,932,000	8,932,000						8,932,000		(505,166)	(505,166)	239,756	07/02/2029
89236T-DR-3	TOYOTA MOTOR CREDIT CORP	09/19/2025	MORGAN STANLEY & CO. LLC		594,642	600,000	598,014	599,629		147		147		599,776		(5,134)	(5,134)	22,987	01/11/2027
89236T-EM-3	TOYOTA MOTOR CREDIT CORP	05/01/2025	VARIOUS		2,658,693	2,750,000	2,611,950	2,701,490		4,286		4,286		2,705,776		(47,083)	(47,083)	62,974	01/11/2028
89236T-EW-1	TOYOTA MOTOR CREDIT CORP	04/14/2025	MATURITY 100.0000		3,100,000	3,100,000	3,092,529	3,099,762		238		238		3,100,000				52,700	04/14/2025
89236T-FT-7	TOYOTA MOTOR CREDIT CORP	11/04/2025	VARIOUS		3,045,349	3,100,000	3,088,437	3,094,857		965		965		3,095,822		(50,473)	(50,473)	129,687	01/08/2029
89236T-GY-5	TOYOTA MOTOR CREDIT CORP	11/04/2025	JP MORGAN SECURITIES LLC		3,824,763	4,000,000	3,997,320	3,998,606		291		291		3,998,897		(174,134)	(174,134)	112,069	04/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89236T-MK-8	TOYOTA MOTOR CREDIT CORP	05/01/2025	VARIOUS		5,996,860	6,000,000	5,987,820	5,988,686		(887)		(887)		5,989,573		7,287	7,287	194,513	08/09/2029
89346D-AH-0	TRANSALTA CORPORATION	12/22/2025	SECURITY CALLED AT 103.87500000 103.8750		22,000,725	21,180,000	21,751,125	21,558,770		(119,664)		(119,664)		21,439,105		(259,105)	(259,105)	2,630,880	11/15/2029
89352H-AT-6	TRANSCANADA PIPELINES LIMITED	11/24/2025	SECURITY CALLED AT 100.00000000 100.0000		50,000	50,000	49,607	49,855		125		125		49,980		20	20	3,311	01/15/2026
89352H-AW-9	TRANSCANADA PIPELINES LTD	05/15/2025	VARIOUS		3,599,883	3,650,000	3,635,802	3,644,977		871		871		3,645,847		(45,964)	(45,964)	68,909	05/15/2028
893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COM	09/30/2025	VARIOUS		3,007,500	3,050,000	3,033,103	3,044,275		917		917		3,045,192		(37,692)	(37,692)	88,872	03/15/2028
893574-AP-8	TRANSCONTINENTAL GAS PIPE LINE COM	10/28/2025	VARIOUS		1,702,753	1,800,000	1,796,166	1,797,851		337		337		1,798,189		(95,436)	(95,436)	42,900	05/15/2030
893647-BL-0	TRANSDIGM INC	06/19/2025	SECURITY CALLED AT 100.00000000 100.0000		6,565,000	6,565,000	6,565,000	6,565,000						6,565,000				214,639	11/15/2027
89366L-AD-6	TRANSELEC SA	01/14/2025	MATURITY 100.0000		2,600,000	2,600,000	2,573,532	2,599,967		33		33		2,600,000				55,250	01/14/2025
89366L-AE-4	TRANSELEC SA	05/13/2025	BARCLAYS CAPITAL		191,000	200,000	197,714	199,157		72		72		199,229		(8,229)	(8,229)	6,501	01/12/2029
89383J-AA-6	TRANSOCEAN POSEIDON 144A	10/30/2025	VARIOUS		258,000	258,000	213,810	226,561		18,740		18,740		245,301		12,699	12,699	19,918	02/01/2027
89387Y-AC-5	TRANSPORTADORA DE GAS INTERNACIONA	11/04/2025	VARIOUS		3,217,494	3,200,000	3,200,000	3,200,000						3,200,000		17,494	17,494	165,745	11/01/2028
89388A-AA-0	TRANSPORTADORA DE GAS DEL PERU SA	06/24/2025	VARIOUS		6,826,480	6,883,000	6,462,933	6,183,270		13,503		13,503		6,797,976		28,504	28,504	176,846	04/30/2028
89417E-AD-1	TRAVELERS COS INC	10/01/2025	BARCLAYS CAPITAL		952,187	850,000	838,508	842,742		297		297		843,039		109,148	109,148	42,352	06/15/2037
89417E-AS-8	TRAVELERS COMPANIES INC	05/01/2025	BARCLAYS CAPITAL		775,184	800,000	796,832	797,123		83		83		797,205		(22,021)	(22,021)	19,014	05/25/2053
896239-AC-4	TRIMBLE INC	09/30/2025	VARIOUS		4,992,944	4,950,000	5,027,368	4,983,983		(5,474)		(5,474)		4,978,508		14,436	14,436	113,313	06/15/2028
896239-AE-0	TRIMBLE INC	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,151,298	3,930,000	3,924,379	3,925,632		224		224		3,925,856		225,442	225,442	199,109	03/15/2033
89641U-AC-5	TRINITY ACQUISITION PLC	09/19/2025	MORGAN STANLEY & CO. LLC		250,065	250,000	251,191	250,210		(173)		(173)		250,037		28	28	11,214	03/15/2026
89668Q-AE-8	TRINSEO MATERIALS OPERATING SCA	01/17/2025	SECURITY CALLED AT 100.00000000 100.0000		3,360,000	3,360,000	3,342,030	3,343,200	14,428	248		14,676		3,357,877		2,123	2,123	37,123	09/01/2025
89788M-AE-2	TRUIST FINANCIAL CORP	10/28/2025	VARIOUS		5,193,444	5,600,000	5,587,554	5,586,534		721		721		5,587,255		(393,811)	(393,811)	59,755	06/07/2029
89788M-AG-7	TRUIST FINANCIAL CORP	02/24/2025	JP MORGAN SECURITIES LLC		148,269	150,000	147,017	147,098		118		118		147,216		1,053	1,053	1,357	06/06/2028
89788M-AM-4	TRUIST FINANCIAL CORP	10/28/2025	VARIOUS		442,697	445,000	426,462	426,440		(7)		(7)		426,433		16,264	16,264	22,219	01/26/2034
89788M-AQ-5	TRUIST FINANCIAL CORP	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		13,258,991	12,225,000	12,225,000	12,225,000						12,225,000		1,033,991	1,033,991	873,001	10/30/2029
89788M-AR-3	TRUIST FINANCIAL CORP	05/21/2025	VARIOUS		9,335,676	9,191,000	9,372,982	9,369,165		(14,282)		(14,282)		9,354,883		(19,207)	(19,207)	413,339	01/24/2030
89834J-AA-1	TRUST FIBRA UNO 144A	12/04/2025	EXCHANGE TRANSACTIONS		1,813,738	1,704,000	1,704,000	1,704,000						1,704,000		109,738	109,738	164,069	02/13/2034
89837#-AJ-7	TRUSTEES OF THE ESTATE OF BERNICE	09/08/2025	SINKING FUND REDEMPTION 100.0000		3,240,000	3,240,000	3,240,000	3,240,000						3,240,000				84,321	03/08/2042
89837#-AK-4	TRUSTEES OF THE ESTATE OF BERNICE	12/17/2025	SINKING FUND REDEMPTION 100.0000		470,000	470,000	470,000	470,000						470,000				11,879	12/17/2039
89837#-AL-2	TRUSTEES OF THE ESTATE OF BERNICE	10/13/2025	SINKING FUND REDEMPTION 100.0000		3,250,000	3,250,000	3,250,000	3,250,000						3,250,000				123,094	10/13/2043
89843#-AA-8	MOUNT HOLYOKE COLLEGE	07/01/2025	SINKING FUND REDEMPTION 100.0000		517,164	517,164	517,164	517,164						517,164				7,783	07/01/2049
898438-AA-0	TRUSTEES OF LAWRENCEVILLE SCHOOL	12/31/2025	SINKING FUND REDEMPTION 100.0000		250,000	250,000	250,000	250,000						250,000				2,850	01/01/2037
902133-AU-1	TYCO ELECTRONICS GROUP SA	09/19/2025	VARIOUS		1,861,259	1,900,000	1,889,982	1,897,332		584		584		1,897,917		(36,658)	(36,658)	57,070	08/15/2027
902494-BC-6	TYSON FOODS INC	05/15/2025	VARIOUS		3,136,129	3,201,000	3,195,975	3,193,154		905		905		3,194,059		(57,930)	(57,930)	48,776	06/02/2027
902494-BK-8	TYSON FOODS INC	06/12/2025	JP MORGAN SECURITIES LLC		2,612,336	2,641,000	2,640,525	2,641,000						2,641,000		(28,664)	(28,664)	85,842	03/01/2029
902494-BL-6	TYSON FOODS INC	04/07/2025	MORGAN STANLEY & CO. LLC		157,615	155,000	155,038	155,051		4		4		155,055		2,560	2,560	4,720	03/15/2029
902494-BM-4	TYSON FOODS INC	04/07/2025	HSBC SECURITIES (USA) INC.		141,309	140,000	139,839	139,869		3		3		139,872		1,437	1,437	4,500	03/15/2034
902613-AA-6	UBS GROUP AG	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,296,311	1,350,000	1,350,000	1,350,000						1,350,000		(53,690)	(53,690)	51,110	08/13/2030
902613-AM-0	UBS GROUP AG	05/12/2025	SECURITY CALLED AT 100.00000000 100.0000		6,000,000	6,000,000	5,877,180	5,949,421		13,121		13,121		5,962,542		37,458	37,458	134,640	05/12/2026
902613-AV-0	UBS GROUP AG	05/13/2025	BARCLAYS CAPITAL		1,637,824	1,600,000	1,600,000	1,600,000						1,600,000		37,824	37,824	79,983	01/12/2034
902613-BE-7	UBS GROUP AG	01/01/2025	TRANSFER B/W DESIGNATIONS		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				61,667	12/31/2079

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
902613-BH-0	UBS GROUP AG	05/06/2025	UBS SECURITIES LLC		203,210	200,000	199,984	200,000						200,000		3,210	3,210	8,517	02/08/2035
902613-BJ-6	UBS GROUP AG	11/04/2025	JP MORGAN SECURITIES LLC		10,648,140	10,300,000	10,363,347	10,360,049		(11,286)		(11,286)		10,348,763		299,377	299,377	694,196	02/08/2030
90351D-AB-3	UBS GROUP AG	09/24/2025	MATURITY 100.0000		2,100,000	2,100,000	2,096,073	2,100,000						2,100,000				86,625	09/24/2025
90351D-AF-4	UBS GROUP AG	09/19/2025	MORGAN STANLEY & CO. LLC		199,896	200,000	199,558	199,959		23		23		199,982		(86)	(86)	7,723	04/15/2026
903742-AB-0	ULKER BISKUVI SANAYI AS 144A	01/09/2025	144A SECURITY EXCHANGE TRANSACTION		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				98,438	07/08/2031
904764-AH-0	UNILEVER CAPITAL	07/11/2025	VARIOUS		15,538,464	14,458,000	14,499,054	14,517,398		(2,203)		(2,203)		14,515,195		1,023,269	1,023,269	327,309	11/15/2032
904764-AS-6	UNILEVER CAPITAL CORP	07/30/2025	MATURITY 100.0000		3,489,000	3,489,000	3,450,065	3,486,500		2,500		2,500		3,489,000				108,159	07/30/2025
904764-AU-1	UNILEVER CAPITAL CORP	09/19/2025	MORGAN STANLEY & CO. LLC		98,467	100,000	98,417	99,730		123		123		99,853		(1,386)	(1,386)	2,300	07/28/2026
904764-AY-3	UNILEVER CAPITAL CORP	09/19/2025	VARIOUS		3,246,158	3,321,000	3,269,890	3,307,719		2,636		2,636		3,310,354		(64,197)	(64,197)	60,011	05/05/2027
904764-BB-2	UNILEVER CAPITAL CORP	03/22/2025	MATURITY 100.0000		1,600,000	1,600,000	1,584,544	1,599,505		495		495		1,600,000				27,000	03/22/2025
904764-BC-0	UNILEVER CAPITAL CORP	06/06/2025	VARIOUS		7,878,370	8,058,000	7,943,410	8,017,259		4,273		4,273		8,021,532		(143,161)	(143,161)	171,686	03/22/2028
904764-BH-9	UNILEVER CAPITAL CORP	10/28/2025	VARIOUS		3,116,827	3,358,000	3,293,713	3,308,875		4,503		4,503		3,313,378		(196,550)	(196,550)	69,011	09/06/2029
906548-BY-7	UNION ELECTRIC CO	06/16/2025	MESIROW FINANCIAL		2,994,570	3,000,000	2,846,520	2,921,841		3,006		3,006		2,924,846		69,724	69,724	124,667	03/15/2034
906548-CM-2	UNION ELECTRIC CO	09/19/2025	VARIOUS		959,288	977,000	973,815	976,179		213		213		976,392		(17,104)	(17,104)	18,794	06/15/2027
906548-CP-5	UNION ELECTRIC CO	10/28/2025	VARIOUS		2,842,784	2,928,000	2,925,511	2,927,093		209		209		2,927,302		(84,518)	(84,518)	84,883	03/15/2029
906548-CR-1	UNION ELECTRIC CO	11/04/2025	VARIOUS		7,584,980	8,000,000	7,993,120	7,996,359		655		655		7,997,014		(412,034)	(412,034)	234,722	03/15/2030
907818-BY-3	UNION PACIFIC CORP	04/22/2025	VARIOUS		189,360	178,000	205,525	185,011		(333)		(333)		184,679		4,681	4,681	7,302	02/01/2028
907818-CF-3	UNION PACIFIC CORP	09/30/2025	VARIOUS		8,024,380	7,472,000	8,245,264	7,685,689		(18,906)		(18,906)		7,666,783		357,597	357,597	394,563	02/01/2029
907818-CX-4	UNION PACIFIC CORP	02/24/2025	JP MORGAN SECURITIES LLC		2,152,720	2,000,000	2,244,620	2,154,655		(1,346)		(1,346)		2,153,309		(589)	(589)	38,950	05/01/2037
907818-DY-1	UNION PACIFIC CORPORATION	01/15/2025	MATURITY 100.0000		3,800,000	3,800,000	3,787,422	3,799,953		47		47		3,800,000				61,750	01/15/2025
907818-ED-6	UNION PACIFIC CORP	08/15/2025	MATURITY 100.0000		2,342,000	2,342,000	2,327,433	2,341,137		863		863		2,342,000				76,115	08/15/2025
907818-EP-9	UNION PACIFIC CORPORATION	09/19/2025	VARIOUS		1,031,422	1,050,000	1,035,384	1,046,380		909		909		1,047,289		(15,867)	(15,867)	25,142	04/15/2027
907818-EY-0	UNION PACIFIC CORPORATION	04/22/2025	GOLDMAN SACHS & CO		493,495	500,000	497,430	498,943		83		83		499,026		(5,531)	(5,531)	12,234	09/10/2028
907818-FB-9	UNION PACIFIC CORPORATION	09/30/2025	VARIOUS		932,899	950,000	949,592	949,931		44		44		949,975		(17,077)	(17,077)	31,578	03/01/2029
90783T-AA-8	UNION PACIFIC CORP	07/02/2025	MATURITY 100.0000		3,380	3,380	3,456	3,383		(2)		(2)		3,380				183	07/02/2025
910047-AK-5	UNITED AIRLINES HOLDINGS INC	01/15/2025	MATURITY 100.0000		1,620,000	1,620,000	1,609,859	1,619,923		77		77		1,620,000				39,488	01/15/2025
91127K-AH-5	UNITED OVERSEAS BANK LTD	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,724,292	10,800,000	10,800,000	10,800,000						10,800,000		(75,708)	(75,708)	442,700	10/07/2032
911308-AB-0	UNITED PARCEL	02/24/2025	JP MORGAN SECURITIES LLC		7,869,750	7,000,000	9,416,050	7,614,376		(15,114)		(15,114)		7,599,262		270,488	270,488	213,360	04/01/2030
911312-AY-2	UNITED PARCEL SERVICE INC	09/19/2025	MORGAN STANLEY & CO. LLC		24,592	25,000	23,405	24,661		129		129		24,790		(198)	(198)	512	11/15/2026
911312-BM-7	UNITED PARCEL SERVICE INC	04/22/2025	GOLDMAN SACHS & CO		722,007	744,000	715,667	734,039		1,028		1,028		735,067		(13,059)	(13,059)	9,959	11/15/2027
911312-BR-6	UNITED PARCEL SERVICE INC	09/30/2025	VARIOUS		1,746,487	1,797,000	1,794,880	1,796,304		152		152		1,796,456		(49,969)	(49,969)	51,863	03/15/2029
911312-BU-9	UNITED PARCEL SERVICE INC	10/28/2025	VARIOUS		2,293,763	2,477,000	2,469,346	2,473,424		285		285		2,473,709		(179,947)	(179,947)	44,265	09/01/2029
911312-BZ-8	UNITED PARCEL SERVICE INC	05/01/2025	GOLDMAN SACHS & CO		1,398,236	1,400,000	1,399,552	1,399,907		62		62		1,399,969		(1,733)	(1,733)	45,310	03/03/2033
911596-AL-8	US BANCORP	09/19/2025	MORGAN STANLEY & CO. LLC		3,063,030	3,000,000	3,868,410	3,092,839		(46,668)		(46,668)		3,046,171		16,859	16,859	181,875	06/01/2026
91159H-HN-3	US BANCORP	09/19/2025	MORGAN STANLEY & CO. LLC		74,050	75,000	72,523	74,550		208		208		74,758		(708)	(708)	2,078	07/22/2026
91159H-HR-4	US BANCORP	09/19/2025	VARIOUS		8,284,314	8,479,000	8,300,129	8,308,876		20,964		20,964		8,329,840		(45,526)	(45,526)	136,375	04/27/2027
91159H-HS-2	US BANCORP	05/01/2025	VARIOUS		5,879,956	5,958,000	5,941,854	5,952,870		926		926		5,953,796		(73,840)	(73,840)	111,017	04/26/2028
91159H-HW-3	US BANCORP	11/04/2025	JP MORGAN SECURITIES LLC		1,416,447	1,500,000	1,499,865	1,499,969		16		16		1,499,985		(83,538)	(83,538)	43,333	07/30/2029
91159H-JA-9	US BANCORP	06/06/2025	MORGAN STANLEY & CO. LLC		1,698,440	2,000,000	1,582,720	1,631,849		24,930		24,930		1,656,779		41,661	41,661	23,986	07/22/2030
91159H-JF-8	US BANCORP	04/22/2025	GOLDMAN SACHS & CO		45,765	46,000	45,787	45,790		20		20		45,810		(45)	(45)	1,575	07/22/2028
91159H-JK-7	US BANCORP	06/02/2025	VARIOUS		1,703,071	1,710,000	1,707,703	1,707,703						1,707,703		(4,632)	(4,632)	46,481	02/01/2029
91159H-JL-5	US BANCORP	05/13/2025	VARIOUS		432,795	450,000	450,000	450,000						450,000		(17,206)	(17,206)	16,056	02/01/2034
91159H-JS-0	US BANCORP	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,471,099	1,425,000	1,465,955	1,463,731		(6,320)		(6,320)		1,457,411		13,688	13,688	92,055	07/23/2030
913017-AT-6	RTX CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		1,294,990	1,222,000	1,224,090	1,222,824		(3)		(3)		1,222,821		72,169	72,169	46,395	08/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
913017-BA-6	RTX CORPORATION	05/01/2025	VARIOUS		12,392,272	11,178,000	13,850,182	12,020,043		(46,706)		(46,706)		11,973,337		418,935	418,935	497,851	09/15/2029
913017-BK-4	RTX CORPORATION	09/25/2025	PNC CAPITAL MARKETS LLC		4,899,420	4,500,000	4,467,285	4,481,462		851		851		4,482,313		417,107	417,107	223,094	06/01/2036
913017-CR-8	RTX CORPORATION	09/19/2025	VARIOUS		1,354,107	1,388,000	1,388,000	1,388,000						1,388,000		(33,893)	(33,893)	24,863	05/04/2027
91319#-AG-6	SUEZ WATER RESOURCES INC	01/26/2025	MATURITY 100.0000		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				344,400	01/26/2025
91324P-AR-3	UNITEDHEALTH GROUP INC	09/25/2025	VARIOUS		5,827,605	5,500,000	5,382,285	5,429,882		1,760		1,760		5,431,642		395,963	395,963	281,944	03/15/2036
91324P-CP-5	UNITEDHEALTH GROUP INC	07/15/2025	MATURITY 100.0000		3,043,000	3,043,000	3,034,753	3,042,768		232		232		3,043,000				114,113	07/15/2025
91324P-CW-0	UNITEDHEALTH GROUP INC	04/22/2025	GOLDMAN SACHS & CO		21,717	22,000	21,977	21,997						21,998		(281)	(281)	586	01/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC	04/22/2025	GOLDMAN SACHS & CO		245,705	250,000	248,723	249,700		39		39		249,740		(4,035)	(4,035)	4,406	04/15/2027
91324P-EJ-7	UNITEDHEALTH GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		714,315	750,000	748,065	748,623		24		24		748,647		(34,332)	(34,332)	8,750	05/15/2032
91324P-FJ-6	UNITEDHEALTH GROUP INC	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,040,000	10,000,000	10,116,900	10,112,916		(2,006)		(2,006)		10,110,910		(70,910)	(70,910)	374,806	07/15/2034
91417#-AB-8	UNIVERSITY OF CHICAGO MEDICAL CENT	08/15/2025	SINKING FUND REDEMPTION 100.0000		3,175,522	3,175,522	3,175,522	3,175,522						3,175,522				87,009	08/15/2042
914756-AA-1	UNIVERSITY OF ROCHESTER	07/01/2025	SINKING FUND REDEMPTION 100.0000		1,585,172	1,585,172	1,585,172	1,585,172						1,585,172				56,432	07/01/2047
914756-AB-9	UNIVERSITY OF ROCHESTER	07/01/2025	SINKING FUND REDEMPTION 100.0000		1,076,667	1,076,667	1,076,667	1,076,667						1,076,667				26,324	07/01/2049
914756-AC-7	UNIVERSITY OF ROCHESTER	07/01/2025	SINKING FUND REDEMPTION 100.0000		253,333	253,333	253,333	253,333						253,333				6,061	07/01/2052
914756-AD-5	UNIVERSITY OF ROCHESTER	07/01/2025	SINKING FUND REDEMPTION 100.0000		1,180,000	1,180,000	1,180,000	1,180,000						1,180,000				38,143	07/01/2052
914906-AU-6	UNIVISION COMMUNICATIONS INC	07/28/2025	SECURITY CALLED AT 100.00000000 100.0000		5,750,000	5,750,000	5,593,838	5,665,989		18,676		18,676		5,684,664		65,336	65,336	250,784	06/01/2027
91740P-AF-5	USA COMP PAR LP/USA COMP FIN COR	10/15/2025	SECURITY CALLED AT 100.00000000 100.0000		9,020,000	9,020,000	9,202,250	9,043,111		(23,111)		(23,111)		9,020,000				695,918	09/01/2027
91803*-AP-3	UTILITIES INC.	07/19/2025	SINKING FUND REDEMPTION 100.0000		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				72,380	07/21/2036
918204-BA-5	VF CORPORATION	03/27/2025	SECURITY CALLED AT 100.00000000 100.0000		7,500,000	7,500,000	7,487,025	7,499,163		643		643		7,499,806		194	194	77,000	04/23/2025
918423-AY-0	VW CREDIT CANADA INC	09/23/2025	MATURITY 100.0000		2,896,557	2,918,111	3,149,139	2,784,564		(3,718)		(3,718)	343,299	3,124,146	(227,589)		(227,589)	42,621	09/23/2025
91913Y-AE-0	VALERO ENERY CORP	08/12/2025	VARIOUS		2,253,146	1,972,000	2,178,639	2,139,272		(11,252)		(11,252)		2,128,020		125,126	125,126	104,928	04/15/2032
91913Y-AS-9	VALERO ENERGY CORP	03/15/2025	MATURITY 100.0000		7,872,000	7,872,000	7,849,092	7,871,700		300		300		7,872,000				143,664	03/15/2025
91913Y-AV-2	VALERO ENERGY CORPORATION	05/15/2025	VARIOUS		7,279,412	7,357,000	7,350,526	7,355,457		565		565		7,356,022		(76,610)	(76,610)	118,940	06/01/2028
91913Y-AW-0	VALERO ENERGY CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		892,404	900,000	893,097	896,820		648		648		897,468		(5,064)	(5,064)	39,400	04/01/2029
91913Y-BC-3	VALERO ENERGY CORPORATION	08/12/2025	BARCLAYS CAPITAL		942,995	1,050,000	1,012,652	1,022,535		2,211		2,211		1,024,746		(81,752)	(81,752)	20,580	12/01/2031
92023R-AA-8	VALLOUREC SA	12/12/2025	VARIOUS		9,108,893	8,590,000	8,618,050	8,616,423		(1,972)		(1,972)		8,614,451		464,531	464,531	755,592	04/15/2032
921813-A*-2	VANDERBILT UNIVERSITY	10/01/2025	SINKING FUND REDEMPTION 100.0000		2,884,000	2,884,000	2,884,000	2,884,000						2,884,000				113,341	10/01/2048
92343E-AH-5	VERISIGN INC	04/01/2025	MATURITY 100.0000		2,860,000	2,860,000	2,876,675	2,860,000						2,860,000				75,075	04/01/2025
92343E-AM-4	VERISIGN INC	02/24/2025	JP MORGAN SECURITIES LLC		86,858	100,000	84,388	88,184		237		237		88,421		(1,563)	(1,563)	525	06/15/2031
92343V-DD-3	VERIZON COMMUNICATIONS INC	04/23/2025	SECURITY CALLED AT 100.00000000 100.0000		8,589,000	8,589,000	8,197,258	8,506,845		15,395		15,395		8,522,240		66,760	66,760	155,318	08/15/2026
92343V-EA-8	VERIZON COMMUNICATIONS INC	05/13/2025	VARIOUS		505,162	530,000	508,461	511,583		464		464		512,047		(6,884)	(6,884)	15,684	08/10/2033
92343V-ER-1	VERIZON COMMUNICATIONS INC	04/22/2025	GOLDMAN SACHS & CO		347,690	350,000	351,026	350,483		(33)		(33)		350,450		(2,760)	(2,760)	8,923	09/21/2028
92343V-ES-9	VERIZON COMMUNICATIONS INC	06/12/2025	VARIOUS		2,684,047	2,746,000	2,744,286	2,745,647		89		89		2,745,736		(61,689)	(61,689)	79,238	02/08/2029
92343V-EU-4	VERIZON COMMUNICATIONS INC	05/01/2025	VARIOUS		1,072,597	1,100,000	1,143,934	1,116,198		(863)		(863)		1,115,336		(42,739)	(42,739)	16,789	12/03/2029
92343V-FE-9	VERIZON COMMUNICATIONS INC	10/28/2025	VARIOUS		3,789,438	4,000,000	3,987,720	3,993,226		817		817		3,994,044		(204,606)	(204,606)	106,855	03/22/2030
92343V-GG-3	VERIZON COMMUNICATIONS INC	12/16/2025	SECURITY CALLED AT 100.00000000 100.0000		2,000,000	2,000,000	1,857,180	1,915,254		66,249		66,249		1,981,503		18,497	18,497	35,928	03/20/2026
92343V-GT-5	VERIZON COMMUNICATIONS INC	12/04/2025	VARIOUS		2,795,603	2,790,000	2,782,108	2,784,161		428		428		2,784,589		11,015	11,015	55,699	05/09/2033
92343V-GX-6	VERIZON COMMUNICATIONS INC	04/16/2025	VARIOUS		3,714,198	3,763,000	3,714,515	3,715,952		1,127		1,127		3,717,079		(2,881)	(2,881)	93,101	02/15/2035
92343V-HA-5	VERIZON COMMUNICATIONS INC	12/23/2025	MORGAN STANLEY & CO. LLC		16,874,628	16,715,000	17,062,839			(3,617)		(3,617)		17,059,222		(184,594)	(184,594)	448,881	07/02/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92344G-AM-8	VERIZON COMMUNICATIONS INC	06/12/2025	JP MORGAN SECURITIES LLC		14,384,021	12,547,000	13,262,195	13,000,373		(27,013)		(27,013)		12,973,360		1,410,661	1,410,661	477,922	12/01/2030
92344G-AX-4	VERIZON GLOBAL FDG CORP	02/24/2025	JP MORGAN SECURITIES LLC		3,131,580	3,000,000	2,915,188	2,952,079		482		482		2,952,561		179,019	179,019	78,000	09/15/2035
92345Y-AD-8	VERISK ANALYTICS INC	04/21/2025	SECURITY CALLED AT 100.00000000 100.0000		3,056,000	3,056,000	3,114,091	3,058,261		(2,261)		(2,261)		3,056,000				42,784	06/15/2025
92345Y-AF-3	VERISK ANALYTICS INC	10/28/2025	VARIOUS		6,302,126	6,381,000	6,932,048	6,634,411		(27,786)		(27,786)		6,606,625		(304,498)	(304,498)	198,024	03/15/2029
92345Y-AH-9	VERISK ANALYTICS INC	05/01/2025	VARIOUS		699,823	675,000	687,152	685,544		(80)		(80)		685,464		14,359	14,359	19,270	04/01/2033
92345Y-AJ-5	VERISK ANALYTICS INC	07/10/2025	VARIOUS		1,513,345	1,500,000	1,475,520	1,476,595		939		939		1,477,534		35,811	35,811	37,333	06/05/2034
92428F-AB-3	VERMONT TRANSCO LLC	04/01/2025	SINKING FUND REDEMPTION 100.0000		1,050,000	1,050,000	1,050,000	1,050,000						1,050,000				30,187	04/01/2037
92428F-AC-1	VERMONT TRANSCO LLC	10/01/2025	SINKING FUND REDEMPTION 100.0000		574,074	574,074	574,074	574,074						574,074				27,613	10/01/2029
92556H-AD-9	PARAMOUNT GLOBAL	11/04/2025	JP MORGAN SECURITIES LLC		738,536	800,000	779,160	786,110		1,368		1,368		787,478		(48,942)	(48,942)	32,293	05/19/2032
92556H-AE-7	PARAMOUNT GLOBAL	10/02/2025	BARCLAYS CAPITAL		8,300,000	8,300,000	8,300,000	8,300,000						8,300,000				533,534	03/30/2062
92556V-AB-2	VIATRIS INC	06/22/2025	MATURITY 100.0000		1,700,000	1,700,000	1,696,260	1,699,635		365		365		1,700,000				14,025	06/22/2025
92763M-AA-3	VIPER ENERGY PARTNERS LP 144A	06/09/2025	JP MORGAN SECURITIES LLC		329,175	330,000	334,138	329,877		(424)		(424)		329,453		(278)	(278)	10,790	11/01/2027
927804-FA-7	VIRGINIA ELEC & POWER CO	10/01/2025	BARCLAYS CAPITAL		2,157,620	2,000,000	1,844,940	1,907,390		4,622		4,622		1,912,011		245,609	245,609	145,667	01/15/2036
927804-FS-8	VIRGINIA ELECTRIC AND POWER COMPAN	05/15/2025	MATURITY 100.0000		3,371,000	3,371,000	3,365,539	3,370,936		64		64		3,371,000				52,251	05/15/2025
927804-FU-3	VIRGINIA ELECTRIC AND POWER COMPAN	09/19/2025	MORGAN STANLEY & CO. LLC		149,547	150,000	149,987	150,000						150,000		(453)	(453)	5,604	01/15/2026
927804-FX-7	VIRGINIA ELEC & POWER CO	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		927,113	940,000	913,828	914,925		3,233		3,233		918,158		8,955	8,955	19,374	03/15/2027
927804-GK-4	VIRGINIA ELECTRIC AND POWER COMPAN	05/13/2025	VARIOUS		1,227,275	1,250,000	1,246,500	1,246,997		140		140		1,247,137		(19,862)	(19,862)	33,778	04/01/2033
927847-AB-9	VIRGINIA MASON MEDICAL CENTER	03/18/2025	SECURITY CALLED AT 100.52100000 100.5213		4,513,407	4,490,000	5,558,216	5,397,361		(8,295)		(8,295)		5,389,066		(899,066)	(899,066)	159,849	08/15/2044
92826C-AD-4	VISA INC	12/14/2025	MATURITY 100.0000		3,242,000	3,242,000	3,170,384	3,231,999		10,001		10,001		3,242,000				102,123	12/14/2025
92826C-AH-5	VISA INC	09/19/2025	VARIOUS		3,962,061	4,071,000	4,040,671	4,062,066		1,675		1,675		4,063,741		(101,680)	(101,680)	89,709	09/15/2027
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC	10/15/2025	SECURITY CALLED AT 100.00000000 100.0000		18,600,000	18,600,000	18,704,575	18,589,047		5,062		5,062		18,594,108		5,892	5,892	1,148,033	09/01/2026
928563-AD-7	VMWARE INC	05/15/2025	MATURITY 100.0000		9,900,000	9,900,000	9,825,156	9,878,156		21,844		21,844		9,900,000				222,750	05/15/2025
92857T-AH-0	VODAFONE AIRTOUCH	05/15/2025	VARIOUS		2,486,301	2,184,000	2,187,656	2,186,414		(113)		(113)		2,186,301		300,000	300,000	101,935	02/15/2030
92857W-AB-6	VODAFONE GROUP PLC	07/11/2025	VARIOUS		33,873,671	31,383,000	31,717,153	31,574,320		(5,664)		(5,664)		31,568,656		2,305,016	2,305,016	815,958	11/30/2032
92857W-BJ-8	VODAFONE GROUP PLC	02/14/2025	SECURITY CALLED AT 100.00000000 100.0000		3,275,000	3,275,000	3,252,770	3,273,792		348		348		3,274,141		859	859	27,769	05/30/2025
92857W-BS-8	VODAFONE GROUP PLC	07/17/2025	SECURITY CALLED AT 85.64600000 85.6460		16,161,400	18,870,000	16,118,815	16,153,115		27,358		27,358		16,180,473		(19,073)	(19,073)	531,505	06/19/2049
928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANC	09/19/2025	MORGAN STANLEY & CO. LLC		197,916	200,000	199,876	199,977		10		10		199,986		(2,070)	(2,070)	6,329	09/26/2026
928668-BT-8	VOLKSWAGEN GROUP OF AMERICA FINANC	05/13/2025	VARIOUS		388,936	400,000	399,480	399,693		27		27		399,719		(10,783)	(10,783)	5,954	06/08/2029
928668-BU-5	VOLKSWAGEN GROUP OF AMERICA FINANC	09/12/2025	MATURITY 100.0000		2,980,000	2,980,000	2,997,075	2,990,619		(10,619)		(10,619)		2,980,000				172,840	09/12/2025
928668-CH-3	VOLKSWAGEN GROUP OF AMERICA FINANC	06/10/2025	JP MORGAN SECURITIES LLC		3,321,994	3,350,000	3,337,773			472		472		3,338,245		(16,251)	(16,251)	134,968	03/22/2034
928668-CM-2	VOLKSWAGEN GROUP OF AMERICA FINANC	05/01/2025	GOLDMAN SACHS & CO		1,185,348	1,200,000	1,199,179	1,199,235		50		50		1,199,285		(13,937)	(13,937)	42,405	08/15/2029
929160-AS-8	VULCAN MATERIALS COMPANY	03/28/2025	SECURITY CALLED AT 100.00000000 100.0000		2,740,000	2,740,000	2,806,476	2,740,000						2,740,000				60,623	04/01/2025
929160-AT-6	VULCAN MATERIALS COMPANY	04/22/2025	GOLDMAN SACHS & CO		714,408	725,000	723,106	724,589		51		51		724,640		(10,232)	(10,232)	15,865	04/01/2027
929160-AZ-2	VULCAN MATERIALS COMPANY	06/12/2025	VARIOUS		2,033,609	2,150,000	2,144,023	2,146,903		271		271		2,147,174		(113,565)	(113,565)	36,582	06/01/2030
92939U-AD-8	WEC ENERGY GROUP INC	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		199,856	216,000	198,973	200,370		1,561		1,561		201,931		(2,075)	(2,075)	1,502	10/15/2027
92940P-AE-4	WRKCO INC	02/24/2025	JP MORGAN SECURITIES LLC		194,458	200,000	196,500	196,742		134		134		196,876		(2,418)	(2,418)	1,820	06/01/2028
92966*-AL-3	WABASH VALLEY POWER ASSOCIATION IN	10/30/2025	SINKING FUND REDEMPTION 100.0000		1,659,531	1,659,531	1,659,531	1,659,531						1,659,531				43,099	10/31/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93105*-AQ-2	WAKEFERN FOOD CORP	03/04/2025	SINKING FUND REDEMPTION 100.0000		2,014,286	2,014,286	2,014,286	2,014,286						2,014,286				15,107	03/04/2030
931142-BF-9	WAL-MART STORES INC	02/24/2025	JP MORGAN SECURITIES LLC		11,383,400	10,000,000	11,212,900	10,403,956		(10,111)		(10,111)		10,393,845		989,555	989,555	398,472	02/15/2030
931142-CK-7	WAL-MART STORES INC	10/01/2025	VARIOUS		9,338,649	8,100,000	8,093,844	8,097,127		165		165		8,097,291		1,241,358	1,241,358	395,417	08/15/2037
931142-CM-3	WAL-MART STORES INC	02/24/2025	JP MORGAN SECURITIES LLC		5,601,400	5,000,000	5,300,050	5,198,676		(1,505)		(1,505)		5,197,172		404,228	404,228	111,944	04/15/2038
931142-CS-0	WAL-MART STORES INC	12/29/2025	BARCLAYS CAPITAL		160,247	150,000	148,733	149,120		37		37		149,157		11,089	11,089	10,523	04/01/2040
931142-EE-9	WALMART INC	05/21/2025	VARIOUS		4,016,662	4,075,000	4,065,096	4,072,133		645		645		4,072,778		(56,116)	(56,116)	57,291	06/26/2028
931142-EZ-2	WALMART INC	05/13/2025	BARCLAYS CAPITAL		909,448	1,060,000	903,152	906,007		888		888		906,895		2,553	2,553	32,463	09/09/2052
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC	09/12/2025	SECURITY CALLED AT 100.00000000 100.0000		5,875,000	5,875,000	5,871,107	5,875,087		(31)		(31)		5,875,056		(56)	(56)	158,209	06/01/2026
93333B-A*-9	WALTON BUILDER CONTRACT-BACKED PAS	12/26/2025	SECURITY CALLED AT 100.00000000 100.0000		1,981,425	1,981,425	1,981,425	1,981,425						1,981,425				82,175	12/25/2028
93710W-AA-3	WASH MULTIFAMILY ACQUISITION INC	09/10/2025	SECURITY CALLED AT 100.00000000 100.0000		16,610,000	16,610,000	16,985,738	16,640,445		(30,445)		(30,445)		16,610,000				862,220	04/15/2026
93884P-CM-0	WASH GAS LIGHT	04/22/2025	GOLDMAN SACHS & CO		44,058	43,000	46,787	43,712		(93)		(93)		43,619		438	438	1,711	02/22/2027
93884P-DM-9	WASHINGTON GAS LIGHT CO	08/11/2025	MATURITY 100.0000		10,967,000	10,967,000	10,967,000	10,967,000						10,967,000				540,259	08/11/2025
94106B-AA-9	WASTE CONNECTIONS INC	09/19/2025	JANE STREET EXECUTION SERVICES LLC		277,698	295,000	248,623	248,623						248,623		29,075	29,075	8,757	02/01/2030
94106B-AC-5	WASTE CONNECTIONS INC	02/24/2025	JP MORGAN SECURITIES LLC		293,769	350,000	296,037	308,552		767		767		309,319		(15,550)	(15,550)	4,706	01/15/2032
94106B-AF-8	WASTE CONNECTIONS INC	08/12/2025	VARIOUS		7,331,789	7,650,000	7,629,192	7,633,275		842		842		7,634,118		(302,329)	(302,329)	300,924	01/15/2033
94106L-AG-4	WASTE MANAGEMENT INC	05/01/2025	GOLDMAN SACHS & CO		13,152,720	12,000,000	11,951,400	11,986,462		4,244		4,244		11,990,706		1,162,014	1,162,014	410,542	05/15/2029
94106L-BA-6	WASTE MANAGEMENT INC	03/01/2025	MATURITY 100.0000		4,738,000	4,738,000	4,709,275	4,737,584		416		416		4,738,000				74,031	03/01/2025
94106L-BE-8	WASTE MANAGEMENT INC	04/22/2025	GOLDMAN SACHS & CO		352,876	363,000	362,935	363,000						363,000		(10,124)	(10,124)	5,018	11/15/2027
94106L-BS-7	WASTE MANAGEMENT INC	02/24/2025	JP MORGAN SECURITIES LLC		2,653,538	2,775,000	2,770,838	2,771,934		54		54		2,771,988		(118,449)	(118,449)	41,586	04/15/2032
94106L-BZ-1	WASTE MANAGEMENT INC	06/25/2025	VARIOUS		17,272,270	17,586,000	17,324,021	17,333,116		27,963		27,963		17,361,079		(88,809)	(88,809)	436,595	01/15/2029
94106L-CF-4	WASTE MANAGEMENT INC	05/01/2025	BARCLAYS CAPITAL		128,115	135,000	134,086	134,087		10		10		134,097		(5,982)	(5,982)	3,571	10/15/2054
94107T-AA-9	WASTE MANAGEMENT OF CANADA CORP	04/15/2025	RBC CAPITAL MARKETS CORP		2,922,886	2,991,063	3,437,528	2,913,110		(13,473)		(13,473)	347,400	3,247,036	(247,086)	(77,064)	(324,150)	43,216	09/23/2026
94860*-BP-6	WEGMANS FOOD MARKETS INC	04/04/2025	SINKING FUND REDEMPTION 100.0000		18,414,286	18,414,286	18,414,286	18,414,286						18,414,286				283,580	04/04/2027
94973V-AL-1	ELEVANCE HEALTH INC	10/01/2025	BARCLAYS CAPITAL		1,065,890	1,000,000	979,310	988,169		586		586		988,755		77,135	77,135	71,013	01/15/2036
949746-RW-3	WELLS FARGO & COMPANY	09/19/2025	MORGAN STANLEY & CO. LLC		149,142	150,000	149,486	149,947		31		31		149,978		(836)	(836)	4,125	04/22/2026
94974B-GH-7	WELLS FARGO & COMPANY	02/19/2025	MATURITY 100.0000		6,480,000	6,480,000	6,380,517	6,478,513		1,487		1,487		6,480,000				97,200	02/19/2025
94974B-GP-9	WELLS FARGO & COMPANY	09/29/2025	MATURITY 100.0000		15,110,000	15,110,000	14,832,568	14,955,370		154,630		154,630		15,110,000				536,406	09/29/2025
95000U-2A-0	WELLS FARGO & COMPANY	09/18/2025	VARIOUS		5,285,333	5,389,000	5,367,768	5,368,911		632		632		5,369,542		(84,210)	(84,210)	95,320	05/22/2028
95000U-2G-7	WELLS FARGO & COMPANY	10/28/2025	VARIOUS		6,522,661	6,900,000	6,900,000	6,900,000						6,900,000		(377,339)	(377,339)	172,732	10/30/2030
95000U-2S-1	WELLS FARGO & COMPANY	05/13/2025	VARIOUS		1,917,573	2,018,000	1,985,636	1,987,772		3,137		3,137		1,990,909		(73,336)	(73,336)	14,616	06/02/2028
95000U-3C-5	WELLS FARGO & COMPANY	08/15/2025	SECURITY CALLED AT 100.00000000 100.0000		260,000	260,000	251,358	251,358						251,358		8,642	8,642	11,804	08/15/2026
95000U-3D-3	WELLS FARGO & COMPANY	05/13/2025	VARIOUS		602,219	605,000	605,900	605,862		(9)		(9)		605,853		(3,634)	(3,634)	16,339	04/24/2034
95000U-3G-6	WELLS FARGO & COMPANY	02/24/2025	JP MORGAN SECURITIES LLC		5,359,411	5,120,000	5,120,106	5,120,105						5,120,105		239,306	239,306	109,364	10/23/2029
95000U-3H-4	WELLS FARGO & COMPANY	05/13/2025	VARIOUS		5,765,327	5,400,000	5,401,566	5,401,554		(13)		(13)		5,401,541		363,786	363,786	163,512	10/23/2034
95000U-3J-0	WELLS FARGO & COMPANY	04/15/2025	WELLS FARGO SECURITIES LLC		256,403	255,000	254,072	254,155		29		29		254,185		2,218	2,218	9,683	01/23/2030
95000U-3K-7	WELLS FARGO & COMPANY	04/15/2025	VARIOUS		557,606	560,000	557,914	557,914						557,914		(308)	(308)	22,338	01/23/2035
95000U-3L-5	WELLS FARGO & COMPANY (FXD-FRN)	04/22/2025	GOLDMAN SACHS & CO		31,496	31,000	31,595	31,586		(72)		(72)		31,514		(18)	(18)	890	04/22/2028
95081Q-AP-9	WESCO DISTRIBUTION INC	09/23/2025	JP MORGAN SECURITIES LLC		3,024,016	2,983,000	3,029,839	3,004,861		(10,903)		(10,903)		2,993,959		30,058	30,058	167,607	06/15/2028
95709T-AL-4	WESTAR ENERGY INC	12/01/2025	MATURITY 100.0000		15,077,000	15,077,000	14,966,686	15,062,167		14,834		14,834		15,077,001		(1)	(1)	490,003	12/01/2025
95709T-AN-0	WESTAR ENERGY INC	09/19/2025	MORGAN STANLEY & CO. LLC		49,400	50,000	49,930	49,990		5		5		49,995		(595)	(595)	1,562	07/01/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
95709T-AP-5	WESTAR ENERGY INC	09/19/2025	VARIOUS		2,501,803	2,550,000	2,540,106	2,547,597		(386)		(386)		2,547,983		(46,180)	(46,180)	49,191	04/01/2027
958102-AM-7	WESTERN DIGITAL CORPORATION	04/14/2025	SECURITY CALLED AT 100.00000000 100.0000		5,946,000	5,946,000	5,850,553	5,930,497		3,982		3,982		5,934,479		11,521	11,521	187,505	02/15/2026
958254-AE-4	WESTERN MIDSTREAM OPERATING LP	06/01/2025	MATURITY 100.0000		6,350,000	6,350,000	6,284,110	6,346,914		3,086		3,086		6,350,000				125,413	06/01/2025
958254-AH-7	WESTERN MIDSTREAM OPERATING LP	09/19/2025	VARIOUS		592,130	600,000	598,134	599,349		106		106		599,455		(7,325)	(7,325)	19,500	03/01/2028
958254-AK-0	WESTERN MIDSTREAM OPERATING LP	09/19/2025	VARIOUS		907,731	900,000	898,362	899,344		232		232		899,575		8,156	8,156	45,455	08/15/2028
958667-AE-7	WESTERN MIDSTREAM OPERATING LP	12/29/2025	BARCLAYS CAPITAL		541,686	510,000	508,613	508,824		113		113		508,937		32,749	32,749	39,119	04/01/2033
960413-AW-2	WESTLAKE CHEMICAL CORP	12/29/2025	VARIOUS		3,092,383	3,320,000	3,215,756	3,214,731		6,016		6,016		3,220,747		(128,365)	(128,365)	42,439	06/15/2030
961214-DK-6	WESTPAC BANKING CORP	04/22/2025	GOLDMAN SACHS & CO		147,393	150,000	149,873	149,984		2		2		149,986		(2,593)	(2,593)	3,141	03/08/2027
961214-DW-0	WESTPAC BANKING CORP	05/01/2025	VARIOUS		4,009,339	4,100,000	4,085,527	4,095,150		460		460		4,095,610		(86,271)	(86,271)	101,566	01/25/2028
961214-EL-3	WESTPAC BANKING CORP	10/28/2025	VARIOUS		1,612,712	1,700,000	1,699,252	1,699,612		89		89		1,699,701		(86,989)	(86,989)	56,143	01/16/2030
961214-EM-1	WESTPAC BANKING CORP	02/04/2025	SECURITY CALLED AT 100.00000000 100.0000		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				65,115	02/04/2030
961214-FG-3	WESTPAC BANKING CORP	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,401,656	2,400,000	2,400,000	2,400,000						2,400,000		1,656	1,656	120,351	08/10/2033
96122F-AA-5	WESTPAC NEW ZEALAND LTD	11/12/2025	TD SECURITIES (USA) LLC		12,051,581	11,840,000	11,840,000	11,840,000						11,840,000		211,581	211,581	722,272	02/15/2028
96145D-AD-7	WESTROCK CO	12/04/2025	VARIOUS		11,168,327	11,190,000	11,184,631	11,189,908		91		91		11,189,999		(21,672)	(21,672)	446,254	09/15/2027
96145D-AF-2	WESTROCK CO	03/15/2025	MATURITY 100.0000		5,350,000	5,350,000	5,335,234	5,349,826		174		174		5,350,000				100,313	03/15/2025
96145D-AH-8	WESTROCK CO	06/12/2025	JP MORGAN SECURITIES LLC		3,439,912	3,500,000	3,493,945	3,498,514		305		305		3,498,819		(58,907)	(58,907)	95,822	03/15/2028
963320-AT-3	WHIRLPOOL CORPORATION	05/01/2025	MATURITY 100.0000		1,025,000	1,025,000	1,023,944	1,025,000						1,025,000				18,963	05/01/2025
963320-AW-6	WHIRLPOOL CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		197,891	202,000	199,596	200,890		43		43		200,933		(3,042)	(3,042)	4,771	02/26/2029
969457-BX-7	WILLIAMS COMPANIES INC	06/12/2025	VARIOUS		3,455,092	3,700,000	3,426,274	3,427,741		14,564		14,564		3,442,305		12,787	12,787	62,504	11/15/2030
969457-BZ-2	WILLIAMS COMPANIES INC	08/12/2025	VARIOUS		4,691,832	4,800,000	4,782,480	4,786,107		1,006		1,006		4,787,113		(95,281)	(95,281)	212,970	08/15/2032
969457-CJ-7	WILLIAMS COMPANIES INC	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,091,302	1,060,000	1,058,845	1,059,206		42		42		1,059,247		32,055	32,055	49,742	03/15/2033
96949L-AD-7	WILLIAMS COMPANIES INC	04/22/2025	GOLDMAN SACHS & CO		195,898	200,000	199,898	200,000						200,000		(4,102)	(4,102)	2,667	06/15/2027
96949V-AL-7	WILLIAMS SCOTSMAN INC	11/18/2025	SECURITY CALLED AT 103.00000000 103.0000		1,236,000	1,200,000	1,200,000	1,200,000						1,200,000				136,054	10/01/2031
96950F-AQ-7	WILLIAMS COMPANIES INC	01/15/2025	MATURITY 100.0000		1,750,000	1,750,000	1,744,575	1,749,991		9		9		1,750,000				34,125	01/15/2025
970648-AG-6	WILLIS NORTH AMERICA INC	06/12/2025	VARIOUS		8,096,602	8,135,000	8,132,315	8,135,000						8,135,000		(38,398)	(38,398)	243,201	09/15/2028
970648-AJ-0	WILLIS NORTH AMERICA INC	11/04/2025	VARIOUS		3,873,750	4,100,000	4,092,579	4,096,346		561		561		4,096,906		(223,157)	(223,157)	114,214	09/15/2029
970648-AM-3	WILLIS NORTH AMERICA INC	07/11/2025	VARIOUS		6,957,596	6,910,000	6,891,550	6,894,642		967		967		6,895,609		61,987	61,987	178,428	05/15/2033
973148-AD-7	WIND ENERGY TRANSMISSION TEXAS LLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		751,111	751,111	751,111							751,111				25,456	12/30/2044
976656-BW-7	WISC ELEC POWER	02/24/2025	JP MORGAN SECURITIES LLC		1,571,955	1,500,000	1,495,650	1,498,193		26		26		1,498,219		73,736	73,736	23,438	05/15/2033
976656-BZ-0	WISC ELEC POWER	09/25/2025	JANE STREET EXECUTION SERVICES LLC		1,774,691	1,650,000	1,783,605	1,750,920		(5,211)		(5,211)		1,745,708		28,982	28,982	77,069	12/01/2036
976656-CH-9	WISCONSIN ELECTRIC POWER CO	06/01/2025	MATURITY 100.0000		4,563,000	4,563,000	4,601,486	4,563,858		(858)		(858)		4,563,000				70,727	06/01/2025
976657-AG-1	WEC ENERGY GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC		531,300	500,000	497,285	498,745		18		18		498,762		32,538	32,538	12,400	04/01/2033
976657-AL-0	WISCONSIN ENERGY CORPORATION	06/15/2025	MATURITY 100.0000		846,000	846,000	845,856	846,000						846,000				15,017	06/15/2025
97670M-A*-7	WISCONSIN GAS LLC	09/30/2025	VARIOUS		12,800,000	12,800,000	12,800,000	12,800,000						12,800,000				451,840	09/30/2025
976826-BD-8	WISCONSIN POWER & LIGHT	07/10/2025	BARCLAYS CAPITAL		3,095,070	3,000,000	2,992,434	2,995,948		166		166		2,996,114		98,956	98,956	177,604	07/31/2034
976826-BE-6	WISCONSIN POWER & LIGHT	02/24/2025	JP MORGAN SECURITIES LLC		1,075,990	1,000,000	994,310	996,564		27		27		996,591		79,399	79,399	33,646	08/15/2037
976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	05/15/2025	VARIOUS		2,912,946	3,013,000	2,993,198	2,992,148		2,041		2,041		2,994,189		(81,243)	(81,243)	51,136	10/15/2027
976826-BM-8	WISCONSIN POWER AND LIGHT COMPANY	10/28/2025	VARIOUS		1,278,645	1,350,000	1,346,058	1,348,085		223		223		1,348,308		(69,664)	(69,664)	40,642	07/01/2029
976826-BQ-9	WISCONSIN POWER AND LIGHT COMPANY	07/11/2025	VARIOUS		9,010,896	9,600,000	9,486,912	9,509,839		5,500		5,500		9,515,339		(504,443)	(504,443)	313,367	09/01/2032
97786#-AK-8	WOLSELEY CAPITAL INC	09/01/2025	MATURITY 100.0000		19,500,000	19,500,000	19,500,000	19,500,000						19,500,000				729,370	09/01/2025
980236-AM-5	WOODSIDE FINANCE LTD	03/05/2025	MATURITY 100.0000		2,850,000	2,850,000	2,848,347	2,850,000						2,850,000				52,013	03/05/2025
980236-AN-3	WOODSIDE FINANCE LTD	09/19/2025	MORGAN STANLEY & CO. LLC		99,386	100,000	99,934	99,989		4		4		99,994		(608)	(608)	3,772	09/15/2026
980236-AP-8	WOODSIDE FINANCE LTD	09/19/2025	VARIOUS		1,032,306	1,050,000	1,049,276	1,049,778		65		65		1,049,843		(17,537)	(17,537)	37,308	03/15/2028
980236-AQ-6	WOODSIDE FINANCE LTD	05/13/2025	BARCLAYS CAPITAL		291,573	300,000	299,451	299,759		31		31		299,790		(8,217)	(8,217)	9,375	03/04/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
980745-F@-7	WOODWARD INC	05/30/2025	VARIOUS		2,800,000	2,800,000	2,800,000	2,800,000						2,800,000				59,780	05/30/2025
983024-AL-4	WYETH	09/25/2025	MILLENNIUM ADVISORS LLC		1,627,365	1,500,000	1,408,656	1,446,316		2,503		2,503		1,448,818		178,547	178,547	100,250	02/15/2036
98379K-AA-0	XPO INC	09/19/2025	MORGAN STANLEY & CO. LLC		51,041	50,000	50,000	50,000						50,000		1,041	1,041	2,526	06/01/2028
98385X-AJ-5	XTO ENERGY INC	10/01/2025	BARCLAYS CAPITAL		2,771,200	2,500,000	2,483,650	2,490,470		706		706		2,491,176		280,024	280,024	152,924	04/01/2036
98388M-AD-9	XCEL ENERGY INC	05/13/2025	VARIOUS		1,145,924	1,200,000	1,201,455	1,201,182		10		10		1,201,191		(55,267)	(55,267)	22,470	06/01/2032
98389B-AR-1	XCEL ENERGY INC	06/01/2025	MATURITY 100.0000		5,560,000	5,560,000	5,576,113	5,559,578		422		422		5,560,000				91,740	06/01/2025
98389B-AU-4	XCEL ENERGY INC	09/19/2025	MORGAN STANLEY & CO. LLC		49,555	50,000	49,903	49,984		6		6		49,990		(435)	(435)	1,354	12/01/2026
98389B-AV-2	XCEL ENERGY INC	09/30/2025	VARIOUS		4,639,449	4,741,000	4,708,335	4,728,806		1,083		1,083		4,729,889		(90,439)	(90,439)	64,180	06/15/2028
98389B-AY-6	XCEL ENERGY INC	11/04/2025	JP MORGAN SECURITIES LLC		2,853,328	3,000,000	2,990,100	2,994,475		602		602		2,995,077		(141,749)	(141,749)	73,846	06/01/2030
98389B-BB-5	XCEL ENERGY INC	05/13/2025	BARCLAYS CAPITAL		731,697	740,000	737,432	737,717		71		71		737,788		(6,091)	(6,091)	27,020	03/15/2034
98419M-AM-2	XYLEM INC	02/24/2025	JP MORGAN SECURITIES LLC		4,181,220	4,500,000	4,425,670	4,438,424		2,831		2,831		4,441,255		(260,035)	(260,035)	49,969	01/30/2028
984851-AD-7	YARA INTERNATIONAL ASA	09/19/2025	MORGAN STANLEY & CO. LLC		248,955	250,000	242,333	248,501		749		749		249,250		(295)	(295)	7,547	06/06/2026
984851-AF-2	YARA INTERNATIONAL ASA	09/19/2025	VARIOUS		2,465,700	2,450,000	2,443,826	2,448,369		636		636		2,449,005		16,694	16,694	86,760	06/01/2028
984851-AG-0	YARA INTERNATIONAL ASA	08/12/2025	BARCLAYS CAPITAL		8,064,482	8,650,000	8,665,708	8,659,037		(993)		(993)		8,658,044		(593,562)	(593,562)	188,342	06/04/2030
98919V-AA-3	ZAYO GROUP HOLDINGS	09/26/2025	EXCHANGE TRANSACTIONS		11,242,143	11,630,000	11,369,263	11,405,291		72,737		72,737		11,478,029		(235,886)	(235,886)	497,506	03/01/2027
98919V-AC-9	ZAYO GROUP HOLDINGS INC	10/16/2025	SECURITY CALLED AT 100.00000000 100.0000		712,727	712,727	675,189			1,010		1,010		676,199		36,528	36,528	2,475	03/09/2030
98927U-AA-5	ZEGONA FINANCE PLC	08/09/2025	SECURITY CALLED AT 103.00000000 103.0000		613,880	596,000	621,315	201,266		(2,397)		(2,397)		618,697		(22,697)	(22,697)	55,496	07/15/2029
98956P-AB-8	ZIMMER BIOMET HOLDINGS INC	12/29/2025	BARCLAYS CAPITAL		1,514,801	1,455,000	1,561,099	1,559,801		(4,721)		(4,721)		1,555,080		(40,279)	(40,279)	90,634	11/30/2039
98956P-AF-9	ZIMMER HOLDINGS INC	03/31/2025	VARIOUS		7,369,158	7,375,000	7,308,195	7,373,381		504		504		7,373,885		(4,727)	(4,727)	113,482	04/01/2025
98956P-AS-1	ZIMMER BIOMET HOLDINGS INC	12/30/2025	SECURITY CALLED AT 100.00000000 100.0000		350,000	350,000	333,613	344,003		5,753		5,753		349,756		244	244	15,568	01/15/2026
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC	05/01/2025	GOLDMAN SACHS & CO		13,332,044	15,333,000	12,567,632	12,941,758		96,412		96,412		13,038,170		293,873	293,873	174,967	11/24/2031
98978V-AL-7	ZOETIS INC	09/19/2025	VARIOUS		2,549,065	2,608,000	2,562,491	2,593,924		2,990		2,990		2,596,914		(47,849)	(47,849)	67,778	09/12/2027
98978V-AN-3	ZOETIS INC	06/12/2025	VARIOUS		6,041,299	6,151,000	6,139,375	6,147,191		454		454		6,147,645		(106,345)	(106,345)	165,499	08/20/2028
BNL2BJ-0C-2	WELLS FARGO & CO	01/02/2025	TRANSFER BROKER		9,690,000	9,690,000	9,690,000	9,690,000						9,690,000				184,715	12/31/2079
BNL2BJ-0D-0	CHARLES SCHWAB CORPORATION (THE)	01/02/2025	VARIOUS		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000					12/31/2079
BNL2BJ-0E-8	CHARLES SCHWAB CORPORATION (THE)	01/02/2025	TRANSFER BROKER		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				75,000	12/31/2079
BNL2BJ-0F-5	BANK OF NEW YORK MELLON CORP/THE	01/02/2025	TRANSFER BROKER		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000					12/31/2079
BNL2BJ-R7-4	STATE STREET CORP	02/28/2025	TRANSFER BROKER		1,220,331	1,219,000	1,220,547	1,220,379		(36)		(36)		1,220,343		(11)	(11)	20,418	12/31/2079
BNL2BJ-RC-3	PNC FINANCIAL SERVICES GROUP INC (	01/02/2025	TRANSFER BROKER		500,000	500,000	500,000	500,000						500,000				7,813	12/31/2079
BNL2BJ-RD-1	TRUIST FINANCIAL CORP	02/28/2025	TRANSFER BROKER		6,711,393	6,650,000	6,741,438	6,713,180		(1,698)		(1,698)		6,711,482		(89)	(89)	169,575	12/31/2079
BNL2BJ-RF-6	METLIFE INC	01/02/2025	TRANSFER BROKER		4,100,000	4,100,000	4,100,000	4,100,000						4,100,000				78,925	12/31/2079
BNL2BJ-RN-9	PLAINS ALL AMERICAN PIPE REG	02/28/2025	TRANSFER BROKER		571,363	610,000	571,363	571,363						571,363				13,865	12/31/2079
C4861*-AL-1	IRVING OIL LTD	08/08/2025	MATURITY 100.0000		10,100,000	10,100,000	10,100,000	10,100,000						10,100,000				511,060	08/08/2025
C5847*-AB-9	MOSAIC FOREST MANAGEMENT LTD PARTNERSHIP	08/30/2025	MATURITY 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				430,002	08/30/2025
C5864@-AM-1	MULLEN GROUP LTD	07/15/2025	SECURITY CALLED AT 100.00000000 100.0000		11,845,318	11,854,824	15,118,389	11,298,846					3,819,543	15,118,389	(3,273,070)		(3,273,070)	350,616	10/22/2026
D2736#-AV-1	FRITZ DRAXLMAIER GMBH & CO KG	10/15/2025	MATURITY 100.0000		3,800,000	3,800,000	3,800,000	3,800,000						3,800,000				172,140	10/15/2025
E5444#-AH-7	FUTBOL CLUB BARCELONA	10/01/2025	SINKING FUND REDEMPTION 100.0000		4,457,642	4,455,559	4,432,036	3,928,417					503,620	4,432,036	25,606		25,606	80,851	10/01/2031
F2000#-AD-8	COMPAGNIE DES LEVURES LESAFFRE SA	11/28/2025	SINKING FUND REDEMPTION 100.0000		13,429,228	13,590,070	12,603,022	11,982,215					620,807	12,603,022	826,206		826,206	274,183	12/01/2030
F3784#-AB-2	BONGRAIN SA	11/22/2025	SINKING FUND REDEMPTION 100.0000		4,800,000	4,800,000	4,800,000	4,800,000						4,800,000				216,960	11/22/2026
F3784#-AC-0	BONGRAIN S.A	06/20/2025	MATURITY 100.0000		10,725,000	10,725,000	10,725,000	10,725,000						10,725,000				235,950	06/20/2025
F8568@-AD-1	SONEPAR SA	05/07/2025	MATURITY 100.0000		21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				371,700	05/07/2025
F8568@-AE-9	SONEPAR SA	05/07/2025	MATURITY 100.0000		19,282,247	19,965,659	18,152,600	17,603,501					549,099	18,152,600	1,129,647		1,129,647	147,509	05/07/2025
G0066R-AD-6	ABQ FINANCE LTD	09/08/2025	MATURITY 100.0000		1,650,000	1,650,000	1,576,575	1,609,068		40,932		40,932		1,650,000				30,938	09/08/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G0222P-AA-7	ALDAR SUKUK LTD. 4.75% 29 SEP 2025 REGS	03/31/2025	SECURITY CALLED AT 100.07900000 100.0790		510,403	510,000	510,000	510,000						510,000				12,515	09/29/2025
G0446N-AU-8	ANGLO AMERICAN CAPITAL PLC	03/17/2025	SECURITY CALLED AT 93.63600000 93.6360		1,872,720	2,000,000	1,711,760	1,808,285		11,510		11,510		1,819,795		52,925	52,925	22,125	03/17/2028
G0566*-AC-3	ARQIVA PP FINANCING PLC	12/31/2025	SINKING FUND REDEMPTION 100.0000		4,121,613	4,076,899	5,154,587	3,796,074					1,358,512	5,154,587	(1,032,974)		(1,032,974)	205,588	06/29/2029
G077C1-AA-3	BOUBYAN SUKUK LTD	02/18/2025	MATURITY 100.0000		2,190,000	2,190,000	2,237,085	2,192,034		(2,034)		(2,034)		2,190,000				28,393	02/18/2025
G1101*-AB-5	BIFFA LTD	12/15/2025	SECURITY CALLED AT 104.62400000 104.6237		25,224,871	24,210,893	22,360,498	22,543,198					(182,700)	22,360,498	1,749,604		1,749,604	2,897,078	05/23/2028
G1R70F-AA-1	BIDVEST GROUP (UK) PLC	09/18/2025	SECURITY CALLED AT 99.45000000 99.4500		2,117,291	2,129,000	1,916,110	2,006,725		48,638		48,638		2,055,363		61,927	61,927	76,104	09/23/2026
G2019U-AY-7	CBQ FINANCE LTD	09/15/2025	MATURITY 100.0000		5,040,000	5,040,000	4,958,057	4,995,509		44,491		44,491		5,040,000				100,800	09/15/2025
G20448-BA-2	COMPASS GROUP PLC	09/18/2025	MATURITY 100.0000		10,500,000	10,500,000	10,500,000	10,500,000						10,500,000				385,604	09/18/2025
G2519Y-AA-6	CREDICORP LTD	06/17/2025	MATURITY 100.0000		8,920,000	8,920,000	8,793,634	8,868,011		51,989		51,989		8,920,000				122,650	06/17/2025
G3040L-AA-0	ENERGUATE TRUST	09/29/2025	VARIOUS		6,272,307	6,310,000	6,292,235	6,228,128		26,535		26,535		6,254,663		17,644	17,644	252,126	05/03/2027
G3323N-AC-0	FAB SUKUK CO LTD	01/21/2025	MATURITY 100.0000		2,190,000	2,190,000	2,249,130	2,191,109		(1,109)		(1,109)		2,190,000				27,375	01/21/2025
G3946K-AA-7	GOHL CAPITAL LTD 4.25% 24 JAN 2027 REGS	12/02/2025	STANDARD CHARTERED		4,981,031	5,025,000	5,126,371	5,053,175		(12,320)		(12,320)		5,040,855		(59,823)	(59,823)	290,682	01/24/2027
G4445*-AA-6	HIGH SPEED RAIL FINANCE PLC	09/30/2025	SINKING FUND REDEMPTION 100.0000		2,732,525	2,732,525	2,732,525	2,732,525						2,732,525				79,404	03/30/2028
G4445*-AG-3	HIGH SPEED RAIL FINANCE PLC	09/30/2025	SINKING FUND REDEMPTION 100.0000		695,932	697,591	632,295	649,540					(17,245)	632,295	63,636		63,636	15,722	03/31/2039
G4586A-AU-8	HONGKONG ELECTRIC FINANCE LTD	01/31/2025	ANZ BANKING GROUP LIMITED		1,984,621	2,320,000	2,185,602	2,228,040		1,380		1,380		2,229,420		(244,799)	(244,799)	18,971	08/27/2030
G463PC-AC-3	HUARONG FINANCE II CO LTD	01/16/2025	MATURITY 100.0000		6,720,000	6,720,000	6,432,050	6,711,795		8,205		8,205		6,720,000				184,800	01/16/2025
G4691#-AD-7	IMI GROUP LIMITED	04/13/2025	MATURITY 100.0000		32,881,645	34,059,065	32,948,350	30,029,501					2,918,849	32,948,350	(66,705)		(66,705)	228,527	04/13/2025
G5147*-AC-0	JOHNSON MATTHEY PLC	06/05/2025	MATURITY 100.0000		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				282,600	06/05/2025
G5533W-BW-6	LLOYDS BANKING GROUP PLC	02/03/2025	MATURITY 100.0000		3,486,967	3,684,115	4,053,941	3,515,052		(4,189)		(4,189)	356,559	3,867,422	(380,455)		(380,455)	61,022	02/03/2025
G5765U-AB-6	MAF SUKUK LTD	11/03/2025	MATURITY 100.0000		4,660,000	4,660,000	4,838,485	4,693,001		(33,001)		(33,001)		4,660,000				209,700	11/03/2025
G5874B-AE-0	MAR SUKUK LTD	09/02/2025	MATURITY 100.0000		3,340,000	3,340,000	3,363,380	3,344,437		(4,437)		(4,437)		3,340,000				73,814	09/02/2025
G5975L-AA-4	MELCO RESORTS FINANCE LTD	06/06/2025	MATURITY 100.0000		4,940,000	4,940,000	4,723,050	4,890,581		49,419		49,419		4,940,000				120,413	06/06/2025
G6748#-AA-1	OMEGA LEASING NO 14 LIMITED	10/12/2025	SINKING FUND REDEMPTION 100.0000		1,917,857	1,917,857	1,917,857	1,917,857						1,917,857				47,827	07/12/2028
G6764#-AA-0	OMEGA LEASING NO 9 LIMITED	10/12/2025	SINKING FUND REDEMPTION 100.0000		1,168,421	1,168,421	1,168,421	1,168,421						1,168,421				17,526	10/12/2026
G6764@-AA-2	OMEGA LEASING NO 12 LIMITED	10/12/2025	SINKING FUND REDEMPTION 100.0000		269,741	269,741	269,741	269,741						269,741				4,990	04/12/2027
G7302V-LL-6	QNB FINANCE LTD 1.625% 22 SEP 2025 REGS	09/22/2025	MATURITY 100.0000		3,870,000	3,870,000	3,594,225	3,775,719		94,281		94,281		3,870,000				62,888	09/22/2025
G7304Z-AY-9	QIB SUKUK LTD	10/27/2025	MATURITY 100.0000		9,250,000	9,250,000	9,224,461	9,228,118		21,882		21,882		9,250,000				180,375	10/27/2025
G77791-AB-0	SAUDI ELECTRICITY GLOBAL SUKUK CO 5	09/17/2025	MATURITY 100.0000		2,260,000	2,260,000	2,238,982	2,255,823		4,177		4,177		2,260,000				39,324	09/17/2025
G8450L-AZ-7	STATE GRID OVERSEAS INVESTMENT BVI LTD	01/28/2025	BANK OF AMERICA		2,007,954	2,340,000	1,948,050	2,049,905		3,695		3,695		2,053,599		(45,645)	(45,645)	18,484	08/05/2030
G8464M-AA-4	ST ENGINEERING RHQ LTD 1.5% 29 APR 2025-	04/29/2025	MATURITY 100.0000		6,570,000	6,570,000	6,394,261	6,532,029		37,971		37,971		6,570,000				49,275	04/29/2025
G87602-AB-7	TENGIZCHEVROIL FINANCE CO INTERNATIONA	08/15/2025	MATURITY 100.0000		3,200,000	3,200,000	2,856,000	3,131,783		68,217		68,217		3,200,000				84,000	08/15/2025
G9369*-AA-7	VIRIDOR ENERGY GROUP LTD	09/30/2025	SINKING FUND REDEMPTION 100.0000		301,797	309,286	304,216	287,982					16,234	304,216	(2,418)		(2,418)	6,083	03/31/2043
G9877F-AA-8	YUNDA HOLDING INVESTMENT LIMITED	08/19/2025	MATURITY 100.0000		4,200,000	4,200,000	4,081,483	4,179,454		20,546		20,546		4,200,000				94,500	08/19/2025
J0835#-AJ-6	COSTCO WHOLESALE JAPAN LTD	05/21/2025	MATURITY 100.0000		38,736,900	35,726,817	46,723,124	35,632,476					11,090,647	46,723,124	(7,986,223)		(7,986,223)	153,011	05/21/2025
L01343-AB-5	AEGEA FINANCE SARL	10/07/2025	RABO SECURITIES		711,782	672,000	671,999	672,000						672,000		39,782	39,782	73,584	01/20/2031
L1567L-AA-1	CHILE ELECTRICITY LUX MPC II SARL	04/20/2025	SINKING FUND REDEMPTION 100.0000		44,990	44,990	44,990							44,990				1,227	10/20/2035
L2848U-AB-8	EIG PEARL HOLDINGS S.A R.L 3.545% 31 AUG	08/28/2025	SINKING FUND REDEMPTION 100.0000		223,997	223,997	200,313	203,370		1,476		1,476		223,997				3,749	08/31/2036
L67359-AA-4	NEXA RESOURCES SA	04/09/2025	SECURITY CALLED AT 104.12500000 104.1250		4,217,063	4,050,000	4,331,711	4,189,807		(12,472)		(12,472)		4,177,335		(127,335)	(127,335)	357,919	01/18/2028
L7909C-AC-1	RAIZEN FUELS FINANCE SA	10/06/2025	BARCLAYS BANK PLC		194,500	200,000	204,530	204,353		(266)		(266)		204,087		(9,587)	(9,587)	14,047	03/05/2034
M0R08Q-AE-1	AFRICAN EXPORT-IMPORT BANK/THE	11/14/2025	VARIOUS		11,526,827	12,285,000	10,672,480	10,989,236		199,670		199,670		11,188,906		337,920	337,920	531,428	09/21/2029
M6746G-AB-2	LEVIATHAN BOND LTD	06/30/2025	VARIOUS		400,000	400,000	391,100	397,737		2,002		2,002		399,739		261	261	10,844	06/30/2025
M8222M-AA-0	RAS LAFFAN LIQUEFIED NATURAL GAS CO LT	09/30/2025	SINKING FUND REDEMPTION 100.0000		485,442	485,442	544,423	492,073		(6,631)		(6,631)		485,442				21,468	09/30/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
N15516-AJ-1	BRASKEM NETHERLANDS	09/26/2025	HSBC BANK PLC		849,710	1,824,000	1,824,000	1,824,000						1,824,000		(974,290)	(974,290)	139,435	10/15/2034
N3700L-AD-7	GREENKO DUTCH BV	09/29/2025	VARIOUS		66,300	66,300	67,377	66,376		(76)		(76)		66,300				1,915	03/29/2026
N42818-BV-6	KONINKLIJKE VOPAK NV	06/19/2025	MATURITY 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				176,022	06/19/2025
N5276Y-AD-8	PT CIKARANG LISTRINDO TB 4.95% 14 SEP 20	04/11/2025	SECURITY CALLED AT 100.00000000 100.0000		1,120,000	1,120,000	1,126,202	1,112,508		1,169		1,169		1,113,676		6,324	6,324	31,878	09/14/2026
N73388-AC-5	RED ELECTRICA FINANCE B.V.	10/19/2025	MATURITY 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				424,800	10/19/2025
N8438J-AA-6	SUZANO INTERNATIONAL FINANCE B.V.	01/14/2025	MATURITY 100.0000		5,565,000	5,565,000	5,410,393	5,561,145		3,855		3,855		5,565,000				111,300	01/14/2025
N8505#-AA-2	TENNET HOLDING BV	09/15/2025	EXCHANGE TRANSACTIONS		33,510,291	33,471,840	32,357,463	29,511,751					2,845,711	32,357,463	1,152,829		1,152,829	507,752	01/24/2029
N8505#-AB-0	TENNET HOLDING BV	09/15/2025	EXCHANGE TRANSACTIONS		63,493,183	63,420,329	61,308,876	55,917,003					5,391,874	61,308,876	2,184,307		2,184,307	1,093,517	01/24/2031
P01703-AC-4	ALPEK SAB DE CV	11/05/2025	VARIOUS		2,831,545	3,050,000	2,753,388	2,818,523		37,034		37,034		2,855,558		(24,013)	(24,013)	146,790	09/18/2029
P09110-AB-6	BANCO CONTINENTAL SAECA	12/10/2025	MATURITY 100.0000		8,550,000	8,550,000	7,966,556	8,342,497		207,503		207,503		8,550,000				235,125	12/10/2025
P0R12R-AA-8	FIEMEX ENERGIA - BANCO A 7.25% 31 JAN 20	10/14/2025	VARIOUS		1,069,807	1,016,320	1,016,249	1,006,171		45		45		1,016,320		53,487	53,487	78,436	01/31/2041
P0R38A-AA-5	ALSEA SAB DE CV	04/07/2025	BARCLAYS CAPITAL		2,062,575	2,060,000	2,036,825	2,046,997		1,686		1,686		2,048,683		13,892	13,892	50,556	12/14/2026
P1000P-AA-3	ATP TOWER HOLDINGS LLC 4.05% 27 APR 2026	02/03/2025	SECURITY CALLED AT 99.00000000 99.0000		8,880,300	8,970,000	8,410,503	8,690,797		16,330		16,330		8,707,127		173,173	173,173	96,876	04/27/2026
P1507S-AH-0	BANCO SANTANDER MEXICO SA INSTITUCION	01/28/2025	SECURITY CALLED AT 100.11200000 100.1117		3,874,323	3,870,000	4,054,322	3,887,022		(4,336)		(4,336)		3,882,686		(12,686)	(12,686)	62,682	04/17/2025
P2205J-AT-7	CENCOSUD SA	05/08/2025	MARKETAXESS CORPORATION		404,760	400,000	395,902	395,924		200		200		396,124		8,636	8,636	10,644	05/28/2031
P2400P-AA-7	KALLPA GENERACION SA	09/11/2025	VARIOUS		11,066,555	11,095,000	11,205,548	11,089,530		6,258		6,258		11,095,788		(56,038)	(56,038)	462,301	08/16/2027
P3631M-AA-3	ELECTRICIDAD FIRME DE MEXICO HOLDI	03/12/2025	SECURITY CALLED AT 101.22500000 101.2250		3,608,671	3,565,000	3,373,618	3,414,821		14,817		14,817		3,429,639		135,361	135,361	98,018	11/20/2026
P37115-AF-2	EMPRESA NACIONAL DE TELE 4.75% 01 AUG 20	09/25/2025	VARIOUS		4,000,655	3,990,000	4,328,643	4,063,686		(50,810)		(50,810)		4,012,876		(22,876)	(22,876)	214,394	08/01/2026
P3762T-AE-1	ENGIE ENERGIA CHILE SA	09/02/2025	HSBC SECURITIES (USA) INC.		595,650	570,000	590,520			(719)		(719)		589,801		5,849	5,849	31,896	04/17/2034
P57908-AF-5	ORBIA ADVANCE CORPORATION SAB DE C	11/03/2025	BARCLAYS BANK PLC		3,256,276	4,140,000	4,919,228	4,845,660		(20,333)		(20,333)		4,825,327		(1,569,052)	(1,569,052)	274,979	09/17/2044
P7S81Y-AC-9	ORBIA ADVANCE CORP SAB DE CV	11/03/2025	BARCLAYS BANK PLC		3,672,463	4,465,000	3,708,905	2,232,623		51,211		51,211		3,842,714		(170,252)	(170,252)	104,885	05/11/2031
P82290-AR-1	SACI FALABELLA	03/25/2025	SECURITY CALLED AT 98.00000000 98.0000		8,281,000	8,450,000	8,583,724	8,462,542		(2,647)		(2,647)		8,459,895		(178,895)	(178,895)	127,630	10/30/2027
P8718A-AL-0	SOCIEDAD QUIMICA Y MINER 4.25% 07 MAY 20	05/07/2025	BARCLAYS CAPITAL		1,993,625	2,050,000	2,216,563	2,151,654		(8,251)		(8,251)		2,143,403		(149,778)	(149,778)	43,805	05/07/2029
P8803L-AA-6	SURA ASSET MANAGEMENT SA	05/22/2025	SECURITY CALLED AT 100.00000000 100.0000		1,965,000	1,965,000	1,919,728	1,926,740		6,456		6,456		1,933,195		31,805	31,805	52,775	04/11/2027
P90475-AB-3	TELEFONICA CELULAR DEL 5.875% 15 APR 202	09/15/2025	SECURITY CALLED AT 100.00000000 100.0000		1,209,000	1,209,000	1,268,884	1,208,326		201		201		1,208,527		473	473	65,110	04/15/2027
P9339S-AS-3	TRANSELEC SA	09/02/2025	HSBC SECURITIES (USA) INC.		3,401,005	3,490,000	3,653,451	3,570,626		(14,626)		(14,626)		3,556,000		(154,995)	(154,995)	154,396	01/12/2029
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU SA	04/30/2025	SINKING FUND REDEMPTION 100.0000		1,969,800	1,969,800	1,924,813	1,061,244		7,553		7,553		1,969,800				41,858	04/30/2028
P9401J-AA-5	TRUST FIBRAUNO	12/04/2025	EXCHANGE TRANSACTIONS		2,255,464	2,119,000	2,117,265			313		313		2,117,578		137,886	137,886	125,889	02/13/2034
P9401J-AB-3	TRUST FIBRAUNO	12/04/2025	EXCHANGE TRANSACTIONS		424,476	394,000	407,298			(1,056)		(1,056)		406,241		18,235	18,235	26,124	01/23/2032
Q2107#-AL-0	CONTACT ENERGY LIMITED	12/19/2025	MATURITY 100.0000		17,200,000	17,200,000	17,200,000	17,200,000						17,200,000				744,760	12/19/2025
Q3393*-AH-4	ELECTRANET PTY LTD	05/15/2025	MATURITY 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				64,925	05/15/2025
Q6518#-AA-8	NSW PORTS FINANCE CO PTY LIMITED	04/29/2025	MATURITY 100.0000		12,400,000	12,400,000	12,400,000	12,400,000						12,400,000				207,080	04/29/2025
Q7450B-AE-0	PERTH AIRPORT PTY LTD	07/09/2025	MATURITY 100.0000		21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				735,000	07/09/2025
U3821W-AC-1	HANWHA ENERGY USA HOLDINGS 4.125% 05 JUL	07/05/2025	MATURITY 100.0000		290,000	290,000	284,589	287,780		2,220		2,220		290,000				11,963	07/05/2025
U4034G-AA-1	GUSAP III LP	12/02/2025	SECURITY CALLED AT 100.80500000 100.8050		10,171,224	10,090,000	10,282,011	10,157,410		(18,223)		(18,223)		10,139,187		(49,187)	(49,187)	666,094	01/21/2030
U4327B-AA-8	HIKMA FINANCE USA LLC 3.25% 09 JUL 2025	07/09/2025	MATURITY 100.0000		1,860,000	1,860,000	1,897,920	1,861,708		(1,708)		(1,708)		1,860,000				60,450	07/09/2025
V6811P-AA-4	OCP SA 4.5% 22 OCT 2025 REGS	10/22/2025	MATURITY 100.0000		370,000	370,000	362,138	367,563		2,437		2,437		370,000				16,650	10/22/2025
X2112M-AD-8	ENERGO-PRO AS	11/03/2025	SECURITY CALLED AT 105.50000000 105.5000		2,321,000	2,200,000	2,340,250	2,320,451		(32,339)		(32,339)		2,288,112		(88,112)	(88,112)	363,037	11/02/2028
Y002SR-AA-7	ACREAGE BUILDERS PVT LTD	01/01/2025	TRANSFER B/W DESIGNATIONS		9,476,812	1,603	9,476,812	9,136,263					340,549	9,476,812				580	04/11/2033
Y0699A-AK-2	BANK OF CHINA LTD/HONG KONG	06/30/2025	MATURITY 100.0000		1,778,000	1,778,000	1,731,920	1,763,674		14,326		14,326		1,778,000				34,449	06/30/2025
Y0889V-AA-8	BHARTI AIRTEL LTD	06/10/2025	MATURITY 100.0000		4,760,000	4,760,000	5,010,560	4,791,535		(31,535)		(31,535)		4,760,000				104,125	06/10/2025
Y0889V-AC-4	BHARTI AIRTEL LTD	07/16/2025	BNP PARIBAS (PARIS)		183,428	200,000	178,700	178,972		1,542		1,542		180,514		2,914	2,914	4,044	06/03/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Y3991Y-RJ-4	INDUSTRIAL & COMMERCIAL BANK OF CHINA	09/30/2025	MORGAN STANLEY & CO. LLC		926,250	950,000	852,119	888,970		24,458		24,458		913,429		12,821	12,821	14,323	10/28/2026
Y3R27A-BE-3	HPCL-MITTAL ENERGY LTD	10/29/2025	SECURITY CALLED AT 100.00000000 100.0000		2,800,000	2,800,000	2,879,099	2,814,839		(16,950)		(16,950)		2,797,889		2,111	2,111	155,567	10/22/2026
Y4S88Q-DU-3	KT CORPORATION 1% 01 SEP 2025 REGS	09/01/2025	MATURITY 100.0000		3,820,000	3,820,000	3,550,882	3,752,969		67,031		67,031		3,820,000				38,200	09/01/2025
Y52758-AF-9	LG CHEM LTD	01/21/2025	WACHOVIA SECURITIES LLC		2,906,805	3,500,000	3,374,875	3,410,698		732		732		3,411,429		(504,624)	(504,624)	45,026	07/07/2031
Y528A1-AH-2	LOTTE PROPERTY & DEVELOPMENT 4.5% 01 AUG	08/01/2025	MATURITY 100.0000		770,000	770,000	758,188	764,606		5,394		5,394		770,000				34,650	08/01/2025
Y5821L-AA-0	MAX SQUARE LTD	01/01/2025	VARIOUS		7,688,944	708,727	7,688,944	7,440,394					248,550	7,688,944				35,062	09/25/2032
Y6417F-AA-1	MAX SQUARE LIMITED	01/01/2025	VARIOUS		5,706,543	477,079	5,706,543	5,008,495					698,048	5,706,543				78,745	03/18/2026
Y70750-BV-8	POSCO 2.5% 17 JAN 2025 REGS	01/17/2025	MATURITY 100.0000		7,270,000	7,270,000	7,480,826	7,272,451		(2,451)		(2,451)		7,270,000				90,875	01/17/2025
Y7123S-AZ-1	BANK MANDIRI (PERSERO) TBK PT	05/13/2025	MATURITY 100.0000		11,570,000	11,570,000	12,368,078	11,654,977		(84,977)		(84,977)		11,570,000				274,788	05/13/2025
Y7133M-AC-3	PT PELABUHAN INDONESIA II	05/05/2025	MATURITY 100.0000		8,056,000	8,056,000	8,302,126	8,072,064		(16,064)		(16,064)		8,056,000				171,190	05/05/2025
Y7T47W-NA-5	SHINHAN BANK CO LTD	01/31/2025	WACHOVIA SECURITIES LLC		1,956,860	2,000,000	1,920,840	1,950,838		1,277		1,277		1,952,115		4,745	4,745	32,000	03/26/2028
Y8131D-AZ-2	SP POWERASSETS LIMITED 3.25% 24 NOV 2025	11/24/2025	MATURITY 100.0000		4,670,000	4,670,000	4,487,330	4,611,721		58,279		58,279		4,670,000				151,775	11/24/2025
Y8746A-AW-2	KOREA WESTERN POWER CO. L 4.125% 28 JUN	06/28/2025	MATURITY 100.0000		200,000	200,000	196,740	198,689		1,311		1,311		200,000				4,125	06/28/2025
Y8846Q-AG-1	TOWER BERSAMA INFRASTRUC 4.25% 21 JAN 20	01/21/2025	MATURITY 100.0000		4,530,000	4,530,000	4,593,571	4,528,355		1,645		1,645		4,530,000				96,263	01/21/2025
Y936EJ-AA-9	VENA ENERGY CAPITAL PTE LTD	02/26/2025	MATURITY 100.0000		2,210,000	2,210,000	2,254,200	2,212,237		(2,237)		(2,237)		2,210,000				34,620	02/26/2025
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					10,990,175,763	11,035,847,575	11,014,095,891	10,825,782,720	596,281	3,200,357	4,657,863	(861,225)	34,098,367	10,962,843,358	(7,835,403)	25,298,826	17,463,423	366,786,118	XXX
55670#-AH-2	VARIABLE FUNDING NOTE	12/30/2025	VARIOUS		393,638,253	393,894,165	393,894,165	230,804,942		(1,379,374)		(1,379,374)		392,543,076	1,172,878	(49,273)	1,123,606	8,947,896	
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					393,638,253	393,894,165	393,894,165	230,804,942		(1,379,374)		(1,379,374)		392,543,076	1,172,878	(49,273)	1,123,606	8,947,896	XXX
00182@-AA-6	AMAZON.COM INC (SUNTRUST EQUITY)	12/31/2025	VARIOUS		1,041,127	1,041,127	1,041,127	1,041,127						1,041,127				20,038	10/31/2038
00184*-AA-6	AMAZON.COM INC (SUNTRUST EQUITY)	12/31/2025	VARIOUS		1,066,317	1,066,317	1,066,317	1,066,317						1,066,317				21,050	03/31/2039
00195#-AA-9	AMAZON.COM INC (SUNTRUST EQUITY)	12/31/2025	VARIOUS		317,853	317,853	317,853	317,853						317,853				6,189	10/31/2040
00623#-AA-1	2332 AND 2250 ACP HOUSING DEVELOPM	12/15/2025	SINKING FUND REDEMPTION 100.0000		188,452	188,452	188,452	188,452						188,452				6,727	02/15/2054
009089-AA-1	AIR CANADA	05/15/2025	SINKING FUND REDEMPTION 100.0000		2,614,493	2,614,493	2,673,319	2,619,299		(4,807)		(4,807)		2,614,493				53,924	05/15/2025
009090-AA-9	AIR CANADA 2015-1A PTT	09/19/2025	VARIOUS		524,634	528,842	528,842	528,842						528,842		(4,208)	(4,208)	16,320	09/15/2028
009098-A*-5	AMAZON.COM INC	12/10/2025	SINKING FUND REDEMPTION 100.0000		330,600	330,600	330,600	330,600						330,600				8,131	11/10/2039
00910G-A*-4	AMAZON.COM INC	12/10/2025	SINKING FUND REDEMPTION 100.0000		380,205	380,205	380,205	380,205						380,205				9,490	03/10/2041
02377A-AA-6	AMERICAN AIRLINES INC	10/01/2025	VARIOUS		1,229,382	1,245,928	1,245,928	1,245,928						1,245,928		(16,546)	(16,546)	31,326	04/01/2028
11042C-AA-8	BRITISH AIRWAYS 2021-1 CLASS A PPT	12/15/2025	SINKING FUND REDEMPTION 100.0000		260,971	260,971	260,971	260,971						260,971				4,755	09/15/2036
11042T-AA-1	BRITISH AIRWAYS 2018-1 PT CERTS	12/29/2025	VARIOUS		568,474	569,506	569,506	569,506						569,506		(1,032)	(1,032)	14,310	03/20/2033
11043X-AA-1	BRITISH AIRWAYS 2019-1 PT CERTS	12/15/2025	SINKING FUND REDEMPTION 100.0000		343,548	343,548	343,548	343,548						343,548				7,141	06/15/2034
126650-AW-0	CVS CORPORATION	12/10/2025	SINKING FUND REDEMPTION 100.0000		604,091	604,091	637,316	606,871		(2,780)		(2,780)		604,091				17,320	01/11/2027
126650-AY-6	CVS CORP	12/10/2025	SINKING FUND REDEMPTION 100.0000		275,582	275,582	275,582	275,582						275,582				9,657	10/10/2027
126650-BC-3	CVS LEASE PASS THROUGH T	12/10/2025	SINKING FUND REDEMPTION 100.0000		418,292	418,292	418,291	418,291						418,291		1	1	13,442	01/10/2028
12672#-AA-6	WELLS FARGO NORTHWEST NA (CVS CORP	12/10/2025	SINKING FUND REDEMPTION 100.0000		476,132	476,132	476,132	476,132						476,132				12,219	09/10/2034
12674@-AA-6	WELLS FARGO NORTHWEST NA (CVS CORP	12/10/2025	SINKING FUND REDEMPTION 100.0000		218,459	218,459	218,459	218,459						218,459				4,781	08/10/2035
12767@-AA-4	CGA CAPITAL CREDIT LEASE BACKED PA	03/31/2025	SECURITY CALLED AT 100.00000000 100.0000		1,121,076	1,121,076	1,121,076	1,121,076						1,121,076				19,652	03/15/2055
19264*-AA-9	705 AUBURNDALE ORANGE LLC	12/10/2025	SINKING FUND REDEMPTION 100.0000		6,437,547	6,437,547	6,437,547	6,437,547						6,437,547				163,649	02/10/2034
22357@-AA-9	JMC-T2 LLC (COX TOWER II LEASE-BACKED PT	12/02/2025	SINKING FUND REDEMPTION 100.0000		175,834	175,834	175,834	175,834						175,834				5,194	01/02/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30295#-AA-5	245 SUMMER STREET LLC	12/31/2025	VARIOUS		3,055,020	3,055,020	3,055,042	3,055,042						3,055,042		(22)	(22)	47,017	04/30/2040
314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1	08/20/2025	SINKING FUND REDEMPTION 100.0000		676,429	676,429	653,871	675,178		1,250		1,250		676,429				9,512	08/20/2035
34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	10/05/2025	MATURITY 100.0000		7,300,000	7,300,000	7,300,000	7,300,000						7,300,000				283,295	10/05/2025
34548*-AA-6	UNIVERSAL DEVELOPMENT OF TENNESSEE	12/15/2025	SINKING FUND REDEMPTION 100.0000		211,785	211,785	211,785							211,785				1,571	11/15/2034
41242*-AT-9	HARDWOOD FUNDING LLC	06/07/2025	VARIOUS		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				53,538	06/07/2025
42210#-AA-2	HD CALI DFDC LANDLORD LLC (HOME DE	12/31/2025	VARIOUS		210,237	210,237	210,237	210,237						210,237				4,087	04/30/2034
42210#-AB-0	HOME DEPOT PERRIS	12/31/2025	VARIOUS		249,593	249,593	249,593	249,593						249,593				5,008	04/30/2040
42212#-AA-0	HD TROY OH LANDLORD LLC	12/31/2025	VARIOUS		539,932	539,932	539,932	539,932						539,932				10,439	11/30/2034
46186#-AB-1	BRC INWOOD I HOUSING DEV FND CORP	12/15/2025	SINKING FUND REDEMPTION 100.0000		141,648	141,648	141,648	141,648						141,648				4,452	10/15/2054
46673*-AA-7	JRD HOLDINGS SECURED TRUST(2021-2)	12/15/2025	SINKING FUND REDEMPTION 100.0000		360,463	360,490	360,490	360,490						360,490		(27)	(27)	6,307	12/15/2041
47587#-AA-6	JEN HOLDCO 23 LLC	11/24/2025	SECURITY CALLED AT 101.50000000 101.5000		20,300,000	20,000,000	20,000,000	20,000,000						20,000,000				1,826,501	12/15/2028
48281#-AA-3	VEYRON/OPTIMUS V AMERICANA LEASING	12/15/2025	SINKING FUND REDEMPTION 100.0000		27,350	27,350	27,350	27,350						27,350				892	01/15/2038
62927#-AA-4	NFL VENTURES LP	10/15/2025	SINKING FUND REDEMPTION 100.0000		688,884	688,884	688,884	688,884						688,884				26,591	10/15/2028
62927#-AN-6	NFL VENTURES LP	10/15/2025	SINKING FUND REDEMPTION 100.0000		1,284,945	1,284,945	1,284,945	1,284,945						1,284,945				38,773	04/15/2035
62927#-AR-7	NFL VENTURES LP	10/15/2025	SINKING FUND REDEMPTION 100.0000		205,493	205,493	205,493	205,493						205,493				5,472	04/15/2045
62927#-AS-5	NFL VENTURES LP	10/15/2025	SINKING FUND REDEMPTION 100.0000		1,486,691	1,486,691	1,486,691	1,486,691						1,486,691				33,758	04/15/2035
62927#-AT-3	NFL VENTURES LP	10/15/2025	SINKING FUND REDEMPTION 100.0000		343,227	343,227	343,227	343,227						343,227				8,829	04/15/2045
73019#-AA-0	PNC EQUIPMENT FINANCE LLC	09/13/2025	SINKING FUND REDEMPTION 100.0000		68,776	68,776	68,776	68,776						68,776				1,547	09/13/2027
73019#-AB-8	PNC EQUIPMENT FINANCE LLC	09/13/2025	SINKING FUND REDEMPTION 100.0000		72,792	72,792	72,792	72,792						72,792				1,622	09/13/2027
73019#-AC-6	PNC EQUIPMENT FINANCE LLC	09/13/2025	SINKING FUND REDEMPTION 100.0000		65,189	65,189	65,189	65,189						65,189				1,467	09/13/2027
73019#-AD-4	PNC EQUIPMENT FINANCE LLC	11/15/2025	SINKING FUND REDEMPTION 100.0000		380,000	380,000	380,000	380,000						380,000				8,693	11/15/2027
74352#-AA-5	PROJECT DIXIE (MARKHAM IL) LEASE-	12/10/2025	SINKING FUND REDEMPTION 100.0000		310,261	310,261	310,261	310,261						310,261				5,048	10/10/2041
74353*-AA-6	AMAZON.COM SERVICES LLC	12/10/2025	SINKING FUND REDEMPTION 100.0000		408,742	408,742	408,742	408,742						408,742				6,002	11/10/2041
75916#-AB-7	92-54 QB HOUSING DEV FUND CORP	12/15/2025	SINKING FUND REDEMPTION 100.0000		312,322	312,322	312,322	312,322						312,322				9,171	10/15/2054
83001#-AA-9	THE 650 ALB ST	10/18/2025	VARIOUS		605,983	605,983	605,983	605,983						605,983				34,311	10/18/2030
852398-AB-8	108 ST. EDWARDS HOUSING DEVELOPMEN	12/15/2025	SINKING FUND REDEMPTION 100.0000		151,667	151,667	151,667	151,667						151,667				7,234	06/15/2055
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC	12/01/2025	SINKING FUND REDEMPTION 100.0000		264,673	264,673	264,673	264,673						264,673				7,598	07/01/2048
901857-AB-8	2 BROADWAY LLC (MBIA)	09/15/2025	SINKING FUND REDEMPTION 100.0000		2,777,811	2,777,811	2,757,588	2,775,443		2,368		2,368		2,777,811				174,368	09/15/2029
90346W-AA-1	US AIRWAYS 2013-1 PASS THROUGH	05/16/2025	VARIOUS		1,602,169	1,602,169	1,608,515	1,604,870		(497)		(497)		1,604,372		(2,203)	(2,203)	31,802	05/15/2027
90366*-AA-7	USGBF NOTE NIAID LLC	12/15/2025	SINKING FUND REDEMPTION 100.0000		253,249	253,249	258,744	253,643		(394)		(394)		253,249				6,157	04/15/2029
907825-AA-1	UNION PACIFIC RAILROAD COMPANY 201	05/14/2025	SINKING FUND REDEMPTION 100.0000		687,999	687,999	685,439	687,125		873		873		687,999				11,101	05/14/2026
90782L-AA-6	UNION PACIFIC RAILROAD COMPANY 201	05/09/2025	VARIOUS		657,069	694,830	691,682	693,641		212		212		693,853		(36,784)	(36,784)	6,660	11/09/2029
90783V-AA-3	UNION PACIFIC CORPORATION	01/22/2025	VARIOUS		326,914	326,914	364,328	326,883		31		31		326,914				12,862	01/02/2029
909319-AA-3	UNITED AIRLINES PASS THROUGH TRUST	08/15/2025	VARIOUS		8,544,291	8,544,543	8,755,966	8,622,449		(77,907)		(77,907)		8,544,542		(251)	(251)	356,368	08/15/2025

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90932P-AA-6	UNITED AIRLINES UAL_14-1-A	10/11/2025	VARIOUS		216,444	218,585	218,823	218,600		(16)		(16)		218,585		(2,140)	(2,140)	5,429	10/11/2027
909320-AA-4	UNITED AIRLINES 2014-2 PASS THROUG	09/03/2025	SINKING FUND REDEMPTION 100.0000		602,530	602,530	596,504	602,142		388		388		602,530				16,934	03/03/2028
94978#-AT-4	LEGG MASON MTGE CAP CORP (WALGREEN)	12/01/2025	SINKING FUND REDEMPTION 100.0000		2,306,667	2,306,667	2,306,667	2,306,667						2,306,667				83,928	08/01/2027
98984*-AA-2	SFG SCHAUMBURG 1 LLC	12/15/2025	SINKING FUND REDEMPTION 100.0000		1,244,219	1,244,219	1,250,440	1,244,404		(185)		(185)		1,244,219				33,688	11/15/2037
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					80,534,533	80,296,500	80,601,194	80,167,422		(81,464)		(81,464)		80,297,746		(63,212)	(63,212)	3,633,347	XXX
464287-24-2	ISHARES IBOXX INVESTMENT GRADE	07/09/2025	VARIOUS	0.000	127,382,052		129,823,575	126,073,978	3,749,597			3,749,597		129,823,575		(2,441,523)	(2,441,523)	2,413,245	
464288-51-3	ISHARES IBOXX H/Y CORP BOND	06/09/2025	MORGAN STANLEY & CO. LLC	0.000	135,043,955		124,144,535	133,783,178	(9,638,643)			(9,638,643)		124,144,535		10,899,420	10,899,420	3,221,325	
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value					262,426,007		253,968,110	259,857,156	(5,889,046)			(5,889,046)		253,968,110		8,457,897	8,457,897	5,634,570	XXX
008513-AB-9	AGREE LP	02/24/2025	JP MORGAN SECURITIES LLC		1,097,340	1,200,000	1,186,548	1,190,896		374		374		1,191,270		(93,930)	(93,930)	4,667	06/15/2028
008513-AD-5	AGREE LP	07/11/2025	VARIOUS		2,999,616	3,060,000	3,033,108	3,039,762		1,417		1,417		3,041,179		(41,563)	(41,563)	113,737	10/01/2032
015271-AH-2	ALEXANDRIA REAL ESTATE EQUITIES IN	09/19/2025	MORGAN STANLEY & CO. LLC		50,010	50,000	52,382	50,239		(219)		(219)		50,019		(10)	(10)	2,550	01/15/2026
015271-AJ-8	ALEXANDRIA REAL ESTATE EQUITIES IN	09/19/2025	VARIOUS		693,690	700,000	696,384	699,233		172		172		699,405		(5,715)	(5,715)	23,804	01/15/2027
015271-AK-5	ALEXANDRIA REAL ESTATE EQUITIES IN	06/12/2025	JP MORGAN SECURITIES LLC		3,838,383	3,900,000	3,901,455	3,900,985		17		17		3,901,002		(62,619)	(62,619)	129,692	01/15/2028
015271-AL-3	ALEXANDRIA REAL ESTATE EQUITIES IN	04/30/2025	MATURITY 100.0000		3,649,000	3,649,000	3,642,176	3,648,872		128		128		3,649,000				62,945	04/30/2025
015271-AN-9	ALEXANDRIA REAL ESTATE EQUITIES IN	12/29/2025	BARCLAYS CAPITAL		402,776	400,000	399,664	399,855		36		36		399,892		2,884	2,884	28,148	07/01/2030
015271-AU-3	ALEXANDRIA REAL ESTATE EQUITIES IN	06/12/2025	JP MORGAN SECURITIES LLC		1,796,599	1,800,000	1,798,794	1,799,211		141		141		1,799,352		(2,753)	(2,753)	42,140	12/15/2030
02666T-AE-7	AMERICAN HOMES 4 RENT LP	07/11/2025	VARIOUS		145,107	160,000	155,204	156,277		106		106		156,383		(11,275)	(11,275)	2,234	04/15/2032
03027X-AU-4	AMERICAN TOWER CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		888,283	900,000	890,253	895,475		795		795		896,270		(7,987)	(7,987)	37,744	03/15/2029
03027X-BG-4	AMERICAN TOWER CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		2,060,470	2,430,000	1,869,217	1,983,387		9,833		9,833		1,993,220		67,250	67,250	16,453	10/15/2030
03027X-BY-5	AMERICAN TOWER CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		112,107	110,000	109,663	109,795		9		9		109,804		2,303	2,303	2,689	03/15/2028
03027X-CG-3	AMERICAN TOWER CORPORATION	11/04/2025	JP MORGAN SECURITIES LLC		2,951,561	2,875,000	2,964,901	2,959,278		(16,350)		(16,350)		2,942,928		8,633	8,633	182,722	02/15/2029
053484-AF-8	AVALONBAY COMMUNITIES INC	08/12/2025	JANE STREET EXECUTION SERVICES LLC		180,110	175,000	174,470	174,532		24		24		174,556		5,554	5,554	6,554	06/01/2034
05348E-AV-1	AVALONBAY COMMUNITIES INC	06/01/2025	MATURITY 100.0000		5,345,000	5,345,000	5,344,606	5,345,073		(73)		(73)		5,345,000				92,201	06/01/2025
05348E-AW-9	AVALONBAY COMMUNITIES INC	11/15/2025	MATURITY 100.0000		5,000,000	5,000,000	4,983,700	4,998,424		1,576		1,576		5,000,000				175,000	11/15/2025
05348E-BC-2	AVALONBAY COMMUNITIES INC	05/15/2025	VARIOUS		1,495,914	1,548,000	1,539,837	1,545,499		240		240		1,545,739		(49,824)	(49,824)	37,414	01/15/2028
10112R-AX-2	BOSTON PROPERTIES LP	09/19/2025	MORGAN STANLEY & CO. LLC		249,245	250,000	249,270	249,936		42		42		249,979		(734)	(734)	10,418	02/01/2026
10112R-AY-0	BOSTON PROPERTIES LP	09/19/2025	MORGAN STANLEY & CO. LLC		73,828	75,000	72,277	74,445		225		225		74,671		(843)	(843)	2,011	10/01/2026
10112R-AZ-7	BOSTON PROPERTIES LP	01/15/2025	MATURITY 100.0000		2,071,000	2,071,000	2,065,967	2,071,000						2,071,000				33,136	01/15/2025
10112R-BA-1	BOSTON PROPERTIES LP	09/19/2025	VARIOUS		2,537,623	2,550,000	2,540,846	2,546,544		732		732		2,547,275		(9,652)	(9,652)	75,631	12/01/2028
10112R-BB-9	BOSTON PROPERTIES LP	05/01/2025	VARIOUS		3,048,678	3,267,000	3,085,741	3,113,140		10,368		10,368		3,123,508		(74,830)	(74,830)	39,382	06/21/2029
11120V-AA-1	BRIXMOR OPERATING PARTNERSHIP LP	02/01/2025	MATURITY 100.0000		6,050,000	6,050,000	6,047,459	6,050,000						6,050,000				116,463	02/01/2025
11120V-AE-3	BRIXMOR OPERATING PARTNERSHIP LP	05/13/2025	VARIOUS		392,884	400,000	394,970	396,774		511		511		397,285		(4,401)	(4,401)	9,902	03/15/2027
11120V-AH-6	BRIXMOR OPERATING PARTNERSHIP LP	05/01/2025	VARIOUS		2,134,147	2,200,000	2,261,668	2,229,341		(1,892)		(1,892)		2,227,449		(93,302)	(93,302)	40,179	05/15/2029
11120V-AJ-2	BRIXMOR OPERATING PARTNERSHIP LP	12/29/2025	VARIOUS		530,497	550,000	542,231	542,405		(636)		(636)		541,769		(11,272)	(11,272)	23,563	07/01/2030
124808-AA-0	CBD GROUND LEASE TRUST SERIES 2012A	12/15/2025	SINKING FUND REDEMPTION 100.0000		66,473	66,473	63,967	66,303		170		170		66,473				1,517	01/15/2042
133131-AW-2	CAMDEN PROPERTY TRUST	06/12/2025	JP MORGAN SECURITIES LLC		5,050,664	5,110,000	5,099,030	5,106,405		620		620		5,107,025		(56,361)	(56,361)	129,284	10/15/2028
133131-AX-0	CAMDEN PROPERTY TRUST	11/04/2025	JP MORGAN SECURITIES LLC		4,212,769	4,425,000	4,418,956	4,422,448		362		362		4,422,810		(210,041)	(210,041)	144,489	07/01/2029
133131-AZ-5	CAMDEN PROPERTY TRUST	10/28/2025	VARIOUS		1,255,509	1,350,000	1,349,042	1,349,478		67		67		1,349,544		(94,036)	(94,036)	25,682	05/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22003B-AP-1	CORPORATE OFFICE PROPERTIES LP	12/29/2025	BARCLAYS CAPITAL		728,297	850,000	595,578	624,569		19,034		19,034		643,603		84,694	84,694	26,636	12/01/2033
22822V-AN-1	CROWN CASTLE INTERNATIONAL CORP	11/04/2025	JP MORGAN SECURITIES LLC		2,471,872	2,600,000	2,595,086	2,597,430		418		418		2,597,848		(125,976)	(125,976)	78,361	11/15/2029
22822V-BC-4	CROWN CASTLE INC	12/29/2025	VARIOUS		2,493,524	2,530,000	2,527,824	2,528,244		233		233		2,528,477		(34,953)	(34,953)	78,706	05/01/2033
22966R-AC-0	CUBESMART LP	11/15/2025	MATURITY 100.0000		9,932,000	9,932,000	9,830,145	9,872,039		59,961		59,961		9,932,000				397,280	11/15/2025
22966R-AD-8	CUBESMART LP	09/19/2025	MORGAN STANLEY & CO. LLC		74,203	75,000	73,064	74,624		162		162		74,786		(583)	(583)	2,480	09/01/2026
22966R-AE-6	CUBESMART	11/04/2025	VARIOUS		4,030,950	4,051,000	4,031,825	4,043,313		1,639		1,639		4,044,952		(14,003)	(14,003)	182,030	02/15/2029
26884A-BD-4	ERP OPERATING LIMITED PARTNERSHIP	06/01/2025	MATURITY 100.0000		1,076,000	1,076,000	1,070,082	1,075,773		227		227		1,076,000				18,158	06/01/2025
26884A-BG-7	ERP OPERATING LP	09/19/2025	VARIOUS		707,790	722,000	720,715	721,730		64		64		721,794		(14,004)	(14,004)	22,458	08/01/2027
26884A-BJ-1	ERP OPERATING LP	05/15/2025	VARIOUS		4,854,750	5,000,000	4,954,737	4,973,308		1,781		1,781		4,975,089		(120,339)	(120,339)	114,508	03/01/2028
26884A-BL-6	ERP OPERATING LP	11/04/2025	JP MORGAN SECURITIES LLC		3,686,233	3,900,000	3,883,620	3,892,069		830		830		3,892,899		(206,666)	(206,666)	113,083	07/01/2029
26884U-AB-5	EPR PROPERTIES	04/01/2025	MATURITY 100.0000		2,400,000	2,400,000	2,234,064	2,382,026		17,974		17,974		2,400,000				54,000	04/01/2025
26884U-AD-1	EPR PROPERTIES	05/13/2025	BARCLAYS CAPITAL		147,041	150,000	159,264	152,927		(482)		(482)		152,445		(5,404)	(5,404)	3,056	06/01/2027
27731#-AA-3	EASTGROUP PROPERTIES INC.	08/28/2025	MATURITY 100.0000		7,200,000	7,200,000	7,200,000	7,200,000						7,200,000				273,600	08/28/2025
27731#-AB-1	EASTGROUP PROPERTIES INC.	10/07/2025	MATURITY 100.0000		29,500,000	29,500,000	29,500,000	29,500,000						29,500,000				1,177,050	10/07/2025
29444U-BK-1	EQUINIX INC	09/15/2025	MATURITY 100.0000		2,300,000	2,300,000	2,297,677	2,299,664		336		336		2,300,000				23,000	09/15/2025
29444U-BL-9	EQUINIX INC	02/24/2025	JP MORGAN SECURITIES LLC		363,824	400,000	399,636	399,843		7		7		399,851		(36,027)	(36,027)	2,756	03/15/2028
29444U-BU-9	EQUINIX INC	06/12/2025	JP MORGAN SECURITIES LLC		1,403,430	1,500,000	1,492,110	1,493,980		202		202		1,494,182		(90,752)	(90,752)	26,975	04/15/2032
29717P-AP-2	ESSEX PORTFOLIO LP	04/01/2025	MATURITY 100.0000		13,072,000	13,072,000	12,852,442	13,027,601		44,399		44,399		13,072,000				228,760	04/01/2025
29717P-AQ-0	ESSEX PORTFOLIO LP	09/19/2025	MORGAN STANLEY & CO. LLC		99,502	100,000	99,386	99,927		41		41		99,968		(466)	(466)	3,159	04/15/2026
29717P-AR-8	ESSEX PORTFOLIO LP	05/15/2025	VARIOUS		2,755,091	2,809,000	2,792,792	2,805,096		729		729		2,805,825		(50,733)	(50,733)	53,874	05/01/2027
29717P-AT-4	ESSEX PORTFOLIO LP	06/12/2025	JP MORGAN SECURITIES LLC		2,684,206	2,746,000	2,723,702	2,735,980		1,060		1,060		2,737,040		(52,834)	(52,834)	82,393	03/01/2029
29717P-AU-1	ESSEX PORTFOLIO LP	12/29/2025	VARIOUS		1,026,193	1,100,000	1,084,952	1,092,138		756		756		1,092,894		(66,701)	(66,701)	32,113	01/15/2030
30225V-AH-0	EXTRA SPACE STORAGE LP	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,474,200	2,500,000	2,497,125	2,498,165		334		334		2,498,499		(24,299)	(24,299)	105,083	04/01/2029
313747-AY-3	FEDERAL REALTY OP LP	05/13/2025	VARIOUS		1,444,519	1,493,000	1,449,359	1,463,010		4,130		4,130		1,467,140		(22,620)	(22,620)	39,424	07/15/2027
313747-AZ-0	FEDERAL REALTY OP LP	10/28/2025	VARIOUS		7,187,361	7,550,000	7,526,409	7,533,262		1,764		1,764		7,535,026		(347,665)	(347,665)	158,231	06/15/2029
313747-BC-0	FEDERAL REALTY OP LP	02/24/2025	JP MORGAN SECURITIES LLC		6,466,736	6,375,000	6,348,863	6,357,159		736		736		6,357,895		108,841	108,841	108,508	05/01/2028
40414L-AR-0	HEALTHPEAK PROPERTIES INC	06/12/2025	VARIOUS		6,722,419	7,103,000	6,746,148	6,818,545		8,512		8,512		6,827,057		(104,638)	(104,638)	175,084	07/15/2029
42225U-AD-6	HEALTHCARE TRUST OF AMERICA HOLDIN	09/19/2025	MORGAN STANLEY & CO. LLC		49,637	50,000	49,861	49,980		10		10		49,990		(353)	(353)	1,998	08/01/2026
42225U-AL-8	HEALTHCARE REALTY HOLDINGS LP	05/13/2025	BARCLAYS CAPITAL		348,176	400,000	337,432	355,012		2,834		2,834		357,847		(9,671)	(9,671)	6,373	03/15/2030
42225U-AM-6	HEALTHCARE REALTY HOLDINGS LP	12/29/2025	BARCLAYS CAPITAL		174,164	200,000	160,885	170,373		4,189		4,189		174,562		(398)	(398)	5,296	03/15/2031
42250P-AE-3	HEALTHPEAK PROPERTIES INC	07/11/2025	VARIOUS		2,912,422	2,900,000	2,852,719	2,859,874		1,625		1,625		2,861,499		50,923	50,923	60,280	12/15/2032
431282-AP-7	HIGHWOODS REALTY LP	04/22/2025	GOLDMAN SACHS & CO		486,935	500,000	495,372	498,916		169		169		499,084		(12,149)	(12,149)	12,486	03/01/2027
431282-AQ-5	HIGHWOODS REALTY LP	09/19/2025	VARIOUS		388,978	400,000	395,272	398,302		217		217		398,518		(9,540)	(9,540)	11,275	03/15/2028
431282-AR-3	HIGHWOODS REALTY LP	05/01/2025	BARCLAYS CAPITAL		349,898	368,000	367,139	367,663		24		24		367,687		(17,789)	(17,789)	8,458	04/15/2029
44106M-AT-9	SERVICE PROPERTIES TRUST	03/15/2025	MATURITY 100.0000		4,300,000	4,300,000	3,472,250	3,472,250						3,472,250		827,750	827,750	96,750	03/15/2025
44106M-BA-9	SERVICE PROPERTIES TRUST	10/16/2025	VARIOUS		3,329,293	3,330,000	2,485,013	2,485,013						2,485,013		842,182	842,182	155,765	10/01/2026
44107T-AV-8	HOST HOTELS & RESORTS LP	05/22/2025	SECURITY CALLED AT 100.00000000 100.0000		3,177,000	3,177,000	3,171,853	3,176,808		165		165		3,176,973		27	27	55,421	06/15/2025
44107T-AW-6	HOST HOTELS & RESORTS LP	11/28/2025	SECURITY CALLED AT 100.00000000 100.0000		2,038,000	2,038,000	2,031,478	2,037,442		466		466		2,037,909		91	91	121,516	02/01/2026
44107T-AZ-9	HOST HOTELS & RESORTS LP	12/29/2025	BARCLAYS CAPITAL		286,701	300,000	296,106	297,655		379		379		298,034		(11,333)	(11,333)	13,563	09/15/2030
44107T-BB-1	HOST HOTELS & RESORTS LP	04/07/2025	SUSQUEHANNA FINANCIAL GROUP		176,060	180,000	177,071	177,277		69		69		177,346		(1,286)	(1,286)	9,348	07/01/2034
44107T-BC-9	HOST HOTELS & RESORTS LP	04/07/2025	MORGAN STANLEY & CO. LLC		110,254	115,000	113,259	113,324		58		58		113,383		(3,129)	(3,129)	4,146	04/15/2035
444097-A@-8	HUDSON PACIFIC PROPERTIES INC	05/06/2025	SECURITY CALLED AT 100.02300000 100.0225		29,006,526	29,000,000	29,000,000	29,000,000						29,000,000				535,454	12/16/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
49427R-AL-6	KILROY REALTY LP	09/18/2025	VARIOUS		9,782,230	9,783,000	9,998,911	9,796,082		(13,562)		(13,562)		9,782,520		(291)	(291)	409,192	10/01/2025
49446R-AP-4	KIMCO REALTY CORPORATION	09/19/2025	MORGAN STANLEY & CO. LLC		74,067	75,000	72,572	74,514		200		200		74,714		(647)	(647)	2,048	10/01/2026
49446R-AS-8	KIMCO REALTY CORPORATION	04/22/2025	GOLDMAN SACHS & CO		393,696	400,000	398,548	399,708		39		39		399,747		(6,051)	(6,051)	8,529	04/01/2027
49446R-AU-3	KIMCO REALTY CORPORATION	02/01/2025	MATURITY 100.0000		14,237,000	14,237,000	14,137,548	14,235,966		1,034		1,034		14,237,000				234,911	02/01/2025
49446R-BA-6	KIMCO REALTY CORPORATION	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,564,225	3,650,000	3,629,195	3,633,098		936		936		3,634,034		(69,809)	(69,809)	159,971	02/01/2033
59523U-AM-9	MID-AMERICA APARTMENTS LP	11/15/2025	VARIOUS		8,043,500	8,070,000	8,016,899	8,065,141		359		359		8,065,500		(22,000)	(22,000)	154,378	11/15/2025
59523U-AN-7	MID-AMERICA APARTMENTS LP	05/15/2025	VARIOUS		2,644,841	2,690,000	2,681,600	2,688,141		382		382		2,688,523		(43,683)	(43,683)	43,113	06/01/2027
59523U-AP-2	MID-AMERICA APARTMENTS LP	06/12/2025	VARIOUS		4,125,203	4,164,000	4,139,141	4,155,136		1,232		1,232		4,156,367		(31,164)	(31,164)	75,790	06/15/2028
59523U-AQ-0	MID-AMERICA APARTMENTS LP	10/28/2025	VARIOUS		6,730,170	6,864,000	7,255,502	7,043,409		(17,696)		(17,696)		7,025,713		(295,543)	(295,543)	196,159	03/15/2029
637417-AH-9	NNN REIT INC	11/15/2025	MATURITY 100.0000		4,762,000	4,762,000	4,750,524	4,761,341		659		659		4,762,000				190,480	11/15/2025
637417-AJ-5	NNN REIT INC	09/19/2025	MORGAN STANLEY & CO. LLC		298,212	300,000	296,691	299,302		260		260		299,561		(1,349)	(1,349)	8,310	12/15/2026
637417-AK-2	NNN REIT INC	05/13/2025	VARIOUS		1,213,764	1,251,000	1,243,200	1,246,673		537		537		1,247,211		(33,446)	(33,446)	23,833	10/15/2027
637417-AL-0	NNN REIT INC	06/12/2025	JP MORGAN SECURITIES LLC		5,439,486	5,502,000	5,464,501	5,487,218		1,646		1,646		5,488,864		(49,379)	(49,379)	142,452	10/15/2028
720198-AG-5	PIEDMONT OPERATING PARTNERSHIP LP	11/20/2025	SECURITY CALLED AT 111.40900000 111.4090		26,905,274	24,150,000	24,270,000	24,247,969		(22,438)		(22,438)		24,225,531		(75,531)	(75,531)	5,733,774	07/20/2028
74170*-AC-3	PRIME PROPERTY FUND LLC	08/22/2025	MATURITY 100.0000		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				253,550	08/22/2025
742738-AC-7	PRIT CORE REALTY HOLDINGS LLC	02/14/2025	MATURITY 100.0000		5,800,000	5,800,000	5,800,000	5,800,000						5,800,000				116,000	02/14/2025
74340X-BH-3	PROLOGIS LP	05/15/2025	GOLDMAN SACHS & CO		1,670,182	1,700,000	1,688,440	1,695,595		473		473		1,696,069		(25,887)	(25,887)	44,100	09/15/2028
74340X-BL-4	PROLOGIS LP	06/12/2025	VARIOUS		2,798,769	2,810,000	3,270,135	3,023,254		(18,190)		(18,190)		3,005,065		(206,295)	(206,295)	93,069	02/01/2029
74340X-BN-0	PROLOGIS LP	09/19/2025	VARIOUS		720,932	750,000	748,748	749,585		72		72		749,656		(28,725)	(28,725)	9,135	04/15/2027
74340X-BU-4	PROLOGIS LP	11/20/2025	SECURITY CALLED AT 100.00000000 100.0000		2,958,000	2,958,000	2,732,754	2,863,835		54,961		54,961		2,918,796		39,204	39,204	85,453	06/30/2026
74340X-BV-2	PROLOGIS LP	05/01/2025	VARIOUS		789,231	808,000	731,529	762,094		4,847		4,847		766,942		22,290	22,290	10,238	12/15/2027
74340X-BX-8	PROLOGIS LP	04/22/2025	VARIOUS		320,793	328,000	304,447	312,558		582		582		313,139		7,654	7,654	5,889	09/15/2028
74340X-CA-7	PROLOGIS LP	06/12/2025	JP MORGAN SECURITIES LLC		1,516,278	1,775,000	1,360,929	1,455,844		16,698		16,698		1,472,541		43,737	43,737	24,427	02/01/2031
74340X-CB-5	PROLOGIS LP	02/24/2025	JP MORGAN SECURITIES LLC		211,198	250,000	194,580	205,636		794		794		206,430		4,767	4,767	3,438	01/15/2032
74460D-AC-3	PUBLIC STORAGE OPERATING CO	09/19/2025	VARIOUS		1,767,350	1,807,000	1,807,000	1,807,000						1,807,000		(39,650)	(39,650)	46,146	09/15/2027
74460D-AD-1	PUBLIC STORAGE OPERATING CO	09/30/2025	VARIOUS		1,505,048	1,550,000	1,549,969	1,550,000						1,550,000		(44,952)	(44,952)	38,359	05/01/2029
756109-AR-5	REALTY INCOME CORPORATION	09/19/2025	MORGAN STANLEY & CO. LLC		550,369	550,000	566,374	553,168		(1,458)		(1,458)		551,710		(1,342)	(1,342)	21,238	10/15/2026
756109-AU-8	REALTY INCOME CORPORATION	05/15/2025	VARIOUS		2,951,143	3,025,000	3,018,285	3,023,326		207		207		3,023,533		(72,389)	(72,389)	88,022	01/15/2028
756109-AV-6	REALTY INCOME CORPORATION	04/15/2025	MATURITY 100.0000		5,896,000	5,896,000	5,866,520	5,894,960		1,040		1,040		5,896,000				114,235	04/15/2025
756109-BE-3	REALTY INCOME CORPORATION	11/01/2025	MATURITY 100.0000		8,100,000	8,100,000	8,469,799	8,168,060		(68,060)		(68,060)		8,100,000				374,625	11/01/2025
756109-BF-0	REALTY INCOME CORPORATION	09/19/2025	MORGAN STANLEY & CO. LLC		602,160	600,000	680,722	622,416		(13,881)		(13,881)		608,535		(6,375)	(6,375)	23,644	06/01/2026
756109-BG-8	REALTY INCOME CORPORATION	09/19/2025	MORGAN STANLEY & CO. LLC		2,150,882	2,150,000	2,370,543	2,247,861		(29,413)		(29,413)		2,218,447		(67,566)	(67,566)	93,653	08/15/2027
756109-BH-6	REALTY INCOME CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		2,947,673	3,050,000	3,300,985	3,173,523		(6,290)		(6,290)		3,167,232		(219,560)	(219,560)	63,372	01/15/2028
756109-CA-0	REALTY INCOME CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC		694,680	750,000	743,709	744,306		251		251		744,557		(49,877)	(49,877)	7,000	03/15/2028
756109-CB-8	REALTY INCOME CORPORATION	05/01/2025	VARIOUS		4,174,342	4,300,000	4,304,876	4,304,439		(221)		(221)		4,304,217		(129,875)	(129,875)	127,444	07/15/2029
756109-CD-4	REALTY INCOME CORPORATION	10/28/2025	VARIOUS		4,413,234	4,700,000	4,662,528	4,667,237		3,163		3,163		4,670,400		(257,166)	(257,166)	153,120	02/15/2031
75884R-AU-7	REGENCY CENTERS LP	11/01/2025	MATURITY 100.0000		13,409,000	13,409,000	13,384,065	13,394,496		14,504		14,504		13,409,000				522,951	11/01/2025
75884R-AV-5	REGENCY CENTERS LP	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		462,489	470,000	457,162	457,735		1,676		1,676		459,411		3,078	3,078	12,032	02/01/2027
75884R-AX-1	REGENCY CENTERS LP	05/15/2025	VARIOUS		1,628,729	1,650,000	1,647,311	1,649,239		142		142		1,649,381		(20,652)	(20,652)	42,780	03/15/2028
76169*-AA-5	REXFORD INDUSTRIAL REALTY INC	08/06/2025	MATURITY 100.0000		35,500,000	35,500,000	35,500,000	35,500,000						35,500,000				1,522,950	08/06/2025
806213-AB-0	SCENTRE GROUP TRUST 1 / SCENTRE GR	02/12/2025	MATURITY 100.0000		1,300,000	1,300,000	1,286,467	1,299,890		110		110		1,300,000				22,750	02/12/2025
806213-AD-6	SCENTRE GROUP TRUST 1	10/28/2025	MATURITY 100.0000		5,100,000	5,100,000	5,084,700	5,099,035		965		965		5,100,000				165,750	10/28/2025
828807-CV-7	SIMON PROPERTY GROUP LP	09/01/2025	MATURITY 100.0000		10,517,000	10,517,000	10,449,060	10,512,392		4,608		4,608		10,517,000				368,095	09/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
828807-CW-5	SIMON PROPERTY GROUP LP	09/19/2025	MORGAN STANLEY & CO. LLC		249,430	250,000	248,503	249,837		116		116		249,954		(524)	(524)	9,785	01/15/2026
828807-CY-1	SIMON PROPERTY GROUP LP	09/19/2025	MORGAN STANLEY & CO. LLC		148,706	150,000	148,333	149,653		134		134		149,787		(1,081)	(1,081)	3,954	11/30/2026
828807-DF-1	SIMON PROPERTY GROUP LP	05/01/2025	VARIOUS		960,544	1,050,000	1,038,765	1,044,377		391		391		1,044,768		(84,224)	(84,224)	16,136	09/13/2029
828807-DW-4	SIMON PROPERTY GROUP LP	05/13/2025	BARCLAYS CAPITAL		7,386,120	7,000,000	6,937,760	6,944,466		1,712		1,712		6,946,178		439,942	439,942	363,368	01/15/2034
866677-AE-7	SUN COMMUNITIES OPERATING LP	05/01/2025	GOLDMAN SACHS & CO		11,288,940	13,000,000	10,751,567	11,075,420		82,309		82,309		11,157,729		131,211	131,211	279,825	07/15/2031
866677-AF-4	SUN COMMUNITIES OPERATING LP	02/24/2025	JP MORGAN SECURITIES LLC		1,646,064	1,800,000	1,798,293	1,799,072		35		35		1,799,107		(153,043)	(153,043)	13,110	11/01/2028
866677-AH-0	SUN COMMUNITIES OPERATING LP	12/29/2025	BARCLAYS CAPITAL		2,481,813	2,550,000	2,535,771	2,539,072		1,304		1,304		2,540,376		(58,563)	(58,563)	129,413	04/15/2032
866677-AJ-6	SUN COMMUNITIES OPERATING LP	05/10/2025	SECURITY CALLED AT 106.76700000 106.7672		1,836,395	1,720,000	1,726,108	1,725,294		(203)		(203)		1,725,091		(5,091)	(5,091)	196,734	01/15/2033
87278*-AD-4	TPF EQUITY REIT OPERATING PARTNERS	11/19/2025	VARIOUS		42,500,000	42,500,000	42,500,000	42,500,000						42,500,000				1,184,314	11/19/2025
90265E-AL-4	UDR INC	09/19/2025	VARIOUS		747,288	764,000	743,722	746,430		3,031		3,031		749,461		(2,173)	(2,173)	14,784	09/01/2026
90265E-AM-2	UDR INC	05/15/2025	VARIOUS		2,533,168	2,592,000	2,576,939	2,581,760		1,265		1,265		2,583,025		(49,857)	(49,857)	77,114	07/01/2027
90265E-AN-0	UDR INC	06/12/2025	VARIOUS		5,651,051	5,810,000	5,707,449	5,740,239		7,075		7,075		5,747,314		(96,263)	(96,263)	168,767	01/15/2028
90265E-AP-5	UDR INC	06/12/2025	VARIOUS		7,211,125	7,275,000	7,302,008	7,285,995		(1,208)		(1,208)		7,284,787		(73,662)	(73,662)	264,680	01/26/2029
90265E-AQ-3	UDR INC	11/04/2025	JP MORGAN SECURITIES LLC		5,360,620	5,700,000	5,680,734	5,690,272		914		914		5,691,186		(330,566)	(330,566)	169,920	01/15/2030
92277G-AJ-6	VENTAS REALTY LP	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)		487,313	498,000	487,300	488,666		1,506		1,506		490,172		(2,859)	(2,859)	8,182	10/15/2026
92277G-AL-1	VENTAS REALTY LP	04/22/2025	GOLDMAN SACHS & CO		197,148	200,000	198,392	199,605		52		52		199,657		(2,509)	(2,509)	4,321	04/01/2027
92277G-AM-9	VENTAS REALTY LP	06/12/2025	JP MORGAN SECURITIES LLC		4,916,040	5,000,000	4,954,482	4,973,234		2,042		2,042		4,975,275		(59,236)	(59,236)	133,267	03/01/2028
92564R-AE-5	VICI PROPERTIES LP	12/29/2025	BARCLAYS CAPITAL		2,658,156	2,740,000	2,777,500	2,756,354		(4,905)		(4,905)		2,751,449		(93,293)	(93,293)	155,409	08/15/2030
92564R-AG-0	VICI PROPERTIES	04/08/2025	SECURITY CALLED AT 100.00000000 100.0000		105,000	105,000	104,475	104,922		46		46		104,968		32	32	1,524	06/15/2025
92564R-AH-8	VICI PROPERTIES LP	05/01/2025	BARCLAYS CAPITAL		169,092	170,000	168,300	169,343		128		128		169,472		(379)	(379)	5,121	09/01/2026
92936U-AC-3	W. P. CAREY INC	02/01/2025	MATURITY 100.0000		1,100,000	1,100,000	1,067,704	1,098,709		1,291		1,291		1,100,000				22,000	02/01/2025
948741-AL-7	KIMCO REALTY OP LLC	06/01/2025	VARIOUS		8,199,800	8,210,000	8,142,428	8,206,986		1,905		1,905		8,208,891		(9,091)	(9,091)	118,901	06/01/2025
948741-AM-5	KIMCO REALTY OP LLC	09/19/2025	MORGAN STANLEY & CO. LLC		297,333	300,000	289,132	297,918		924		924		298,842		(1,509)	(1,509)	10,752	08/15/2026
95040Q-AC-8	WELLTOWER INC	09/19/2025	MORGAN STANLEY & CO. LLC		1,120,258	1,120,000	1,082,017	1,099,431		11,744		11,744		1,111,175		9,083	9,083	46,410	04/01/2026
95040Q-AD-6	WELLTOWER INC	05/15/2025	VARIOUS		10,700,210	10,786,000	10,765,218	10,779,579		989		989		10,780,568		(80,358)	(80,358)	239,499	04/15/2028
95040Q-AH-7	WELLTOWER INC	10/28/2025	VARIOUS		4,032,933	4,075,000	4,056,866	4,067,526		1,008		1,008		4,068,535		(35,601)	(35,601)	135,209	03/15/2029
95040Q-AJ-3	WELLTOWER INC	11/04/2025	VARIOUS		4,325,035	4,600,000	4,572,492	4,577,170		1,766		1,766		4,578,936		(253,902)	(253,902)	131,825	01/15/2030
95040Q-AK-0	WELLTOWER INC	09/19/2025	MORGAN STANLEY & CO. LLC		49,166	50,000	49,947	49,986		5		5		49,991		(826)	(826)	1,489	02/15/2027
95040Q-AM-6	WELLTOWER OP LLC	05/01/2025	GOLDMAN SACHS & CO		9,526,908	10,659,000	8,643,242	8,934,121		75,368		75,368		9,009,489		517,419	517,419	125,184	06/01/2031
95040Q-AP-9	WELLTOWER OP LLC	08/12/2025	MARKETAXESS CORP		148,112	165,000	140,138	140,138						140,138		7,974	7,974	4,890	01/15/2032
95040Q-AR-5	WELLTOWER INC	02/24/2025	JP MORGAN SECURITIES LLC		231,693	250,000	249,870	249,921		1		1		249,922		(18,230)	(18,230)	1,872	06/15/2032
962166-BX-1	WEYERHAEUSER COMPANY	06/12/2025	VARIOUS		3,994,749	4,100,000	4,077,942	4,089,413		1,016		1,016		4,090,429		(95,680)	(95,680)	89,683	11/15/2029
962166-CA-0	WEYERHAEUSER COMPANY	05/13/2025	VARIOUS		262,566	300,000	267,657	274,142		784		784		274,926		(12,360)	(12,360)	6,150	03/09/2033
P9401C-AA-0	FIBRA UNO	12/04/2025	EXCHANGE TRANSACTIONS		4,441,124	4,592,000	4,578,919	4,374,315		5,154		5,154		4,545,676		(104,552)	(104,552)	304,958	01/15/2030
P9406G-AB-4	TRUST F/1401	12/04/2025	EXCHANGE TRANSACTIONS		3,994,924	4,035,000	4,641,472	4,581,379		(17,924)		(17,924)		4,563,455		(568,531)	(568,531)	376,247	01/30/2044
P9406G-AC-2	FIBRA UNO 5.25% 30 JAN 2026-25 REGS	02/24/2025	SECURITY CALLED AT 100.33500000 100.3350		652,178	650,000	635,375	643,349		880		880		644,230		5,770	5,770	21,515	01/30/2026
Q3080#-AA-3	DWPF FINANCE PTY LTD	06/16/2025	STONECASTLE SECURITIES LLC		3,414,672	3,600,000	3,600,000	3,600,000						3,600,000		(185,328)	(185,328)	90,666	05/22/2030
Q3080#-AB-1	DWPF FINANCE PTY LTD	06/16/2025	STONECASTLE SECURITIES LLC		3,366,612	3,600,000	3,600,000	3,600,000						3,600,000		(233,388)	(233,388)	91,761	05/22/2031
Q3971@-AA-7	GPT RE LTD	06/19/2025	MATURITY 100.0000		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				32,400	06/19/2025
Q4822#-AA-4	ISPT FINANCE PTY LTD	12/05/2025	SECURITY CALLED AT 100.00000000 100.0000		14,943,375	15,004,121	15,168,379	13,930,879					1,237,500	15,168,379	(225,005)		(225,005)	663,857	08/28/2029
Q4822#-AB-2	ISPT FINANCE PTY LTD	12/05/2025	SECURITY CALLED AT 100.00000000 100.0000		9,298,100	9,335,898	9,438,103	8,668,103					770,000	9,438,103	(140,003)		(140,003)	434,931	08/28/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	12/18/2025	MATURITY 100.0000		6,400,000	6,400,000	6,400,000	6,400,000						6,400,000				305,920	12/18/2025
Q6235#-AL-6	MIRVAC GROUP FINANCE LTD	09/18/2025	MATURITY 100.0000		13,800,000	13,800,000	13,800,000	13,800,000						13,800,000				543,720	09/18/2025
Q8773@-AE-8	STOCKLAND TRUST MANAGEMENT LTD	08/13/2025	MATURITY 100.0000		16,300,000	16,300,000	16,300,000	16,300,000						16,300,000				611,300	08/13/2025
W3569*-AA-0	GOLDCUP 101311 AB PUBL	10/03/2025	SINKING FUND REDEMPTION 100.0000		413,591	431,606	390,801	360,105					30,697	390,801	22,790		22,790	13,332	10/03/2034
W3569*-AC-6	GOLDCUP 101311 AB PUBL	10/03/2025	SINKING FUND REDEMPTION 100.0000		72,870	73,497	70,713	65,275					5,437	70,713	2,157		2,157	2,937	10/03/2034
W6447@-AA-9	NORDIQUS INFRASTRUCTURE AB	10/03/2025	SINKING FUND REDEMPTION 100.0000		42,832	44,698	38,835							38,835	3,998		3,998	668	10/03/2035
W6447@-AB-7	NORDIQUS INFRASTRUCTURE AB	10/03/2025	SINKING FUND REDEMPTION 100.0000		69,602	72,634	63,106							63,106	6,496		6,496	1,139	10/03/2039
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					660,517,274	667,287,927	660,179,327	658,760,961		285,670		285,670	2,043,634	661,358,414	(329,567)	(3,394,049)	(3,723,616)	25,756,594	XXX
BNL2BC-19-3	OREGON TOOL INC (ASP)	06/30/2025	VARIOUS		826,578	1,275,478	1,018,359			27,979		27,979		1,046,338		(219,761)	(219,761)	(9,131)	10/15/2029
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					826,578	1,275,478	1,018,359			27,979		27,979		1,046,338		(219,761)	(219,761)	(9,131)	XXX
05501#-AA-7	AZTEC SOFTWARE LLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		274,688	274,688	270,557	271,799		659		659		272,458		2,230	2,230	17,942	04/22/2028
10675*-AA-1	BREEZE BUYER INC.	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		387,324	387,324	381,681	382,737		1,529		1,529		384,266		3,058	3,058	22,385	01/13/2027
71369@-AA-2	PERDIDO ENERGY HOLDINGS	09/30/2025	SINKING FUND REDEMPTION 100.0000		171,395	171,395	168,426			180		180		171,395				4,680	11/10/2028
78348F-AG-8	RXSENSE HOLDINGS LLC	12/31/2025	VARIOUS		248,034	248,034	246,263	246,528		422		422		246,951		1,084	1,084	14,896	03/13/2026
89529#-AA-9	TRES ENERGY	12/31/2025	SINKING FUND REDEMPTION 100.0000		352,054	352,054	344,088			651		651		352,054				14,120	11/02/2029
BNLONJ-SU-8	FLINT GROUP HOLDINGS COLOUROZ	01/01/2025	PRIOR YEAR INCOME															3,049	09/23/2024
BNL122-XN-1	AMERICAN TELE SERVICES LTD PGI LOAN	09/29/2025	SECURITIES WRITTEN OFF THE BOOKS			16,649,364													09/30/2025
D7000R-AD-3	OXEA GROUP VIER (OQ CHEM INTL)	10/06/2025	VARIOUS		42,256	279,666	279,432	279,666						279,666		(237,411)	(237,411)	11,020	04/08/2031
96925H-AF-9	WME IMG LLC	03/25/2025	SECURITY CALLED AT 100.00000000 100.0000		5,720,469	5,720,469	5,703,233	5,720,469						5,720,469				94,894	05/19/2025
28253P-AC-3	8TH AVENUE FOOD	01/07/2025	VARIOUS		266,356	271,100	270,922	271,100		(312)		(312)		270,788		(4,432)	(4,432)	1,710	10/01/2025
20337E-AQ-4	COMMSCOPE INC	01/01/2025	PRIOR YEAR INCOME															16,966	04/06/2026
37427U-AJ-9	GETTY IMAGES INC (ABE INVEST HLDG)	02/21/2025	SECURITY CALLED AT 100.00000000 100.0000		2,668,131	2,668,131	2,653,312	2,668,131						2,668,131				34,089	02/19/2026
65336R-AW-8	NEXSTAR BROADCASTING INC	06/27/2025	SECURITY CALLED AT 100.00000000 100.0000		2,053,916	2,053,916	2,056,484	2,053,916						2,053,916				70,504	09/18/2026
24022K-AB-5	DIGICERT HOLDINGS INC	07/30/2025	SECURITY CALLED AT 100.00000000 100.0000		2,162,777	2,162,777	2,160,070	2,162,777						2,162,777				121,572	10/16/2026
64072U-AK-8	CSC HOLDINGS LLC	10/15/2025	SECURITY CALLED AT 100.00000000 100.0000		28,901	28,901	28,901	28,901						28,901				1,486	04/15/2027
87951Y-AU-5	TELESAT LLC	06/24/2025	VARIOUS		1,250,714	2,084,523	937,385	937,385						937,385		313,329	313,329	87,142	12/07/2026
86875T-AB-3	SOPHOS HOLDINGS LTD (SURF)	02/03/2025	CASHLESS EXCHANGE		3,878,247	3,878,247	3,863,704	3,878,247		(14,543)		(14,543)		3,863,704		14,543	14,543	32,546	03/05/2027
14852D-AC-5	CISION US INC (GTCR CANYON VALOR)	04/28/2025	VARIOUS		510,836	855,778	499,026	499,026						499,026		11,811	11,811	30,106	01/29/2027
45778E-AG-9	INNOPHOS HOLDINGS INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		19,112	19,112	18,174	19,112						19,112				1,045	03/16/2029
28414B-AF-3	ELANCO	10/31/2025	VARIOUS		1,547,906	1,547,906	1,473,570	1,547,906						1,547,906				76,903	08/01/2027
98919X-AB-7	ZAYO GROUP HOLDINGS INC	09/26/2025	VARIOUS		5,405,941	5,405,941	5,220,410	5,405,941						5,405,941				300,700	03/09/2027
24440E-AB-3	DUFF & PHELPS (DEERFIELD/DAKOTA)	09/12/2025	SECURITY CALLED AT 100.00000000 100.0000		6,026,258	6,026,258	5,877,508	6,026,258						6,026,258				343,146	04/09/2027
04317J-AB-4	ANGUS (ARUBA INVESTMENTS)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		37,275	37,275	37,514	37,275						37,275				1,976	11/24/2027
89787R-AH-5	TRUGREEN	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		18,159	18,159	17,977	18,159						18,159				963	10/30/2027
04626L-AE-9	ASTORIA ENERGY LLC	06/23/2025	SECURITY CALLED AT 100.00000000 100.0000		1,605,394	1,605,394	1,597,367	1,605,394						1,605,394				57,086	12/10/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04649V-AX-8	ASURION LLC	06/12/2025	SECURITY CALLED AT 100.00000000 100.0000		1,204,762	1,204,762	1,188,197	1,204,762						1,204,762				39,412	12/23/2026
70082H-AC-0	PARK RIVER HOLD TL B	10/01/2025	SECURITY CALLED AT 100.00000000 100.0000		3,889,098	3,889,098	3,884,237	3,889,098						3,889,098				309,665	12/28/2027
89778P-AG-2	REAL TRUCK ENTERPRISE INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		22,140	22,140	22,140	22,140						22,140				1,120	01/31/2028
01642P-BB-1	ALIXPARTNERS LLP	08/12/2025	VARIOUS		694,735	694,735	693,867	694,735						694,735				29,955	02/04/2028
29279U-AB-2	ENDURE DIGITAL (ENDURANCE INTL)	09/30/2025	SECURITY CALLED AT 100.00000000 100.0000		40,422	40,422	23,081	23,081						23,081		17,341	17,341	1,654	02/10/2028
00184N-AB-3	TRICORBRAUN (AOT PACKAGING PROD)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		15,475	15,475	15,321	15,475						15,475				706	03/03/2031
71677H-AL-9	PETSMART INC	08/18/2025	VARIOUS		4,864,320	4,864,320	4,814,774	4,864,320						4,864,320				253,290	02/11/2028
35039K-AB-2	FOUNDATION BLD M TL	10/09/2025	VARIOUS		4,568,727	4,568,727	4,561,915	4,568,727						4,568,727				342,329	01/29/2028
12658H-AG-7	AMERICAN BATH GROUP LLC	07/07/2025	VARIOUS		2,919,058	2,919,058	2,922,707	2,919,058						2,919,058				145,966	11/23/2027
59909T-AC-8	GAINWELL HOLDING CORP	12/31/2025	VARIOUS		1,653,036	1,734,108	1,656,073	1,729,707		4,401		4,401		1,734,108		(81,071)	(81,071)	37,457	10/01/2027
75605V-AD-4	REALPAGE INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		58,246	58,246	57,979	58,246						58,246				2,773	04/24/2028
71360H-AB-3	PERATON CORP	12/31/2025	VARIOUS		6,965,201	8,092,137	7,193,063	7,198,575			378,791	(378,791)		6,819,785		145,416	145,416	551,592	02/01/2028
43162T-AR-1	HILLMAN COMPANIES	03/31/2025	VARIOUS		1,848,439	1,839,726	1,841,444	1,839,726		(1,860)		(1,860)		1,837,867		10,573	10,573	13,760	07/14/2028
71601H-AB-2	PETCO HEALTH AND WELLNESS CO INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		179,158	179,158	174,679	179,158						179,158				14,063	03/03/2028
38723B-AJ-0	WIN WASTE INNOVATIONS HOLDINGS INC	08/22/2025	SECURITY CALLED AT 100.00000000 100.0000		172,492	172,492	172,492	172,492						172,492				8,199	03/24/2028
89678Q-AB-2	TRITON WATER HOLDINGS INC	02/12/2025	CASHLESS EXCHANGE		2,099,522	2,099,522	2,091,964	2,099,522						2,099,522				19,035	03/31/2028
72431H-AD-2	PLY GEM (PISCES-CORNERSTONE BL BR)	12/31/2025	VARIOUS		94,379	94,379	94,608	94,379						94,379				3,655	04/12/2028
46604B-AB-4	J&J VENTURES GAMING LLC	01/23/2025	CASHLESS EXCHANGE		936,290	936,290	939,801	936,290						936,290				5,068	04/26/2028
21870F-BA-6	CORELOGIC INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		62,475	62,475	62,319	62,475						62,475				3,120	06/04/2028
78397G-AF-8	SCIH SALT HOLDINGS INC (KISSNER)	12/04/2025	VARIOUS		4,927,600	4,927,600	4,881,874	4,927,600						4,927,600				348,091	01/31/2029
84673E-AB-5	PQ GROUP HOLDINGS INC (SPARTA)	01/06/2025	CASHLESS EXCHANGE		4,823,600	4,823,600	4,843,968	4,823,600						4,823,600					08/02/2030
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC	08/20/2025	SECURITY CALLED AT 100.00000000 100.0000		4,862,155	4,862,155	4,880,389	4,862,155						4,862,155				291,510	05/14/2028
L4780E-AC-8	HERENS US HOLDCO TL B	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		62,847	62,847	62,961	62,847						62,847				4,015	07/03/2028
85232B-AT-3	SRAM LLC	02/27/2025	SECURITY CALLED AT 100.00000000 100.0000		3,408,086	3,408,085	3,410,089	3,408,085						3,408,085				39,536	05/18/2028
02932J-AP-2	AMERICAN ROCK SALT COMPANY LLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		14,198	14,198	14,163	14,198						14,198				799	06/09/2028
73108R-AB-4	SOLERA LLC (POLARIS NEWCO)	12/31/2025	VARIOUS		152,060	152,060	151,300	152,060						152,060				3,690	06/03/2028
55759V-AB-4	MADISON AIR	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		5,414	5,414	5,414	5,414						5,414				293	06/21/2028
00709L-AJ-6	ASPEN DENTAL (ADMI)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		9,000	9,000	8,978	9,000						9,000				464	12/23/2027
74970A-AB-4	RESOURCE LABEL GROUP (RLG HLDGS)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		43,506	43,506	40,896	43,506						43,506				2,379	07/07/2028
48254E-AB-7	ATLANTIC AVIATION(KKR APPLE BIDCO)	02/21/2025	SECURITY CALLED AT 100.00000000 100.0000		5,717,665	5,717,665	5,723,748	5,717,665						5,717,665				59,490	09/22/2028
X3000C-AB-7	GVC HOLDINGS PLC (ENTAIN)	09/04/2025	VARIOUS		868,500	868,500	868,500	868,500						868,500				40,715	03/29/2027
30034U-AC-4	EVERI HOLDINGS INC	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		5,366,197	5,366,197	5,366,269	5,366,197						5,366,197				188,630	08/03/2028
78489H-AB-4	SPRINGS WINDOW FASHIONS LLC (SIWF	01/10/2025	CASHLESS EXCHANGE		3,521,649	4,153,500	3,270,881	3,270,881						3,270,881		250,768	250,768		10/06/2028
90350H-AL-3	US ANESTHESIA PARTNERS INC	12/31/2025	VARIOUS		40,404	40,404	38,182	39,170		148		148		39,318		1,086	1,086	2,364	10/01/2028
20786N-AC-1	CONNECTWISE LLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		16,800	16,800	16,821	16,800						16,800				853	09/30/2028
28542C-AC-3	EXAMWORKS (GOLD MRGR-ELECTRON BID)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		46,508	46,508	46,609	46,508						46,508				2,479	11/01/2028
00217H-AB-7	OREGON TOOL INC (ASP)	02/24/2025	VARIOUS		1,634,070	2,490,960	1,475,894	1,475,894						1,475,894		158,176	158,176	100,899	10/13/2028

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
58462Q-AH-4	MEDICAL SOLUTIONS HLDG (REVERB BR)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		40,000	40,000	20,422	20,647						20,647		19,353	19,353	2,030	11/01/2028
02003D-AX-2	ALLTECH INC	03/17/2025	CASHLESS EXCHANGE		890,848	890,848	888,589	890,848						890,848				15,887	10/13/2028
31732F-AR-7	FILTRATION GROUP CORP	01/29/2025	CASHLESS EXCHANGE		3,328,827	3,328,827	3,322,353	3,327,770						3,327,770		1,057	1,057	21,376	10/21/2028
50168E-AN-2	LABL INC (MULTI-COLOR)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		9,886	9,886	8,930	8,968						8,968		918	918	549	10/29/2028
75025K-AH-1	ASTOUND (RADIATE HOLDCO)	06/30/2025	VARIOUS		3,793,155	3,793,155	3,039,265	3,039,265						3,039,265		753,890	753,890	172,898	09/25/2026
70477B-AE-2	PRECISELY (VISION)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		50,125	50,125	50,188	50,125						50,125				2,754	04/24/2028
12546F-AF-9	CH GUENTHER (CHG PPC)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		40,523	40,523	40,573	40,523						40,523				1,896	12/08/2028
67526K-AC-3	MEDIAOCEAN LLC (VISTA EQ PARTNERS)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		30,000	30,000	30,038	30,000						30,000				1,496	12/15/2028
31556P-AB-3	FERTITTA ENTERTAIN (GOLDEN NUGGET)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		89,349	89,349	87,339	89,349						89,349				4,363	01/27/2029
62984C-AD-5	TROPICANA OPCO	04/21/2025	VARIOUS		659,234	2,228,571	2,223,169	2,228,571						2,228,571		(1,569,337)	(1,569,337)	95,836	01/24/2029
04686R-AB-9	ATHENA HEALTH	12/31/2025	VARIOUS		32,595	32,595	32,595	32,595						32,595				1,846	02/15/2029
00185N-AE-6	AP GAMING I LLC	06/30/2025	SECURITY CALLED AT 100.00000000 100.0000		1,518,056	1,518,056	1,468,719	1,518,056						1,518,056				61,573	02/15/2029
71947J-AB-1	PHYSICIAN PARTNERS LLC	01/17/2025	CASHLESS EXCHANGE		1,104,799	3,119,800	1,242,719	1,242,719						1,242,719		(137,920)	(137,920)	59,047	12/23/2028
70533D-AF-7	PEDIATRIC ASSOCIATES HOLDING CO LL	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		50,022	50,022	48,271	50,022						50,022				2,511	12/29/2028
25277B-AG-3	DIAMOND SPORTS GROUP LLC	01/02/2025	CASHLESS EXCHANGE		31,489	7,370,350	18,669	18,669						18,669		12,819	12,819		08/24/2026
60672H-AC-7	VERACODE (MITNICK CORP PURCH INC)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		16,000	16,000	15,560	16,000						16,000				916	05/02/2029
00247N-AG-7	AZZ INC	08/05/2025	SECURITY CALLED AT 100.00000000 100.0000		2,746,096	2,746,096	2,711,770	2,746,096						2,746,096				95,600	05/14/2029
11565H-AD-8	SIGNATURE AVIATION (BROWN GROUP)	12/31/2025	VARIOUS		39,401	39,401	39,056	39,401						39,401				1,675	07/01/2031
914908-BD-9	UNIVISION COMMUNICATIONS INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		4,188	4,188	4,062	4,188						4,188				225	06/24/2029
22006V-AL-3	CORPORATION SERVICE CO (WMB HLDGS)	01/21/2025	SECURITY CALLED AT 100.00000000 100.0000		3,622,326	3,622,326	3,577,047	3,622,326						3,622,326				14,489	11/02/2029
14173V-AT-0	CARESTREAM HEALTH INC	07/01/2025	VARIOUS		948,047	2,220,544	2,220,544	2,220,544						2,220,544		(1,272,497)	(1,272,497)	142,429	09/30/2027
G4768P-AN-1	INEOS US FINANCE LLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		29,700	29,700	29,552	29,553	51			51		29,604		96	96	1,415	02/18/2030
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SERVICE	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		86,723	86,723	85,856	86,723						86,723				4,921	07/31/2031
F6628D-AN-4	ALTICE FRANCE SA (NUMERICABLE)	10/01/2025	VARIOUS		7,038,760	8,828,419	7,029,629	7,029,629						7,029,629		9,131	9,131	848,377	08/15/2028
00847Y-AE-2	AGILITI HEALTH INC	12/31/2025	VARIOUS		34,567	34,567	34,567	34,567						34,567				1,975	05/01/2030
45567Y-AN-5	INTERNET BRD (WEBMD/INDIGO/ MH SUB)	09/30/2025	VARIOUS		5,897,746	5,917,996	5,817,534	5,856,698	67			67		5,856,764		40,982	40,982	1,841	05/03/2028
C6907U-AB-7	ONE TORONTO GAMING (OTG-ONTARIO)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		6,587	6,587	6,554	6,571	9			9		6,580		7	7	354	08/01/2030
74142K-AK-5	PRETIUM PKG HOLDINGS INC	07/02/2025	VARIOUS		713,857	1,438,833	1,096,293	1,121,219	21,309	245,160		(223,851)		897,367		(183,510)	(183,510)	79,824	10/01/2028
77313D-AW-1	ROCKET SOFTWARE INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		5,801	5,801	5,714	5,725	3			3		5,728		73	73	246	11/28/2028
74142K-AJ-8	PRETIUM PKG HOLDINGS INC	11/18/2025	VARIOUS		367,319	392,855	383,400	384,318	8,537			8,537		392,855		(25,536)	(25,536)	36,781	10/02/2028
03167D-AQ-7	AMNEAL PHARMACEUTICALS LLC	08/04/2025	SECURITY CALLED AT 100.00000000 100.0000		1,648,656	1,648,656	1,566,223	1,578,984	11,575			11,575		1,590,559		58,098	58,098	95,420	05/04/2028
G4770M-AL-8	INEOS QUATTRO HOLDINGS UK LIMITED	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		60,880	60,880	59,054	59,957	69			69		60,026		854	854	3,323	04/02/2029
92943L-AC-4	WESTINGHOUSE (BROOKFIELD WEC HLDG)	10/01/2025	SECURITY CALLED AT 100.00000000 100.0000		42,727	42,727	42,513	42,569	23			23		42,592		135	135	1,305	01/27/2031
36249V-AK-2	GMS (GYP HOLDINGS III CORP)	09/04/2025	SECURITY CALLED AT 100.00000000 100.0000		4,172,417	4,172,417	4,172,417	4,172,417						4,172,417				187,666	05/13/2030
35039K-AD-8	FOUNDATION BUILDING MATERIALS HOLD	10/09/2025	SECURITY CALLED AT 100.00000000 100.0000		716,833	716,833	709,665	710,924		1,108		1,108		712,032		4,802	4,802	57,029	01/29/2031

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									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09776M-AT-1	BOMBARDIER RECREATIONAL PRODUCTS I	10/31/2025	SECURITY CALLED AT 100.00000000 100.0000		60,807	60,807	60,655	60,717		29		29		60,747		60	60	1,978	01/22/2031
05278H-AC-0	L & W (AUTOKINITON US HOLDINGS	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		15,889	15,889	15,889	15,889						15,889				841	04/06/2028
89841E-AB-1	ULTIMATE SOFTWARE GROUP INC (UKG)	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		45,518	45,518	45,461	45,518						45,518				1,498	02/10/2031
C8856U-AE-8	HUSKY INJECTION (TITAN ACQN)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		54,814	54,814	53,992	54,121		131		131		54,252		562	562	2,899	02/15/2029
72706R-AB-2	WOOD MACKENZIE (PLANET US BUYER)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		1,830	1,830	1,825	1,827		1		1		1,828		2	2	86	02/07/2031
03827F-BD-2	APPLIED SYSTEMS INC	08/25/2025	SECURITY CALLED AT 100.00000000 100.0000		5,252,790	5,252,790	5,246,224	5,252,072						5,252,072		718	718	241,867	02/24/2031
72941D-AK-8	ACCENTCARE INC (PLUTO)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		7,038	7,038	7,038	7,038						7,038				374	09/20/2028
22164M-AB-3	COTIVITI INC	12/31/2025	VARIOUS		13,517	13,517	13,449	13,451		15		15		13,466		51	51	664	05/01/2031
19933M-AQ-6	COLUMBUS MCKINNON CORPORATION	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		148,483	148,483	148,483	148,483						148,483				5,481	05/15/2028
L5000D-AE-7	ICON LUXEMBOURG SARL (INDIGO)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		20,607	20,607	20,607	20,607						20,607				817	07/03/2028
L5000D-AF-4	ICON LUXEMBOURG SARL (INDIGO)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		5,134	5,134	5,134	5,134						5,134				204	07/03/2028
89364M-CC-6	TRANSDIGM INC	09/17/2025	VARIOUS		5,390,845	5,390,845	5,390,845	5,390,845						5,390,845				274,147	08/24/2028
067809-AM-5	BARNES GROUP INC	01/27/2025	SECURITY CALLED AT 100.00000000 100.0000		750,257	750,257	751,908	750,257						750,257				3,858	08/31/2030
98931Y-AD-5	ZEKELMAN	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		8,872	8,872	8,850	8,862		6		6		8,869		4	4	362	01/24/2031
74839X-AJ-8	QUIKRETE HOLDINGS INC	02/14/2025	CASHLESS EXCHANGE		11,623,461	11,623,461	11,594,403	11,611,486						11,611,486		11,976	11,976	99,422	04/14/2031
55024E-AG-0	LUMEN TECHNOLOGIES INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		12,610	12,610	12,058	12,058						12,058		552	552	538	04/15/2030
55024E-AF-2	LUMEN TECHNOLOGIES INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		12,610	12,610	12,610	12,610						12,610				538	04/16/2029
45173J-AR-5	COHERENT CORP (II-VI INCORPORATED)	01/02/2025	CASHLESS EXCHANGE		5,051,404	5,051,404	5,051,404	5,051,404						5,051,404				1,924	07/01/2029
78249L-AE-0	RUSSELL INVEST US INSTI HOLDCO INC	12/29/2025	VARIOUS		2,298,100	2,298,100	2,233,652	2,298,100						2,298,100				288,345	05/30/2027
74839X-AK-5	QUIKRETE (QUIKRETE HOLDINGS INC)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		13,835	13,835	13,835	13,835						13,835				572	03/19/2029
36270B-AC-6	GVC HOLDINGS PLC (ENTAIN)	09/04/2025	VARIOUS		4,814,596	4,814,596	4,814,596	4,814,596						4,814,596				232,421	10/31/2029
L2000D-AG-9	INMARSAT (CONNECT US FINCO LLC)	11/21/2025	VARIOUS		1,303,410	1,306,212	1,306,212	1,306,212						1,306,212		(2,802)	(2,802)	75,061	12/11/2026
80358T-AF-3	PROMETRIC	06/25/2025	SECURITY CALLED AT 100.00000000 100.0000		671,349	671,349	671,349	671,349						671,349				30,134	01/31/2028
40416V-AG-0	CORE_MAIN LP	10/31/2025	SECURITY CALLED AT 100.00000000 100.0000		72,125	72,125	72,125	72,125						72,125				1,730	07/27/2028
10801X-AK-3	BRIGHTVIEW LANDSCAPES LLC	01/29/2025	SECURITY CALLED AT 100.00000000 100.0000		2,851,166	2,851,166	2,851,166	2,851,166						2,851,166				50,504	04/20/2029
74345H-AG-6	PROOFPOINT INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		21,700	21,700	21,700	21,700						21,700				1,000	08/31/2028
69526M-AC-5	PACTIV (REYNOLDS GROUP HOLDINGS	04/01/2025	SECURITY CALLED AT 100.00000000 100.0000		663,298	663,298	663,298	663,298						663,298				14,313	09/25/2028
20902C-AX-8	ALTIUM (CONSOLIDATED CONTAINER)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		22,716	22,716	22,716	22,716						22,716				975	06/11/2031
27922J-AC-0	ECOVYST (PQ CORP)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		1,932,484	1,932,484	1,927,653	1,928,084		2,848		2,848		1,930,932		1,551	1,551	132,163	06/12/2031
58503U-AF-0	MEDLINE BORROWER LP	08/07/2025	VARIOUS		8,684,647	8,684,647	8,684,647	8,684,647						8,684,647				334,959	10/21/2028
96350T-AH-3	WHITE CAP BUYER LLC	10/31/2025	SECURITY CALLED AT 100.00000000 100.0000		118,917	118,917	118,619	118,619		37		37		118,657		260	260	4,190	10/19/2029
45673Y-AL-0	INFORMATICA LLC	11/18/2025	SECURITY CALLED AT 100.00000000 100.0000		5,580,205	5,580,205	5,580,205	5,580,205						5,580,205				325,483	10/27/2028
27943U-AL-0	EDELMAN FINANCIAL ENGINES CENTER L	01/07/2025	CASHLESS EXCHANGE		3,899,774	3,899,774	3,899,774	3,899,774						3,899,774					04/07/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88023H-AH-3	ALIGHT (TEMPO ACQUISITIONS)	01/29/2025	CASHLESS EXCHANGE		358,181	358,181	358,181	358,181						358,181				1,906	08/31/2028
80875C-AE-7	SCIENTIFIC GAMES LOTTERY	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		39,400	39,400	39,400	39,400						39,400				1,849	04/04/2029
23340D-AT-9	DTZ US BORROWER LLC (CUSHMAN & WA	01/22/2025	CASHLESS EXCHANGE		4,987,180	4,987,180	4,987,180	4,987,180						4,987,180				22,422	01/31/2030
62871P-AB-6	NORTH AMERICAN BANCARD (NAB)	01/30/2025	VARIOUS		3,034,704	3,034,704	3,034,704	3,034,704						3,034,704				84,026	11/24/2028
80875A-AW-1	LIGHT AND WONDER INTERNATIONAL INC	12/31/2025	VARIOUS		88,552	88,552	88,552	88,552						88,552				3,675	04/16/2029
05988H-AJ-6	BMC SOFTWARE INC (BOXER PARENT CO)	01/31/2025	CASHLESS EXCHANGE		11,258,289	11,258,289	11,230,143	11,235,061						11,235,061		23,228	23,228	239,818	07/30/2031
G5080A-AJ-1	JAZZ PHARMACEUTICALS PLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		242,464	242,464	242,464	242,464						242,464				658	05/05/2028
55314N-AX-2	MKS INSTRUMENTS INC	01/24/2025	VARIOUS		5,268,303	5,268,303	5,268,303	5,268,303						5,268,303				27,962	08/17/2029
93369P-AL-8	CALIBER COLLISION (CH-WAND NEWCO3)	01/30/2025	CASHLESS EXCHANGE		976,651	976,651	976,651	976,651						976,651				6,191	01/30/2031
28031F-AJ-9	EDGEWATER GENERATION	02/07/2025	CASHLESS EXCHANGE		2,750,991	2,750,991	2,723,481	2,723,481						2,723,481		27,510	27,510	24,969	08/01/2030
71911K-AD-6	PAREXEL (WEST STREET/ PHOENIX)	01/27/2025	CASHLESS EXCHANGE		897,462	897,462	897,462	897,462						897,462				4,952	11/15/2028
38469E-AE-3	GRAHAM PACKAGING CO INC	04/30/2025	SECURITY CALLED AT 100.00000000 100.0000		93,953	93,953	93,953	93,953						93,953				2,730	08/04/2027
33902U-AD-5	ARGUS MEDIA (FLEET BIDCO LIMITED)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		3,894	3,894	3,894	3,894						3,894				222	02/21/2031
74273J-AJ-2	PRO MACH INC	03/04/2025	CASHLESS EXCHANGE		7,824,355	7,824,355	7,824,355	7,824,355						7,824,355				107,278	08/31/2028
89705D-AP-7	TRONOX LTD	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		49,916	49,916	46,671	46,664		18		18		46,682		3,234	3,234	2,139	09/30/2031
02932J-AU-1	AMERICAN ROCK SALT COMPANY LLC	08/18/2025	VARIOUS		353,766	353,766	353,766	353,766						353,766				1,181	06/09/2028
02932J-AT-4	AMERICAN ROCK SALT COMPANY LLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		3,450	3,450	3,366	704		13		13		3,392		58	58	245	06/09/2028
26825U-AM-3	ECI SOFTWARE SOLUTIONS (MAX HLDG)	07/16/2025	VARIOUS		2,154,504	2,154,504	2,154,504	2,154,504						2,154,504				89,020	05/09/2030
G9158T-AD-2	UNITED SITE SRV (VORTEX OPCO)	05/20/2025	VARIOUS		392,834	910,554	619,176	626,386		1,677	181,892	(180,215)		446,171		(53,338)	(53,338)	32,686	12/15/2028
00130M-AK-0	ARDENT HEALTH SVS LLC (AHP HEALTH)	09/18/2025	CASHLESS EXCHANGE		3,738,495	3,738,495	3,738,495	3,738,495						3,738,495				191,898	08/24/2028
23340D-AU-6	DTZ US BORROWER LLC (CUSHMAN & WA	07/21/2025	VARIOUS		813,586	813,586	813,586	813,586						813,586				34,023	01/31/2030
39479U-AV-5	GENESYS CLOUD SERVICES HOLDINGS II	01/31/2025	SECURITY CALLED AT 100.00000000 100.0000		4,527,396	4,527,396	4,527,396	4,527,396						4,527,396				27,757	12/01/2027
00216E-AL-3	TEKNIPLEX (TRIDENT TPI HOLDINGS)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		40,297	40,297	40,297	40,297						40,297				2,686	09/15/2028
L0421U-AF-8	SIVANTOS (AURIS LUXEMBOURG III SR)	07/24/2025	VARIOUS		2,695,387	2,695,388	2,695,388	2,695,388						2,695,388				160,453	02/28/2029
16125T-AM-4	CHARTER NEX US HOLDINGS INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		112,668	112,668	112,668	112,668						112,668				5,254	12/01/2030
C4111R-AJ-4	GREAT CANADIAN GAMING (RAPTOR ACQ)	01/21/2025	SECURITY CALLED AT 100.00000000 100.0000		572,186	572,186	566,464	566,464						566,464		5,722	5,722	1,113	11/01/2029
18914D-AB-4	COHESITY (CLOVER HOLDINGS 2)	10/31/2025	SECURITY CALLED AT 100.00000000 100.0000		37,879	37,879	37,500	37,500		48		48		37,548		331	331	2,106	12/09/2031
46124C-AQ-0	ALTERRA MOUNTAIN CO	07/28/2025	VARIOUS		7,049,141	7,049,141	7,049,141	7,049,141						7,049,141				289,144	08/17/2028
88145L-AF-1	COX MEDIA GROUP (TERRIER) (CMG)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		38,951	38,951	38,951	38,951						38,951				1,618	06/18/2029
N8232N-AL-1	AKZONOBEL (STARFRUIT-NOURYON FIN)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		109,668	109,668	109,668	109,668						109,668				3,779	04/03/2028
72761J-AH-9	PLASTIPAK HOLDINGS INC.	09/24/2025	SECURITY CALLED AT 100.00000000 100.0000		3,792,540	3,792,540	3,792,540	3,792,540						3,792,540				185,074	12/01/2028
91834W-AF-7	VS BUYER LLC	07/30/2025	VARIOUS		3,453,415	3,453,415	3,453,414	3,453,414						3,453,414				149,970	04/12/2031
02403M-AQ-3	AMERICAN AUTO AUCTION GROUP LLC	05/28/2025	VARIOUS		2,425,172	2,425,172	2,425,172	2,425,172						2,425,172				112,174	12/30/2027
74339D-AN-8	QLIK TECHNOLOGIES INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		17,413	17,413	17,413	17,413						17,413				828	10/28/2030
90347B-AP-3	AXALTA COATING	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		1,589,147	1,589,147	1,589,147	1,589,147						1,589,147				73,508	12/20/2029
48114N-AF-8	JOURNEY PERSONAL CARE CORP	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		9,311	9,311	9,311	9,311						9,311				472	03/01/2028
22282G-AN-7	COVANTA HOLDING CORP (REWORLD HDG)	12/18/2025	SECURITY CALLED AT 100.00000000 100.0000		51,568	51,568	51,568	51,568						51,568				3,464	11/30/2028
22282G-AM-9	COVANTA HOLDING CORP (REWORLD HDG)	12/18/2025	SECURITY CALLED AT 100.00000000 100.0000		137,292	137,292	137,292	137,292						137,292				8,546	11/30/2028

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92537E-AF-5	VERTIV GROUP CORP	08/12/2025	VARIOUS		1,477,444	1,477,444	1,477,444	1,477,444						1,477,444				65,542	03/02/2027
27943U-AM-8	EDELMAN FINANCIAL ENGINES CENTER L	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		38,998	38,998	38,998	38,998						38,998				1,900	04/07/2028
00076V-BL-3	AUTHENTIC BRANDS GRP (ABG INTM HD)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		48,879	48,879	48,879	48,879						48,879				2,155	12/21/2028
45567Y-AP-0	INTERNET BRD (WEBMD/INDIGO/MH SUB)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		42,465	42,465	42,040	42,040		43		43		42,083		382	382	3,075	12/31/2031
BNL2A3-AG-8	GRAFTECH GLOBAL ENTERPRISES	01/21/2025	PRIOR YEAR ADJUSTMENT		1,475,453	1,549,069	1,475,453	1,475,453						1,475,453					12/17/2029
BNL2A3-AH-6	GRAFTECH GLOBAL ENTERPRISES	11/18/2025	VARIOUS		1,770,362	1,770,362	1,770,362	1,770,362						1,770,362					12/17/2029
03836B-AH-2	ASCENSUS INC (AQGEN ISL - MERCURY	09/30/2025	SECURITY CALLED AT 100.00000000 100.0000		30,336	30,336	30,336	30,336						30,336				1,120	08/02/2028
BNL2A4-RP-8	COMMSCOPE INC	01/01/2025	VARIOUS		3,018,443	3,037,427	3,018,443	3,018,443		1,460		1,460		3,019,903		(1,460)	(1,460)	91,889	12/17/2029
12541H-AW-3	CHG HEALTHCARE (CHG HEALTHCARE SE	08/01/2025	VARIOUS		11,947,199	11,947,199	11,947,199	11,947,199						11,947,199				562,205	09/29/2028
33937K-AX-2	FLEXERA SOFTWARE LLC	08/15/2025	SECURITY CALLED AT 100.00000000 100.0000		4,878,394	4,878,394	4,878,394	4,878,394						4,878,394				238,617	03/03/2028
00488P-AV-7	ACRISURE LLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		14,550	14,550	14,550	14,550						14,550				670	11/06/2030
08511L-BC-1	BERLIN PACKAGING LLC	07/31/2025	VARIOUS		2,529,759	2,529,759	2,529,759	2,529,759						2,529,759				125,960	06/09/2031
84673E-AE-9	PQ GROUP HOLDINGS INC (SPARTA)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		62,000	62,000	62,000	62,000						62,000				2,014	08/02/2030
78489H-AE-8	SPRINGS WINDOW FASHIONS LLC (SIWF	12/16/2025	JP MORGAN SECURITIES LLC		2,828,132	3,945,825	3,521,649	3,521,649		47,815		47,815		3,569,464		(741,332)	(741,332)	242,645	10/06/2028
86875T-AE-7	SOPHOS HOLDINGS LTD	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		40,584	40,584	40,584							40,584				1,713	03/05/2027
93369P-AM-6	CALIBER COLLISION (CH-WAND NEWCO3)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		37,523	37,523	37,523							37,523				1,276	01/30/2031
23340D-AV-4	DTZ US BORROWER LLC (CUSHMAN & WA	10/01/2025	VARIOUS		3,172,209	3,172,209	3,172,209							3,172,209				152,670	01/31/2030
46604B-AH-1	J&J VENTURES GAMING LLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		7,022	7,022	7,005			15		15		7,019		3	3	380	04/26/2030
05988H-AQ-0	BMC SOFTWARE INC (BOXER PARENT CO)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		84,437	84,437	84,437							84,437				3,595	07/30/2031
88023H-AJ-9	ALIGHT (TEMPO ACQUISITIONS)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		3,582	3,582	3,582							3,582				119	08/31/2028
55314N-AZ-7	MKS INSTRUMENTS INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		683,250	683,250	683,250							683,250				24,576	08/17/2029
71911K-AE-4	PAREXEL (WEST STREET/ PHOENIX)	12/12/2025	VARIOUS		635,702	635,702	635,702							635,702				37,803	11/15/2028
74839X-AM-1	QUIKRETE (QUIKRETE HOLDINGS INC)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		116,235	116,235	116,235							116,235				3,846	04/14/2031
31732F-AV-8	FILTRATION GROUP CORP	08/06/2025	VARIOUS		1,189,423	1,189,423	1,189,423							1,189,423				45,711	10/24/2028
89678Q-AD-8	TRITON WATER HOLDINGS INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		20,995	20,995	20,995							20,995				700	03/31/2028
66345F-AB-7	NORTH AMERICAN BANCARD (NAB)	08/15/2025	VARIOUS		2,487,373	2,494,852	2,494,852							2,494,852		(7,479)	(7,479)	23,653	11/24/2028
02003D-BB-9	ALLTECH INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		6,681	6,681	6,648			33		33		6,681				316	08/13/2030
62984C-AM-5	TROPICANA OPCO (NAKED JUICE)	12/26/2025	SECURITY CALLED AT 100.00000000 100.0000		5,835	5,835	3,734			153		153		3,888		1,947	1,947	96	01/24/2029
14852D-AJ-0	CISION US INC (CASTLE US HOLDING).	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		5,828	5,828	2,773			33		33		2,773		3,055	3,055	188	05/31/2030
02403M-AR-1	AMERICAN AUTO AUCTION GROUP LLC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		18,143	18,143	18,007			9		9		18,016		128	128	502	05/28/2032
75025K-AM-0	ASTOUND (RADIATE HOLDCO)	12/31/2025	VARIOUS		18,868	18,868	14,654							14,654		4,214	4,214	674	09/25/2029
26825U-AN-1	ECI SOFTWARE SOLUTIONS (MAX HLDG)	09/30/2025	SECURITY CALLED AT 100.00000000 100.0000		5,400	5,400	5,400							5,400				81	05/09/2030
12541H-AX-1	CHG HEALTHCARE (CHG HEALTHCARE SE	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		59,437	59,437	59,437							59,437				532	09/29/2028
58503U-AH-6	MEDLINE BORROWER LP	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		6,805,817	6,805,817	6,805,817							6,805,817				158,657	10/23/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46124C-AU-1	ALTERRA MOUNTAIN CO	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		14,113	14,113	14,113							14,113				406	08/17/2028
23340D-AW-2	DTZ US BORROWER LLC (CUSHMAN & WA	10/29/2025	SECURITY CALLED AT 100.00000000 100.0000		81,563	81,563	81,563							81,563				1,027	01/31/2030
92537E-AG-3	VERTIV GROUP CORP	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		7,350	7,350	7,350							7,350				55	08/12/2032
31732F-AX-4	FILTRATION GROUP CORP	12/19/2025	SECURITY CALLED AT 100.00000000 100.0000		140,533	140,533	140,533							140,533				3,113	10/23/2028
G3168Q-AC-1	GVC HOLDINGS PLC (ENTAIN)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		11,976	11,976	11,976							11,976				248	10/31/2029
00130M-AL-8	AHP HEALTH PARTNERS INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		9,346	9,346	9,323			23		23		9,346				170	09/20/2032
G3168Q-AB-3	GVC HOLDINGS PLC (ENTAIN)	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		2,160	2,160	2,157							2,157		3	3	45	08/02/2032
89364M-CF-9	TRANSDIGM INC	12/31/2025	SECURITY CALLED AT 100.00000000 100.0000		13,409	13,409	13,409							13,409				245	03/22/2030
98919X-AH-4	ZAYO GROUP HOLDINGS INC	10/10/2025	SECURITY CALLED AT 100.00000000 100.0000		525,784	525,784	525,784							525,784				4,124	03/11/2030
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					322,140,077	359,392,793	324,290,430	308,524,696		88,433	805,843	(717,410)		324,541,025		(2,400,944)	(2,400,944)	12,091,282	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					13,875,723,416	13,895,677,219	13,647,547,765	13,670,502,340	(5,292,765)	8,915,302	5,463,706	(1,841,169)	37,926,974	13,834,168,271	(8,851,289)	30,152,673	21,301,384	454,380,850	XXX
0499999999. Total - issuer credit obligations (affiliated)					393,638,253	393,894,165	393,894,165	230,804,942		(1,379,374)		(1,379,374)		392,543,076	1,172,878	(49,273)	1,123,606	8,947,896	XXX
0509999997. Total - issuer credit obligations - Part 4					14,269,361,669	14,289,571,384	14,041,441,930	13,901,307,282	(5,292,765)	7,535,928	5,463,706	(3,220,543)	37,926,974	14,226,711,347	(7,678,411)	30,103,400	22,424,990	463,328,746	XXX
0509999998. Total - issuer credit obligations - Part 5					10,389,214,724	9,138,532,169	10,327,275,611			260,337	28,927	231,410		10,327,478,717		61,148,225	61,148,225	85,395,294	XXX
0509999999. Total - issuer credit obligations					24,658,576,393	23,428,103,553	24,368,717,541	13,901,307,282	(5,292,765)	7,796,265	5,492,633	(2,989,133)	37,926,974	24,554,190,064	(7,678,411)	91,251,625	83,573,215	548,724,040	XXX
36182U-N5-2	GINNIE MAE I	12/01/2025	MBS PAYDOWN 100.0000		6,175	6,175	6,587	6,202		(28)		(28)		6,175				145	09/15/2044
36194N-LU-1	GINNIE MAE I	12/01/2025	MBS PAYDOWN 100.0000		352,134	352,134	352,691	352,115		20		20		352,134				5,462	07/15/2033
36202T-RP-3	GNMA POOL-608994	12/01/2025	MBS PAYDOWN 100.0000		125	125	125	125						125				4	07/15/2036
3620AG-BD-6	GNMA II POOL-729136	12/01/2025	MBS PAYDOWN 100.0000		9,843	9,843	10,009	9,861		(19)		(19)		9,843				241	01/20/2040
36210B-3T-0	GNMA POOL-487810	12/01/2025	MBS PAYDOWN 100.0000		2,688	2,688	2,701	2,688		(1)		(1)		2,688				45	03/15/2039
36213C-XX-3	GNMA POOL-550694	12/01/2025	MBS PAYDOWN 100.0000		610	610	598	609		1		1		610				13	10/15/2035
36213U-E2-2	GNMA POOL-564553	12/01/2025	MBS PAYDOWN 100.0000		194	194	188	193						194				5	12/15/2031
36213U-HY-9	GNMA POOL-564647	12/01/2025	MBS PAYDOWN 100.0000		119	119	115	119						119				4	06/15/2031
36213Y-PW-6	GNMA POOL-568437	12/01/2025	MBS PAYDOWN 100.0000		921	921	895	918		3		3		921				30	12/15/2031
36290Q-AF-2	GNMA POOL-613906	12/01/2025	MBS PAYDOWN 100.0000		107	107	104	106						107				3	10/15/2033
36294S-A5-6	GNMA POOL-658028	12/01/2025	MBS PAYDOWN 100.0000		770	770	769	770						770				26	07/15/2036
36295P-3E-0	GNMA POOL-676797	12/01/2025	MBS PAYDOWN 100.0000		892	892	892	892						892				34	04/15/2038
36295Q-LB-4	GNMA POOL-677222	12/01/2025	MBS PAYDOWN 100.0000		685	685	684	685						685				12	08/15/2038
36296D-AL-2	GNMA POOL-687711	12/01/2025	MBS PAYDOWN 100.0000		119	119	120	119						119				2	07/15/2038
36296D-G7-7	GNMA POOL-687922	12/01/2025	MBS PAYDOWN 100.0000		106	106	109	106						106				3	09/15/2038
36296D-G8-5	GNMA POOL-687923	12/01/2025	MBS PAYDOWN 100.0000		743	743	764	744		(1)		(1)		743				25	09/15/2038
36296N-WS-1	GNMA POOL-696457	12/01/2025	MBS PAYDOWN 100.0000		86	86	86	86						86				3	08/15/2038
36296R-6A-0	GNMA POOL-699365	12/01/2025	MBS PAYDOWN 100.0000		1,356	1,356	1,400	1,357		(1)		(1)		1,356				41	12/15/2038
38373A-2Q-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		102,425	101,317	99,734	100,468		25		25		100,494		1,932	1,932	1,378	08/20/2039
38373A-AG-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		60,871	60,212	59,859	59,948		8		8		59,956		915	915	819	08/20/2039
38373A-PJ-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		144,898	143,331	142,381	142,692		19		19		142,711		2,187	2,187	1,949	08/20/2039
38373A-TA-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		108,989	107,809	109,662	108,521		(23)		(23)		108,498		491	491	1,466	08/20/2039
38373A-TM-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		102,594	101,484	103,355	102,153		(21)		(21)		102,132		462	462	1,380	08/20/2039
38373A-ZP-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		93,104	92,096	94,283	92,958		(25)		(25)		92,934		170	170	1,254	08/20/2039
38373M-4R-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		144,553	144,553	136,151	144,192		361		361		144,553				4,387	03/16/2044
38373M-5V-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		1,489	1,489	1,597	1,490		(1)		(1)		1,489				44	03/16/2051
38373M-8G-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		70,404	70,404	68,020	70,394		10		10		70,404				1,891	03/16/2051
38373M-8N-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		59,353	59,353	58,811	59,349		4		4		59,353				1,763	09/16/2051
38373M-8U-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		218,939	218,939	216,191	218,936		3		3		218,939				6,393	10/16/2049
38373M-KV-1	GNMA_04-10	12/01/2025	MBS PAYDOWN 100.0000		16,439	16,439	18,104	16,514		(76)		(76)		16,439				507	01/16/2044
38373M-NF-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		3,886	3,886	4,429	3,886		(1)		(1)		3,886				103	12/16/2044
38373M-NV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		46,401	46,401	51,363	46,613		(212)		(212)		46,401				1,178	01/16/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38373M-P6-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	11/01/2025	MBS PAYDOWN 100.0000		143,461	143,461	150,078	143,461						143,461				3,943	03/16/2042
38373M-RH-5	GNMA_05-59	12/01/2025	MBS PAYDOWN 100.0000		357,424	357,424	397,175	357,459		(35)		(35)		357,424				9,684	03/16/2046
38373M-X5-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		272,229	272,229	329,312	273,378		(1,148)		(1,148)		272,229				10,807	08/16/2042
38373Q-7T-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		10,846	10,755	10,143	10,462		16		16		10,478		368	368	145	06/20/2033
38373S-7F-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		376,333	376,333	362,338	375,759		574		574		376,333				11,730	04/16/2033
38373V-T8-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		199,463	199,463	195,579	199,316		146		146		199,463				1,112	10/16/2042
383742-D7-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		744,619	744,619	735,179	744,220		399		399		744,619				21,217	04/16/2038
383742-G5-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		1,356,994	1,356,994	1,345,372	1,356,307		687		687		1,356,994				39,867	04/16/2038
38374B-NP-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		507,083	507,083	516,473	508,237		(1,154)		(1,154)		507,083				15,266	05/17/2033
38374B-UK-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	11/01/2025	MBS PAYDOWN 100.0000		70,284	70,284	72,655	73,519		(3,236)		(3,236)		70,284				3,233	05/20/2033
38374F-2U-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		9,346	9,346	9,286	9,346						9,346				259	03/16/2046
38374F-P6-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		83,220	83,220	83,012	83,192		28		28		83,220				2,017	03/16/2034
38374G-4B-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		797,726	797,726	800,718	797,726						797,726				25,842	05/20/2034
38374G-5K-4	GNMA_04-43	12/01/2025	MBS PAYDOWN 100.0000		39,657	39,657	43,940	39,901		(244)		(244)		39,657				975	06/16/2044
38374G-5T-5	GM_04-45	12/01/2025	MBS PAYDOWN 100.0000		18,635	18,635	21,539	18,693		(58)		(58)		18,635				523	06/16/2045
38374G-QZ-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		371,612	371,612	344,786	370,513		1,099		1,099		371,612				9,119	05/16/2034
38374L-Q5-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		6,817	6,817	7,480	6,831		(14)		(14)		6,817				176	08/16/2045
38374N-2V-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		5,750	5,750	6,171	5,769		(19)		(19)		5,750				164	11/20/2036
38374N-P3-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		21,085	21,085	19,540	21,085						21,085				546	08/16/2046
38374T-DM-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		520,135	520,135	535,271	520,862		(728)		(728)		520,135				18,276	02/16/2039
38374U-3A-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		557,469	562,542	529,628	517,187		1,797		1,797		518,984		38,485	38,485	6,851	06/16/2039
38374U-P9-6	GNMA_09-46	12/01/2025	VARIOUS		623,832	617,886	649,046	654,614		(1,268)		(1,268)		653,345		(29,513)	(29,513)	9,534	06/20/2039
38374U-T7-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		319,422	319,422	306,761	318,958		464		464		319,422				7,501	06/16/2039
38374U-TQ-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		386,301	387,932	365,686	382,694		485		485		383,179		3,122	3,122	7,216	05/16/2039
38374U-WJ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		14,094	14,094	13,936	14,087		8		8		14,094				378	06/20/2039
38374V-K6-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		221,928	219,521	216,777	217,817		45		45		217,862		4,066	4,066	2,988	07/20/2039
38374V-LB-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		521,538	516,389	515,661	515,776		20		20		515,797		5,742	5,742	7,704	06/20/2039
38374V-LW-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		84,064	83,153	83,361	83,160		(1)		(1)		83,159		905	905	1,131	07/20/2039
38374V-M5-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		288,954	285,822	286,169	285,633		4		4		285,637		3,316	3,316	3,886	07/20/2039
38374V-PE-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		101,844	100,741	102,583	101,486		(21)		(21)		101,465		380	380	1,371	06/20/2039
38374V-ST-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		446,067	441,402	437,555	439,079		64		64		439,144		6,923	6,923	6,236	07/20/2039
38374V-WR-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		178,807	176,869	176,814	176,814		1		1		176,815		1,992	1,992	2,407	07/20/2039
38374V-YL-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		79,233	78,375	78,179	78,179		5		5		78,184		1,049	1,049	1,067	07/20/2039
38374V-ZN-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		90,324	89,347	87,029	87,996		40		40		88,037		2,287	2,287	1,215	07/20/2039
38374X-VJ-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		10,039	10,039	8,853	9,986		53		53		10,039				197	04/16/2039
38375A-4P-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		495,655	491,094	491,554	490,646		12		12		490,658		4,997	4,997	7,724	01/20/2040
38375A-6R-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		582,815	582,815	583,635	582,815						582,815				16,076	01/20/2040
38375C-5H-9	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		734,444	734,444	757,941	735,210		(766)		(766)		734,444				12,535	05/20/2042
38375D-5C-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		82,065	81,176	80,516	80,725		12		12		80,738		1,328	1,328	1,104	07/20/2039
38375D-FZ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		716	716	715	716						716				22	03/20/2038
38375D-Y5-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		472,275	467,161	468,617	467,333		(6)		(6)		467,327		4,949	4,949	6,355	07/20/2039
38375K-Q9-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		2,246	2,246	2,256	2,246						2,246				66	07/16/2037
38375L-WN-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		104,410	104,410	100,746	104,168		241		241		104,410				3,405	11/20/2037
38375Q-3X-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		91,400	91,400	95,592	91,552		(152)		(152)		91,400				2,735	06/20/2038
38375Q-3Y-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		13,317	13,183	12,331	12,775		20		20		12,795		522	522	179	06/16/2038
38375Q-JL-4	GNMA 2008-42	12/01/2025	MBS PAYDOWN 100.0000		55,552	55,552	57,983	55,708		(156)		(156)		55,552				1,707	05/20/2038
38375X-PA-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		152,192	152,192	154,095	152,285		(92)		(92)		152,192				5,653	08/16/2038
38375X-TJ-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		24,319	24,319	24,416	24,324		(5)		(5)		24,319				747	08/20/2038
38375Y-LE-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		7,983	7,983	7,983	7,983						7,983				240	04/20/2038
38375Y-LN-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		25,707	25,707	25,707	25,707						25,707				659	07/20/2035
38375Y-VY-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		10,324	10,324	10,525	10,338		(14)		(14)		10,324				325	10/20/2038
38376C-4U-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		561,265	559,494	567,712	560,532		(215)		(215)		560,317		948	948	13,355	08/20/2039
38376C-AW-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		553,192	548,671	553,513	549,763		(65)		(65)		549,698		3,494	3,494	9,144	09/20/2039
38376C-XM-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		49,380	48,845	49,624	49,151		(9)		(9)		49,142		239	239	664	09/20/2039
38376C-XV-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		200,457	200,457	193,787	200,030		427		427		200,457				4,872	02/16/2039
38376C-YU-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		161,360	159,614	162,308	160,592		(32)		(32)		160,561		799	799	2,169	09/20/2039
38376C-YX-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		35,570	35,570	33,291	35,468		102		102		35,570				824	09/16/2039
38376C-ZJ-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		81,793	81,793	87,902	81,997		(204)		(204)		81,793				2,314	09/16/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38376E-AP-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		1,792,327	1,776,425	1,815,535	1,788,226		(518)		(518)		1,787,708		4,618	4,618	28,247	10/20/2039
38376E-J8-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		749,064	745,855	755,634	747,297		(215)		(215)		747,082		1,981	1,981	16,037	11/20/2039
38376E-S8-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		563,663	558,126	561,789	558,875		(33)		(33)		558,842		4,821	4,821	8,319	11/20/2039
38376F-CU-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		484,279	487,974	457,804	466,404		1,014		1,014		467,417		16,862	16,862	6,971	08/20/2039
38376F-EK-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		78,989	78,135	81,798	79,867		(57)		(57)		79,810		(821)	(821)	1,062	08/20/2039
38376F-GV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		559,836	554,416	546,793	550,733		145		145		550,878		8,957	8,957	8,345	08/20/2039
38376F-TP-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		143,086	141,455	141,986	141,545		(6)		(6)		141,539		1,546	1,546	1,927	08/16/2039
38376F-W5-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		105,115	103,977	107,292	105,275		(40)		(40)		105,235		(120)	(120)	1,414	09/20/2039
38376G-2C-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		40,682	40,682	38,637	40,679		3		3		40,682				1,099	08/16/2053
38376G-2W-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		103,150	103,150	107,157	103,177		(28)		(28)		103,150				2,103	07/16/2051
38376G-3A-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		663,377	663,377	685,880	663,594		(217)		(217)		663,377				7,637	09/16/2051
38376G-3K-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		200,149	200,149	184,249	200,110		39		39		200,149				4,399	06/16/2053
38376G-3Q-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		94,249	94,249	92,553	94,215		34		34		94,249				1,802	04/16/2045
38376G-4N-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		28,496	28,496	28,582	28,497		(1)		(1)		28,496				868	04/16/2053
38376G-5E-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		2,397	2,397	2,586	2,397						2,397				50	03/16/2052
38376G-5N-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		52,967	52,967	51,013	52,963		4		4		52,967				1,063	04/16/2053
38376G-5T-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		658,288	658,288	686,969	658,529		(241)		(241)		658,288				15,283	09/16/2046
38376G-6J-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		229,121	229,121	231,842	229,130		(9)		(9)		229,121				1,729	04/16/2045
38376G-AK-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		70,503	70,503	70,666	70,503						70,503				2,042	07/16/2049
38376G-AR-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		121,630	121,630	112,986	121,603		27		27		121,630				3,323	10/16/2049
38376G-AZ-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		14,448	14,448	13,993	14,448		1		1		14,448				443	04/16/2051
38376G-BF-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		12,690	12,690	10,956	12,682		8		8		12,690				315	04/16/2051
38376G-BP-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		1,492,275	1,492,275	1,492,275	1,492,275						1,492,275				61,911	09/16/2051
38376G-C5-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		153,064	153,064	137,457	152,763		301		301		153,064				3,140	02/16/2045
38376G-CW-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		1,740	1,740	1,649	1,740						1,740				52	11/16/2051
38376G-E7-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		186,933	186,933	174,300	186,523		411		411		186,933				4,030	12/16/2051
38376G-EV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		34,402	34,402	30,611	34,399		3		3		34,402				845	01/16/2050
38376G-FH-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		5,656	5,656	5,182	5,655		2		2		5,656				144	11/16/2051
38376G-FZ-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	05/01/2025	MBS PAYDOWN 100.0000		16,299	16,299	15,702	16,299						16,299				179	01/16/2052
38376G-GM-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		474,711	474,711	475,338	474,768		(57)		(57)		474,711				15,686	03/16/2050
38376G-GZ-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		4,279	4,279	3,821	4,277		2		2		4,279				106	11/16/2051
38376G-H8-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		135,413	135,413	146,262	135,420		(7)		(7)		135,413				3,225	04/16/2053
38376G-J6-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		54,981	54,981	49,947	54,872		109		109		54,981				1,139	10/16/2045
38376G-L2-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		35,159	35,159	28,925	35,132		27		27		35,159				588	04/16/2053
38376G-QB-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		18,412	18,412	16,835	18,399		13		13		18,412				472	04/16/2050
38376G-QK-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		46,196	46,196	42,775	46,186		10		10		46,196				1,211	06/16/2052
38376G-QT-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		20,841	20,841	17,327	20,827		14		14		20,841				471	05/16/2050
38376G-RB-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	01/01/2025	MBS PAYDOWN 100.0000		2,511,947	2,511,947	2,286,301	2,332,649		179,298		179,298		2,511,947				8,164	02/16/2052
38376G-RL-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		4,381	4,381	4,263	4,381						4,381				162	03/16/2052
38376G-RT-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		1,549	1,549	1,440	1,548		1		1		1,549				55	03/16/2050
38376G-S4-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		52,065	52,065	48,069	52,065						52,065				1,236	04/16/2053
38376G-SY-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		53,243	53,243	50,007	53,232		11		11		53,243				1,239	04/16/2052
38376G-T4-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		210,210	210,210	229,087	210,223		(13)		(13)		210,210				4,731	07/16/2053
38376G-TS-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		61,570	61,570	61,497	61,569		1		1		61,570				1,730	06/16/2052
38376G-U3-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		65,172	65,172	58,230	65,157		16		16		65,172				1,521	05/16/2051
38376G-UT-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		99,314	99,314	97,611	99,311		3		3		99,314				2,461	04/16/2053
38376G-VS-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		79,385	79,385	77,041	79,370		15		15		79,385				1,689	10/16/2052
38376G-W4-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		847,280	847,280	881,908	847,902		(622)		(622)		847,280				26,756	09/16/2051
38376G-WC-0	GOVERNMENT NATIONAL MORTGAGE AS	12/01/2025	MBS PAYDOWN 100.0000		1,362,336	1,362,336	1,394,968	1,363,187		(851)		(851)		1,362,336				11,807	08/16/2050
38376G-WN-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		19,538	19,538	19,184	19,532		6		6		19,538				673	11/16/2052
38376G-WV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		110,935	110,935	111,829	110,921		13		13		110,935				2,105	09/16/2044
38376G-XM-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		374,481	374,481	359,514	374,030		100		100		374,131		351	351	6,963	03/16/2052
38376G-XW-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		173,768	173,768	160,697	173,605		163		163		173,768				3,770	10/16/2052
38376G-Y6-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		164,260	164,260	161,915	164,204		55		55		164,260				3,193	02/16/2045
38376G-YF-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		109,061	109,061	101,938	109,027		34		34		109,061				2,283	11/16/2050
38376G-YM-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		146,153	146,153	142,243	146,091		62		62		146,153				3,635	09/16/2044
38376G-YW-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		42,002	42,002	35,673	41,990		12		12		42,002				964	04/16/2053
38376G-ZP-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		58,447	58,447	55,726	58,443		3		3		58,447				1,507	11/16/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38376G-ZW-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		708,287	708,287	657,553	708,272		15		15		708,287				13,315	01/16/2051
38376J-2L-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		306,691	306,691	277,418	304,466		2,225		2,225		306,691				7,524	12/20/2039
38376J-B9-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		1,046,103	1,046,103	1,119,003	1,048,875		(2,773)		(2,773)		1,046,103				32,714	11/16/2039
38376J-BZ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		411,342	414,479	376,493	373,034		1,617		1,617		374,650		36,692	36,692	5,937	11/20/2039
38376J-JZ-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		39,110	38,687	38,857	38,727		(2)		(2)		38,725		385	385	525	11/20/2039
38376J-LF-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		584,070	582,203	590,026	583,153		(189)		(189)		582,963		1,107	1,107	13,675	11/20/2039
38376J-Q3-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		1,137,707	1,126,506	1,155,020	1,135,352		(352)		(352)		1,135,000		2,707	2,707	16,668	11/20/2039
38376J-ZZ-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		1,359,456	1,347,396	1,346,065	1,344,870		71		71		1,344,941		14,515	14,515	18,306	11/20/2039
38376K-4P-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		90,562	89,581	90,883	90,048		(14)		(14)		90,034		528	528	1,218	10/20/2039
38376K-7R-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		911,424	902,694	916,714	906,565		(173)		(173)		906,393		5,031	5,031	13,612	10/20/2039
38376K-B4-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		66,872	66,149	67,988	66,872		(22)		(22)		66,850		23	23	900	10/20/2039
38376P-4G-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		273,373	271,186	272,916	271,501		(16)		(16)		271,485		1,888	1,888	4,697	12/20/2039
38376P-AC-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		1,005,783	1,005,783	1,037,129	1,006,771		(988)		(988)		1,005,783				30,918	09/20/2039
38376P-ET-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		2,196,288	2,183,061	2,155,670	2,162,698		745		745		2,163,443		32,846	32,846	43,246	12/20/2039
38376P-KK-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		1,052,529	1,043,694	1,075,156	1,049,146		(298)		(298)		1,048,848		3,680	3,680	17,485	12/20/2039
38376P-LJ-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		663,975	663,975	640,713	663,399		576		576		663,975				18,383	12/20/2039
38376P-TF-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		408,738	409,615	383,139	399,472		1,812		1,812		401,284		7,454	7,454	8,781	12/20/2039
38376P-WF-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	03/05/2025	VARIOUS		65,843	65,130	66,982	65,878		(21)		(21)		65,857		(14)	(14)	887	12/20/2039
38376P-ZK-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		744,425	744,425	746,984	744,470		(45)		(45)		744,425				20,027	12/16/2039
38376T-LW-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		906,787	898,598	900,002	898,598						898,598		8,189	8,189	14,245	01/20/2040
38376T-UD-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		400,837	400,837	399,201	399,642		58		58		399,699		1,138	1,138	10,933	01/16/2040
38376Y-LW-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		327,459	324,400	324,400	324,400						324,400		3,059	3,059	5,032	04/20/2040
38377E-RP-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		873,298	865,262	865,104	865,031		8		8		865,039		8,258	8,258	13,576	04/20/2040
38377F-3A-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		9,754	9,754	9,741	9,754						9,754				281	06/20/2040
38377F-BD-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		169,775	168,838	175,827	173,620		(363)		(363)		173,257		(3,482)	(3,482)	3,501	05/20/2040
38377J-3V-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		658,428	658,428	689,798	659,425		(997)		(997)		658,428				16,068	09/20/2040
38377Q-QF-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		3,124	3,124	3,068	3,122		1		1		3,124				83	04/20/2040
38378B-8Q-5	GNMA_13-92	12/01/2025	MBS PAYDOWN 100.0000		3,262	3,262	3,453	3,266		(4)		(4)		3,262				49	12/16/2053
38378B-AD-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		270,389	270,389	270,642	270,389						270,389				5,033	08/16/2043
38378B-AN-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		17,196	17,196	18,126	17,200		(4)		(4)		17,196				137	09/16/2052
38378B-AX-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		52,826	52,826	53,891	52,827		(1)		(1)		52,826				1,084	04/16/2053
38378B-AZ-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		20,656	20,656	20,970	20,681		(25)		(25)		20,656				148	01/16/2046
38378B-BN-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	04/01/2025	MBS PAYDOWN 100.0000		7,480	7,480	7,574	7,480						7,480				46	11/16/2050
38378B-C2-3	GNMA_12-100A-BA	12/01/2025	MBS PAYDOWN 100.0000		168,316	168,316	165,226	168,269		47		47		168,316				3,736	08/16/2052
38378B-CC-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		139,981	139,981	141,205	139,981						139,981				2,608	09/16/2053
38378B-CP-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		370,228	370,228	360,016	370,036		193		193		370,228				7,285	12/16/2051
38378B-CZ-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		77,313	77,313	78,635	77,333		(20)		(20)		77,313				1,716	07/16/2049
38378B-DK-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		391,313	391,313	371,295	391,120		194		194		391,313				7,462	08/16/2052
38378B-DX-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		183,539	183,539	183,793	183,539						183,539				3,934	10/16/2053
38378B-H9-3	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		136,777	136,777	140,239	136,777						136,777				2,234	11/16/2052
38378B-QX-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		192,385	192,385	184,077	192,354		31		31		192,385				3,429	06/16/2052
38378B-R6-8	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		151,655	151,655	145,205	151,512		143		143		151,655				2,710	03/16/2049
38378B-RN-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		45,610	45,610	47,662	45,663		(53)		(53)		45,610				898	12/16/2045
38378B-RZ-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		341,195	341,195	356,530	341,662		(467)		(467)		341,195				4,961	03/16/2049
38378B-SU-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		3,414	3,414	3,403	3,413		1		1		3,414				59	05/16/2050
38378B-TG-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		112,722	112,722	119,221	112,759		(37)		(37)		112,722				2,027	02/16/2044
38378B-TS-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		61,047	61,047	60,154	61,046		1		1		61,047				1,098	03/16/2047
38378B-UF-4	GNMA_12-67	12/01/2025	MBS PAYDOWN 100.0000		71,533	71,533	71,918	71,533						71,533				1,460	10/16/2053
38378B-UY-3	GOVERNMENT NATIONAL MORTGAGEASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		1,327,557	1,327,557	1,323,720	1,327,535		22		22		1,327,557				17,312	02/16/2053
38378B-VV-8	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		43,501	43,501	43,127	43,456		45		45		43,501				659	11/16/2052
38378B-WB-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		2,474,988	2,474,988	2,491,712	2,475,039		(51)		(51)		2,474,988				54,522	04/16/2050
38378B-X3-8	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		3,814	3,814	3,856	3,814		(1)		(1)		3,814				27	06/16/2053
38378B-XP-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		299,997	299,997	279,899	298,851		1,145		1,145		299,997				6,447	06/16/2047
38378B-XT-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		2,419,068	2,419,068	2,464,328	2,420,168		(1,100)		(1,100)		2,419,068				54,361	01/16/2049
38378B-YH-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		56,018	56,018	55,956	56,017		2		2		56,018				934	12/16/2053
38378B-YW-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATIO	12/01/2025	MBS PAYDOWN 100.0000		1,509,895	1,509,895	1,507,771	1,509,374		521		521		1,509,895				36,023	09/16/2052
38378B-ZE-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		65,825	65,825	65,362	65,809		16		16		65,825				993	09/16/2049
38378B-ZZ-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		102,291	102,291	104,312	102,307		(15)		(15)		102,291				1,395	02/16/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38378G-EM-6	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		2,996,020	2,996,020	2,899,557	2,993,763		2,257		2,257		2,996,020				59,883	07/20/2042
38378K-AZ-2	GNMA_13-32	12/01/2025	MBS PAYDOWN 100.0000		16,523	16,523	16,947	16,526		(3)		(3)		16,523				231	03/16/2054
38378K-BA-6	GNMA_13-32	12/01/2025	MBS PAYDOWN 100.0000		91,261	91,261	90,758	91,248		13		13		91,261				1,278	07/16/2052
38378K-BN-8	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		274,426	274,426	270,816	274,358		68		68		274,426				3,613	09/16/2053
38378K-DA-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		12,083	12,083	12,349	12,091		(8)		(8)		12,083				153	07/16/2047
38378K-FY-0	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		115,846	115,846	102,379	115,740		106		106		115,846				1,545	11/16/2047
38378K-S4-2	GNMA_13-121-B	12/01/2025	MBS PAYDOWN 100.0000		280,026	280,026	249,442	279,415		610		610		280,026				1,373	08/16/2044
38378K-TA-7	GNMA_13-94	12/01/2025	MBS PAYDOWN 100.0000		218,182	218,182	194,455	217,815		367		367		218,182				2,117	08/16/2054
38378K-VG-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		2,781	2,781	2,934	2,783		(2)		(2)		2,781				33	02/16/2049
38378K-WW-5	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		168,482	168,482	144,994	168,156		326		326		168,482				2,402	10/16/2047
38378K-XM-6	GNMA_13-97	12/01/2025	MBS PAYDOWN 100.0000		9,545	9,545	9,800	9,546		(2)		(2)		9,545				194	07/16/2053
38378K-YW-3	GNMA_13-112	12/01/2025	MBS PAYDOWN 100.0000		58,255	58,255	50,481	58,103		152		152		58,255				916	03/16/2054
38378K-Z5-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		1,745,249	1,745,249	1,516,026	1,728,606		16,643		16,643		1,745,249				38,820	09/16/2053
38378N-7T-4	GNMA_14-88-ZB	10/01/2025	MBS PAYDOWN 100.0000		258,005	258,005	238,489	257,473		532		532		258,005				6,873	03/16/2055
38378N-B5-1	GNMA_14-29	12/01/2025	MBS PAYDOWN 100.0000		676,091	676,091	614,002	674,313		1,778		1,778		676,091				11,913	02/16/2055
38378N-CX-9	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		179,329	179,329	159,547	179,033		296		296		179,329				3,079	08/16/2046
38378N-FA-6	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		208,448	208,448	174,250	207,869		579		579		208,448				3,404	09/16/2046
38378N-HM-8	GNMA_13-175	12/01/2025	MBS PAYDOWN 100.0000		35,638	35,638	32,851	35,586		53		53		35,638				646	06/16/2050
38378N-JD-6	GNMA_13-178	12/01/2025	MBS PAYDOWN 100.0000		840,174	840,174	755,806	837,638		2,536		2,536		840,174				17,576	09/16/2047
38378N-JY-0	GNMA_13-173	04/01/2025	MBS PAYDOWN 100.0000		430,102	430,102	399,323	421,922		8,181		8,181		430,102				4,614	03/16/2048
38378N-K2-8	GNMA_14-47	12/01/2025	MBS PAYDOWN 100.0000		53,688	53,688	51,725	53,635		53		53		53,688				1,069	06/16/2047
38378N-LB-7	GNMA_13-176	12/01/2025	MBS PAYDOWN 100.0000		3,566,312	3,566,312	2,948,323	3,539,239		27,073		27,073		3,566,312				66,758	08/16/2052
38378N-M8-3	GNMA_14-47	12/01/2025	MBS PAYDOWN 100.0000		214,753	214,753	202,589	214,466		287		287		214,753				4,278	06/16/2047
38378N-NF-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		398,073	398,073	376,281	397,112		961		961		398,073				9,445	11/16/2044
38378N-P7-2	GNMA_14-48-C	12/01/2025	MBS PAYDOWN 100.0000		199,713	199,713	180,572	199,451		262		262		199,713				3,764	03/16/2049
38378N-PQ-0	GNMA_14-16	12/01/2025	MBS PAYDOWN 100.0000		31,553	31,553	29,226	31,497		56		56		31,553				576	03/16/2044
38378N-WK-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		68,803	68,803	66,933	68,761		42		42		68,803				1,562	06/16/2048
38378N-WL-3	GNMA_14-17	12/01/2025	MBS PAYDOWN 100.0000		255,438	255,438	249,545	255,195		243		243		255,438				5,800	06/16/2048
38378N-WP-4	GNMA_14-17	12/01/2025	MBS PAYDOWN 100.0000		609,786	609,786	531,260	604,580		5,205		5,205		609,786				12,916	02/16/2054
38378N-YD-9	GNMA_14-24	12/01/2025	MBS PAYDOWN 100.0000		4,247,706	4,247,706	3,984,857	4,178,294		69,412		69,412		4,247,706				115,254	01/16/2054
38378N-Z7-1	GNMA_14-65	12/01/2025	MBS PAYDOWN 100.0000		313,678	313,678	292,388	313,548		130		130		313,678				6,410	02/16/2054
38378N-ZH-9	GNMA_14-28	12/01/2025	MBS PAYDOWN 100.0000		889,825	889,825	831,709	888,672		1,153		1,153		889,825				24,760	02/16/2055
38378U-TP-2	GNMA_13-151-ZA	12/01/2025	VARIOUS		4,849,726	5,324,215	4,577,130	4,736,701		22,808		22,808		4,759,508		90,218	90,218	45,457	08/20/2043
38378X-5U-1	GNMA_15-5-C	12/01/2025	MBS PAYDOWN 100.0000		364,766	364,766	379,071	364,941		(175)		(175)		364,766				6,784	07/16/2047
38378X-AL-5	GNMA_14-92	12/01/2025	MBS PAYDOWN 100.0000		397,960	397,960	380,580	397,807		154		154		397,960				7,028	07/16/2046
38378X-C4-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		273,209	273,209	272,014	273,175		34		34		273,209				4,465	08/16/2045
38378X-EQ-0	GOVERNMENT NATIONAL MORTGAGE GNM	12/01/2025	MBS PAYDOWN 100.0000		2,349,433	2,349,433	2,361,181	2,349,433						2,349,433				35,881	08/16/2048
38378X-G4-7	GNMA_14-168	08/01/2025	VARIOUS		1,160,902	1,160,902	1,191,466	1,160,902						1,160,902				13,612	06/16/2047
38378X-G6-2	GNMA_14-168	12/01/2025	MBS PAYDOWN 100.0000		239,804	239,804	230,335	239,597		206		206		239,804				6,425	06/16/2047
38378X-K3-4	GNMA_14-179	12/01/2025	MBS PAYDOWN 100.0000		204,924	204,924	210,752	205,073		(149)		(149)		204,924				3,993	02/16/2046
38378X-R6-0	GNMA_14-187	12/01/2025	MBS PAYDOWN 100.0000		113,969	113,969	109,103	113,743		225		225		113,969				2,638	05/16/2056
38378X-RP-8	GNMA_14-136	12/01/2025	MBS PAYDOWN 100.0000		61,379	61,379	62,510	61,382		(3)		(3)		61,379				1,277	02/16/2055
38378X-S5-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		387,589	387,589	394,009	387,705		(116)		(116)		387,589				6,950	03/16/2047
38378Y-NF-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		109,606	109,606	112,107	109,701		(94)		(94)		109,606				2,640	05/16/2039
38379A-TW-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	VARIOUS		198,864	202,565	211,680	204,551		(473)		(473)		204,078		(5,214)	(5,214)	3,430	02/20/2044
38379B-DD-7	GNMA_14-56-AZ	12/01/2025	VARIOUS		3,980,253	4,211,224	3,867,902	3,980,143		7,590		7,590		3,987,733		(7,480)	(7,480)	43,971	04/20/2044
38379K-JR-0	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		92,637	92,637	90,321	92,622		15		15		92,637				1,513	10/16/2056
38379K-LD-8	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		2,848,465	2,848,465	2,701,750	2,846,973		1,492		1,492		2,848,465				24,496	02/16/2055
38379K-LM-8	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		185,123	185,123	190,430	185,123						185,123				3,493	07/16/2049
38379K-VE-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		344,385	344,385	318,448	343,749		636		636		344,385				7,875	01/16/2052
38379Q-QQ-1	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	VARIOUS		2,880,118	3,039,001	3,027,144	3,031,670		75		75		3,031,744		(151,626)	(151,626)	35,211	09/20/2045
38379U-FJ-0	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		552,310	552,310	553,568	552,091		219		219		552,310				12,831	05/16/2047
38379U-WX-0	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	MBS PAYDOWN 100.0000		443,885	443,885	463,582	443,889		(5)		(5)		443,885				8,955	04/16/2058
38379X-U2-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	VARIOUS		3,010,827	3,443,306	3,465,365	3,453,477		(105)		(105)		3,453,372		(442,545)	(442,545)	29,147	07/20/2046
38379Y-DQ-8	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	VARIOUS		2,201,357	2,541,226	2,497,499	2,510,689		489		489		2,511,178		(309,821)	(309,821)	21,479	05/20/2046
38379Y-RV-2	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	VARIOUS		1,498,260	1,670,252	1,523,538	1,598,789		1,911		1,911		1,600,700		(102,440)	(102,440)	18,028	08/20/2046
38380B-C9-4	GOVERNMENT NATIONAL MORTGAGE ASS	12/01/2025	VARIOUS		1,054,883	1,135,562	1,134,034	1,131,822		50		50		1,131,872		(76,990)	(76,990)	12,744	11/20/2046
38380M-MH-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		118,685	118,685	107,623	119,319		(634)		(634)		118,685				2,037	05/16/2059

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38381A-2A-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		485,266	485,266	501,530	486,347		(1,081)		(1,081)		485,266				18,411	11/20/2048
38381A-MU-7	GNMA 18-139	12/01/2025	MBS PAYDOWN 100.0000		29,509	29,509	28,911	29,497		12		12		29,509				876	10/20/2048
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					109,330,773	111,070,310	107,843,183	109,761,812		350,095		350,095		110,111,918		(781,144)	(781,144)	2,004,614	XXX
3128JN-XL-4	FREDDIE MAC	12/01/2025	VARIOUS		602	602	599	602						602				29	07/01/2037
3128K4-BY-0	FHLMC POOL-A43655	12/01/2025	MBS PAYDOWN 100.0000		251	251	235	250		1		1		251				7	03/01/2036
3128L0-7A-4	FHLMC POOL-A68989	12/01/2025	MBS PAYDOWN 100.0000		2,450	2,450	2,417	2,448		2		2		2,450				74	11/01/2037
3128M4-N8-2	FHLMC POOL-G02815	12/01/2025	MBS PAYDOWN 100.0000		1,083	1,083	1,079	1,083						1,083				27	04/01/2037
3128M4-VK-6	FHLMC POOL-G03018	12/01/2025	MBS PAYDOWN 100.0000		2,079	2,079	2,001	2,075		4		4		2,079				46	06/01/2037
3128M6-VH-8	FGOLD 30YR GIANT	12/01/2025	MBS PAYDOWN 100.0000		830	830	824	830						830				23	09/01/2038
3128MJ-TV-2	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		5,869	5,869	6,149	5,881		(12)		(12)		5,869				131	01/01/2044
3128MJ-W4-8	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		262,248	262,248	268,496	262,519		(271)		(271)		262,248				4,169	09/01/2045
3128MJ-WU-0	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		50,842	50,842	52,054	50,895		(53)		(53)		50,842				842	08/01/2045
3128MJ-WV-8	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		369,990	369,990	387,853	370,762		(772)		(772)		369,990				7,146	08/01/2045
3128MJ-XQ-8	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		167,104	167,104	171,085	167,264		(160)		(160)		167,104				2,736	01/01/2046
3128MM-S2-0	FHLMC POOL-G18536	12/01/2025	MBS PAYDOWN 100.0000		102,821	102,821	106,455	103,204		(383)		(383)		102,821				1,365	01/01/2030
3128MM-TK-9	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		70,364	70,364	72,852	70,612		(248)		(248)		70,364				938	05/01/2030
3128MM-UV-3	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		61,306	61,306	63,473	61,517		(211)		(211)		61,306				817	04/01/2031
3128NC-LR-3	FREDDIE MAC	12/01/2025	VARIOUS		8,360	8,360	8,315	8,360						8,360				390	09/01/2035
3128Q3-L7-4	FREDDIE MAC	12/01/2025	VARIOUS		13,343	13,343	13,200	13,322		21		21		13,343				350	02/01/2036
3128QJ-BG-0	FREDDIE MAC	12/01/2025	VARIOUS		865	865	856	865						865				41	05/01/2036
3128QJ-U9-5	FREDDIE MAC	01/01/2025	PRIOR YEAR INCOME															285	01/01/2037
3128QL-RC-7	FREDDIE MAC	12/01/2025	VARIOUS		8,692	8,692	8,528	8,683		9		9		8,692				176	01/01/2036
3128QS-CF-1	FREDDIE MAC	12/01/2025	VARIOUS		4,407	4,407	4,364	4,405		1		1		4,407				181	03/01/2036
3128QS-VW-3	FREDDIE MAC	12/01/2025	VARIOUS		2,682	2,682	2,666	2,682						2,682				118	07/01/2036
3128S4-3M-7	FREDDIE MAC	12/01/2025	VARIOUS		809	809	875	811		(3)		(3)		809				32	02/01/2037
3128S4-BK-2	FREDDIE MAC	12/01/2025	VARIOUS		31,040	31,040	30,589	30,994		46		46		31,040				1,380	04/01/2036
312936-CD-7	FHLMC POOL-A89068	12/01/2025	MBS PAYDOWN 100.0000		3,333	3,333	3,385	3,338		(4)		(4)		3,333				96	09/01/2039
312938-GG-2	FHLMC POOL-A90199	12/01/2025	MBS PAYDOWN 100.0000		4,271	4,271	4,301	4,274		(2)		(2)		4,271				115	12/01/2039
312940-A5-8	FHLMC POOL-A91828	12/01/2025	MBS PAYDOWN 100.0000		3,275	3,275	3,275	3,275						3,275				90	04/01/2040
312946-VE-3	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		14,179	14,179	14,145	14,178		1		1		14,179				347	03/01/2041
31307D-EW-2	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		91,286	91,286	94,513	91,668		(382)		(382)		91,286				1,257	07/01/2028
31307N-GY-4	FREDDIE MAC GOLD	06/01/2025	VARIOUS		37,110	37,110	38,217	37,164		(54)		(54)		37,110				217	06/01/2025
31307R-6E-0	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		70,838	70,838	73,342	71,097		(259)		(259)		70,838				1,051	10/01/2031
3132AD-7K-8	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		54,856	54,856	56,107	54,999		(143)		(143)		54,856				894	03/01/2034
3132AE-CG-9	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		24,013	24,013	24,560	24,066		(54)		(54)		24,013				385	04/01/2034
3132AE-G4-2	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		21,788	21,788	22,285	21,833		(45)		(45)		21,788				355	05/01/2034
3132DV-3J-2	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		457,985	457,985	470,383	458,579		(594)		(594)		457,985				8,870	07/01/2049
3132DV-3N-3	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		487,924	487,924	501,686	488,566		(642)		(642)		487,924				9,328	08/01/2049
3132GR-A8-4	FREDDIE MAC GOLD	12/01/2025	MBS PAYDOWN 100.0000		230,697	230,697	231,881	230,856		(159)		(159)		230,697				6,731	12/01/2041
3133G6-UC-7	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		49,434	49,434	50,562	49,541		(107)		(107)		49,434				706	09/01/2034
3133TE-V4-3	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		1,984	1,984	2,083	1,989		(5)		(5)		1,984				67	07/15/2028
3133TH-PQ-4	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		57,190	57,190	49,791	56,733		457		457		57,190				1,826	01/15/2029
3133TL-HA-9	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		50,722	50,722	46,414	50,494		228		228		50,722				1,703	06/15/2029
3133TM-EA-0	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		15,022	15,022	13,222	14,295		728		728		15,022				536	10/15/2029
3133TM-Y9-1	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		63,329	63,329	52,526	60,449		2,880		2,880		63,329				2,190	12/20/2029
31349S-5P-4	FREDDIE MAC	12/01/2025	VARIOUS		2,163	2,163	2,142	2,163						2,163				95	07/01/2034
31349S-B4-4	FEDERAL HOME LOAN MORTGAGE CORPORATION	12/01/2025	VARIOUS		8,262	8,262	8,246	8,262						8,262				414	10/01/2033
31349U-R6-7	FREDDIE MAC	12/01/2025	VARIOUS		1,038	1,038	1,113	1,041		(3)		(3)		1,038				46	06/01/2037
31358S-6S-5	FANNIEMAE-ACES	12/01/2025	MBS PAYDOWN 100.0000		19,989	19,989	20,894	20,019		(30)		(30)		19,989				466	02/25/2031
31359P-X8-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		24,763	24,763	21,017	22,634		2,130		2,130		24,763				760	07/18/2027
31359V-YH-0	FANNIE MAE GRANTOR TRUST	12/01/2025	MBS PAYDOWN 100.0000		22,704	22,704	23,633	22,730		(26)		(26)		22,704				507	01/19/2039
31359V-YU-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		23,389	23,389	22,847	23,280		109		109		23,389				845	05/25/2029
31359X-EC-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		32,463	32,463	28,690	31,085		1,378		1,378		32,463				1,193	12/18/2029
31359X-RW-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		65,346	65,346	54,674	63,958		1,388		1,388		65,346				2,814	02/25/2030
31359X-ZH-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		57,558	57,558	48,241	56,284		1,274		1,274		57,558				1,977	03/25/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
313637-FB-1	FNMA POOL-109162	12/01/2025	MBS PAYDOWN 100.0000		3,768	3,768	3,768	3,768						3,768				137	03/01/2028
313637-P6-1	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,968,184	5,360,000	5,390,150	5,374,341		420		420		5,374,761		(406,577)	(406,577)	47,825	09/01/2033
3136A0-PL-5	FANNIE MAE FNMA_11-71	12/01/2025	MBS PAYDOWN 100.0000		231,820	231,820	254,785	232,592		(772)		(772)		231,820				4,859	08/25/2041
3136A1-KE-4	FANNIE MAE FNMA_11-99	03/05/2025	VARIOUS		218,674	220,704	245,210	236,374		(358)		(358)		236,017		(17,343)	(17,343)	2,693	10/25/2041
3136A1-NA-9	FANNIE MAE FNMA_11-105	12/01/2025	MBS PAYDOWN 100.0000		43,749	43,749	49,081	43,824		(74)		(74)		43,749				978	10/25/2041
3136A1-QX-6	FANNIE MAE FNMA_11-96	12/01/2025	MBS PAYDOWN 100.0000		251,650	251,650	270,454	252,288		(638)		(638)		251,650				5,514	10/25/2041
3136A2-GL-1	FANNIE MAE FNMA_11-113	12/01/2025	MBS PAYDOWN 100.0000		12,061	12,061	12,228	12,068		(8)		(8)		12,061				266	11/25/2041
3136A3-C5-8	FANNIE MAE FNMA_12-5	12/01/2025	MBS PAYDOWN 100.0000		10,968	10,968	11,429	10,991		(23)		(23)		10,968				212	02/25/2042
3136A3-V8-1	FANNIE MAE FNMA_12-3	12/01/2025	MBS PAYDOWN 100.0000		17,117	17,117	18,301	17,160		(43)		(43)		17,117				344	02/25/2042
3136A4-P6-0	FNMA_12-39	12/01/2025	MBS PAYDOWN 100.0000		40,382	40,382	44,900	40,645		(262)		(262)		40,382				1,676	04/25/2042
3136A4-VM-8	FANNIE MAE FNMA_12-14	12/01/2025	MBS PAYDOWN 100.0000		325,957	325,957	352,107	326,849		(892)		(892)		325,957				6,722	03/25/2042
3136A5-HP-4	FANNIE MAE FNMA_12-31	12/01/2025	MBS PAYDOWN 100.0000		192,135	192,135	204,264	192,452		(317)		(317)		192,135				4,272	04/25/2042
3136A6-HD-9	FANNIE MAE FNMA_12-57	12/01/2025	VARIOUS		990,134	994,444	1,004,484	986,726		37		37		986,763		3,371	3,371	14,742	10/25/2041
3136A7-BT-8	FANNIE MAE FNMA_12-68	12/01/2025	MBS PAYDOWN 100.0000		1,665,964	1,665,964	1,751,605	1,668,928		(2,964)		(2,964)		1,665,964				31,311	07/25/2032
3136A8-AJ-9	FANNIE MAE FNMA_12-98	12/01/2025	MBS PAYDOWN 100.0000		29,658	29,658	28,291	29,635		23		23		29,658				561	09/25/2042
3136A8-VY-3	FANNIE MAE FNMA_12-99	12/01/2025	MBS PAYDOWN 100.0000		682,718	682,718	611,000	681,878		840		840		682,718				10,104	09/25/2042
3136AC-QW-4	FANNIE MAE FNMA_13-21	12/01/2025	VARIOUS		3,484,750	3,763,645	3,622,962	3,704,776		1,996		1,996		3,706,772		(222,022)	(222,022)	38,546	03/25/2043
3136AD-CA-5	FANNIE MAE FNMA_13-23	03/05/2025	VARIOUS		143,341	157,101	153,147	154,459		74		74		154,532		(11,192)	(11,192)	1,273	03/25/2043
3136AD-Q6-9	FANNIE MAE FNMA_13-41	12/01/2025	VARIOUS		2,260,339	2,462,953	2,207,429	2,278,154		3,561		3,561		2,281,715		(21,376)	(21,376)	21,957	05/25/2043
3136AE-JE-8	FANNIE MAE FNMA_13-58	12/01/2025	VARIOUS		5,397,102	5,772,446	5,852,620	5,806,439		(832)		(832)		5,805,607		(408,505)	(408,505)	55,400	06/25/2043
3136AE-LM-7	FNMA_13-62A-VZ	12/01/2025	MBS PAYDOWN 100.0000		3,395	3,395	3,623	3,397		(3)		(3)		3,395				74	06/25/2043
3136AE-RJ-8	FANNIE MAE FNMA_2013-55	03/05/2025	VARIOUS		104,008	116,130	105,617	109,809		87		87		109,896		(5,888)	(5,888)	947	06/25/2043
3136AF-3H-5	FANNIE MAE FNMA_13-86	12/01/2025	MBS PAYDOWN 100.0000		2,837	2,837	2,670	2,835		2		2		2,837				65	08/25/2043
3136AF-4E-1	FANNIE MAE FNMA_13-85	12/01/2025	MBS PAYDOWN 100.0000		1,557,761	1,557,761	1,494,088	1,553,109		4,652		4,652		1,557,761				35,793	02/25/2042
3136AF-FW-9	FNMA_13-67	12/01/2025	MBS PAYDOWN 100.0000		2,899	2,899	2,524	2,889		10		10		2,899				46	11/25/2032
3136AF-FY-5	FNMA_13-67	03/05/2025	VARIOUS		215,171	237,620	209,780	220,995		253		253		221,248		(6,077)	(6,077)	2,280	05/25/2043
3136AF-S3-9	FNMA_13-81	12/01/2025	MBS PAYDOWN 100.0000		51,180	51,180	52,763	51,253		(73)		(73)		51,180				1,654	08/25/2043
3136AF-VP-6	FANNIE MAE FNMA_13-66	12/01/2025	MBS PAYDOWN 100.0000		8,103	8,103	8,263	8,105		(2)		(2)		8,103				155	07/25/2043
3136AF-ZL-1	FNMA_13-80	12/01/2025	VARIOUS		3,562,493	3,754,183	3,289,689	3,601,514		7,387		7,387		3,608,901		(46,408)	(46,408)	31,088	08/25/2033
3136AG-4W-9	FNMA_13-111-DB	12/01/2025	VARIOUS		1,470,807	1,529,415	1,488,790	1,507,815		620		620		1,508,435		(37,628)	(37,628)	16,748	04/25/2041
3136AG-7K-2	FANNIE MAE FNMA_2013-115	12/01/2025	MBS PAYDOWN 100.0000		48,319	48,319	49,588	48,368		(49)		(49)		48,319				1,257	11/25/2043
3136AG-DB-5	FNMA_13-97	12/01/2025	MBS PAYDOWN 100.0000		154,892	154,892	146,407	154,761		132		132		154,892				2,819	09/25/2033
3136AG-DJ-8	FNMA_13-97	03/05/2025	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		25,238	26,029	24,214	25,482		28		28		25,509		(271)	(271)	251	09/25/2033
3136AG-GZ-9	FNMA_13-91	03/05/2025	BMO CAPITAL MARKETS		33,091	36,222	31,918	34,804		63		63		34,867		(1,776)	(1,776)	297	09/25/2033
3136AG-LC-4	FNMA_13-93	12/01/2025	VARIOUS		16,607,191	17,987,919	16,101,446	16,934,063		39,329		39,329		16,973,391		(366,200)	(366,200)	155,006	09/25/2043
3136AG-U5-9	FNMA_13-114C-ZT	12/01/2025	MBS PAYDOWN 100.0000		44,634	44,634	40,075	44,448		186		186		44,634				839	11/25/2033
3136AG-UJ-9	FANNIE MAE FNMA_13-100	12/01/2025	VARIOUS		5,019,213	5,181,980	4,730,373	5,033,115		8,396		8,396		5,041,511		(22,298)	(22,298)	53,636	10/25/2033
3136AG-YQ-9	FANNIE MAE FNMA_13-101	12/01/2025	MBS PAYDOWN 100.0000		601,876	601,876	520,612	596,899		4,976		4,976		601,876				14,343	09/25/2033
3136AH-4Z-0	FANNIE MAE FNMA_14-5	12/01/2025	MBS PAYDOWN 100.0000		200,960	200,960	182,735	199,511		1,449		1,449		200,960				5,060	02/25/2034
3136AH-5G-1	FNMA_14-5	03/05/2025	VARIOUS		111,068	119,481	102,711	110,010		149		149		110,158		910	910	1,136	02/25/2044
3136AH-CK-4	FANNIE MAE FNMA_13-118	03/05/2025	VARIOUS		56,507	63,488	51,951	52,623		160		160		52,783		3,724	3,724	520	12/25/2043
3136AH-F7-0	FANNIE MAE FNMA_13-130	03/05/2025	VARIOUS		359,647	405,181	346,064	360,761		590		590		361,351		(1,704)	(1,704)	3,326	01/25/2044
3136AH-RT-9	FNMA_13-131	12/01/2025	MBS PAYDOWN 100.0000		2,638,773	2,638,773	2,289,253	2,633,446		5,327		5,327		2,638,773				42,857	01/25/2034
3136AH-TB-6	FANNIE MAE FNMA_13-139	12/01/2025	MBS PAYDOWN 100.0000		863,303	863,303	742,886	856,893		6,410		6,410		863,303				22,283	01/25/2034
3136AH-VK-3	FANNIE MAE FNMA_13-136	12/01/2025	MBS PAYDOWN 100.0000		1,416,560	1,416,560	1,222,032	1,407,868		8,692		8,692		1,416,560				33,435	01/25/2034
3136AH-VZ-0	FANNIE MAE FNMA_13-136	12/01/2025	VARIOUS		85,143	94,410	88,229	91,539		45		45		91,584		(6,441)	(6,441)	829	01/25/2044
3136AH-WY-2	FNMA_13-129-CZ	12/01/2025	MBS PAYDOWN 100.0000		1,604,324	1,604,324	1,324,900	1,599,650		4,673		4,673		1,604,324				21,789	01/25/2034
3136AH-Y3-8	FNMA_13-132	12/01/2025	VARIOUS		1,269,256	1,349,913	1,195,083	1,285,665		1,662		1,662		1,287,327		(18,070)	(18,070)	16,855	01/25/2044
3136AJ-4U-7	FANNIE MAE FNMA_14-23	03/05/2025	VARIOUS		1,006,869	1,114,889	994,250	1,018,187		1,652		1,652		1,019,839		(12,970)	(12,970)	9,087	05/25/2044
3136AJ-AU-0	FNMA_14-1	12/01/2025	MBS PAYDOWN 100.0000		1,566,593	1,566,593	1,353,562	1,563,429		3,164		3,164		1,566,593				20,477	02/25/2044
3136AJ-FK-7	FNMA_14-10	03/05/2025	VARIOUS		76,138	82,620	75,440	76,478		85		85		76,563		(425)	(425)	787	05/25/2043
3136AJ-JY-3	FNMA_14-12-ZT	12/01/2025	MBS PAYDOWN 100.0000		136,083	136,083	121,225	134,935		1,148		1,148		136,083				3,770	03/25/2034
3136AJ-LP-9	FANNIE MAE FNMA_14-21	12/01/2025	VARIOUS		1,387,805	1,421,207	1,362,392	1,401,796		1,285		1,285		1,403,081		(15,276)	(15,276)	24,479	04/25/2041
3136AJ-QG-4	FANNIE MAE FNMA_14-14	12/01/2025	MBS PAYDOWN 100.0000		26,400	26,400	24,932	26,379		21		21		26,400				429	04/25/2044
3136AK-3L-5	FNMA_14-64-ZT	03/05/2025	VARIOUS		199,333	214,013	208,068	210,314		42		42		210,356		(11,023)	(11,023)	2,046	10/25/2044
3136AK-JC-8	FNMA_14-41	12/01/2025	MBS PAYDOWN 100.0000		274,970	274,970	269,962	274,771		200		200		274,970				4,120	07/25/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136AK-T9-4	FNMA_14-55	03/05/2025	VARIOUS		573,822	610,633	611,610	610,633						610,633		(36,811)	(36,811)	5,820	09/25/2044
3136AL-3J-8	FNMA_14-95A-ZC	03/05/2025	BMO CAPITAL MARKETS		12,218,497	13,594,990	12,654,365	13,130,540		10,812		10,812		13,141,351		(922,854)	(922,854)	111,651	01/25/2045
3136AL-FG-1	FNMA_14-66	12/01/2025	MBS PAYDOWN 100.0000		14,091	14,091	14,111	14,092		(1)		(1)		14,091				290	10/25/2044
3136AL-UR-0	FNMA_14-70E-EZ	12/01/2025	VARIOUS		6,534,202	6,970,480	6,772,266	6,882,906		2,253		2,253		6,885,159		(350,956)	(350,956)	77,806	11/25/2044
3136AL-ZA-2	FNMA_14-81	12/01/2025	VARIOUS		2,459,027	2,738,634	2,643,268	2,689,397		1,065		1,065		2,690,462		(231,435)	(231,435)	22,766	12/25/2044
3136AM-3K-3	FANNIE MAE FNMA_15-18	03/05/2025	VARIOUS		902,572	1,024,890	956,557	986,920		720		720		987,640		(85,068)	(85,068)	8,423	04/25/2045
3136AM-4V-8	FNMA_15-23	03/05/2025	VARIOUS		355,276	394,069	379,933	385,853		129		129		385,982		(30,707)	(30,707)	3,222	04/25/2045
3136AM-6X-2	FANNIE MAE FNMA_15-20	12/01/2025	MBS PAYDOWN 100.0000		1,849,485	1,849,485	1,892,522	1,849,816		(331)		(331)		1,849,485				33,881	04/25/2045
3136AM-A4-1	FANNIE MAE FNMA_15-10	03/05/2025	VARIOUS		2,071,836	2,297,723	2,172,598	2,224,286		1,124		1,124		2,225,410		(153,574)	(153,574)	18,734	03/25/2045
3136AM-CP-2	FANNIE MAE FNMA_14-88	03/05/2025	CITIGROUP GLOBAL MARKETS INC.		662,326	700,000	747,688	723,932		(525)		(525)		723,407		(61,081)	(61,081)	7,700	01/25/2045
3136AM-DE-6	FNMA_14-90C-BZ	12/01/2025	MBS PAYDOWN 100.0000		34,222	34,222	34,569	34,245		(23)		(23)		34,222				1,181	11/25/2044
3136AM-G7-8	FANNIE MAE FNMA_15-12	12/01/2025	VARIOUS		7,929,709	8,743,890	8,225,048	8,426,229		5,883		5,883		8,432,112		(502,403)	(502,403)	75,363	03/25/2045
3136AM-KJ-7	FANNIE MAE FNMA_14-87	12/01/2025	VARIOUS		1,387,923	1,445,143	1,518,168	1,474,784		(1,221)		(1,221)		1,473,564		(85,641)	(85,641)	21,273	01/25/2045
3136AM-KK-4	FANNIE MAE FNMA_14-87	08/01/2025	MBS PAYDOWN 100.0000		402,808	402,808	430,501	403,468		(660)		(660)		402,808				5,522	01/25/2035
3136AP-B4-3	FANNIE MAE FNMA_15-55	12/01/2025	VARIOUS		97,196	99,151	103,887	100,294		(97)		(97)		100,196		(3,000)	(3,000)	1,945	08/25/2045
3136AP-UB-6	FANNIE MAE FNMA_15-56	03/05/2025	VARIOUS		1,806,174	1,976,753	1,965,633	1,967,470		84		84		1,967,554		(161,380)	(161,380)	18,955	08/25/2045
3136AQ-PK-0	FANNIE MAE FNMA_15-81	12/01/2025	MBS PAYDOWN 100.0000		1,001,600	1,001,600	979,179	1,001,002		598		598		1,001,600				15,989	10/25/2035
3136AS-GG-5	FANNIE MAE FNMA_16-24	12/01/2025	VARIOUS		232,712	254,841	262,317	260,065		(148)		(148)		259,917		(27,205)	(27,205)	2,669	05/25/2046
3136AS-J5-6	FANNIE MAE FNMA_16-40	12/01/2025	VARIOUS		891,733	1,014,062	1,025,902	1,020,692		(185)		(185)		1,020,506		(128,773)	(128,773)	10,097	07/25/2046
3136AT-NV-2	FANNIE MAE FNMA_16-66	12/01/2025	VARIOUS		1,177,126	1,283,017	1,315,043	1,296,869		(721)		(721)		1,296,148		(119,022)	(119,022)	13,098	09/25/2046
3136AU-ND-9	FANNIE MAE FNMA_16-90	03/05/2025	VARIOUS		599,526	683,590	686,902	686,902		(69)		(69)		686,833		(87,307)	(87,307)	5,595	12/25/2046
3136AV-4F-3	FANNIE MAE FNMA_17-21	03/05/2025	VARIOUS		1,008,515	1,118,856	1,046,830	1,076,625		600		600		1,077,225		(68,710)	(68,710)	9,134	04/25/2047
3136AV-BQ-1	FANNIE MAE FNMA_17-1A	12/01/2025	VARIOUS		97,159	98,502	101,146	99,792		(279)		(279)		99,513		(2,355)	(2,355)	1,403	04/25/2045
3136AV-EY-1	FANNIE MAE FNMA_17-6	12/01/2025	MBS PAYDOWN 100.0000		20,620	20,620	21,100	20,670		(50)		(50)		20,620				363	06/25/2046
3136AV-P5-2	FANNIE MAE FNMA_2017-24	03/05/2025	VARIOUS		587,159	621,418	618,918	619,131		57		57		619,188		(32,029)	(32,029)	6,742	04/25/2047
3136AV-U3-1	FANNIE MAE FNMA_17-22	12/01/2025	VARIOUS		72,663	74,450	76,055	75,735		(155)		(155)		75,581		(2,917)	(2,917)	829	04/25/2046
3136AW-2R-7	FNMA 2017-51	12/01/2025	VARIOUS		271,900	297,519	305,817	305,427		(170)		(170)		305,257		(33,357)	(33,357)	2,948	07/25/2047
3136AW-5V-5	FANNIE MAE FNMA_17-52	12/01/2025	VARIOUS		229,900	250,976	257,721	257,347		(197)		(197)		257,150		(27,250)	(27,250)	2,519	07/25/2047
3136AW-FF-9	FANNIE MAE FNMA_17-33	12/01/2025	VARIOUS		281,008	286,138	293,649	291,402		(1,212)		(1,212)		290,190		(9,182)	(9,182)	3,028	05/25/2046
3136AW-K3-0	FANNIE MAE FNMA_17-46	03/05/2025	VARIOUS		1,010,828	1,083,066	1,102,020	1,092,856		(386)		(386)		1,092,470		(81,642)	(81,642)	10,314	06/25/2047
3136AW-Q2-6	FANNIE MAE FNMA_17-46F	12/01/2025	VARIOUS		554,838	605,936	621,274	620,511		(449)		(449)		620,062		(65,224)	(65,224)	6,004	06/25/2047
3136AW-Q7-5	FANNIE MAE FNMA_17-46G	03/05/2025	VARIOUS		939,260	1,006,175	1,023,784	1,014,890		(377)		(377)		1,014,512		(75,253)	(75,253)	9,491	06/25/2047
3136AW-YS-0	FANNIE MAE FNMA_17-44	12/01/2025	VARIOUS		406,624	444,307	456,247	455,728		(139)		(139)		455,589		(48,965)	(48,965)	4,495	06/25/2047
3136AW-ZP-5	FANNIE MAE FNMA_17-44	12/01/2025	VARIOUS		151,695	166,497	171,413	171,331		(57)		(57)		171,274		(19,579)	(19,579)	1,624	06/25/2047
3136AX-3J-2	FANNIE MAE ACES FNA_17-M11	12/01/2025	MBS PAYDOWN 100.0000		3,603	3,603	3,610	3,603						3,603				33	08/25/2029
3136AX-6P-5	FANNIE MAE FNMA 2017-74	12/01/2025	MBS PAYDOWN 100.0000		706,456	706,456	644,170	702,344		4,111		4,111		706,456				19,434	10/25/2047
3136AX-FG-5	FNMA_17-54	12/01/2025	MBS PAYDOWN 100.0000		766,992	766,992	779,619	767,914		(922)		(922)		766,992				13,817	05/25/2046
3136AX-JG-1	FANNIE MAE FNMA_17-49	12/01/2025	VARIOUS		357,777	391,510	403,010	402,387		(191)		(191)		402,195		(44,419)	(44,419)	3,984	07/25/2047
3136AX-NN-1	FNMA_17-59B	12/01/2025	VARIOUS		181,662	199,210	204,035	203,909		(97)		(97)		203,812		(22,151)	(22,151)	1,939	08/25/2047
3136AY-4S-9	FANNIE MAE FNMA 2017-99	12/01/2025	MBS PAYDOWN 100.0000		20,589	20,589	21,132	20,611		(22)		(22)		20,589				403	12/25/2047
3136AY-P9-8	FANNIE MAE FNMA_17-95	12/01/2025	MBS PAYDOWN 100.0000		10,823	10,823	11,071	10,832		(9)		(9)		10,823				212	11/25/2047
3136AY-U4-3	FNMA_1787-QL	03/05/2025	JP MORGAN SECURITIES LLC		518,906	600,000	575,719	584,413		174		174		584,588		(65,681)	(65,681)	4,950	10/25/2046
3136AY-VJ-9	FANNIE MAE FNR_17-92	03/05/2025	VARIOUS		164,956	187,670	175,530	180,117		142		142		180,260		(15,304)	(15,304)	1,540	11/25/2047
3136B0-N2-8	FNMA_18-9	12/01/2025	VARIOUS		2,598,754	2,659,747	2,640,214	2,651,743		684		684		2,652,426		(53,673)	(53,673)	28,603	03/25/2040
3136B0-X9-2	FANNIE MAE FNMA_18-11	12/01/2025	MBS PAYDOWN 100.0000		3,973,829	3,973,829	3,742,472	3,964,039		9,790		9,790		3,973,829				70,414	12/25/2047
3136B1-4L-5	FANNIE MAE FNMA 2018-44	12/01/2025	MBS PAYDOWN 100.0000		2,086,186	2,086,186	2,118,987	2,087,631		(1,445)		(1,445)		2,086,186				45,816	06/25/2048
3136B1-4M-3	FANNIE MAE FNMA 2018-44	12/01/2025	MBS PAYDOWN 100.0000		2,578,372	2,578,372	2,496,125	2,574,257		4,115		4,115		2,578,372				49,547	06/25/2048
3136B1-B9-4	FANNIE MAE FNMA_18-32	12/01/2025	MBS PAYDOWN 100.0000		1,026,741	1,026,741	1,020,003	1,026,509		233		233		1,026,741				16,843	05/25/2048
3136B1-R2-2	FANNIE MAE FNMA_2018-38B	12/01/2025	MBS PAYDOWN 100.0000		307,953	307,953	302,997	307,559		394		394		307,953				10,113	10/25/2038
3136B1-ZV-9	FNMA_18-29-BA	12/01/2025	MBS PAYDOWN 100.0000		739,234	739,234	703,418	737,988		1,246		1,246		739,234				14,206	05/25/2048
3136B2-5Z-1	FANNIE MAE FNMA_18-66	12/01/2025	MBS PAYDOWN 100.0000		17,754	17,754	17,557	17,748		7		7		17,754				377	09/25/2048
3136B2-DU-3	FANNIE MAE FNMA_18-36	12/01/2025	MBS PAYDOWN 100.0000		2,449,063	2,449,063	2,473,533	2,450,096		(1,033)		(1,033)		2,449,063				67,087	06/25/2048
3136B2-G3-0	FNMA_18-69-CG	12/01/2025	MBS PAYDOWN 100.0000		34,042	34,042	33,951	34,039		2		2		34,042				919	09/25/2048
3136B2-V2-5	FANNIE MAE FNMA_18-67	12/01/2025	MBS PAYDOWN 100.0000		90,191	90,191	90,670	90,207		(16)		(16)		90,191				2,084	09/25/2048
3136B2-VQ-2	FNMA_18-59-KB	12/01/2025	MBS PAYDOWN 100.0000		1,454,404	1,454,404	1,503,944	1,455,976		(1,572)		(1,572)		1,454,404				29,491	08/25/2048
3136B2-W7-3	FANNIE MAE FNMA 2018-62	12/01/2025	MBS PAYDOWN 100.0000		270,765	270,765	265,307	270,494		270		270		270,765				6,243	09/25/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136B2-XT-4	FANNIE MAE FNMA_18-69	12/01/2025	MBS PAYDOWN 100.0000		766,329	766,329	713,326	765,659		671		671		766,329				16,850	09/25/2048
3136B3-5A-4	FNMA_19-9	12/01/2025	MBS PAYDOWN 100.0000		52,171	52,171	52,732	52,204		(33)		(33)		52,171				873	06/25/2048
3136B3-6F-2	FANNIE MAE FNMA_19-15	12/01/2025	MBS PAYDOWN 100.0000		72,286	72,286	74,116	72,367		(81)		(81)		72,286				1,470	02/25/2049
3136B3-7C-8	FANNIE MAE FNMA_19-15	12/01/2025	MBS PAYDOWN 100.0000		1,150,290	1,150,290	1,198,818	1,152,124		(1,834)		(1,834)		1,150,290				24,100	04/25/2049
3136B3-JE-1	FANNIE MAE FNMA_2018-74	12/01/2025	MBS PAYDOWN 100.0000		983,055	983,055	1,001,805	983,832		(777)		(777)		983,055				23,522	10/25/2048
3136B3-MX-5	FANNIE MAE FNMA_18-84	12/01/2025	MBS PAYDOWN 100.0000		1,489,118	1,489,118	1,481,672	1,488,837		281		281		1,489,118				29,023	11/25/2048
3136B4-QV-3	FANNIE MAE FNMA_19-21	12/01/2025	MBS PAYDOWN 100.0000		32,118	32,118	33,172	32,190		(72)		(72)		32,118				702	12/25/2047
3136B5-TN-5	FANNIE MAE FNMA_19-41	12/01/2025	MBS PAYDOWN 100.0000		204,133	204,133	210,656	204,433		(300)		(300)		204,133				3,668	08/25/2049
31371R-UU-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		26,719	26,719	27,118	26,758		(39)		(39)		26,719				802	12/01/2033
31377U-LV-3	FNMA POOL- 387440	12/01/2025	MBS PAYDOWN 100.0000		118,476	118,476	126,103	118,708		(232)		(232)		118,476				3,744	06/01/2035
31377U-PT-4	FNMA POOL-387534	12/01/2025	MBS PAYDOWN 100.0000		38,856	38,856	39,196	38,866		(10)		(10)		38,856				1,185	09/01/2035
3137A0-3C-7	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		173,005	173,005	171,264	172,967		38		38		173,005				4,015	06/15/2040
3137A0-MY-8	FEDERAL HOME LOAN MORTGAGE CORP FHLMC_36	12/01/2025	MBS PAYDOWN 100.0000		105,252	105,252	114,100	105,473		(221)		(221)		105,252				2,555	11/15/2036
3137A1-LA-9	FHLMC_3708	12/01/2025	MBS PAYDOWN 100.0000		391,927	391,927	401,456	392,411		(483)		(483)		391,927				9,963	02/15/2035
3137A1-UJ-0	FHLMC_3725	03/05/2025	VARIOUS		825,797	814,389	875,468	839,634		(430)		(430)		839,204		(13,407)	(13,407)	11,134	09/15/2040
3137A3-BB-4	FHLMC_37-54	12/01/2025	MBS PAYDOWN 100.0000		136,148	136,148	143,308	136,243		(95)		(95)		136,148				2,982	11/15/2040
3137A3-LN-7	FHLMC_37-53-KZ	12/01/2025	VARIOUS		13,231	13,308	13,885	13,593		(8)		(8)		13,585		(354)	(354)	215	11/15/2040
3137A8-H8-4	FHLMC_13-3829	03/05/2025	VARIOUS		532,790	537,123	557,412	548,531		(376)		(376)		548,154		(15,365)	(15,365)	6,576	03/15/2041
3137A8-M3-9	FREDDIE MAC FHLMC_3819	12/01/2025	VARIOUS		33,072	32,754	33,136	32,803		(2)		(2)		32,801		271	271	606	03/15/2041
3137AA-DT-7	FREDDIE_MAC FHLMC_3861	12/01/2025	VARIOUS		32,467	32,725	32,149	32,147		12		12		32,159		307	307	455	05/15/2041
3137AB-EV-9	FREDDIE MAC FHLMC_3864	12/01/2025	MBS PAYDOWN 100.0000		3,635	3,635	3,492	3,630		5		5		3,635				99	02/15/2041
3137AC-AQ-2	FHLMC	12/01/2025	VARIOUS		33,355	33,409	33,353	33,377		8		8		33,385		(30)	(30)	602	01/15/2041
3137AE-T5-4	FEDERAL HOME LOAN CORPORATION FHLMC_3913	12/01/2025	MBS PAYDOWN 100.0000		6,186	6,186	6,549	6,192		(6)		(6)		6,186				133	08/15/2041
3137AG-CX-6	FREDDIE MAC FHLMC_3947	12/01/2025	MBS PAYDOWN 100.0000		78,704	78,704	79,601	78,769		(66)		(66)		78,704				1,066	10/15/2041
3137AJ-A3-8	FREDDIE MAC FHLMC_3955	12/01/2025	MBS PAYDOWN 100.0000		190,153	190,153	207,742	190,504		(351)		(351)		190,153				4,363	09/15/2041
3137AK-WU-1	FREDDIE MAC FHLMC_3988	12/01/2025	MBS PAYDOWN 100.0000		259,685	259,685	268,975	259,985		(300)		(300)		259,685				5,517	01/15/2042
3137AN-ZJ-7	FHLMC_40-26	12/01/2025	MBS PAYDOWN 100.0000		367,588	367,588	387,806	368,188		(600)		(600)		367,588				6,481	04/15/2042
3137AQ-FC-7	FREDDIE MAC FHLMC_4056	12/01/2025	MBS PAYDOWN 100.0000		120,164	120,164	120,953	120,184		(20)		(20)		120,164				2,444	05/15/2042
3137AR-CF-1	FHLMC_40-61	12/01/2025	MBS PAYDOWN 100.0000		116,172	116,172	123,615	116,462		(289)		(289)		116,172				2,169	06/15/2032
3137AS-EL-4	FHLMC_40-76	12/01/2025	MBS PAYDOWN 100.0000		2,844,781	2,844,781	2,682,270	2,840,916		3,865		3,865		2,844,781				51,456	07/15/2042
3137AS-UF-9	FREDDIE MAC REMICS FHLMC_4094	12/01/2025	MBS PAYDOWN 100.0000		1,324,906	1,324,906	1,203,872	1,323,004		1,902		1,902		1,324,906				26,118	08/15/2042
3137AU-BD-0	FREDDIE MAC FHLMC_4103	12/01/2025	MBS PAYDOWN 100.0000		14,687	14,687	15,103	14,695		(8)		(8)		14,687				294	07/15/2042
3137AU-MM-8	FREDDIE MAC FHLMC_4102	12/01/2025	VARIOUS		1,770,837	1,916,331	1,915,404	1,897,044		489		489		1,897,533		(126,696)	(126,696)	19,228	09/15/2042
3137AU-WY-1	FHLMC_41-19	03/05/2025	BMO CAPITAL MARKETS		94,363	100,000	101,313	100,250		(19)		(19)		100,230		(5,867)	(5,867)	825	10/15/2032
3137AV-L8-8	FHLMC_41-16	12/01/2025	MBS PAYDOWN 100.0000		801,801	801,801	773,533	801,531		270		270		801,801				11,991	10/15/2042
3137AX-T4-5	FHLMC_41-53	12/01/2025	VARIOUS		566,583	630,173	629,844	629,831		10		10		629,841		(63,259)	(63,259)	5,919	01/15/2043
3137B0-GR-9	FREDDIE MAC FHLMC_4173	12/01/2025	MBS PAYDOWN 100.0000		474,826	474,826	475,028	474,828						474,828		(2)	(2)	7,341	03/15/2043
3137B1-2Y-7	FHLMC_4182	12/01/2025	VARIOUS		361,725	377,303	396,628	385,262		(235)		(235)		385,027		(23,302)	(23,302)	5,052	03/15/2043
3137B2-A6-7	FREDDIE MAC FHLMC_41-99	12/01/2025	MBS PAYDOWN 100.0000		65,739	65,739	67,155	65,765		(26)		(26)		65,739				1,184	05/15/2043
3137B4-5H-5	FHLMC_4243	03/05/2025	VARIOUS		61,929	69,428	56,390	57,344		161		161		57,505		4,424	4,424	568	08/15/2043
3137B4-Q5-8	FHLMC_4246	12/01/2025	VARIOUS		15,093	15,584	14,656	14,882		18		18		14,899		194	194	192	10/15/2040
3137B4-UW-4	FREDDIE MAC FHLMC_4248	12/01/2025	VARIOUS		1,673,740	1,741,638	1,541,655	1,654,784		3,539		3,539		1,658,323		15,417	15,417	14,134	09/15/2033
3137B4-VD-5	FREDDIE MAC FHLMC_4248	12/01/2025	MBS PAYDOWN 100.0000		280,816	280,816	275,274	280,454		362		362		280,816				6,144	09/15/2043
3137B6-JD-4	FHLMC_4280	12/01/2025	MBS PAYDOWN 100.0000		49,542	49,542	46,250	49,480		61		61		49,542				939	12/15/2033
3137B6-QQ-7	FEDERAL HOME LOAN MORTGAGE CORPO	12/01/2025	MBS PAYDOWN 100.0000		168,752	168,752	183,518	169,397		(645)		(645)		168,752				6,058	12/15/2043
3137B7-3D-9	FREDDIE MAC FHLMC_4289	12/01/2025	VARIOUS		5,337,274	5,824,619	5,184,912	5,347,648		10,436		10,436		5,358,084		(20,810)	(20,810)	52,134	01/15/2044
3137B7-3Q-0	FREDDIE MAC FHLMC_4289	12/01/2025	MBS PAYDOWN 100.0000		395,613	395,613	345,266	393,990		1,623		1,623		395,613				8,038	01/15/2034
3137B7-7K-9	FEDERAL HOME LOAN MORTGAGE CORPO	03/05/2025	VARIOUS		12,174,511	13,416,723	11,948,743	12,226,837		18,520		18,520		12,245,357		(70,847)	(70,847)	109,293	01/15/2044
3137B7-Q3-6	FHLMC_14-4312	03/05/2025	VARIOUS		97,861	107,056	96,273	100,264		87		87		100,351		(2,489)	(2,489)	1,023	08/15/2043
3137B7-RQ-4	FHLMC_14-4310 CLASS Z	12/01/2025	VARIOUS		6,517,402	7,157,009	6,403,999	6,579,967		11,130		11,130		6,591,097		(73,695)	(73,695)	61,598	02/15/2044
3137B8-7J-0	FREDDIE MAC FHLMC_14-4305 CLASS MZ	03/05/2025	VARIOUS		96,875	107,096	88,608	95,729		208		208		95,937		938	938	875	02/15/2044
3137B8-B5-5	FHLMC_43-7-MZ	12/01/2025	MBS PAYDOWN 100.0000		378,985	378,985	337,766	376,781		2,204		2,204		378,985				8,423	02/15/2034
3137B8-VY-0	FEDERAL HOME LOAN MORTGAGE CORPO	12/01/2025	MBS PAYDOWN 100.0000		57	57	57	57						57				1	03/15/2033
3137B8-YJ-0	FHLMC_4316	12/01/2025	VARIOUS		10,119,137	11,202,776	9,793,249	10,225,785		25,783		25,783		10,251,568		(132,431)	(132,431)	93,524	03/15/2044
3137BA-P4-8	FHLMC_4341	12/01/2025	MBS PAYDOWN 100.0000		12,155	12,155	12,144	12,154		1		1		12,155				183	05/15/2044
3137BA-RH-7	FEDERAL HOME LOAN MORTGAGE CORPO	12/01/2025	VARIOUS		7,001,280	7,585,416	7,035,363	7,138,181		9,714		9,714		7,147,895		(146,615)	(146,615)	75,857	05/15/2044
3137BB-AA-8	FREDDIE_MAC FHLMC_4337	12/01/2025	MBS PAYDOWN 100.0000		1,108,234	1,108,234	1,098,537	1,107,809		425		425		1,108,234				26,069	02/15/2048
3137BB-R3-6	FREDDIE MAC REMICS FHLMC_4347	12/01/2025	VARIOUS		11,154,806	12,355,892	10,696,303	11,452,004		22,954		22,954		11,474,958		(320,151)	(320,151)	108,224	06/15/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3137BB-X7-0	FREDDIE MAC FHLMC_4348	12/01/2025	VARIOUS		1,641,662	1,656,975	1,738,070	1,668,807		(1,473)		(1,473)		1,667,334		(25,672)	(25,672)	34,081	09/15/2041
3137BC-ZP-6	FREDDIE MAC FHLMC_4379	12/01/2025	MBS PAYDOWN 100.0000		528,173	528,173	568,776	530,419		(2,246)		(2,246)		528,173				15,538	08/15/2034
3137BD-VV-5	FHLMC_4385	03/05/2025	VARIOUS		85,127	93,346	86,123	88,734		94		94		88,828		(3,701)	(3,701)	765	09/15/2044
3137BE-AA-2	FREDDIE MAC FHLMC_4383	12/01/2025	MBS PAYDOWN 100.0000		744,115	744,115	777,135	745,223		(1,108)		(1,108)		744,115				14,205	09/15/2034
3137BF-JK-8	FREDDIE MAC FHLMC_4422	03/05/2025	BMO CAPITAL MARKETS		12,309,539	13,635,838	12,567,011	13,112,970		12,076		12,076		13,125,045		(815,506)	(815,506)	111,986	12/15/2044
3137BH-HM-2	FHLMC_44-63-ZA	12/01/2025	MBS PAYDOWN 100.0000		41,708	41,708	43,989	41,740		(33)		(33)		41,708				930	04/15/2045
3137BJ-6J-7	FREDDIE MAC FHLMC_4476	03/05/2025	VARIOUS		427,015	473,866	430,535	434,444		593		593		435,037		(8,022)	(8,022)	3,771	05/15/2045
3137BJ-TH-6	FREDDIE MAC FHLMC_4482	12/01/2025	MBS PAYDOWN 100.0000		456,410	456,410	464,255	456,617		(206)		(206)		456,410				8,378	06/15/2045
3137BK-UF-5	FREDDIE MAC FHLMC_4494	12/01/2025	MBS PAYDOWN 100.0000		88,513	88,513	91,003	88,631		(118)		(118)		88,513				3,046	07/15/2045
3137BL-C7-1	FEDERAL HOME LOAN MORTGAGE CORPO	12/01/2025	VARIOUS		4,950,395	5,336,291	5,029,053	5,056,647		6,601		6,601		5,063,248		(112,852)	(112,852)	55,480	09/15/2045
3137BL-PX-0	FREDDIE MAC FHLMC_16-4523	12/01/2025	VARIOUS		2,157,645	2,232,223	2,359,574	2,264,085		(2,277)		(2,277)		2,261,809		(104,164)	(104,164)	36,889	10/15/2045
3137BL-RK-6	FREDDIE MAC FHLMC_4519	12/01/2025	MBS PAYDOWN 100.0000		773,454	773,454	783,260	773,607		(153)		(153)		773,454				15,243	10/15/2045
3137BM-3D-6	FREDDIE MAC FHLMC_4526	12/01/2025	MBS PAYDOWN 100.0000		202,021	202,021	216,289	203,614		(1,593)		(1,593)		202,021				6,142	03/15/2033
3137BN-BR-4	FREDDIE MAC FHLMC_4557	12/01/2025	VARIOUS		875,003	879,251	911,915	881,357		(902)		(902)		880,455		(5,453)	(5,453)	13,800	01/15/2036
3137BN-U4-4	FREDDIE MAC FHLMC_4575	12/01/2025	MBS PAYDOWN 100.0000		95,277	95,277	97,729	95,297		(21)		(21)		95,277				1,299	11/15/2045
3137BP-Z5-1	FREDDIE MAC FHLMC_4589	12/01/2025	MBS PAYDOWN 100.0000		424,846	424,846	439,185	425,465		(619)		(619)		424,846				7,072	06/15/2046
3137BQ-NQ-6	FHLMC_4596C-DH	12/01/2025	MBS PAYDOWN 100.0000		443,179	443,179	458,413	443,837		(658)		(658)		443,179				7,377	06/15/2046
3137BW-D8-4	FEDERAL HOME LOAN MORTGAGE CORPO	12/01/2025	VARIOUS		240,290	262,486	268,597	268,450		(92)		(92)		268,358		(28,068)	(28,068)	2,564	03/15/2047
3137BW-N4-2	FREDDIE MAC FHLMC_4666	12/01/2025	VARIOUS		419,723	457,387	429,586	444,252		522		522		444,773		(25,051)	(25,051)	4,152	03/15/2047
3137BX-CJ-9	FREDDIC MAC FHLMC_4673	12/01/2025	VARIOUS		1,674,449	1,684,945	1,714,044	1,683,452		(1,056)		(1,056)		1,682,397		(7,948)	(7,948)	29,045	02/15/2037
3137BX-DP-4	FREDDIC MAC	12/01/2025	VARIOUS		971,363	1,019,513	1,086,419	1,050,098		(804)		(804)		1,049,294		(77,931)	(77,931)	13,475	08/15/2046
3137BX-DQ-2	FREDDIC MAC FHLMC_4673	03/05/2025	VARIOUS		336,552	355,388	377,266	367,331		(314)		(314)		367,016		(30,464)	(30,464)	3,868	08/15/2046
3137F1-HT-8	FREDDIE MAC FHLMC_4704	12/01/2025	VARIOUS		265,423	289,779	296,389	296,096		(154)		(154)		295,942		(30,518)	(30,518)	2,873	07/15/2047
3137F3-AS-3	FEDERAL HOME LOAN MORTGAGE CORPORATION F	12/01/2025	VARIOUS		251,310	252,741	254,992	252,872		(45)		(45)		252,827		(1,517)	(1,517)	2,993	02/15/2038
3137F3-UQ-5	FREDDIE MAC FHLMC_4764	12/01/2025	VARIOUS		318,810	320,168	321,068	320,168						320,168		(1,358)	(1,358)	4,457	06/15/2040
3137F3-VT-8	FREDDIE MAC FHLMC_4764	12/01/2025	MBS PAYDOWN 100.0000		1,272,940	1,272,940	1,300,786	1,275,350		(2,410)		(2,410)		1,272,940				24,310	03/15/2045
3137F3-WG-5	FREDDIE MAC FHLMC_4764	12/01/2025	MBS PAYDOWN 100.0000		923,132	923,132	849,078	920,296		2,836		2,836		923,132				13,789	02/15/2048
3137F4-3Y-6	FHLMC MULTIFAMILY STRUCTURED PASS THROUG	03/05/2025	VARIOUS		498,913	529,110	548,125	540,585		(270)		(270)		540,314		(41,401)	(41,401)	5,768	03/15/2048
3137F4-4Y-5	FREDDIE MAC FHLMC_4780	02/01/2025	MBS PAYDOWN 100.0000		12,464	12,464	12,575	12,464						12,464				59	11/15/2036
3137F4-AY-8	FHLMC_4782	12/01/2025	VARIOUS		705,977	710,376	726,914	712,650		(476)		(476)		712,175		(6,197)	(6,197)	7,821	07/15/2038
3137F4-CS-9	FREDDIE MAC FHLMC_4773	12/01/2025	VARIOUS		381,483	382,499	388,595	383,055		(307)		(307)		382,748		(1,264)	(1,264)	6,482	07/15/2038
3137F4-J9-4	FREDDIE MAC FHLMC_4775	12/01/2025	MBS PAYDOWN 100.0000		467,135	467,135	476,040	467,539		(404)		(404)		467,135				12,457	04/15/2048
3137F4-JY-9	FHLMC_4775	03/05/2025	VARIOUS		501,209	532,192	548,656	542,151		(182)		(182)		541,968		(40,759)	(40,759)	5,808	04/15/2048
3137F4-QY-1	FHLMC_4776	12/01/2025	MBS PAYDOWN 100.0000		1,331,448	1,331,448	1,302,661	1,330,325		1,123		1,123		1,331,448				24,030	03/15/2048
3137F4-R9-5	FHLMC_4776	12/01/2025	MBS PAYDOWN 100.0000		539,105	539,105	494,637	537,918		1,187		1,187		539,105				6,915	03/15/2048
3137F5-BE-8	FREDDIE MAC FHLMC_4792	12/01/2025	VARIOUS		88,592	89,710	94,805	91,107		(256)		(256)		90,850		(2,258)	(2,258)	1,747	05/15/2048
3137F5-GP-8	FREDDIE MAC FHLMC_4784	12/01/2025	MBS PAYDOWN 100.0000		1,106,011	1,106,011	1,072,013	1,104,641		1,370		1,370		1,106,011				20,925	03/15/2048
3137F5-MN-6	FREDDIE MAC FHLMC_4798	03/05/2025	VARIOUS		490,246	517,931	530,394	525,318		(238)		(238)		525,079		(34,834)	(34,834)	5,638	06/15/2048
3137F5-QL-6	FREDDIE MAC FHLMC_4795	12/01/2025	MBS PAYDOWN 100.0000		241,332	241,332	240,861	241,294		38		38		241,332				4,294	05/15/2048
3137F5-S7-5	FREDDIE MAC FHLMC_4795	12/01/2025	MBS PAYDOWN 100.0000		350,462	350,462	352,319	350,542		(79)		(79)		350,462				8,708	03/15/2048
3137F5-ZW-2	FREDDIE MAC FHLMC_4800	12/01/2025	MBS PAYDOWN 100.0000		1,276,569	1,276,569	1,237,973	1,274,338		2,231		2,231		1,276,569				25,103	04/15/2048
3137FB-JH-0	FREDDIE MAC FHLMC_4725	12/01/2025	MBS PAYDOWN 100.0000		16,885	16,885	17,265	16,902		(16)		(16)		16,885				296	08/15/2047
3137FC-WR-1	FHLMC_4749	12/01/2025	MBS PAYDOWN 100.0000		41,570	41,570	44,936	41,778		(208)		(208)		41,570				1,432	11/15/2047
3137FD-Q9-6	FREDDIE MAC REMICS FHLMC_4756	03/05/2025	VARIOUS		234,477	258,113	249,845	252,404		35		35		252,439		(17,962)	(17,962)	2,477	02/15/2048
3137FD-QQ-8	FREDDIE MAC REMICS FHLMC_4756	03/05/2025	VARIOUS		487,987	536,784	519,695	525,152		235		235		525,387		(37,400)	(37,400)	5,143	02/15/2048
3137FD-YW-6	FHLMC MULTIFAMILY STRUCTURED PASS THROUG	12/01/2025	VARIOUS		168,190	169,214	160,304	167,670		515		515		168,184		6	6	1,982	12/15/2040
3137FE-4Q-0	FHLMC MULTIFAMILY STRUCTURED PASS THROUG	03/05/2025	VARIOUS		403,900	442,840	433,014	433,187		350		350		433,537		(29,637)	(29,637)	4,155	02/15/2048
3137FE-BD-1	FEDERAL HOME LOAN MORTGAGE CORPORATION_F	12/01/2025	MBS PAYDOWN 100.0000		1,635,100	1,635,100	1,644,808	1,635,100						1,635,100				36,108	05/15/2038
3137FE-G2-0	FREDDIE MAC FHLMC_4769	12/01/2025	VARIOUS		225,591	226,328	236,335	227,669		(564)		(564)		227,105		(1,514)	(1,514)	3,450	06/15/2038
3137FE-GP-9	FHLMC 4769	12/01/2025	MBS PAYDOWN 100.0000		964,452	964,452	907,576	961,528		2,923		2,923		964,452				18,125	09/15/2047
3137FE-HN-3	FREDDIE MAC FHLMC_4769	12/01/2025	VARIOUS		3,667,198	3,682,624	3,731,651	3,686,755		(1,564)		(1,564)		3,685,191		(17,993)	(17,993)	54,389	08/15/2036
3137FE-SA-9	FEDERAL HOME LOAN MORTGAGE CORPORATION F	03/05/2025	VARIOUS		1,265,545	1,341,358	1,351,628	1,347,944		(169)		(169)		1,347,775		(82,229)	(82,229)	14,619	08/15/2047
3137FE-T5-9	FREDDIE MAC FHLMC_4767	12/01/2025	VARIOUS		186,146	187,155	190,197	187,502		(102)		(102)		187,401		(1,255)	(1,255)	2,333	06/15/2038
3137FE-Z9-4	FREDDIE MAC FHLMC_4793B	12/01/2025	VARIOUS		2,181,884	2,187,597	2,266,897	2,203,401		(1,837)		(1,837)		2,201,564		(19,680)	(19,680)	32,174	12/15/2036
3137FG-KA-2	FEDERAL HOME LOAN MORTGAGE CORPORATION F	12/01/2025	VARIOUS		2,774,374	2,939,722	3,042,612	2,996,004		(1,274)		(1,274)		2,994,730		(220,357)	(220,357)	37,559	06/15/2048
3137FG-YD-1	FREDDIE MAC FHLMC_4819	12/01/2025	MBS PAYDOWN 100.0000		412,456	412,456	419,513	412,559		(102)		(102)		412,456				5,524	08/15/2048
3137FH-6A-6	FREDDIE MAC FHLMC_4825	11/01/2025	VARIOUS		237,344	238,037	242,352	238,851		(413)		(413)		238,438		(1,094)	(1,094)	2,478	07/15/2044
3137FH-CW-1	FREDDIE MAC FHLMC_4821	12/01/2025	MBS PAYDOWN 100.0000		885,947	885,947	887,055	885,947						885,947				15,830	07/15/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137FJ-G8-6	FREDDIE MAC REFERENCE REMIC FHLMC_4842	12/01/2025	MBS PAYDOWN 100.0000		589,272	589,272	582,753	588,841		431		431		589,272				19,536	11/15/2048
3137FJ-M5-5	FEDERAL HOME LOAN MORTGAGE CORPORATION F	12/01/2025	MBS PAYDOWN 100.0000		2,761,557	2,761,557	2,733,997	2,759,961		1,596		1,596		2,761,557				61,882	11/15/2048
3137FJ-SE-0	FEDERAL HOME LOAN MORTGAGE CORPORATION F	03/05/2025	VARIOUS		1,583,535	1,609,673	1,680,599	1,659,578		(721)		(721)		1,658,857		(75,322)	(75,322)	19,774	10/15/2048
3137FK-A2-2	FREDDIE MAC FHLMC_4850	12/01/2025	VARIOUS		65,962	66,776	70,336	67,722		(166)		(166)		67,556		(1,594)	(1,594)	1,274	07/15/2048
3137FK-FB-7	FREDDIE MAC FHLMC_4848	12/01/2025	MBS PAYDOWN 100.0000		1,918,967	1,918,967	1,882,680	1,917,680		1,287		1,287		1,918,967				40,441	10/15/2047
3137FK-MB-9	FEDERAL HOME LOAN MORTGAGE CORPORATION F	12/01/2025	MBS PAYDOWN 100.0000		876,802	876,802	936,534	881,281		(4,479)		(4,479)		876,802				21,399	07/15/2047
3137FK-RB-4	FHLMC_4857-HL	12/01/2025	MBS PAYDOWN 100.0000		66,195	66,195	68,701	66,398		(203)		(203)		66,195				2,648	01/15/2049
3137FL-VB-7	FREDDIE MAC FHLMC_4882	12/01/2025	MBS PAYDOWN 100.0000		7,674	7,674	7,776	7,680		(6)		(6)		7,674				146	05/15/2049
3137FN-H3-7	FREDDIE MAC FHLMC_4910	12/01/2025	MBS PAYDOWN 100.0000		204,355	204,355	211,444	204,716		(360)		(360)		204,355				3,894	08/25/2049
3137G1-AA-5	FREDDIE MAC FHLMC_15-SC01	12/01/2025	MBS PAYDOWN 100.0000		97,454	97,454	99,068	97,525		(71)		(71)		97,454				2,508	05/25/2045
3137G1-AC-1	FREDDIE MAC FHLMC_15-SC01	12/01/2025	MBS PAYDOWN 100.0000		5,826	5,826	6,026	5,829		(3)		(3)		5,826				127	05/25/2045
3137GA-C9-6	FHLMC_3726	12/01/2025	MBS PAYDOWN 100.0000		62,582	62,582	62,191	62,562		20		20		62,582				1,497	09/15/2040
31381L-3G-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		263,901	263,901	271,111	264,079		(178)		(178)		263,901				8,629	01/01/2040
31381L-CA-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		305,905	305,905	309,924	306,084		(179)		(179)		305,905				8,361	10/01/2027
31381L-CB-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		807,461	807,461	818,529	807,951		(490)		(490)		807,461				22,070	10/01/2027
31381L-CH-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		103,095	103,095	106,887	103,197		(103)		(103)		103,095				3,022	11/01/2039
31381U-7H-4	FANNIE MAE	12/01/2025	VARIOUS		338,319	368,931	382,420	375,509		(113)		(113)		375,395		(37,077)	(37,077)	3,838	07/01/2042
31381U-A5-6	FANNIE MAE	12/01/2025	VARIOUS		2,135,760	2,269,594	2,257,754	2,252,028		573		573		2,252,601		(116,841)	(116,841)	20,111	03/01/2032
3138A5-Z7-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		379	379	394	379						379				14	02/01/2041
3138AK-UT-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		168	168	175	168						168				7	07/01/2041
3138AV-FL-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		12,311	12,311	12,724	12,325		(14)		(14)		12,311				367	11/01/2041
3138AX-HV-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		1,432	1,432	1,511	1,435		(3)		(3)		1,432				33	11/01/2041
3138E0-3L-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		255	255	261	255						255				9	12/01/2041
3138E2-GH-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		3,187	3,187	3,232	3,189		(2)		(2)		3,187				51	01/01/2042
3138L0-6U-0	FANNIE MAE	12/01/2025	VARIOUS		2,497,367	2,704,184	2,588,979	2,588,950		2,168		2,168		2,591,118		(93,751)	(93,751)	22,705	11/01/2032
3138L0-FJ-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		107,827	107,827	110,254	107,897		(70)		(70)		107,827				2,132	07/01/2037
3138L1-3Q-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		5,921	5,921	6,158	5,929		(9)		(9)		5,921				118	12/01/2042
3138L1-JW-0	FANNIE MAE	02/21/2025	VARIOUS		707,404	768,391	756,140	751,461		423		423		751,884		(44,480)	(44,480)	6,043	11/01/2032
3138L8-NS-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		4,120	4,120	4,156	4,120						4,120				75	01/01/2027
3138L9-U2-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		43,681	43,681	41,749	43,623		58		58		43,681				705	06/01/2030
3138L9-YK-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		100,471	100,471	102,543	100,514		(43)		(43)		100,471				1,879	05/01/2045
3138LA-F9-5	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		806,229	868,500	852,758	860,684		264		264		860,948		(54,719)	(54,719)	6,618	07/01/2030
3138LA-ZE-2	FANNIE MAE	12/01/2025	VARIOUS		7,473,650	7,952,934	8,023,143	7,967,424		217		217		7,967,641		(493,992)	(493,992)	66,128	09/01/2030
3138LC-C5-2	FANNIE MAE	01/01/2025	MBS PAYDOWN 100.0000		4,107,652	4,107,652	4,220,612	4,140,942		(33,290)		(33,290)		4,107,652				12,239	10/01/2030
3138LC-DB-8	FANNIE MAE	02/21/2025	VARIOUS		167,773	179,643	184,050	181,407		(30)		(30)		181,377		(13,604)	(13,604)	1,405	11/01/2030
3138LC-DG-7	FANNIE MAE	02/21/2025	VARIOUS		251,660	269,464	276,116	272,129		(45)		(45)		272,084		(20,424)	(20,424)	2,108	11/01/2030
3138LC-HK-4	FANNIE MAE	12/01/2025	VARIOUS		956,556	1,008,544	1,028,084	1,015,545		(387)		(387)		1,015,158		(58,602)	(58,602)	9,527	12/01/2030
3138LC-K3-8	FANNIE MAE	12/01/2025	VARIOUS		540,971	569,938	581,693	574,487		(275)		(275)		574,212		(33,240)	(33,240)	5,405	12/01/2030
3138LC-LB-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		10,567	10,567	11,023	10,593		(26)		(26)		10,567				396	11/01/2033
3138LD-4R-1	FANNIE MAE	12/01/2025	VARIOUS		1,767,371	1,943,560	1,840,955	1,843,612		2,394		2,394		1,846,006		(78,635)	(78,635)	14,403	07/01/2031
3138LD-FJ-7	FANNIE MAE	12/01/2025	VARIOUS		1,328,153	1,434,284	1,421,497	1,416,231		411		411		1,416,642		(88,489)	(88,489)	11,405	04/01/2031
3138LD-LK-7	FANNIE MAE	12/01/2025	VARIOUS		1,202,384	1,295,456	1,300,149	1,288,984		6		6		1,288,990		(86,606)	(86,606)	10,667	04/01/2031
3138LD-VH-3	FANNIE MAE	12/01/2025	VARIOUS		1,399,177	1,540,421	1,489,527	1,489,588		455		455		1,490,043		(90,866)	(90,866)	11,000	06/01/2031
3138LE-6B-2	FANNIE MAE	12/01/2025	VARIOUS		1,363,263	1,532,163	1,551,315	1,539,764		(91)		(91)		1,539,673		(176,410)	(176,410)	10,211	09/01/2031
3138LE-AQ-4	FANNIE MAE	12/01/2025	VARIOUS		4,395,540	4,897,910	4,953,968	4,918,839		(144)		(144)		4,918,695		(523,155)	(523,155)	31,783	07/01/2031
3138LE-BB-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		586	586	587	586						586				8	07/01/2028
3138LE-LX-7	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		2,777,715	3,077,800	3,005,009	2,999,952		1,896		1,896		3,001,849		(224,134)	(224,134)	21,322	07/01/2031
3138LE-NE-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		379	379	380	379						379				5	07/01/2026
3138LE-R2-9	FANNIE MAE	12/01/2025	VARIOUS		964,531	1,096,754	1,165,301	1,134,584		(588)		(588)		1,133,997		(169,466)	(169,466)	8,938	07/01/2036
3138LE-UL-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		190,267	190,267	192,289	190,346		(78)		(78)		190,267				2,641	08/01/2028
3138LE-VA-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		60,726	60,726	61,979	60,759		(33)		(33)		60,726				988	08/01/2036
3138LE-W5-6	FANNIE MAE	12/01/2025	VARIOUS		3,169,057	3,481,364	3,537,458	3,499,745		(1,403)		(1,403)		3,498,341		(329,285)	(329,285)	25,787	08/01/2031
3138LE-W6-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		227,855	227,855	232,554	228,021		(167)		(167)		227,855				3,541	09/01/2031
3138LE-XK-2	FANNIE MAE	12/01/2025	VARIOUS		753,304	838,297	839,344	838,297						838,297		(84,993)	(84,993)	5,732	09/01/2031
3138LE-XW-6	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		1,676,370	1,900,000	1,892,875	1,894,588		251		251		1,894,839		(218,469)	(218,469)	12,119	10/01/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138LF-BE-7	FANNIE MAE	12/01/2025	VARIOUS		1,911,014	2,128,773	2,155,050	2,138,491		(370)		(370)		2,138,120		(227,106)	(227,106)	14,655	09/01/2031
3138LF-C6-3	FANNIE MAE	12/01/2025	VARIOUS		749,714	826,870	827,387	826,870						826,870		(77,156)	(77,156)	6,036	09/01/2031
3138LF-EC-8	FANNIE MAE	12/01/2025	VARIOUS		290,457	315,692	323,782	319,055		(297)		(297)		318,757		(28,300)	(28,300)	2,609	09/01/2031
3138LF-FD-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		2,107	2,107	2,127	2,107		(1)		(1)		2,107				29	09/01/2028
3138LF-FV-5	FANNIE MAE	12/01/2025	VARIOUS		884,658	967,237	966,633	966,762		3		3		966,765		(82,107)	(82,107)	7,961	11/01/2031
3138LF-H9-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		12,910	12,910	12,918	12,910						12,910				169	10/01/2028
3138LF-HF-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		366,129	366,129	373,680	366,382		(253)		(253)		366,129				5,527	09/01/2031
3138LF-HJ-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		254,810	254,810	260,065	254,901		(91)		(91)		254,810				4,324	09/01/2046
3138LF-J4-1	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		2,653,800	3,000,000	3,061,875	3,027,563		(385)		(385)		3,027,178		(373,378)	(373,378)	18,920	10/01/2031
3138LF-JR-0	FANNIE MAE	12/01/2025	VARIOUS		793,317	853,680	848,811	851,355		266		266		851,621		(58,304)	(58,304)	7,945	10/01/2031
3138LF-JU-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		190,468	190,468	193,622	190,545		(78)		(78)		190,468				2,981	10/01/2036
3138LF-KH-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		399,811	399,811	405,933	399,968		(157)		(157)		399,811				6,077	10/01/2034
3138LF-KJ-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		3,888	3,888	3,968	3,892		(3)		(3)		3,888				54	10/01/2028
3138LF-LC-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		4,672	4,672	4,711	4,673		(2)		(2)		4,672				64	10/01/2028
3138LF-M4-7	FANNIE MAE	12/01/2025	VARIOUS		4,264,688	4,762,278	4,822,551	4,785,915		(596)		(596)		4,785,319		(520,630)	(520,630)	31,963	10/01/2031
3138LF-MS-4	FANNIE MAE	12/01/2025	VARIOUS		3,619,500	4,005,550	4,108,192	4,047,541		(1,708)		(1,708)		4,045,833		(426,333)	(426,333)	29,201	10/01/2031
3138LF-NK-0	FANNIE MAE	12/01/2025	VARIOUS		2,737,012	3,027,907	2,973,076	2,959,183		1,435		1,435		2,960,617		(223,605)	(223,605)	20,190	10/01/2031
3138LF-Q3-5	FANNIE MAE	12/01/2025	VARIOUS		1,203,689	1,337,024	1,359,482	1,346,212		(238)		(238)		1,345,974		(142,285)	(142,285)	9,423	11/01/2031
3138LF-QY-7	FANNIE MAE	12/01/2025	VARIOUS		1,198,542	1,331,877	1,354,248	1,341,052		(225)		(225)		1,340,827		(142,285)	(142,285)	9,344	11/01/2031
3138LF-QZ-4	FANNIE MAE	12/01/2025	VARIOUS		1,472,753	1,636,857	1,664,351	1,648,145		(272)		(272)		1,647,873		(175,120)	(175,120)	11,464	11/01/2031
3138LF-W3-8	FANNIE MAE	12/01/2025	VARIOUS		4,255,430	4,774,161	4,848,758	4,805,432		(385)		(385)		4,805,047		(549,616)	(549,616)	30,186	10/01/2031
3138LF-ZR-2	FANNIE MAE	07/01/2025	MBS PAYDOWN 100.0000		16,604	16,604	16,822	16,613		(9)		(9)		16,604				262	10/01/2028
3138LG-4K-9	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		4,404,960	4,800,000	4,587,720	4,593,174		4,329		4,329		4,597,503		(192,543)	(192,543)	38,299	01/01/2032
3138LG-AB-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		640	640	650	640						640				10	11/01/2028
3138LG-AC-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		729	729	740	729						729				11	11/01/2028
3138LG-GD-2	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		1,513,340	1,700,000	1,719,656	1,708,322		(45)		(45)		1,708,277		(194,937)	(194,937)	11,331	12/01/2031
3138LG-PJ-9	FANNIE MAE	04/01/2025	VARIOUS		2,775,790	2,828,559	2,825,516	2,819,897		(7)		(7)		2,819,890		(44,099)	(44,099)	29,082	01/01/2032
3138LG-QF-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		201,157	201,157	204,237	201,241		(84)		(84)		201,157				3,656	01/01/2032
3138LG-XH-4	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		6,588,090	7,100,000	6,845,263	6,850,836		5,600		5,600		6,856,436		(268,346)	(268,346)	58,855	02/01/2032
3138LG-Y3-4	FANNIE MAE	12/01/2025	VARIOUS		607,332	662,227	634,059	634,057		481		481		634,538		(27,206)	(27,206)	5,889	01/01/2034
3138LG-Y8-3	FANNIE MAE	12/01/2025	VARIOUS		1,788,305	1,913,344	1,855,768	1,854,860		1,170		1,170		1,856,030		(67,725)	(67,725)	17,311	02/01/2032
3138LG-Z4-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		195,535	195,535	196,085	195,544		(10)		(10)		195,535				3,878	01/01/2037
3138LH-2G-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		269,601	269,601	270,657	269,611		(11)		(11)		269,601				4,781	04/01/2029
3138LH-4P-6	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		3,295,800	3,600,000	3,550,255	3,543,072		1,421		1,421		3,544,493		(248,693)	(248,693)	28,294	04/01/2032
3138LH-6V-1	FANNIE MAE	12/01/2025	VARIOUS		1,160,831	1,247,978	1,255,221	1,244,511		(97)		(97)		1,244,415		(83,584)	(83,584)	11,168	05/01/2032
3138LH-EL-4	FANNIE MAE	12/01/2025	VARIOUS		355,591	380,988	387,060	383,772		(111)		(111)		383,661		(28,071)	(28,071)	3,412	02/01/2032
3138LH-FT-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		2,181	2,181	2,204	2,182		(1)		(1)		2,181				38	02/01/2029
3138LH-GA-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		2,126	2,126	2,156	2,127		(1)		(1)		2,126				39	02/01/2029
3138LH-H9-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		76,433	76,433	78,010	76,464		(30)		(30)		76,433				1,640	02/01/2047
3138LH-JA-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		76,433	76,433	78,010	76,464		(30)		(30)		76,433				1,640	02/01/2047
3138LH-JB-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		65,818	65,818	67,175	65,844		(26)		(26)		65,818				1,412	02/01/2047
3138LH-K2-9	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,761,350	6,300,000	6,106,891	6,105,978		4,137		4,137		6,110,115		(348,765)	(348,765)	50,267	04/01/2032
3138LH-K3-7	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,846,850	5,300,000	5,136,494	5,135,804		3,498		3,498		5,139,303		(292,453)	(292,453)	42,288	04/01/2032
3138LH-K5-2	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,829,000	2,000,000	1,940,793	1,940,347		1,278		1,278		1,941,625		(112,625)	(112,625)	15,958	04/01/2032
3138LH-MN-1	FANNIE MAE	12/01/2025	VARIOUS		1,276,492	1,396,987	1,394,790	1,389,150		220		220		1,389,370		(112,878)	(112,878)	11,064	05/01/2032
3138LH-NA-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		152,977	152,977	154,723	153,034		(58)		(58)		152,977				2,739	03/01/2029
3138LH-UK-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		1,933	1,933	1,934	1,933						1,933				34	04/01/2029
3138LH-Y8-1	FANNIE MAE	02/21/2025	BNP PARIBAS SECURITIES CORP		4,742,467	5,300,000	5,366,250	5,339,714		219		219		5,339,933		(597,466)	(597,466)	46,086	04/01/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138LH-Z7-2	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,389,140	2,600,000	2,546,825	2,544,848		1,274		1,274		2,546,122		(156,982)	(156,982)	21,056	05/01/2032
3138LJ-4Z-0	FANNIE MAE	12/01/2025	VARIOUS		3,383,553	3,837,475	3,995,771	3,940,335		(826)		(826)		3,939,509		(555,956)	(555,956)	32,615	09/01/2037
3138LJ-5A-4	FANNIE MAE	12/01/2025	VARIOUS		2,760,723	3,131,027	3,260,182	3,214,941		(675)		(675)		3,214,266		(453,543)	(453,543)	26,621	09/01/2037
3138LJ-B3-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		31,304	31,304	31,950	31,321		(16)		(16)		31,304				596	06/01/2037
3138LJ-C8-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		31,311	31,311	31,957	31,328		(17)		(17)		31,311				596	05/01/2037
3138LJ-CB-4	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,541,050	1,700,000	1,718,063	1,708,253		10		10		1,708,263		(167,213)	(167,213)	13,158	06/01/2032
3138LJ-DD-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		8,493	8,493	8,605	8,502		(9)		(9)		8,493				266	05/01/2027
3138LJ-DY-3	FANNIE MAE	04/01/2025	MBS PAYDOWN 100.0000		5,087,912	5,087,912	5,081,261	5,078,421		9,492		9,492		5,087,912				55,407	05/01/2032
3138LJ-EH-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		126,958	126,958	126,863	126,949		9		9		126,958				2,161	05/01/2029
3138LJ-GP-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		146	146	147	146						146				4	06/01/2027
3138LJ-J2-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		333,155	333,155	333,537	333,097		58		58		333,155				5,504	07/01/2029
3138LJ-KN-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		91,487	91,487	92,587	91,509		(23)		(23)		91,487				1,678	07/01/2037
3138LJ-NE-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		42,602	42,602	42,993	42,610		(8)		(8)		42,602				789	06/01/2037
3138LJ-PL-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		158,952	158,952	159,629	158,967		(15)		(15)		158,952				2,688	07/01/2029
3138LJ-QB-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		109,368	109,368	109,184	109,353		15		15		109,368				1,922	07/01/2032
3138LJ-XH-8	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,540,030	3,900,000	3,731,575	3,733,072		3,261		3,261		3,736,333		(196,303)	(196,303)	30,652	08/01/2032
3138LK-2Q-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		60,673	60,673	61,640	60,712		(39)		(39)		60,673				1,059	10/01/2029
3138LK-3Z-8	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,963,730	3,300,000	3,349,500	3,325,528		(135)		(135)		3,325,393		(361,663)	(361,663)	24,990	10/01/2032
3138LK-AY-3	FANNIE MAE	12/01/2025	VARIOUS		353,572	375,726	383,476	378,973		(356)		(356)		378,617		(25,045)	(25,045)	4,050	08/01/2032
3138LK-BX-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		105,206	105,206	106,226	105,247		(41)		(41)		105,206				1,901	08/01/2029
3138LK-DE-4	FANNIE MAE	12/01/2025	VARIOUS		641,606	702,445	702,884	702,445						702,445		(60,839)	(60,839)	6,117	10/01/2032
3138LK-EN-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		34,794	34,794	33,648	34,720		73		73		34,794				1,003	08/01/2032
3138LK-JT-5	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,081,200	1,200,000	1,239,563	1,223,822		(311)		(311)		1,223,511		(142,311)	(142,311)	9,173	09/01/2032
3138LK-K3-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		564	564	571	564						564				10	09/01/2027
3138LK-LG-0	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,027,140	1,140,000	1,177,584	1,162,631		(295)		(295)		1,162,335		(135,195)	(135,195)	8,715	09/01/2032
3138LK-ND-5	FANNIE MAE	02/01/2025	VARIOUS		8,092,074	8,092,074	8,193,225	8,139,572		(47,498)		(47,498)		8,092,074				44,560	11/01/2032
3138LK-V7-9	FANNIE MAE	12/01/2025	VARIOUS		802,275	867,995	885,762	876,396		(625)		(625)		875,771		(73,496)	(73,496)	8,079	10/01/2032
3138LL-BS-3	FANNIE MAE	12/01/2025	VARIOUS		887,999	976,873	977,483	976,873						976,873		(88,874)	(88,874)	8,047	12/01/2032
3138LL-BY-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		87,769	87,769	88,756	87,794		(25)		(25)		87,769				1,640	11/01/2035
3138LL-D8-5	FANNIE MAE	12/01/2025	VARIOUS		3,192,605	3,522,129	3,541,941	3,529,816		58		58		3,529,873		(337,268)	(337,268)	27,722	12/01/2032
3138LL-GC-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		126,300	126,300	127,050	126,327		(27)		(27)		126,300				2,114	12/01/2029
3138LL-GD-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		396,201	396,201	398,554	396,286		(84)		(84)		396,201				6,632	12/01/2029
3138LL-KF-1	FANNIE MAE	12/01/2025	VARIOUS		1,977,097	2,171,971	2,184,188	2,176,972		44		44		2,177,016		(199,919)	(199,919)	17,145	11/01/2032
3138LL-LC-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		68,327	68,327	68,711	68,337		(10)		(10)		68,327				1,246	11/01/2032
3138LL-QM-0	FANNIE MAE	12/01/2025	VARIOUS		681,602	749,381	757,344	753,349		(21)		(21)		753,328		(71,727)	(71,727)	5,990	12/01/2032
3138LL-WR-2	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,258,180	1,400,000	1,421,875	1,411,621		(63)		(63)		1,411,558		(153,378)	(153,378)	10,736	12/01/2032
3138LM-2Z-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		8,752	8,752	8,816	8,755		(3)		(3)		8,752				167	04/01/2028
3138LM-5A-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		92,255	92,255	92,283	92,255						92,255				1,850	04/01/2038
3138LM-5C-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		25,564	25,564	25,572	25,564						25,564				512	05/01/2038
3138LM-5D-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		73,658	73,658	73,681	73,658						73,658				1,477	04/01/2038
3138LM-5E-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		69,596	69,596	69,617	69,596						69,596				1,395	04/01/2038
3138LM-GE-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		446,936	446,936	440,869	446,663		272		272		446,936				8,223	02/01/2030
3138LM-L8-4	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,910,160	2,100,000	2,067,579	2,061,761		850		850		2,062,611		(152,451)	(152,451)	16,806	10/01/2032
3138LM-VQ-3	FANNIE MAE	12/01/2025	VARIOUS		2,136,687	2,240,523	2,241,564	2,224,070		(2,050)		(2,050)		2,222,020		(85,334)	(85,334)	26,637	03/01/2033
3138LM-X7-3	FANNIE MAE	03/01/2025	VARIOUS		18,982,051	18,982,051	19,065,328	18,979,244		2,806		2,806		18,982,051				165,423	04/01/2033
3138LM-XW-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		72,065	72,065	72,656	72,076		(10)		(10)		72,065				1,441	04/01/2033
3138LN-2V-2	FANNIE MAE	01/01/2025	VARIOUS		8,704,055	8,704,055	8,711,911	8,699,031		5,025		5,025		8,704,055				203,275	07/01/2030
3138LN-4R-9	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,532,190	8,100,000	8,145,563	8,121,363		634		634		8,121,997		(589,807)	(589,807)	72,950	08/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138LN-5Q-0	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		8,429,365	9,014,400	9,058,461	9,030,426		807		807		9,031,233		(601,868)	(601,868)	82,046	08/01/2033
3138LN-6E-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		125,521	125,521	125,241	125,507		14		14		125,521				2,708	07/01/2034
3138LN-6F-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		51,600	51,600	51,498	51,595		5		5		51,600				1,113	07/01/2034
3138LN-HF-1	FANNIE MAE	12/01/2025	VARIOUS		4,733,118	5,066,024	5,041,916	5,039,686		435		435		5,040,120		(307,003)	(307,003)	46,360	06/01/2033
3138LN-MS-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		293,418	293,418	294,436	293,438		(20)		(20)		293,418				6,061	06/01/2030
3138LN-RX-1	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,940,046	5,296,500	5,286,886	5,275,629		940		940		5,276,569		(336,524)	(336,524)	47,954	06/01/2033
3138LN-T8-4	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		5,537,295	5,909,600	5,910,455	5,895,569		913		913		5,896,482		(359,187)	(359,187)	54,211	07/01/2033
3138LN-VB-4	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		8,001,560	8,386,500	8,325,174	8,322,459		2,322		2,322		8,324,780		(323,220)	(323,220)	74,728	07/01/2030
3138LN-ZP-9	FANNIE MAE	12/01/2025	VARIOUS		8,636,411	9,220,688	9,293,700	9,251,679		227		227		9,251,906		(615,495)	(615,495)	85,124	07/01/2033
3138LN-ZR-5	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		5,853,881	6,135,500	6,068,813	6,072,889		2,087		2,087		6,074,976		(221,096)	(221,096)	54,671	07/01/2030
3138LP-BF-2	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		4,546,220	4,900,000	4,927,563	4,912,444		375		375		4,912,820		(366,600)	(366,600)	43,662	07/01/2033
3138WF-D3-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		13,970	13,970	14,606	13,983		(13)		(13)		13,970				268	07/01/2045
3138WF-EB-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		155,531	155,531	163,569	155,856		(325)		(325)		155,531				2,835	07/01/2045
3138WG-A6-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		270,586	270,586	282,742	271,067		(481)		(481)		270,586				4,935	12/01/2045
3138WG-QR-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		99,399	99,399	104,524	99,523		(124)		(124)		99,399				1,836	03/01/2046
3138WH-BC-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		426,205	426,205	435,742	426,616		(411)		(411)		426,205				7,588	05/01/2046
3138WH-FS-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		155,480	155,480	160,399	155,632		(153)		(153)		155,480				3,104	06/01/2046
3138WH-GB-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		58,763	58,763	61,439	58,861		(98)		(98)		58,763				1,444	05/01/2046
3138WH-NP-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		613,261	613,261	628,090	613,653		(391)		(391)		613,261				12,278	07/01/2046
3138WJ-EU-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		178,880	178,880	184,379	179,369		(489)		(489)		178,880				2,443	11/01/2031
3138YR-CR-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		33,240	33,240	34,218	33,263		(22)		(22)		33,240				674	10/01/2045
313921-6U-7	FANNIEMAE WHOLE LOAN	12/01/2025	MBS PAYDOWN 100.0000		457	457	457	457						457				13	01/25/2032
31392A-4G-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		8,213	8,213	8,150	8,203		10		10		8,213				279	12/25/2031
31392B-NR-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		41,355	41,355	39,808	41,260		96		96		41,355				1,339	01/25/2032
31392D-QA-3	FANNIE MAE	12/18/2025	MBS PAYDOWN 100.0000		12,371	12,371	12,410	12,371						12,371				333	03/18/2032
31392J-AQ-2	FANNIEMAE WHOLE LOAN	12/01/2025	MBS PAYDOWN 100.0000		45,870	45,870	45,584	45,854		17		17		45,870				1,411	07/25/2042
31393A-CF-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		8,033	8,033	7,800	8,023		10		10		8,033				162	04/25/2033
31393B-KW-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		11,707	11,707	11,491	11,698		9		9		11,707				235	05/25/2033
31393D-5B-3	FANNIE MAE	03/05/2025	VARIOUS		29,330	29,063	29,104	29,063						29,063		267	267	387	08/25/2033
31393F-GG-5	FREDDIE MAC	12/15/2025	MBS PAYDOWN 100.0000		7,794	7,794	7,813	7,794						7,794				145	11/15/2032
31393T-LJ-3	FANNIE MAE	03/05/2025	VARIOUS		64,997	64,395	65,925	64,837		(30)		(30)		64,807		190	190	865	09/25/2033
31393X-VK-0	FANNIEMAE WHOLE LOAN	12/01/2025	MBS PAYDOWN 100.0000		119,711	119,711	120,110	119,711						119,711				3,463	05/25/2034
31393Y-W3-5	FANNIEMAE WHOLE LOAN	12/01/2025	MBS PAYDOWN 100.0000		809,483	809,483	800,883	809,114		369		369		809,483				22,671	07/25/2034
31394B-EP-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		56,299	56,299	56,620	56,303		(4)		(4)		56,299				1,740	11/25/2034
31394C-A9-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		4,579	4,579	4,701	4,583		(4)		(4)		4,579				141	03/25/2035
31394C-F2-3	FANNIE MAE FNMA_05-24	12/01/2025	VARIOUS		5,909	5,927	5,816	5,843		9		9		5,852		57	57	100	04/25/2035
31394C-KB-7	FANNIE MAE	03/05/2025	VARIOUS		149,742	148,324	146,145	147,222		57		57		147,279		2,462	2,462	2,004	03/25/2035
31394C-N5-7	FANNIE MAE	03/05/2025	VARIOUS		190,845	189,036	189,174	189,036						189,036		1,808	1,808	2,554	04/25/2035
31394F-CP-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		113,202	113,202	114,169	113,264		(62)		(62)		113,202				3,256	09/25/2035
31394G-XJ-7	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		33,996	33,996	35,591	34,092		(96)		(96)		33,996				1,103	08/15/2033
31394H-R4-5	FREDDIE MAC	03/05/2025	VARIOUS		41,510	41,075	40,703	40,613		21		21		40,634		876	876	557	08/15/2033
31394J-VT-1	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		26,504	26,504	27,280	26,586		(82)		(82)		26,504				731	05/15/2033
31394L-EG-3	FREDDIE MAC	03/05/2025	VARIOUS		42,989	43,169	42,906	43,022		9		9		43,031		(42)	(42)	522	10/15/2033
31394L-J9-4	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		7,717	7,717	7,804	7,729		(12)		(12)		7,717				236	10/15/2033
31394M-UK-4	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		5,325	5,325	5,474	5,333		(8)		(8)		5,325				156	12/15/2033
31394P-BQ-5	FREDDIE MAC	03/05/2025	VARIOUS		36,874	36,499	36,990	36,671		(14)		(14)		36,657		218	218	490	01/15/2034
31394R-JY-6	FREDDIE MAC	03/05/2025	VARIOUS		98,463	97,445	97,079	97,195		12		12		97,207		1,256	1,256	1,317	02/15/2034
31394U-AB-8	FANNIE MAE	03/05/2025	VARIOUS		310,470	307,620	316,533	319,348		(712)		(712)		318,636		(8,166)	(8,166)	4,136	10/25/2035
31394U-CC-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		259,923	259,923	246,223	258,738		1,185		1,185		259,923				7,141	10/25/2035
31394U-CM-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		299,459	299,459	284,006	298,174		1,286		1,286		299,459				9,088	10/25/2035
31394U-QD-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		1,640	1,640	1,633	1,639		1		1		1,640				43	11/25/2035
31394V-SN-1	FANNIE MAE FNMA_05-118	12/01/2025	MBS PAYDOWN 100.0000		56,193	56,193	61,685	56,733		(540)		(540)		56,193				1,738	01/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31395A-LK-9	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		6,734	6,734	6,793	6,741		(7)		(7)		6,734				203	06/15/2034
31395A-V4-4	FREDDIE MAC	03/05/2025	VARIOUS		74,146	73,362	75,287	73,957		(32)		(32)		73,925		222	222	994	06/15/2034
31395B-AE-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		5,165	5,165	5,113	5,159		5		5		5,165				150	03/25/2036
31395B-L4-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		9,612	9,612	9,609	9,611						9,612				272	04/25/2031
31395B-ZE-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		130,253	130,253	125,206	130,046		207		207		130,253				3,696	07/25/2035
31395E-AX-5	FREDDIE MAC	03/05/2025	VARIOUS		112,477	111,287	111,577	111,554		(10)		(10)		111,543		934	934	1,509	07/15/2033
31395F-CA-0	FREDDIE MAC	03/05/2025	VARIOUS		321,106	317,567	316,475	316,752		42		42		316,795		4,312	4,312	4,271	08/15/2034
31395F-ZS-6	FREDDIE MAC	03/05/2025	VARIOUS		178,964	176,962	181,386	178,539		(76)		(76)		178,463		501	501	2,398	09/15/2034
31395G-B7-6	FREDDIE MAC	03/05/2025	VARIOUS		1,649,027	1,631,025	1,536,732	1,601,058		1,645		1,645		1,602,703		46,323	46,323	21,988	09/15/2034
31395K-CX-9	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		123,031	123,031	119,186	122,868		163		163		123,031				4,020	12/15/2034
31395M-LP-2	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		783,008	783,008	743,123	780,589		2,419		2,419		783,008				21,889	02/15/2035
31395M-PE-3	FREDDIE MAC	03/05/2025	VARIOUS		139,227	137,633	136,686	137,067		25		25		137,092		2,134	2,134	1,866	02/15/2035
31395N-GV-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		8,246	8,246	8,459	8,255		(9)		(9)		8,246				248	06/25/2036
31395P-CE-0	FREDDIE MAC	03/05/2025	VARIOUS		391,880	387,502	379,070	376,361		555		555		376,916		14,964	14,964	5,253	03/15/2035
31395P-FF-4	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		2,657	2,657	2,592	2,654		3		3		2,657				75	03/15/2035
31395P-NM-0	FREDDIE MAC	03/05/2025	VARIOUS		275,035	271,925	261,050	267,714		224		224		267,938		7,097	7,097	3,687	03/15/2035
31395R-RN-0	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		13,258	13,258	13,352	13,261		(3)		(3)		13,258				390	04/15/2035
31395T-PJ-7	FREDDIE MAC	03/05/2025	VARIOUS		247,960	245,185	247,715	248,075		(71)		(71)		248,004		(43)	(43)	3,324	11/15/2034
31395U-4A-6	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		2,333	2,333	2,373	2,335		(2)		(2)		2,333				65	08/15/2034
31395U-DA-6	FHLMC_2975	03/05/2025	VARIOUS		78,022	77,173	76,311	76,112		53		53		76,165		1,857	1,857	1,046	05/15/2035
31396A-6R-0	FREDDIE MAC	08/01/2025	MBS PAYDOWN 100.0000		4,958	4,958	4,660	4,938		20		20		4,958				69	09/15/2025
31396F-PJ-6	FREDDIE MAC	03/05/2025	VARIOUS		25,395	25,114	25,663	25,260		(9)		(9)		25,251		144	144	338	11/15/2035
31396K-NE-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		3,154	3,154	3,205	3,156		(2)		(2)		3,154				98	08/25/2036
31396K-WL-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		60,941	60,941	63,447	61,171		(231)		(231)		60,941				2,047	07/25/2036
31396L-UY-4	FANNIE MAE	03/05/2025	VARIOUS		76,278	75,455	77,153	75,991		(33)		(33)		75,958		320	320	1,016	11/25/2036
31396Q-DF-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		4,066	4,066	4,153	4,069		(3)		(3)		4,066				106	07/25/2039
31396Q-NL-9	FANNIE MAE	03/05/2025	VARIOUS		47,667	47,235	47,265	47,235						47,235		432	432	639	07/25/2039
31396T-BN-2	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		7,014	7,014	7,334	7,030		(16)		(16)		7,014				223	06/15/2036
31396U-AR-1	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		50,153	50,153	50,278	50,153						50,153				1,644	07/15/2036
31396U-LP-3	FREDDIE MAC FHLMC_31	12/01/2025	MBS PAYDOWN 100.0000		6,178	6,178	6,749	6,200		(22)		(22)		6,178				175	07/15/2036
31396V-2L-1	FANNIE MAE BENCHMARK REMIC	12/01/2025	MBS PAYDOWN 100.0000		11,644	11,644	12,216	11,704		(60)		(60)		11,644				362	06/25/2037
31396V-EQ-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		7,866	7,866	8,051	7,875		(9)		(9)		7,866				228	04/25/2037
31396V-PF-9	FANNIE MAE FNMA_07-26	03/05/2025	VARIOUS		12,539	12,310	12,227	12,210		7		7		12,217		322	322	164	04/25/2037
31396W-6B-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		36,306	36,306	36,355	36,306						36,306				1,016	08/25/2037
31396W-T4-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		25,932	25,932	27,377	26,025		(93)		(93)		25,932				853	08/25/2037
31396W-UL-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		96,765	96,765	94,511	96,661		104		104		96,765				2,234	07/25/2037
31396X-DN-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		6,554	6,554	6,747	6,563		(9)		(9)		6,554				193	08/25/2037
31396X-N2-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		3,594	3,594	3,712	3,605		(11)		(11)		3,594				114	08/25/2037
31396X-UL-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		74,475	74,475	72,153	74,294		181		181		74,475				1,889	09/25/2037
31396Y-H8-8	FANNIE MAE	03/05/2025	VARIOUS		353,209	349,840	352,139	350,249		(35)		(35)		350,214		2,995	2,995	4,742	04/25/2038
31396Y-S2-9	FANNIE MAE	03/05/2025	VARIOUS		95,989	94,202	94,016	93,967		11		11		93,977		2,012	2,012	1,273	04/25/2038
31397B-5W-7	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		135,842	135,842	144,522	136,140		(298)		(298)		135,842				4,492	09/15/2036
31397C-3Q-0	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		4,482	4,482	4,686	4,491		(9)		(9)		4,482				131	10/15/2036
31397C-TN-9	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		21,215	21,215	22,206	21,254		(39)		(39)		21,215				603	11/15/2036
31397H-GR-3	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		29,926	29,926	30,972	30,001		(75)		(75)		29,926				445	05/15/2037
31397H-VU-9	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		236	236	241	236						236				6	06/15/2037
31397H-XJ-2	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		719	719	740	720		(2)		(2)		719				20	06/15/2037
31397H-YB-8	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		244,306	244,306	258,969	244,776		(470)		(470)		244,306				7,418	06/15/2037
31397J-F2-5	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		41,414	41,414	40,608	41,268		146		146		41,414				943	03/15/2037
31397J-FW-9	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		13,844	13,844	14,148	13,857		(13)		(13)		13,844				500	06/15/2037
31397J-JL-9	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		14,996	14,996	14,902	14,993		3		3		14,996				435	06/15/2037
31397J-V2-7	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		34,644	34,644	35,143	34,716		(72)		(72)		34,644				808	07/15/2037
31397J-VG-6	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		24,641	24,641	25,461	24,667		(26)		(26)		24,641				715	07/15/2037
31397J-VU-5	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		8,895	8,895	8,060	8,858		37		37		8,895				262	07/15/2037
31397J-ZH-0	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		1,968	1,968	1,992	1,969		(1)		(1)		1,968				58	07/15/2037
31397K-VC-2	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		33,348	33,348	33,285	33,344		4		4		33,348				1,439	10/15/2037
31397K-X5-5	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		25,834	25,834	25,672	25,829		5		5		25,834				846	10/15/2037
31397L-5K-1	FANNIE MAE	03/05/2025	VARIOUS		134,365	132,947	134,879	135,315		(96)		(96)		135,219		(854)	(854)	1,798	07/25/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31397L-S9-1	FANNIE MAE	03/05/2025	VARIOUS		144,980	143,583	140,753	139,994		160		160		140,154		4,826	4,826	1,941	07/25/2038
31397M-J2-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		1,634	1,634	1,613	1,633		1		1		1,634				54	02/25/2037
31397M-SH-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		11,651	11,651	11,647	11,650						11,651				342	09/25/2038
31397M-XK-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		131,310	131,310	131,310	131,310						131,310				4,489	09/25/2038
31397N-SC-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		22,911	22,911	22,735	22,902		9		9		22,911				519	04/25/2039
31397P-7C-8	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		4,841	4,841	4,635	4,836		5		5		4,841				149	11/15/2037
31397P-E3-0	FREDDIE MAC	03/05/2025	VARIOUS		7,562	7,488	7,505	7,490						7,489		73	73	101	11/15/2037
31397P-GU-8	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		5,623	5,623	5,623	5,623						5,623				185	11/15/2037
31397P-UP-3	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		84,025	84,025	84,681	84,038		(13)		(13)		84,025				1,414	01/15/2038
31397Q-H3-5	FANNIE MAE FNMA_11-18	12/01/2025	VARIOUS		24,245	24,788	22,003	23,545		59		59		23,604		642	642	364	03/25/2041
31397Q-VW-5	FANNIE MAE FNMA_11-21	03/05/2025	VARIOUS		78,070	77,326	76,681	76,456		35		35		76,491		1,579	1,579	1,047	03/25/2041
31397R-6C-5	FREDDIE MAC	12/01/2025	VARIOUS		9,673	9,605	8,536	9,222		31		31		9,252		421	421	188	02/15/2038
31397R-WA-0	FREDDIE MAC	03/05/2025	VARIOUS		134,983	133,378	136,160	136,963		(140)		(140)		136,822		(1,839)	(1,839)	1,810	03/15/2038
31397S-C7-7	FANNIE MAE FNMA_11-36	12/01/2025	MBS PAYDOWN 100.0000		668,124	668,124	708,338	669,260		(1,136)		(1,136)		668,124				14,937	11/25/2040
31397S-JA-3	FANNIE MAE FNMA_11-32	12/01/2025	VARIOUS		7,156	7,202	6,720	6,884		11		11		6,895		262	262	119	03/25/2041
31397T-6Z-0	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		16,053	16,053	16,226	16,070		(17)		(17)		16,053				549	03/15/2037
31397T-MV-1	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		419	419	417	419						419				8	05/15/2038
31397U-VC-0	FANNIE MAE FNMA_11-59	12/01/2025	MBS PAYDOWN 100.0000		721,324	721,324	770,675	722,838		(1,514)		(1,514)		721,324				15,249	07/25/2041
31397W-VH-5	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		5,029	5,029	5,167	5,036		(7)		(7)		5,029				148	07/15/2038
31397Y-4Z-1	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		4,627	4,627	4,622	4,627						4,627				137	08/15/2038
31397Y-6D-8	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		16,816	16,816	17,426	16,859		(43)		(43)		16,816				513	08/15/2038
31397Y-C3-3	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		103,708	103,708	104,415	103,749		(41)		(41)		103,708				3,218	09/15/2038
31397Y-WD-9	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		6,800	6,800	6,764	6,798		3		3		6,800				135	06/15/2038
31398C-UU-0	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		8,925	8,925	9,355	8,939		(13)		(13)		8,925				269	05/15/2039
31398C-VF-2	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		1,812	1,812	1,721	1,809		3		3		1,812				42	05/15/2039
31398E-AL-8	FREDDIE MAC	03/05/2025	VARIOUS		174,418	172,406	169,712	171,186		62		62		171,248		3,170	3,170	2,329	06/15/2039
31398E-R6-3	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		88,441	88,441	88,081	88,422		18		18		88,441				2,503	05/15/2036
31398F-AR-2	FANNIE MAE	03/05/2025	VARIOUS		72,276	72,396	79,184	72,607		(118)		(118)		72,489		(213)	(213)	899	07/25/2039
31398F-AS-0	FANNIE MAE	12/01/2025	VARIOUS		2,283,857	2,257,831	2,273,397	2,267,213		(604)		(604)		2,266,609		17,248	17,248	39,474	09/25/2039
31398F-H9-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		65,174	65,174	64,691	65,128		46		46		65,174				1,547	11/25/2039
31398F-KE-0	FANNIE MAE	03/05/2025	VARIOUS		66,965	66,280	66,176	66,176		4		4		66,181		784	784	897	10/25/2039
31398F-L2-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		46,682	46,682	46,288	46,668		14		14		46,682				1,709	11/25/2039
31398F-LS-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		53,356	53,356	52,939	53,336		20		20		53,356				1,313	10/25/2039
31398F-LY-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		29,286	29,286	27,840	29,210		76		76		29,286				676	10/25/2039
31398G-EZ-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		28,025	28,025	27,710	28,014		10		10		28,025				728	12/25/2039
31398G-R3-5	FANNIE MAE	03/05/2025	VARIOUS		60,673	60,032	60,070	60,032						60,032		641	641	813	02/25/2040
31398J-HF-3	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		38,052	38,052	37,731	38,038		14		14		38,052				1,033	08/15/2039
31398J-MP-5	FREDDIE MAC	03/05/2025	VARIOUS		171,978	170,023	176,034	177,674		(354)		(354)		177,320		(5,342)	(5,342)	2,297	07/15/2039
31398K-BU-3	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		8,785	8,785	8,675	8,783		2		2		8,785				283	10/15/2039
31398L-7B-8	FREDDIE MAC	12/01/2025	VARIOUS		340,928	337,037	337,922	337,063		(25)		(25)		337,037		3,891	3,891	5,977	11/15/2039
31398L-PL-6	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		11,888	11,888	11,698	11,874		14		14		11,888				277	04/15/2036
31398L-PM-4	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		21,228	21,228	20,932	21,206		21		21		21,228				494	04/15/2036
31398M-CZ-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		23,589	23,589	23,508	23,584		5		5		23,589				580	10/25/2039
31398M-PT-7	FNMA_10-13	03/05/2025	VARIOUS		520,913	515,209	564,798	533,939		(741)		(741)		533,198		(12,285)	(12,285)	6,998	03/25/2040
31398M-SC-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		107,604	107,604	105,002	107,482		122		122		107,604				2,653	03/25/2040
31398M-WA-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		384,965	384,965	407,943	385,795		(830)		(830)		384,965				10,049	03/25/2040
31398M-X5-0	FNMA_10-31	12/01/2025	MBS PAYDOWN 100.0000		314,681	314,681	323,148	315,029		(348)		(348)		314,681				7,691	04/25/2040
31398N-K3-7	FNMA_10-110	03/05/2025	VARIOUS		688,139	679,791	738,423	704,119		(977)		(977)		703,142		(15,003)	(15,003)	9,273	10/25/2040
31398N-MR-2	FNMA_10-114	12/01/2025	MBS PAYDOWN 100.0000		294,013	294,013	319,879	295,383		(1,369)		(1,369)		294,013				9,039	10/25/2040
31398N-QE-7	FNMA_10-116	03/05/2025	VARIOUS		474,238	469,355	518,344	491,187		(723)		(723)		490,464		(16,226)	(16,226)	6,364	10/25/2040
31398N-UB-8	FANNIE MAE FNMA_10-118	12/01/2025	MBS PAYDOWN 100.0000		63,403	63,403	67,302	63,533		(130)		(130)		63,403				1,447	03/25/2040
31398P-5L-9	FANNIE MAE FNMA_10-49	12/01/2025	MBS PAYDOWN 100.0000		97,352	97,352	97,326	97,350		2		2		97,352				2,288	05/25/2040
31398P-H4-4	FANNIE MAE	03/05/2025	VARIOUS		231,401	228,964	232,074	231,384		(84)		(84)		231,300		101	101	3,093	05/25/2040
31398P-HA-0	FANNIE MAE	12/01/2025	VARIOUS		495,468	499,783	473,545	470,119		705		705		470,824		24,644	24,644	6,166	04/25/2040
31398P-HU-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		285	285	284	285						285				8	04/25/2040
31398P-J4-2	FANNIE MAE	03/05/2025	VARIOUS		323,142	319,633	315,994	314,587		128		128		314,715		8,426	8,426	4,326	05/25/2040
31398P-MN-6	FANNIE MAE	12/01/2025	VARIOUS		241,592	239,211	244,469	243,651		(103)		(103)		243,548		(1,955)	(1,955)	3,240	05/25/2040
31398P-MW-6	FANNIE MAE	03/05/2025	VARIOUS		923,812	914,297	962,472	958,169		(1,168)		(1,168)		957,001		(33,189)	(33,189)	12,207	05/25/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31398P-NC-9	FNMA_10-45	03/05/2025	VARIOUS		1,382,994	1,367,849	1,436,268	1,425,643		(1,841)		(1,841)		1,423,802		(40,808)	(40,808)	18,402	05/25/2040
31398P-NM-7	FANNIE MAE	03/05/2025	VARIOUS		252,559	249,737	249,825	249,737						249,737		2,822	2,822	3,380	05/25/2040
31398P-RM-3	FNMA_10-42	12/01/2025	MBS PAYDOWN 100.0000		66,551	66,551	70,565	66,786		(235)		(235)		66,551				2,086	05/25/2040
31398P-UC-1	FANNIE MAE	03/05/2025	VARIOUS		207,299	205,049	204,699	204,600		17		17		204,617		2,681	2,681	2,776	05/25/2040
31398P-WX-3	FNMA_10-44	03/05/2025	VARIOUS		665,012	669,060	676,187	672,825		(139)		(139)		672,686		(7,674)	(7,674)	8,175	05/25/2040
31398P-XV-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		45,890	45,890	41,999	45,554		336		336		45,890				1,131	05/25/2040
31398Q-4X-2	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		650,259	650,259	618,011	649,219		1,039		1,039		650,259				16,788	02/15/2035
31398Q-CU-9	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		48,571	48,571	48,983	48,581		(10)		(10)		48,571				1,671	05/15/2040
31398Q-UH-8	FREDDIE MAC FHLMC_3747	12/01/2025	MBS PAYDOWN 100.0000		115,977	115,977	122,917	116,247		(270)		(270)		115,977				2,510	10/15/2040
31398R-3Y-9	FANNIE MAE	03/05/2025	VARIOUS		111,068	111,671	110,415	110,014		70		70		110,083		985	985	1,360	07/25/2040
31398R-BW-4	FANNIE MAE	03/05/2025	VARIOUS		294,257	291,549	283,678	280,976		683		683		281,659		12,598	12,598	3,811	05/25/2040
31398R-EW-1	FANNIE MAE FNMA_10-66	12/01/2025	MBS PAYDOWN 100.0000		12,474	12,474	14,403	12,508		(34)		(34)		12,474				308	06/25/2040
31398R-KL-8	FNMA_10-55	12/01/2025	MBS PAYDOWN 100.0000		2,229	2,229	2,360	2,230		(1)		(1)		2,229				63	06/25/2040
31398R-N5-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		27,758	27,758	27,592	27,752		6		6		27,758				812	06/25/2040
31398R-QK-4	FNMA_10-61	12/01/2025	MBS PAYDOWN 100.0000		25,572	25,572	27,122	25,627		(55)		(55)		25,572				439	06/25/2040
31398R-ZT-5	FANNIE MAE	07/01/2025	MBS PAYDOWN 100.0000		3,839	3,839	3,935	3,859		(21)		(21)		3,839				37	07/25/2025
31398T-3G-4	FNMA_10-99	12/01/2025	MBS PAYDOWN 100.0000		49,459	49,459	54,328	49,713		(253)		(253)		49,459				1,248	01/25/2040
31398T-GJ-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		373,808	373,808	367,463	373,604		204		204		373,808				8,748	07/25/2040
31398T-PX-3	FNMA_10-89	03/05/2025	VARIOUS		1,505,069	1,487,517	1,621,394	1,534,169		(1,865)		(1,865)		1,532,304		(27,234)	(27,234)	20,189	08/25/2040
31398V-N7-7	FREDDIE MAC	03/05/2025	VARIOUS		16,999	17,016	16,870	16,825		57		57		16,882		117	117	207	08/15/2039
31398V-SZ-0	FREDDIE MAC	03/05/2025	VARIOUS		228,843	226,282	223,387	222,543		110		110		222,653		6,190	6,190	3,069	12/15/2034
31398V-TV-8	FREDDIE MAC	03/05/2025	VARIOUS		639,531	630,701	619,091	620,753		274		274		621,027		18,504	18,504	8,563	04/15/2040
31398V-UY-0	FREDDIE MAC	03/05/2025	VARIOUS		203,312	200,898	194,518	194,074		173		173		194,247		9,065	9,065	2,715	04/15/2040
31398W-B8-6	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		8,348	8,348	8,595	8,352		(4)		(4)		8,348				178	12/15/2036
31398W-FB-5	FHLMC_36-36	03/05/2025	VARIOUS		225,259	222,802	242,158	228,622		(390)		(390)		228,232		(2,973)	(2,973)	3,013	02/15/2040
31398W-Q8-0	FHLMC_36-39	12/01/2025	MBS PAYDOWN 100.0000		39,169	39,169	43,661	39,407		(238)		(238)		39,169				922	02/15/2040
31398W-S8-8	FREDDIE MAC	12/01/2025	MBS PAYDOWN 100.0000		10,991	10,991	10,475	10,985		6		6		10,991				276	02/15/2040
31402B-A4-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		7,654	7,654	7,725	7,658		(4)		(4)		7,654				230	08/01/2033
31402R-CV-9	FNMA POOL-735484	12/01/2025	MBS PAYDOWN 100.0000		11,006	11,006	10,415	10,959		47		47		11,006				291	05/01/2035
31403D-FV-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		2,546	2,546	2,733	2,557		(11)		(11)		2,546				46	04/01/2036
31404N-BV-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		7,920	7,920	7,994	7,920						7,920				281	01/01/2035
31404P-6J-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		8,353	8,353	8,343	8,353						8,353				285	05/01/2034
31405F-WV-0	FANNIE MAE	03/01/2025	MBS PAYDOWN 100.0000		2,669	2,669	2,703	2,703		(35)		(35)		2,669				36	08/01/2034
31409G-M4-5	FNMA POOL-870779	12/01/2025	MBS PAYDOWN 100.0000		799	799	772	798		2		2		799				24	07/01/2036
31409L-EE-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		45,971	45,971	48,594	46,098		(127)		(127)		45,971				1,466	03/01/2029
31409L-N5-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		263,747	263,747	263,147	263,731		16		16		263,747				8,394	03/01/2037
3140E5-DE-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		354,239	354,239	365,503	354,605		(366)		(366)		354,239				6,830	11/01/2046
3140E9-H7-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		194,211	194,211	203,049	194,566		(355)		(355)		194,211				4,031	01/01/2046
3140EU-2C-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		767,466	767,466	788,331	769,415		(1,949)		(1,949)		767,466				11,889	03/01/2031
3140EV-JR-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		39,971	39,971	41,246	40,023		(52)		(52)		39,971				718	06/01/2046
3140EY-UT-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		51,528	51,528	52,929	51,667		(139)		(139)		51,528				990	03/01/2031
3140F2-5B-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		405,585	405,585	409,038	405,930		(346)		(346)		405,585				5,579	07/01/2031
3140F3-6V-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		64,135	64,135	65,573	64,160		(25)		(25)		64,135				1,018	06/01/2046
3140F3-R3-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		214,233	214,233	219,036	214,492		(260)		(260)		214,233				3,796	06/01/2046
3140F5-A3-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		93,902	93,902	96,888	94,001		(99)		(99)		93,902				1,678	11/01/2046
3140F5-AD-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		1,199,453	1,199,453	1,237,404	1,200,809		(1,356)		(1,356)		1,199,453				19,702	11/01/2046
3140F5-BK-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		720,021	720,021	726,152	720,567		(546)		(546)		720,021				9,009	11/01/2031
3140FA-QK-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		868,962	868,962	897,203	871,372		(2,411)		(2,411)		868,962				10,396	10/01/2031
3140FA-XD-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		63,434	63,434	65,451	63,468		(34)		(34)		63,434				1,060	08/01/2046
3140FA-XG-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		100,803	100,803	104,009	100,878		(75)		(75)		100,803				1,389	08/01/2046
3140FD-R9-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		67,893	67,893	70,051	67,939		(46)		(46)		67,893				1,103	08/01/2046
3140FT-4V-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		245,639	245,639	259,043	246,295		(656)		(656)		245,639				7,020	04/01/2047
3140HR-6D-0	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,780,200	11,300,000	11,454,662	11,391,192		149		149		11,391,341		(611,141)	(611,141)	111,757	12/01/2033
3140HR-EP-4	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		742,320	800,000	798,114	796,059		152		152		796,211		(53,891)	(53,891)	7,186	10/01/2033
3140HR-GS-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		442,477	442,477	443,652	442,518		(41)		(41)		442,477				9,803	10/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140HR-JA-2	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		2,745,042	2,908,500	2,939,403	2,924,138		113		113		2,924,251		(179,209)	(179,209)	27,410	10/01/2033
3140HR-JU-8	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		10,470,146	10,948,600	10,894,421	10,897,520		884		884		10,898,404		(428,258)	(428,258)	100,174	11/01/2030
3140HR-N6-6	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		1,625,281	1,742,929	1,748,376	1,744,480		187		187		1,744,668		(119,386)	(119,386)	15,864	11/01/2033
3140HR-RQ-8	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		10,268,315	10,698,000	10,709,093	10,677,766		1,533		1,533		10,679,298		(410,983)	(410,983)	99,925	12/01/2030
3140HR-TR-4	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		10,092,313	10,488,789	10,481,001	10,455,340		1,836		1,836		10,457,175		(364,863)	(364,863)	98,472	11/01/2030
3140HR-UD-3	FANNIE MAE	12/01/2025	VARIOUS		16,084,098	16,820,870	16,877,382	16,812,561		1,272		1,272		16,813,834		(729,735)	(729,735)	171,768	11/01/2033
3140HR-UK-7	FANNIE MAE	07/01/2025	MBS PAYDOWN 100.0000		1,144,800	1,144,800	1,168,412	1,151,895		(7,095)		(7,095)		1,144,800				39,830	11/01/2028
3140HR-VV-2	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		2,699,252	2,805,000	2,817,360	2,805,393		275		275		2,805,668		(106,416)	(106,416)	26,468	11/01/2030
3140HR-Y3-1	FANNIE MAE	02/21/2025	BOFA SECURITIES INC (MERRILL LYNCH)		27,685,001	29,287,000	29,378,522	29,320,484		3,295		3,295		29,323,779		(1,638,778)	(1,638,778)	281,253	12/01/2033
3140HS-F2-2	FANNIE MAE	02/21/2025	WELLS FARGO SECURITIES LLC		2,731,389	2,842,236	2,832,880	2,834,512		210		210		2,834,722		(103,333)	(103,333)	26,616	01/01/2031
3140HS-JQ-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		292,355	292,355	286,663	292,139		217		217		292,355				6,502	01/01/2036
3140HT-A3-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		368,483	368,483	367,268	368,310		173		173		368,483				8,853	03/01/2029
3140HU-SU-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		404,267	404,267	406,351	404,365		(98)		(98)		404,267				6,321	07/01/2029
3140HW-R5-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		23,201	23,201	23,288	23,203		(2)		(2)		23,201				354	11/01/2034
3140J6-GJ-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		140,493	140,493	144,976	140,678		(186)		(186)		140,493				2,663	05/01/2047
3140JK-Z3-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		2,361	2,361	2,415	2,363		(2)		(2)		2,361				39	02/01/2034
3140JX-UH-9	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		10,267	10,267	10,501	10,287		(20)		(20)		10,267				141	08/01/2034
31410F-SB-2	FNMA POOL-888014	12/01/2025	MBS PAYDOWN 100.0000		50,149	50,149	49,572	50,137		12		12		50,149				1,422	11/01/2034
31410K-EK-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		1,819	1,819	1,796	1,819		1		1		1,819				66	05/01/2038
31412P-FL-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		1,181	1,181	1,222	1,183		(2)		(2)		1,181				31	04/01/2039
31413D-FC-6	FNMA POOL-942163	12/01/2025	MBS PAYDOWN 100.0000		740	740	708	738		1		1		740				20	07/01/2037
31413H-PU-6	FN 7/1 12M LIBOR ARM	12/01/2025	MBS PAYDOWN 100.0000		778	778	836	779		(2)		(2)		778				27	08/01/2037
31413R-BC-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		2,217	2,217	2,383	2,226		(9)		(9)		2,217				67	09/01/2037
31414B-R5-1	FNMA POOL-961408	12/01/2025	MBS PAYDOWN 100.0000		448	448	432	447		1		1		448				10	02/01/2038
31414F-7F-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		2,527	2,527	2,538	2,528		(1)		(1)		2,527				102	10/01/2038
31414F-7G-0	FANNIE MAE	09/01/2025	MBS PAYDOWN 100.0000		20,278	20,278	20,449	20,430		(151)		(151)		20,278				1,130	08/01/2038
31416X-EE-6	FANNIE MAE	12/01/2025	VARIOUS		41,492	41,492	42,438	41,629		(137)		(137)		41,492				541	12/01/2025
31416X-EG-1	FANNIE MAE	12/01/2025	VARIOUS		85,042	85,042	86,982	85,334		(292)		(292)		85,042				1,126	12/01/2025
31417V-SX-2	FNMA POOL-AC8633	12/01/2025	MBS PAYDOWN 100.0000		25,903	25,903	26,319	25,912		(9)		(9)		25,903				636	01/01/2040
31418B-6G-6	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		331,409	331,409	338,659	331,715		(306)		(306)		331,409				5,240	07/01/2046
31418B-TW-6	FANNIE MAE	08/01/2025	VARIOUS		11,406	11,406	11,748	11,421		(16)		(16)		11,406				84	08/01/2025
31418C-2W-3	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		28,519	28,519	29,169	28,589		(71)		(71)		28,519				429	10/01/2033
31418C-5U-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		48,682	48,682	49,793	48,774		(92)		(92)		48,682				809	01/01/2034
31418C-6Z-2	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		21,673	21,673	22,167	21,716		(44)		(44)		21,673				361	02/01/2034
31418C-BF-0	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		209,929	209,929	216,604	210,197		(268)		(268)		209,929				3,457	09/01/2046
31418C-DH-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		5,226,342	5,226,342	5,301,817	5,233,020		(6,679)		(6,679)		5,226,342				69,075	11/01/2031
31418C-EC-4	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		127,485	127,485	131,419	127,831		(346)		(346)		127,485				1,707	12/01/2031
31418C-Z3-1	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		367,133	367,133	375,508	368,063		(930)		(930)		367,133				5,932	09/01/2033
31418D-AK-8	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		24,941	24,941	25,510	24,999		(57)		(57)		24,941				385	03/01/2034
31418D-B3-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		237,050	237,050	242,458	237,525		(475)		(475)		237,050				3,963	05/01/2034
31418D-CT-7	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		19,437	19,437	19,881	19,476		(39)		(39)		19,437				307	06/01/2034
31418D-GJ-5	FANNIE MAE	12/01/2025	MBS PAYDOWN 100.0000		524,929	524,929	537,498	525,593		(664)		(664)		524,929				8,539	10/01/2039
31418M-TY-8	FN 7/1 12M LIBOR ARM	12/01/2025	MBS PAYDOWN 100.0000		2,019	2,019	2,184	2,024		(5)		(5)		2,019				69	10/01/2038
31419D-M3-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2025	MBS PAYDOWN 100.0000		3,949	3,949	4,133	3,956		(7)		(7)		3,949				74	08/01/2040
911760-NR-3	VENDEE MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		186,026	186,026	171,287	184,918		1,108		1,108		186,026				7,527	01/15/2030
92261W-AC-4	VENDE_11-1	12/01/2025	MBS PAYDOWN 100.0000		492,259	492,259	414,399	491,049		1,209		1,209		492,259				10,308	09/15/2046
92261X-AC-2	VENDEE MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		104,342	104,342	93,956	104,256		87		87		104,342				2,429	04/15/2040
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					663,538,798	701,215,496	687,592,112	692,060,504		199,028		199,028		692,259,520		(28,720,728)	(28,720,728)	7,778,572	XXX

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00250A-AC-8	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	12/26/2025	MBS PAYDOWN 100.0000		70,729	70,729	70,728			270		270		70,729				302	12/25/2070
00250A-AD-6	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	12/26/2025	MBS PAYDOWN 100.0000		47,152	47,152	47,152			185		185		47,152				207	12/25/2070
00250A-AE-4	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	12/26/2025	MBS PAYDOWN 100.0000		93,155	93,155	93,154			374		374		93,155				421	12/25/2070
00250D-AC-2	ADMT 2025-NQM1	12/01/2025	VARIOUS		19,360,737	19,386,187	19,386,171			15		15		19,386,187		(25,449)	(25,449)	516,520	03/25/2070
00250D-AD-0	ADMT 2025-NQM1	12/01/2025	MBS PAYDOWN 100.0000		633,595	633,595	633,593			2		2		633,595				18,812	03/25/2070
00250D-AE-8	ADMT 2025-NQM1	12/01/2025	MBS PAYDOWN 100.0000		1,778,016	1,778,016	1,778,008			7		7		1,778,016				54,693	03/25/2070
00250E-AC-0	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	12/01/2025	MBS PAYDOWN 100.0000		1,677,494	1,677,494	1,677,485			9		9		1,677,494				33,233	06/25/2070
00250E-AD-8	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	12/01/2025	MBS PAYDOWN 100.0000		583,476	583,476	583,471			5		5		583,476				11,863	06/25/2070
00250E-AE-6	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	12/01/2025	MBS PAYDOWN 100.0000		731,861	731,861	731,854			7		7		731,861				15,260	06/25/2070
00250F-AD-5	ADMT 2025-NQM3	12/01/2025	MBS PAYDOWN 100.0000		189,652	189,652	189,650			70		70		189,652				2,713	08/25/2070
00250F-AE-3	ADMT 2025-NQM3	12/01/2025	MBS PAYDOWN 100.0000		572,514	572,514	572,510			219		219		572,514				8,489	08/25/2070
004375-BD-2	ACCREDITED MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		172	172	172	172						172				5	10/25/2034
004375-CB-5	ACCREDITED MORTGAGE LOAN TRUST	12/25/2025	MBS PAYDOWN 100.0000		54,457	54,457	54,457	54,457						54,457				1,826	01/25/2035
007034-BN-0	ADJUSTABLE RATE MORTAGE TRUST	12/01/2025	MBS PAYDOWN 98.3301		96,304	93,773	83,524	90,480						90,480		5,823	5,823	1,986	05/25/2036
007036-HU-3	ADJUSTABLE RATE MORTAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		2,225	2,225	2,231	2,226		(2)		(2)		2,225				52	07/25/2035
007036-LG-9	ADJUSTABLE RATE MORTAGE TRUST	11/01/2025	MBS PAYDOWN 100.0000		11,557	11,557	9,016	9,428						9,428		2,129	2,129	173	09/25/2035
02147G-AC-8	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 102.3134		97,947	90,676	51,050	96,411						96,411		1,536	1,536	2,749	07/25/2036
02147Q-AF-9	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 986.1314		22,250	19,937	11,421	18,886						18,886		3,364	3,364	558	08/25/2036
02147X-AS-6	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		13,957	13,737	8,746	9,675						9,675		4,282	4,282	402	11/25/2036
02149D-AE-9	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 101.0161		72,348	71,977	37,924	17						17		72,330	72,330	1,112	01/25/2047
02151H-AA-3	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 2.8571		22,351	19,934	13,073	20,258						20,258		2,094	2,094	769	08/25/2037
02639M-AK-2	AMERICAN GENERAL MORTGAGE LOA	12/01/2025	MBS PAYDOWN 100.0000		236,853	236,853	224,864	236,395		458		458		236,853				8,927	12/25/2035
02639M-AL-0	AMERICAN GENERAL MORTGAGE LOA	12/01/2025	MBS PAYDOWN 100.0000		282	282	281	282						282				10	12/25/2035
02660T-GA-5	AMERICAN HOME MORTGAGE INVESTM	12/01/2025	MBS PAYDOWN 100.0000		334,774	334,774	157,364	157,364						157,364		177,410	177,410	3,211	09/25/2035
03072S-LT-0	AMERIQUEST MORTGAGE SECURITIES	12/01/2025	MBS PAYDOWN 100.0000		203,782	203,782	171,177	201,256		2,525		2,525		203,782				7,235	11/25/2033
045428-MU-3	ASSET BACKED FUNDING CERTIFICATE	12/01/2025	MBS PAYDOWN 100.0000		1,200	1,200	1,159	1,159						1,159		40	40	25	01/25/2035
058933-AL-6	BANC OF AMERICA FUNDING CORPOR	12/01/2025	MBS PAYDOWN 100.0000		5,869	5,869	5,737	5,863		6		6		5,869				133	05/20/2036
058933-AQ-5	BANC OF AMERICA FUNDING CORPOR	12/01/2025	MBS PAYDOWN 98.6942		48,549	55,780	42,048	39,728						39,728		8,821	8,821	1,143	05/20/2036
059469-AF-3	BANC OF AMERICA ALTERNATIVE L	12/01/2025	MBS PAYDOWN 100.0000		61,451	61,451	18,053	18,053						18,053		43,398	43,398	488	10/25/2036
05946X-HV-8	BANC OF AMERICA FUNDING CORPOR	12/01/2025	MBS PAYDOWN 95.0937		6,073	6,240	4,258	5,675						5,675		398	398	96	12/20/2034
05946X-TL-7	BAFC 2005-2	12/01/2025	MBS PAYDOWN 100.0000		14,235	14,235	14,142	14,230		5		5		14,235				448	04/25/2035
05946X-Y7-2	BANC OF AMERICA FUNDING CORPOR	12/01/2025	MBS PAYDOWN 98.8529		176,295	185,543	178,212	176,295						176,295				7,363	01/25/2036
05946X-ZV-8	BANC OF AMERICA FUNDING CORPOR	12/01/2025	MBS PAYDOWN 100.0000		38,591	38,591	38,344	38,584		7		7		38,591				1,138	08/25/2035
05949C-PD-2	BANC OF AMERICA MORTGAGE SECURITIES	12/01/2025	MBS PAYDOWN 94.3906		10,878	13,297	12,132	10,878						10,878				353	01/25/2036
05950M-AH-3	BANC OF AMERICA FUNDING CORPOR	12/01/2025	MBS PAYDOWN 100.0000		363,377	363,377	364,416	363,922		(546)		(546)		363,377				12,381	07/20/2036
05951S-AE-6	BANC OF AMERICA FUNDING CORPO	12/01/2025	MBS PAYDOWN 100.0000		2,701	2,429	2,071	2,514						2,514		186	186	53	04/25/2037
05951F-AK-0	BANC OF AMERICA FUNDING CORPO	12/01/2025	MBS PAYDOWN 100.0000		4,206	4,181	3,873	3,909						3,909		296	296	101	01/25/2037
05951K-AZ-6	BANC OF AMERICA FUNDING CORPOR	12/01/2025	MBS PAYDOWN 99.0225		2,823	2,872	2,610	2,816						2,816		7	7	73	10/25/2036
05951K-BA-0	BANC OF AMERICA FUNDING CORPO	12/01/2025	MBS PAYDOWN 99.0225		69,153	70,356	58,677	68,930						68,930		223	223	1,787	10/25/2036
05952G-AV-3	BANC OF AMERICA FUNDING CORPOR	12/01/2025	MBS PAYDOWN 0.0000		4,665	5,558	4,647	4,070						4,070		594	594	163	06/20/2037
05953Y-AA-9	BANC OF AMERICA FUNDING CORPOR	12/01/2025	MBS PAYDOWN 100.0000		15,869	15,194	14,032	15,345						15,345		524	524	390	05/26/2037
073250-BM-3	BAYVIEW FINANCIAL ACQUISITION	12/28/2025	MBS PAYDOWN 100.0000		114,101	114,101	109,477	109,477						109,477		4,624	4,624	3,990	02/28/2040
073250-BV-3	BAYVIEW FINANCIAL ACQUISITION	12/28/2025	MBS PAYDOWN 100.0000		88,507	88,507	88,507	88,507						88,507				2,349	12/28/2040
07384M-2A-9	BEAR STEARNS ADJUSTABLE RATE M	12/01/2025	MBS PAYDOWN 100.0000		22,963	22,963	18,555	18,555						18,555		4,408	4,408	1,236	11/25/2034
07384M-3X-8	BEAR STEARNS ADJUSTABLE RATE M	12/01/2025	MBS PAYDOWN 100.0000		2,584	2,584	2,591	2,584		(1)		(1)		2,584				100	01/25/2035
07384M-R8-7	BEAR STEARNS ADJUSTABLE RATE M	12/01/2025	MBS PAYDOWN 100.0000		387	387	389	387						387				11	07/25/2034
07384M-Z5-4	BEAR STEARNS ADJUSTABLE RATE M	11/01/2025	MBS PAYDOWN 100.0000		364	364										364	364		10/25/2034
07384M-Z8-8	BEAR STEARNS ADJUSTABLE RATE M	12/01/2025	MBS PAYDOWN 100.0000		42,142	42,142	36,367	36,367						36,367		5,775	5,775	2,269	11/25/2034
07386H-JG-7	BEAR STEARNS ALT-A TRUST	12/01/2025	MBS PAYDOWN 100.0000		2,661	2,661	2,687	2,662		(2)		(2)		2,661				94	06/25/2034
07386H-TP-6	BEAR STEARNS ALT-A TRUST	12/01/2025	MBS PAYDOWN 169.3305		6,752	4,463	3,857	6,647						6,647		105	105	106	05/25/2035
07386H-XZ-9	BEAR STEARNS ALT-A TRUST	12/01/2025	MBS PAYDOWN 225.9358		79,489	75,961	57,497	74,588						74,588		4,901	4,901	2,140	11/25/2035
07387A-ET-8	BEAR STEARNS ADJUSTABLE RATE M	12/01/2025	MBS PAYDOWN 100.0000		101,948	101,948	99,138	101,948						101,948				3,785	10/25/2035
105927-AD-9	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	12/01/2025	MBS PAYDOWN 100.0000		607,599	607,599	607,598							607,599				16,004	03/25/2065
105927-AE-7	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	12/01/2025	MBS PAYDOWN 100.0000		1,127,553	1,127,553	1,127,547							1,127,553				30,487	03/25/2065
1248MB-AJ-4	CREDIT-BASED ASSET SERVICING A	12/01/2025	MBS PAYDOWN 100.0000		81,042	81,042	53,131	53,131						53,131		27,911	27,911	1,391	02/25/2037
1248MB-AL-9	CREDIT-BASED ASSET SERVICING A	12/01/2025	MBS PAYDOWN 100.0000		22,775	22,775	15,052	15,052						15,052		7,723	7,723	391	02/25/2037
12498N-AD-5	CREDIT-BASED ASSET SERVICING A	12/01/2025	MBS PAYDOWN 100.0000		30,151	30,151	23,177	23,177						23,177		6,975	6,975	402	12/25/2036
12544A-BN-4	COUNTRYWIDE HOME LOANS	12/01/2025	MBS PAYDOWN 0.0728		42,153	64,800	31,129	42,153						42,153				2,061	02/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12544T-AH-7	COUNTRYWIDE HOME LOANS	11/01/2025	MBS PAYDOWN 109.0270		7,760	7,702	3,664	6,012						6,012		1,748	1,748	187	06/25/2037
12544V-AB-5	COUNTRYWIDE HOME LOANS	12/01/2025	MBS PAYDOWN 1.7241		16,660	32,778	15,530	16,660						16,660				545	05/26/2037
12558M-AG-7	CIT GROUP HOME EQUITY LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		1,071	1,071	1,071	1,071						1,071				25	02/25/2030
12565V-AA-1	CIM TRUST CIM_21-J3	12/01/2025	MBS PAYDOWN 100.0000		477,504	477,504	483,622	477,645		(141)		(141)		477,504				7,082	06/26/2051
12566V-AN-2	CITIMORTGAGE ALTERNATIVE LOAN	12/01/2025	MBS PAYDOWN 83.5663		175,142	217,331	186,208	175,142						175,142				5,977	04/25/2037
12627H-AK-6	CSAB MORTGAGE BACKED TRUST	12/01/2025	MBS PAYDOWN 100.0000		48,647	48,647	15,187	15,187						15,187		33,460	33,460	172	09/25/2036
12628K-AF-9	CSAB MORTGAGE BACKED TRUST	12/01/2025	MBS PAYDOWN 100.0000		11,389	11,389	1,711	1,711						1,711		9,678	9,678	43	11/25/2036
12628L-AJ-9	CSAB MORTGAGE BACKED TRUST	12/01/2025	MBS PAYDOWN 100.0000		30,715	30,715	5,056	5,056						5,056		25,659	25,659	171	12/25/2036
12629E-AD-7	CSAB MORTGAGE BACKED TRUST	12/01/2025	MBS PAYDOWN 100.0000		3,273	3,273	887	887						887		2,386	2,386	24	05/26/2037
126384-AQ-9	CREDIT SUISSE MORTGAGE CAPITAL	06/01/2025	MBS PAYDOWN 100.0000		24,735	24,735	12,278	12,278						12,278		12,458	12,458	611	03/25/2037
12638P-AE-9	CREDIT SUISSE MORTGAGE CAPITA	12/01/2025	MBS PAYDOWN 100.0000		16,695	16,695	4,807	4,807						4,807		11,888	11,888	89	04/25/2037
12667L-ZD-1	CWL 2003-SD2	12/25/2025	MBS PAYDOWN 100.0000		13,684	13,684	13,684	13,684						13,684				324	09/25/2032
12667J-FJ-6	COUNTRYWIDE ASSET-BACKED CERTI	12/25/2025	MBS PAYDOWN 100.0000		1,543	1,543	1,543	1,543						1,543				78	09/25/2034
12667F-5H-4	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 111.5487		309,318	312,171	303,293	309,213		106		106		309,318				9,710	04/25/2035
12667F-J4-8	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		41,943	41,943	30,154	30,154						30,154		11,789	11,789	1,745	02/25/2035
12667F-J5-5	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		26,177	26,177	19,050	19,050						19,050		7,127	7,127	1,089	02/25/2035
12667G-6W-8	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		205,879	214,423	164,911	198,166						198,166		7,713	7,713	5,872	10/25/2035
12667G-7X-5	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		84,303	80,743	57,931	72,583						72,583		11,720	11,720	2,358	10/25/2035
12667G-JE-4	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		186,694	192,413	167,571	186,519		175		175		186,694				5,101	06/25/2035
12667G-KK-8	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 134.8706		47,815	46,978	38,235	46,078						46,078		1,737	1,737	1,379	06/25/2035
12667G-PU-1	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		142,167	141,589	114,767	116,344						116,344		25,823	25,823	3,957	07/25/2035
12667G-RG-0	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 0.0027		103,202	101,483	61,132	72,913						72,913		30,289	30,289	3,717	07/25/2035
12667G-XM-0	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		36,599	36,221	26,777	28,647						28,647		7,952	7,952	1,129	08/25/2035
12667G-XN-8	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 99.9880		115,037	113,829	84,800	98,573						98,573		16,464	16,464	3,716	08/25/2035
12668A-G2-5	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		143,477	143,362	95,055	137,425						137,425		6,052	6,052	3,976	01/25/2036
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		14,620	14,072	9,777	11,846						11,846		2,774	2,774	453	11/25/2035
12668A-Q6-5	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		38,916	40,735	25,439	35,769						35,769		3,147	3,147	1,212	12/25/2035
12668A-U6-0	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		69,380	65,406	60,712	69,085		296		296		69,380				2,098	01/25/2036
12668A-Y2-5	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		40,910	41,143	27,065	37,648						37,648		3,262	3,262	1,330	01/25/2036
12668A-YL-3	COUNTRYWIDE ALTERNATIVE LOAN T	10/01/2025	MBS PAYDOWN 99.7027		48,952	47,065	23,234	48,296						48,296		656	656	1,506	12/25/2035
12668A-YU-3	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		123,256	128,411	78,323	111,047						111,047		12,209	12,209	3,590	12/25/2035
12668B-FL-2	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 128.9032		17,233	15,034	8,437	16,121						16,121		1,112	1,112	550	02/25/2036
12668B-KG-7	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		73,470	70,467	53,378	59,911						59,911		13,560	13,560	2,325	02/25/2036
12668B-KH-5	COUNTRYWIDE ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		26,942	25,840	17,805	21,120						21,120		5,822	5,822	853	02/25/2036
126694-DT-2	COUNTRYWIDE HOME LOANS	12/01/2025	MBS PAYDOWN 100.0000		18,359	18,011	7,037	16,159						16,159		2,200	2,200	346	10/25/2035
126694-EK-0	COUNTRYWIDE HOME LOANS	11/01/2025	MBS PAYDOWN 131.0499		224,980	198,904	109,174	206,558						206,558		18,422	18,422	7,120	10/25/2035
126694-FW-3	COUNTRYWIDE HOME LOANS	12/01/2025	MBS PAYDOWN 100.0000		64,956	65,233	41,356	42,931						42,931		22,025	22,025	1,603	11/20/2035
126694-LD-8	COUNTRYWIDE HOME LOANS	12/01/2025	MBS PAYDOWN 0.0163		53,472	48,312	27,292	47,871						47,871		5,601	5,601	1,249	11/25/2035
126694-RN-0	COUNTRYWIDE HOME LOANS	12/01/2025	MBS PAYDOWN 100.0000		76,601	76,601										76,601	76,601	1,184	11/25/2035
126694-UJ-5	COUNTRYWIDE HOME LOANS	12/01/2025	MBS PAYDOWN 100.0000		30,428	30,428	22,258	18,060						18,060		12,368	12,368	851	01/25/2036
12669F-3F-8	COUNTRYWIDE HOME LOANS	12/01/2025	MBS PAYDOWN 100.0000		11,714	11,714	7,997	7,997						7,997		3,717	3,717	345	04/20/2035
12669F-T2-9	COUNTRYWIDE HOME LOANS	12/01/2025	MBS PAYDOWN 100.0000		15,590	15,590	15,904	15,598		(8)		(8)		15,590				455	08/25/2034
12669G-A5-0	COUNTRYWIDE HOME LOANS	12/01/2025	MBS PAYDOWN 100.0000		502	502	400	400						400		103	103	9	06/20/2035
12669G-ZP-9	COUNTRYWIDE HOME LOANS	12/01/2025	MBS PAYDOWN 100.0000		12,593	12,593	10,025	10,025						10,025		2,568	2,568	440	05/20/2035
151314-BU-4	CENDANT MORTGAGE CORPORATION	12/01/2025	MBS PAYDOWN 100.0000		3,808	3,808	3,891	3,808						3,808				175	08/25/2030
151314-CC-3	CENDANT MORTGAGE CORPORATION	11/01/2025	MBS PAYDOWN 100.0000		50,995	50,995	33,507	33,507						33,507		17,487	17,487	1,375	07/25/2030
151314-DJ-7	CENDANT MORTGAGE CORPORATION	12/01/2025	MBS PAYDOWN 100.0000		66,799	66,799	65,783	65,783						65,783		1,016	1,016	2,365	12/25/2030
151314-FK-2	CENDANT MORTGAGE CORPORATION	12/01/2025	MBS PAYDOWN 100.0000		39,832	39,832	39,719	39,719						39,719		114	114	1,886	11/25/2033
15132E-FL-7	CENDANT MORTGAGE CORPORATION	12/01/2025	MBS PAYDOWN 60.8689		6,102	7,028	3,292	13						13		6,089	6,089	208	10/25/2033
15132E-HN-1	CENDANT MORTGAGE CORPORATION	06/01/2025	MBS PAYDOWN 100.0000		95,419	95,419	95,399	95,399		19		19		95,419				2,238	05/25/2034
15132E-JH-2	CENDANT MORTGAGE CORPORATION	12/01/2025	MBS PAYDOWN 68.4511		148,600	155,439	53,091	39,506						39,506		109,094	109,094	2,231	06/25/2034
15132E-KS-6	CENDANT MORTGAGE CORPORATION	12/01/2025	MBS PAYDOWN 100.0000		11,010	11,010	11,243	11,010						11,010				357	10/25/2034
15132E-KT-4	CENDANT MORTGAGE CORPORATION	12/01/2025	MBS PAYDOWN 100.0000		2,137	2,137	325	325						325		1,812	1,812	69	10/25/2034
15132E-LF-3	CENDANT MORTGAGE CORPORATION	12/01/2025	MBS PAYDOWN 0.0032			6,301	2,591												02/18/2035
161546-DZ-6	CHASE FUNDING MORTGAGE LOAN ASSET-BACKED	12/01/2025	MBS PAYDOWN 100.0000		25,251	25,251	25,250	25,251						25,251				740	10/25/2032
161546-FV-3	CHASE FUNDING MORTGAGE LOAN ASSET-BACKED	12/01/2025	MBS PAYDOWN 100.0000		310,293	310,293	310,278	310,293						310,293				7,895	07/25/2036
161546-GK-6	CHASE FUNDING MORTGAGE LOAN ASSET-BACKED	12/01/2025	MBS PAYDOWN 100.0000		200,621	200,621	199,579	199,579						199,579		1,042	1,042	5,061	06/25/2033
161546-HA-7	CHASE FUNDING MORTGAGE LOAN AS	12/01/2025	MBS PAYDOWN 100.0000		235,850	235,850	231,594	235,850						235,850				6,124	11/27/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
161546-HC-3	CHASE FUNDING MORTGAGE LOAN AS	12/01/2025	MBS PAYDOWN 100.0000		106,659	106,659	76,794	104,986		1,673		1,673		106,659				2,769	11/27/2034
161551-FS-0	CHASE FUNDING MORTGAGE LOAN ASSET-BACKED	06/01/2025	MBS PAYDOWN 100.0000		6,500	6,500	6,252	6,464						6,464		35	35	80	04/25/2032
16159Y-AA-8	CHASE MORTGAGE FINANCE CORPORATION CHASE	12/01/2025	MBS PAYDOWN 100.0000		2,354,368	2,354,368	2,349,586	2,353,562		807		807		2,354,368				87,731	10/25/2055
16160Q-AA-2	CHASE 2024-9	12/01/2025	MBS PAYDOWN 100.0000		4,124,208	4,124,208	4,087,476	4,116,210		7,997		7,997		4,124,208				141,346	09/27/2055
16160T-AA-6	CHASE HOME LENDING MORTGAGE TRUST CHASE_	12/01/2025	MBS PAYDOWN 100.0000		2,228,158	2,228,158	2,227,810			212		212		2,228,158				70,567	11/26/2055
16162W-MC-0	CHASE MORTGAGE FINANCE CORPORA	12/01/2025	MBS PAYDOWN 100.0000		442,029	442,029	410,466	441,839		191		191		442,029				6,524	10/25/2035
16162W-NB-1	CHASE MORTGAGE FINANCE CORP CHAS	12/01/2025	MBS PAYDOWN 100.0000		990	990	701	701						701		289	289	40	11/25/2035
16163H-AG-6	CHASE MORTGAGE FINANCE CORPORA	12/01/2025	VARIOUS		61,728	50,321	29,682	52,965						52,965		8,763	8,763	1,522	05/25/2037
16163L-AR-3	CHASE MORTGAGE FINANCE CORPORA	12/01/2025	MBS PAYDOWN 100.0000		44,038	44,038	36,698	33,284						33,284		10,754	10,754	1,269	07/25/2037
16165L-AG-5	CHASEFLEX TRUST	12/01/2025	MBS PAYDOWN 100.0000		872	749	747	867		5		5		872				14	06/25/2036
16165M-AE-8	CHASEFLEX TRUST	12/01/2025	MBS PAYDOWN 100.0000		10,911	10,521	9,078	10,156						10,156		755	755	177	09/25/2036
16165M-AG-3	CHASEFLEX TRUST	12/01/2025	MBS PAYDOWN 100.0000		7,364	7,101	6,117	6,857						6,857		507	507	120	09/25/2036
172973-4B-2	CITICORP MORTGAGE SECURITIES IN	12/01/2025	MBS PAYDOWN 100.0000		58,045	58,045	58,916	58,066		(21)		(21)		58,045				2,003	11/25/2035
172973-S7-5	CITICORP MORTGAGE SECURITIES	12/01/2025	MBS PAYDOWN 100.0000		80,230	80,230	69,077	69,077						69,077		11,153	11,153	2,627	04/25/2035
172973-W5-4	CITICORP MORTGAGE SECURITIES CMSI_05-4	12/01/2025	MBS PAYDOWN 100.0000		15,393	15,393	15,316	15,316						15,316		77	77	544	07/25/2035
17307G-AU-2	CITIGROUP MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		2,834	2,834	2,796	2,832		3		3		2,834				94	09/25/2033
17307G-LN-6	CREDIT - BASED ASSET SERVICING AND SECUR	12/01/2025	MBS PAYDOWN 100.0000		19,392	19,392	19,072	19,392						19,392				327	09/25/2034
17307G-PS-1	CITIGROUP MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		120,017	94,119	57,173	108,290						108,290		11,727	11,727	1,617	02/26/2035
17307G-QY-7	CITIGROUP MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		31,555	31,555	31,650	31,562		(7)		(7)		31,555				792	05/25/2035
17307G-W6-1	CITIGROUP MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		40,903	40,903	24,366	24,366						24,366		16,538	16,538	2,379	05/25/2035
17307G-WE-4	CITIGROUP MORTGAGE LOAN TRUST IN	12/01/2025	MBS PAYDOWN 100.0000		6,109	6,109	5,506	5,506						5,506		603	603	211	08/25/2035
17308F-AD-1	CITIMORTGAGE ALTERNATIVE LOAN	12/01/2025	MBS PAYDOWN 92.1160		70,965	73,892	66,015	70,965						70,965				2,327	07/25/2035
17309B-AB-3	CITIGROUP MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		2,102	2,102	811	811						811		1,291	1,291	20	05/25/2036
17309B-AD-9	CITIGROUP MORTGAGE LOAN TRUST INC	12/01/2025	MBS PAYDOWN 100.0000		9,180	9,180	2,973	2,973						2,973		6,208	6,208	83	05/25/2036
17309R-AA-0	CITIGROUP MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 99.6895		8,094	8,951	6,538	8,094						8,094				294	08/25/2035
17309Y-AF-4	CITIGROUP MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		142,624	142,624	81,121	81,121						81,121		61,503	61,503	1,545	10/25/2036
173109-AF-6	CITICORP RESIDENTIAL MORTGAGE	10/01/2025	MBS PAYDOWN 100.0000		4	4	4	4						4					03/25/2037
17311F-AH-7	CITIGROUP MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		69,790	69,790	23,623	23,623						23,623		46,167	46,167	805	01/25/2037
17311L-AH-4	CITIGROUP MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 94.7079		39,044	39,830	30,791	38,263						38,263		781	781	1,676	04/25/2037
17312H-AF-6	CITICORP RESIDENTIAL MORTGAGE SECURITIES	05/01/2025	MBS PAYDOWN 100.0000		2	2	2	2						2					06/25/2037
17312K-AC-6	CITIGROUP MORTGAGE SECURITIES INC	12/01/2025	MBS PAYDOWN 78.3184		1,150	1,491	1,342	1,150						1,150				47	06/25/2037
173146-AB-7	CITIGROUP MORTGAGE LOAN TRUST INC	12/01/2025	MBS PAYDOWN 100.0000		13,261	13,261	13,380	13,261						13,261				419	10/25/2037
17329M-AY-5	CITIGROUP MORTGAGE LOAN TRUST INC CMLTI_	12/01/2025	MBS PAYDOWN 100.0000		796,556	796,556	806,450	796,901		(346)		(346)		796,556				12,329	07/25/2051
17330C-AR-9	CITIGROUP MORTGAGE LOAN TRUST INC CMLTI_	12/01/2025	MBS PAYDOWN 100.0000		1,054,618	1,054,618	1,052,640	1,054,560		58		58		1,054,618				16,410	02/25/2052
17332D-AB-0	CMLTI 2024-CMI1	12/01/2025	MBS PAYDOWN 100.0000		1,366,585	1,366,585	1,345,446	1,363,019		3,567		3,567		1,366,585				46,605	06/25/2054
17332X-AG-5	CITIGROUP MORTGAGE LOAN TRUST CMLTI_25-L	12/26/2025	MBS PAYDOWN 100.0000		195,161	195,161	195,159			454		454		195,161				885	12/25/2055
17332X-AJ-9	CITIGROUP MORTGAGE LOAN TRUST CMLTI_25-L	12/26/2025	MBS PAYDOWN 100.0000		130,107	130,107	130,106			310		310		130,107				606	12/25/2055
18976G-AV-8	CITIMORTGAGE ALTERNATIVE LOAN	12/01/2025	MBS PAYDOWN 79.6391		100,266	121,915	102,953	100,266						100,266				3,156	06/25/2037
22540V-TR-3	CS FIRST BOSTON MORTGAGE SECUR	12/01/2025	MBS PAYDOWN 100.0000		6,599	6,599	6,581	6,598		1		1		6,599				31	02/25/2032
22541N-SR-1	CS FIRST BOSTON MORTGAGE SECUR	04/01/2025	MBS PAYDOWN 100.0000		103,934	103,934	103,382	103,934						103,934				2,456	11/25/2032
22541N-SW-0	CS FIRST BOSTON MORTGAGE SECUR	12/01/2025	MBS PAYDOWN 100.0000		2,344	2,344	2,347	2,344		(1)		(1)		2,344				87	11/25/2032
225458-Y8-5	CS FIRST BOSTON MORTGAGE SECUR	12/01/2025	MBS PAYDOWN 100.0000		23,702	23,702	20,572	20,217						20,217		3,485	3,485	1,134	09/25/2035
225470-A8-6	ADJUSTABLE RATE MORTAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		29,785	29,785	23,790	21,387						21,387		8,398	8,398	881	03/25/2036
225470-M6-7	CREDIT SUISSE MORTGAGE CAPITAL	12/01/2025	MBS PAYDOWN 100.0000		45,970	45,970	27,856	27,856						27,856		18,115	18,115	615	04/25/2036
225470-VG-5	CREDIT SUISSE MORTGAGE CAPITAL	12/01/2025	MBS PAYDOWN 100.0000		4,434	4,434	2,005	2,005						2,005		2,429	2,429	113	02/25/2036
2254W0-GX-7	CS FIRST BOSTON MORTGAGE SECUR	12/01/2025	MBS PAYDOWN 100.0000		20,982	20,982	20,109	20,952		30		30		20,982				630	10/25/2034
2254W0-MD-4	ADJUSTABLE RATE MORTAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		12,016	12,016	7,628	1,283						1,283		10,733	10,733	496	03/25/2036
22757E-AB-4	CROSS MORTGAGE TRUST CROSS_25-H3	12/01/2025	MBS PAYDOWN 100.0000		3,037,945	3,037,945	3,037,924			21		21		3,037,945				78,415	04/25/2070
22757E-AC-2	CROSS MORTGAGE TRUST CROSS_25-H3	12/01/2025	MBS PAYDOWN 100.0000		1,751,157	1,751,157	1,751,150			8		8		1,751,157				46,369	04/25/2070
24382E-AD-9	DRMT_25-INV1	12/01/2025	MBS PAYDOWN 100.0000		178,849	178,849	178,847			159		159		178,849				423	11/25/2060
24382E-AE-7	DRMT_25-INV1	12/01/2025	MBS PAYDOWN 100.0000		189,315	189,315	189,313			172		172		189,315				460	11/25/2060
251510-EH-2	DBALT_ 2005-3	12/01/2025	MBS PAYDOWN 70.8869		37,944	45,682	43,497	37,865		79		79		37,944				1,697	06/25/2035
251511-AC-5	DEUTSCHE ALT-A SECURITIES INC	12/01/2025	MBS PAYDOWN 100.0000		77,367	82,838	67,186	68,600						68,600		8,768	8,768	2,057	06/25/2036
251511-AE-1	DEUTSCHE ALT-A SECURITIES INC	12/01/2025	MBS PAYDOWN 100.0000		26,349	26,287	19,037	21,621						21,621		4,727	4,727	617	06/25/2036
251511-AF-8	DEUTSCHE ALT-A SECURITIES INC	12/01/2025	MBS PAYDOWN 100.0000		122,918	131,622	109,064	112,243						112,243		10,675	10,675	3,251	06/25/2036
251513-AV-9	DEUTSCHE ALT-A SECURITIES INC	12/01/2025	MBS PAYDOWN 94.7197		7,891	8,686	7,484	7,731						7,731		161	161	175	10/25/2036
251513-BC-0	DEUTSCHE ALT-A SECURITIES INC	12/01/2025	MBS PAYDOWN 94.6450		36,087	40,602	34,395	35,332						35,332		754	754	813	10/25/2036
25151E-AE-3	DEUTSCHE ALT-A SECURITIES INC	12/01/2025	MBS PAYDOWN 100.0000		53,664	53,664	53,674	53,664						53,664				1,376	07/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
251563-EP-3	DEUTSCHE MORTGAGE SECURITIES	08/01/2025	MBS PAYDOWN 100.0000		33	33	31	31						31		1	1	1	04/25/2034
26846X-AB-6	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/01/2025	MBS PAYDOWN 100.0000		452,579	452,579	452,577			2		2		452,579				12,412	03/25/2070
26846X-AC-4	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/01/2025	MBS PAYDOWN 100.0000		749,627	749,627	749,612			14		14		749,627				21,086	03/25/2070
26846Y-AE-8	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/01/2025	MBS PAYDOWN 100.0000		754,634	754,634	754,626			8		8		754,634				14,201	08/25/2070
281914-AB-7	EFMT 2025-INV2	12/01/2025	MBS PAYDOWN 100.0000		638,690	638,690	638,679							638,690				13,046	05/26/2070
281914-AC-5	EFMT 2025-INV2	12/01/2025	MBS PAYDOWN 100.0000		915,455	915,455	915,447			20		20		915,455				19,706	05/26/2070
28224U-AE-4	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/26/2025	MBS PAYDOWN 100.0000		173,640	173,640	173,636			360		360		173,640				735	12/01/2070
28224U-AH-7	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/26/2025	MBS PAYDOWN 100.0000		31,680	31,680	31,679			78		78		31,680				139	12/01/2070
28224U-AJ-3	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	12/26/2025	MBS PAYDOWN 100.0000		38,189	38,189	38,188			95		95		38,189				171	12/01/2070
29445F-AA-6	EQUIFIRST MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		13,829	13,829	13,781	13,829						13,829				313	12/25/2032
294751-BX-9	EQUITY ONE ABS INC.	12/01/2025	MBS PAYDOWN 100.0000		11,677	11,677	11,677	11,677						11,677				315	08/25/2033
32051G-CB-9	FIRST HORIZON ALTERNATIVE MORT	12/01/2025	MBS PAYDOWN 100.0000		11,085	11,085	11,169	11,090		(5)		(5)		11,085				240	01/25/2035
32051G-DX-0	FIRST HORIZON MORTGAGE PASS-TH	11/25/2025	MBS PAYDOWN 100.0000		460	460	407	407						407		52	52	11	02/25/2035
32051G-ED-3	FIRST HORIZON MORTGAGE PASS-TH	12/25/2025	MBS PAYDOWN 29.8871		6,464	9,452	1,785	5						5		6,458	6,458	287	02/25/2035
32051G-HJ-7	FIRST HORIZON ALTERNATIVE MORT	12/01/2025	VARIOUS		41,990	41,990	41,962	41,990						41,990				1,243	03/25/2035
32051G-NH-4	FIRST HORIZON ALTERNATIVE MORT	12/01/2025	MBS PAYDOWN 100.0000		83,181	77,891	59,643	59,776						59,776		23,405	23,405	1,373	05/25/2035
32051G-TD-7	FIRST HORIZON ALTERNATIVE MORT	12/01/2025	MBS PAYDOWN 100.0000		35,055	36,753	20,345	29,709						29,709		5,346	5,346	1,266	09/25/2035
32051G-XC-4	FIRST HORIZON ALTERNATIVE MORT	12/01/2025	MBS PAYDOWN 49.5170		58,664	58,945	38,621	7,767						7,767		50,897	50,897	887	11/25/2035
33852F-AA-4	FLAGSTAR MORTGAGE TRUST FSMT_21-4	12/01/2025	MBS PAYDOWN 100.0000		359,250	359,250	364,190	359,398		(148)		(148)		359,250				4,909	06/26/2051
33853G-AB-9	FSMT_21-12	12/01/2025	MBS PAYDOWN 100.0000		1,338,565	1,338,565	1,340,238	1,338,618		(54)		(54)		1,338,565				17,649	11/27/2051
36169D-AA-0	GCAT TRUST GCAT_23-NQM2	12/01/2025	VARIOUS		638,585	638,585	638,582	638,585						638,585				20,952	11/25/2067
36185N-6M-7	GMAC MORTGAGE CORPORATION LOA	12/01/2025	MBS PAYDOWN 100.0000		13,808	13,808	10,692	10,692						10,692		3,116	3,116	566	05/25/2035
36226M-AE-3	GRMT MORTGAGE LOAN TRUST	11/01/2025	MBS PAYDOWN 100.0000		7,446	7,446	7,258	7,258						7,258		188	188	266	07/20/2031
36228F-3Q-7	GSAA TRUST	12/01/2025	MBS PAYDOWN 100.0000		95	95	93	93						93		2	2	2	04/25/2034
3622E8-AC-9	GSAA HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		9,977	9,977	3,457	3,457						3,457		6,521	6,521	54	09/25/2036
3622E8-AF-2	GSAA HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		68,821	68,821	18,439	18,439						18,439		50,382	50,382	372	09/25/2036
3622EL-AG-1	GSAA HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		40,722	40,722	10,126	10,126						10,126		30,597	30,597	226	11/25/2036
3622EU-AB-2	GSAA HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		4,140	4,140	806	806						806		3,334	3,334	14	03/25/2037
3622EU-AC-0	GSAA HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		22,082	22,082	4,265	4,265						4,265		17,817	17,817	72	03/25/2037
3622EU-AF-3	GSAA HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		18,108	18,108	4,202	4,202						4,202		13,906	13,906	59	03/25/2037
3622MP-AB-4	GSR MORTGAGE LOAN TRUST GSR_07-1F	12/01/2025	MBS PAYDOWN 33.4638		1,357	1,624	959	1,357						1,357				45	01/25/2037
3622MP-AM-0	GSR MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 87.3363		119,621	133,398	123,310	119,621						119,621				3,850	01/25/2037
3622MP-AT-5	GSR MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 33.4994		39,764	47,461	31,897	39,764						39,764				1,247	01/25/2037
362334-MD-3	GSAA HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		5,823	5,823	1,514	1,514						1,514		4,309	4,309	37	03/25/2036
362341-6X-2	GSR MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 0.0022		125,115	129,907	99,917	50,025						50,025		75,090	75,090	2,743	02/25/2036
362341-RU-5	GSR MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		11,056	11,056	9,617	9,617						9,617		1,439	1,439	491	09/25/2035
362375-AF-4	GSAA HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		294,745	294,745	71,707	71,707						71,707		223,039	223,039	1,625	06/25/2036
36242D-6P-3	GSR MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		212,279	212,279	194,368	212,069		211		211		212,279				6,566	06/25/2035
36242D-D2-6	GSR MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		25,865	25,865	25,166	25,846		19		19		25,865				769	03/25/2035
36242D-DE-0	GSAA HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		26,486	26,486	25,961	26,486						26,486				724	06/25/2034
36242D-FP-3	GSR MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		3,084	3,084	3,081	3,084						3,084				121	09/25/2034
36242D-H4-8	GSR MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		10,007	10,007	9,981	10,006		1		1		10,007				238	04/25/2035
36244S-AF-5	GSAA HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		18,996	18,996	5,773	5,773						5,773		13,223	13,223	131	07/25/2036
36258W-AS-1	GS MORTGAGE_BACKED SECURITIES GSMBS_20-P	12/01/2025	MBS PAYDOWN 100.0000		75,671	75,671	77,078	75,725		(54)		(54)		75,671				1,257	10/25/2050
36262C-AB-6	GS MORTGAGEBACKED SECURITIES TRUST GSMBS	12/01/2025	MBS PAYDOWN 100.0000		1,682,551	1,682,551	1,712,521	1,682,551						1,682,551				23,202	01/25/2052
36262L-AB-6	GS MORTGAGEBACKED SECURITIES TRUST GSMBS	12/01/2025	MBS PAYDOWN 100.0000		889,117	889,117	899,675	889,428		(311)		(311)		889,117				12,904	11/27/2051
36275J-AD-2	GS MORTGAGE-BACKED SECURITIES TRUST GSMB	12/01/2025	MBS PAYDOWN 100.0000		86,305	86,305	86,304			1		1		86,305				603	01/25/2066
36275J-AE-0	GS MORTGAGE-BACKED SECURITIES TRUST GSMB	12/01/2025	MBS PAYDOWN 100.0000		95,531	95,531	95,529			2		2		95,531				699	01/25/2066
36297X-AB-9	GSR MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 87.3694		8,313	8,832	8,733	8,313						8,313				175	06/25/2036
403958-AD-3	HOMES TRUST HOMES_25-NQM4	12/01/2025	MBS PAYDOWN 100.0000		284,015	284,015	284,015			31		31		284,015				5,285	08/25/2070
403958-AE-1	HOMES TRUST HOMES_25-NQM4	12/01/2025	MBS PAYDOWN 100.0000		569,046	569,046	569,045			65		65		569,046				10,981	08/25/2070
403966-AC-8	HOMES TRUST HOMES_25-NQM2	12/01/2025	MBS PAYDOWN 100.0000		1,559,009	1,559,009	1,558,991			356		356		1,559,009				38,226	02/25/2070
40446G-AE-2	HOMES TRUST HOMES_25-NQM3	12/01/2025	MBS PAYDOWN 100.0000		2,139,255	2,139,255	2,139,224			534		534		2,139,255				45,631	02/25/2070
43761D-AD-2	HOMES 2025-NQM1	12/01/2025	MBS PAYDOWN 100.0000		449,866	449,866	449,861			1,703		1,703		449,866				15,590	01/27/2070
43761D-AE-0	HOMES 2025-NQM1	12/01/2025	MBS PAYDOWN 100.0000		724,964	724,964	724,960			2,744		2,744		724,964				25,560	01/27/2070
43761J-AA-5	HOMES_23-NQM1	12/01/2025	MBS PAYDOWN 100.0000		124,610	124,610	124,397	124,610						124,610				4,412	01/25/2068
43761Y-AD-6	HOMES TRUST HOMES_25-AFC2	12/01/2025	MBS PAYDOWN 100.0000		688,358	688,358	688,357			1		1		688,358				11,098	06/25/2060
43761Y-AE-4	HOMES TRUST HOMES_25-AFC2	12/01/2025	MBS PAYDOWN 100.0000		1,637,991	1,637,991	1,637,990			1		1		1,637,991				27,110	06/25/2060

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
43762C-AD-3	HOMES TRUST HOMES_25-NQM5	12/01/2025	MBS PAYDOWN 100.0000		324,821	324,821	324,819			156		156		324,821				2,458	09/25/2070
43762C-AE-1	HOMES TRUST HOMES_25-NQM5	12/01/2025	MBS PAYDOWN 100.0000		620,372	620,372	620,365			307		307		620,372				4,876	09/25/2070
45254N-MC-8	IMPAC CMB TRUST	12/25/2025	MBS PAYDOWN 100.0000		5,893	5,893	2,628	2,628						2,628		3,265	3,265	89	03/25/2035
45254N-MD-6	IMPAC CMB TRUST	12/25/2025	MBS PAYDOWN 100.0000		7,072	7,072	1,795	1,795						1,795		5,277	5,277	107	03/25/2035
45254N-QG-5	IMPAC CMB TRUST	12/25/2025	MBS PAYDOWN 100.0000		29,679	29,679	26,266	26,266						26,266		3,413	3,413	559	10/25/2035
45660L-EW-5	RESIDENTIAL ASSET SECURITIZATI	12/01/2025	MBS PAYDOWN 100.0000		89,539	89,539	87,665	89,539						89,539				3,179	04/25/2035
45660L-GQ-6	INDYMAC INDX MORTGAGE LOAN TRU	12/01/2025	MBS PAYDOWN 100.0000		31,898	31,341	22,869	25,469						25,469		6,429	6,429	701	05/25/2035
45660L-LQ-0	INDYMAC INDX MORTGAGE LOAN TRU	12/01/2025	MBS PAYDOWN 100.0000		1,437	1,437	1,249	1,249						1,249		188	188	57	06/25/2035
45660L-QY-8	INDYMAC INDX MORTGAGE LOAN TR	12/01/2025	MBS PAYDOWN 100.0000		4,026	4,026	2,273	1,113						1,113		2,913	2,913	85	08/25/2035
45660L-S7-5	INDYMAC INDX MORTGAGE LOAN TRU	12/01/2025	MBS PAYDOWN 100.0000		100,800	99,889	63,629	63,871						63,871		36,929	36,929	2,106	12/25/2035
45660L-SY-6	RESIDENTIAL ASSET SECURITIZATI	12/01/2025	MBS PAYDOWN 100.8299		95,268	82,077	47,455	73,865						73,865		21,403	21,403	2,098	07/25/2035
45660L-ZM-4	INDYMAC INDA MORTGAGE LOAN TRU	12/01/2025	MBS PAYDOWN 100.0000		3,714	3,714	3,588	2,899	812	3		815		3,714				59	11/25/2035
45661H-AR-8	INDYMAC INDX MORTGAGE LOAN TRU	12/01/2025	MBS PAYDOWN 100.0000		95,745	95,745	21,011	21,008						21,008		74,737	74,737	1,993	09/25/2036
45667Q-AE-1	INDYMAC INDX MORTGAGE LOAN TRU	12/01/2025	MBS PAYDOWN 100.0000		158,807	153,530	131,967	149,431						149,431		9,376	9,376	2,844	11/25/2036
46591G-AU-6	JPMMT_19-4-A18	12/01/2025	MBS PAYDOWN 100.0000		793,491	793,491	805,468	793,491						793,491				21,299	10/25/2049
46591G-AZ-5	JPMMT_19-4-B1	12/01/2025	MBS PAYDOWN 100.0000		68,922	68,922	69,591	68,939		(17)		(17)		68,922				1,662	10/25/2049
46591G-BA-9	JPMMT_19-4-B2	12/01/2025	MBS PAYDOWN 100.0000		68,922	68,922	68,486	68,916		6		6		68,922				1,662	10/25/2049
46591G-BB-7	JPMMT_19-4-B3	12/01/2025	MBS PAYDOWN 100.0000		55,999	55,999	54,337	55,967		32		32		55,999				1,350	10/25/2049
46591G-BC-5	JPMMT_19-4-B4	12/01/2025	MBS PAYDOWN 100.0000		17,472	17,472	15,692	17,437		35		35		17,472				421	10/25/2049
46591G-BD-3	JPMMT_19-4-B5	12/01/2025	MBS PAYDOWN 100.0000		8,723	8,723	6,770	8,707		16		16		8,723				210	10/25/2049
46592K-AC-6	JP MORGAN MORTGAGE TRUST JPMMT_21-3	12/01/2025	MBS PAYDOWN 100.0000		782,006	782,006	807,422	782,826		(820)		(820)		782,006				10,403	07/25/2051
46593T-AD-4	JPMMT_25-DSC1	12/01/2025	MBS PAYDOWN 100.0000		206,392	206,392	206,390			3		3		206,392				4,789	08/25/2065
46593T-AE-2	JPMMT_25-DSC1	12/01/2025	MBS PAYDOWN 100.0000		859,968	859,968	859,965			3		3		859,968				20,473	08/25/2065
46594E-AE-4	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS3	12/01/2025	MBS PAYDOWN 100.0000		241,588	241,588	241,587			1		1		241,588				2,055	02/25/2066
466247-SG-9	JP MORGAN MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		377,772	377,772	377,418	377,772						377,772				11,098	08/25/2035
466247-ZQ-9	JP MORGAN MORTGAGE TRUST	11/01/2025	MBS PAYDOWN 0.0000			3,788	1,840											157	01/25/2036
46627M-EA-1	J.P. MORGAN ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		15,809	17,911	9,319	11,371						11,371		4,439	4,439	641	03/25/2036
46628L-AQ-1	JP MORGAN MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		25,293	24,119	18,067	17,151						17,151		8,141	8,141	578	06/25/2036
46629B-AF-6	JP MORGAN MORTGAGE ACQUISITION	12/01/2025	MBS PAYDOWN 100.0000		85,385	85,385	48,340	48,340						48,340		37,045	37,045	1,122	08/25/2036
46629Q-AD-8	JP MORGAN MORTGAGE ACQUISITION	12/01/2025	MBS PAYDOWN 100.0000		29,295	29,295	17,659	17,659						17,659		11,636	11,636	488	09/25/2029
46629Q-AE-6	JP MORGAN MORTGAGE ACQUISITION	12/01/2025	MBS PAYDOWN 100.0000		6,666	6,666	3,783	3,783						3,783		2,883	2,883	111	10/25/2036
46629Q-AF-3	JP MORGAN MORTGAGE ACQUISITION	12/01/2025	MBS PAYDOWN 100.0000		45,328	45,328	26,262	26,262						26,262		19,066	19,066	755	10/25/2036
46630L-AG-9	JP MORGAN MORTGAGE ACQUISITION	12/01/2025	MBS PAYDOWN 100.0000		394	394	394	394						394				9	11/25/2036
46630M-AD-4	JP MORGAN MORTGAGE ACQUISITION	12/01/2025	MBS PAYDOWN 100.0000		46,986	46,986	25,018	25,018						25,018		21,967	21,967	599	10/25/2030
46630M-AG-7	JP MORGAN MORTGAGE ACQUISITION	12/01/2025	MBS PAYDOWN 100.0000		10,157	10,157	5,815	5,815						5,815		4,342	4,342	129	01/25/2037
46640M-AC-4	JP MORGAN MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		298,474	298,474	290,545	297,581		892		892		298,474				3,765	07/27/2043
46641Y-AA-1	JP MORGAN MORTGAGE TRUST JPMMT_1	12/01/2025	MBS PAYDOWN 100.0000		606,436	606,436	619,986	611,134		(4,699)		(4,699)		606,436				10,251	06/25/2029
46644V-AD-8	JP MORGAN MORTGAGE TRUST JPMMT_1	12/01/2025	MBS PAYDOWN 100.0000		98,380	98,380	100,040	98,474		(94)		(94)		98,380				1,362	06/26/2045
46649E-AQ-2	JPMMT_18-2-A15	12/01/2025	MBS PAYDOWN 100.0000		2,348,299	2,348,299	2,310,279	2,346,629		1,670		1,670		2,348,299				44,296	08/25/2048
46649E-AZ-2	JPMMT_18-2-B1	12/01/2025	MBS PAYDOWN 100.0000		178,060	178,060	169,157	177,925		135		135		178,060				3,498	08/25/2048
46649E-BA-6	JPMMT_18-2-B2	12/01/2025	MBS PAYDOWN 100.0000		108,951	108,951	101,324	108,827		124		124		108,951				2,140	08/25/2048
46649E-BB-4	JPMMT_18-2-B3	12/01/2025	MBS PAYDOWN 100.0000		85,743	85,743	77,598	85,611		133		133		85,743				1,684	08/25/2048
46649E-BC-2	JPMMT_18-2-B4	12/01/2025	MBS PAYDOWN 100.0000		26,352	26,352	22,399	26,298		53		53		26,352				518	08/25/2048
46651P-BJ-7	JP MORGAN MORTGAGE TRUST JPMMT_19-10	12/01/2025	MBS PAYDOWN 100.0000		675,122	675,122	694,892	676,040		(918)		(918)		675,122				24,087	03/25/2050
46651P-BP-3	JP MORGAN MORTGAGE TRUST JPMMT_19-10	12/01/2025	MBS PAYDOWN 100.0000		81,664	81,664	87,381	81,832		(168)		(168)		81,664				2,536	03/25/2050
46651P-BS-7	JP MORGAN MORTGAGE TRUST JPMMT_19-10	12/01/2025	MBS PAYDOWN 100.0000		86,468	86,468	91,278	86,613		(145)		(145)		86,468				2,685	03/25/2050
46651P-BV-0	JP MORGAN MORTGAGE TRUST JPMMT_19-10	12/01/2025	MBS PAYDOWN 100.0000		57,645	57,645	59,771	57,713		(68)		(68)		57,645				1,790	03/25/2050
46651P-BY-4	JP MORGAN MORTGAGE TRUST JPMMT_19-10	12/01/2025	MBS PAYDOWN 100.0000		22,434	22,434	21,873	22,424		10		10		22,434				697	03/25/2050
46651P-BZ-1	JP MORGAN MORTGAGE TRUST JPMMT_19-10	12/01/2025	MBS PAYDOWN 100.0000		14,023	14,023	12,481	14,007		16		16		14,023				435	03/25/2050
46652F-AC-4	JP MORGAN MORTGAGE TRUST JPMMT_20-4	12/01/2025	MBS PAYDOWN 100.0000		122,288	122,288	125,594	122,524		(236)		(236)		122,288				1,846	11/25/2050
46652P-BQ-0	JP MORGAN MORTGAGE TRUST JPMMT_20-6	12/01/2025	MBS PAYDOWN 100.0000		3,801,308	3,801,308	3,903,044	3,804,705		(3,397)		(3,397)		3,801,308				60,070	11/25/2050
46652P-BV-9	JP MORGAN MORTGAGE TRUST JPMMT_20-6	12/01/2025	MBS PAYDOWN 100.0000		90,997	90,997	93,727	91,052		(54)		(54)		90,997				1,715	11/25/2050
46652P-BY-3	JP MORGAN MORTGAGE TRUST JPMMT_20-6	12/01/2025	MBS PAYDOWN 100.0000		88,361	88,361	89,245	88,379		(18)		(18)		88,361				1,665	11/25/2050
46652P-CB-2	JP MORGAN MORTGAGE TRUST JPMMT_20-6	12/01/2025	MBS PAYDOWN 100.0000		56,838	56,838	55,133	56,808		30		30		56,838				1,071	11/25/2050
46652P-CE-6	JP MORGAN MORTGAGE TRUST JPMMT_20-6	12/01/2025	MBS PAYDOWN 100.0000		25,372	25,372	22,327	25,318		54		54		25,372				478	11/25/2050
46652P-CF-3	JP MORGAN MORTGAGE TRUST JPMMT_20-6	12/01/2025	MBS PAYDOWN 100.0000		8,079	8,079	5,049	8,035		44		44		8,079				152	11/25/2050
46652V-AC-9	JP MORGAN MORTGAGE TRUST JPMMT_21-4	12/01/2025	MBS PAYDOWN 100.0000		30,058	30,058	30,523	30,074		(16)		(16)		30,058				422	08/25/2051
46652X-BL-4	JP MORGAN MORTGAGE TRUST JPMMT_21-2	12/01/2025	MBS PAYDOWN 100.0000		6,619,308	6,619,308	6,865,632	6,627,357		(8,049)		(8,049)		6,619,308				99,014	06/26/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46652X-BR-1	JP MORGAN MORTGAGE TRUST JPMMT_21-2	12/01/2025	MBS PAYDOWN 100.0000		94,283	94,283	95,461	94,308		(26)		(26)		94,283				1,536	06/26/2051
46652X-BU-4	JP MORGAN MORTGAGE TRUST JPMMT_21-2	12/01/2025	MBS PAYDOWN 100.0000		59,517	59,517	59,071	59,511		6		6		59,517				970	06/26/2051
46652X-BX-8	JP MORGAN MORTGAGE TRUST JPMMT_21-2	12/01/2025	MBS PAYDOWN 100.0000		29,759	29,759	28,940	29,744		14		14		29,759				485	06/26/2051
46652X-CA-7	JP MORGAN MORTGAGE TRUST JPMMT_21-2	12/01/2025	MBS PAYDOWN 100.0000		15,526	15,526	11,024	15,461		65		65		15,526				253	06/26/2051
46653G-BL-0	JP MORGAN MORTGAGE TRUST JPMMT_21-9	12/01/2025	MBS PAYDOWN 100.0000		6,985,801	6,985,801	7,084,616	6,987,475		(1,674)		(1,674)		6,985,801				93,971	12/25/2051
46653G-BR-7	JP MORGAN MORTGAGE TRUST JPMMT_21-9	12/01/2025	MBS PAYDOWN 100.0000		143,064	143,064	140,561	143,022		42		42		143,064				2,125	12/25/2051
46653G-BU-0	JP MORGAN MORTGAGE TRUST JPMMT_21-9	12/01/2025	MBS PAYDOWN 100.0000		71,080	71,080	68,770	71,039		40		40		71,080				1,056	12/25/2051
46653G-BX-4	JP MORGAN MORTGAGE TRUST JPMMT_21-9	12/01/2025	MBS PAYDOWN 100.0000		40,010	40,010	37,509	39,966		44		44		40,010				594	12/25/2051
46653G-BY-2	JP MORGAN MORTGAGE TRUST JPMMT_21-9	12/01/2025	MBS PAYDOWN 100.0000		19,635	19,635	15,462	19,576		59		59		19,635				292	12/25/2051
46654W-AC-5	JP MORGAN MORTGAGE TRUST JPMMT_22-1	12/01/2025	MBS PAYDOWN 100.0000		1,249,236	1,249,236	1,247,088	1,249,163		73		73		1,249,236				19,282	07/25/2052
46658L-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_24-10	12/01/2025	MBS PAYDOWN 100.0000		3,583,737	3,583,737	3,526,621	3,573,425		10,312		10,312		3,583,737				104,019	03/25/2055
46658U-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_25-1	12/01/2025	MBS PAYDOWN 100.0000		2,068,926	2,068,926	2,077,655			(865)		(865)		2,068,926				70,479	06/25/2055
46659B-AD-4	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	12/01/2025	MBS PAYDOWN 100.0000		155,621	155,621	155,620			2		2		155,621				4,297	08/25/2055
46659B-AE-2	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	12/01/2025	MBS PAYDOWN 100.0000		903,493	903,493	903,484			9		9		903,493				26,054	08/25/2055
46659V-AD-0	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2	12/01/2025	MBS PAYDOWN 100.0000		419,918	419,918	419,910			8		8		419,918				4,373	10/25/2065
46659V-AE-8	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2	12/01/2025	MBS PAYDOWN 100.0000		772,750	772,750	772,739			11		11		772,750				8,425	10/25/2065
55265K-4S-5	MASTR ASSET SECURITIZATION TR	12/01/2025	MBS PAYDOWN 100.0000		2,045	2,045	1,786	1,786						1,786			259	57	01/25/2034
55265K-4V-8	MASTR ASSET SECURITIZATION TR	12/01/2025	MBS PAYDOWN 0.0010			6,067	1,331												01/25/2034
55265K-4W-6	MASTR ASSET SECURITIZATION TR	09/26/2025	VARIOUS			11,458	1,324	1,324			6	(6)		1,318		(1,318)	(1,318)		01/25/2034
55265K-4X-4	MASTR ASSET SECURITIZATION TR	05/01/2025	MBS PAYDOWN 0.0000			6,623	4,260	3,578	682			682		4,260		(4,260)	(4,260)		01/25/2034
55265K-4Y-2	MASTR ASSET SECURITIZATION TR	03/01/2025	MBS PAYDOWN 0.0000			5,063	4,269	939	3,330			3,330		4,269		(4,269)	(4,269)		01/25/2034
55265K-5L-9	MASTR ASSET SECURITIZATION TRU	12/01/2025	MBS PAYDOWN 100.0000		15,132	15,132	14,120	14,981		151		151		15,132				338	02/25/2034
55287J-AB-2	MFRA 2025-NQM1	12/01/2025	MBS PAYDOWN 100.0000		627,456	627,456	627,448			5		5		627,456				18,846	03/25/2070
55287J-AC-0	MFRA 2025-NQM1	12/01/2025	MBS PAYDOWN 100.0000		1,303,179	1,303,179	1,303,174			4		4		1,303,179				40,202	03/25/2070
55287M-AC-3	MFRA 2025-NQM2	12/01/2025	MBS PAYDOWN 100.0000		775,078	775,078	775,073			5		5		775,078				17,792	05/27/2070
576433-JQ-0	MASTR ADJUSTABLE RATE MORTGAGE	12/01/2025	MBS PAYDOWN 100.0000		258,183	258,183	255,339	258,183						258,183				8,938	02/25/2034
576433-XW-1	MASTR ADJUSTABLE RATE MORTGAGE	12/01/2025	MBS PAYDOWN 100.0000		29,077	29,077	23,352	23,352						23,352		5,725	5,725	827	03/25/2035
576434-V8-4	MALT 2005-6	12/01/2025	MBS PAYDOWN 100.0000		78,768	78,914	65,690	69,465						69,465		9,303	9,303	2,166	12/25/2035
57643M-CG-7	MASTR ASSET SECURITIZATION TR	11/01/2025	MBS PAYDOWN 100.0000		24,524	24,524	21,423	21,426						21,426		3,098	3,098	1,134	12/27/2033
57643M-DU-5	MASTR ASSET SECURITIZATION TRUST	12/01/2025	MBS PAYDOWN 100.0000		24,138	24,138	22,471	24,072		66		66		24,138				666	06/25/2034
57644D-AR-4	MASTR SECOND LIEN TRUST	12/25/2025	MBS PAYDOWN 100.0000		27,934	27,934	1,004	1,004						1,004		26,930	26,930	63	03/25/2036
589929-ZE-1	MERRILL LYNCH MORTGAGE INVESTORS INC.	11/25/2025	MBS PAYDOWN 100.0000		29,199	29,199	29,199	29,199						29,199				669	05/25/2033
59020U-NN-1	MLCC MORTGAGE INVESTORS INC.	12/01/2025	MBS PAYDOWN 100.0000		24,661	24,661	24,833	24,676		(15)		(15)		24,661				928	12/25/2034
59020U-QV-0	MERRILL LYNCH MORTGAGE INVESTO	12/25/2025	MBS PAYDOWN 100.0000		142,670	142,670	142,670	142,670						142,670				3,284	09/25/2035
59020U-UJ-2	MLCC MORTGAGE INVESTORS INC.	12/01/2025	MBS PAYDOWN 100.0000		1,450	1,450	1,453	1,450						1,450				53	04/25/2035
59020U-XH-3	MERRILL LYNCH MORTGAGE INVEST	11/01/2025	MBS PAYDOWN 100.0000		1,321	1,331	609	1,318						1,318		3	3	60	07/25/2035
590219-AG-6	MLCC MORTGAGE INVESTORS INC.	12/01/2025	MBS PAYDOWN 100.0000		225	225	220	225						225				8	05/25/2036
59023H-AG-6	MLCC MORTGAGE INVESTORS INC.	12/01/2025	MBS PAYDOWN 100.0000		16,402	16,402	16,369	16,400		2		2		16,402				441	01/25/2037
59319D-AB-9	MFA TRUST MFRA_25-NQM5	12/26/2025	MBS PAYDOWN 100.0000		14,596	14,596	14,567			35		35		14,596				63	11/25/2070
59319D-AC-7	MFA TRUST MFRA_25-NQM5	12/26/2025	MBS PAYDOWN 100.0000		469,134	469,134	469,134							469,134				2,027	11/25/2070
59319D-AF-0	MFA TRUST MFRA_25-NQM5	12/26/2025	MBS PAYDOWN 100.0000		36,727	36,727	36,727			91		91		36,727				163	11/25/2070
59319D-AG-8	MFA TRUST MFRA_25-NQM5	12/26/2025	MBS PAYDOWN 100.0000		46,000	46,000	45,999			116		116		46,000				208	11/25/2070
61744C-JT-4	MSAB_04-H9	12/25/2025	MBS PAYDOWN 100.0000		624,813	624,813	556,084	621,395		3,418		3,418		624,813				13,264	11/25/2034
61745M-A4-5	MORGAN STANLEY MORTGAGE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		3,636	3,636	3,447	3,625		11		11		3,636				113	04/25/2034
61748H-AW-1	MORGAN STANLEY MORTGAGE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		2,513	2,513	2,499	2,513						2,513				81	07/25/2034
61748H-BM-2	MORGAN STANLEY MORTGAGE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		4,269	4,269	4,287	4,270		(1)		(1)		4,269				113	08/25/2034
61748H-BQ-3	MORGAN STANLEY MORTGAGE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		1,130	1,130	1,132	1,130						1,130				35	08/25/2034
61748H-CG-4	MSM 2004-7AR	12/01/2025	MBS PAYDOWN 100.0000		43,668	43,668	44,705	43,792		(124)		(124)		43,668				1,118	09/25/2034
61748H-FC-0	MORGAN STANLEY MORTGAGE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		23,965	23,965	18,211	18,211						18,211		5,754	5,754	1,018	11/25/2034
61748H-JG-7	MORGAN STANLEY MORTGAGE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		1,783,798	1,783,798	1,609,599	1,763,485		20,314		20,314		1,783,798				87,658	03/25/2035
61748H-LF-6	MORGAN STANLEY MORTGAGE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		34,075	31,045	22,692	26,526						26,526		7,549	7,549	658	09/25/2035
61748H-PB-1	MORGAN STANLEY MORTGAGE LOAN T	12/01/2025	MBS PAYDOWN 157.5225		14,563	12,693	8,707	9,943						9,943		4,620	4,620	374	11/25/2035
61749E-AD-9	MORGAN STANLEY MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		8,876	8,876	2,185	2,185						2,185		6,691	6,691	53	10/25/2036
61749E-AE-7	MORGAN STANLEY MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		3,550	3,550	865	865						865		2,685	2,685	21	10/25/2036
61749E-AH-0	MORGAN STANLEY MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		28,433	28,433	8,736	8,736						8,736		19,697	19,697	169	10/25/2036
61750Y-AB-5	MORGAN STANLEY MORTGAGE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		1,241	1,241	260	260						260		981	981	7	11/25/2036
61750Y-AD-1	MORGAN STANLEY MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		18,622	18,622	4,157	4,157						4,157		14,465	14,465	110	11/25/2036
61750Y-AE-9	MORGAN STANLEY MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		23,277	23,277	5,090	5,090						5,090		18,187	18,187	137	11/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61750Y-AJ-8	MORGAN STANLEY MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		25,071	25,071	5,565	5,565						5,565		19,506	19,506	148	11/25/2036
61751J-AH-4	MORGAN STANLEY MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		18,359	18,359	6,580	6,580						6,580		11,779	11,779	165	02/25/2047
61751J-AJ-0	MORGAN STANLEY MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		18,359	18,359	6,546	6,546						6,546		11,813	11,813	165	02/25/2047
61752R-AH-5	MORGAN STANLEY MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		12,775	12,775	4,771	4,771						4,771		8,004	8,004	98	01/25/2047
61752R-AJ-1	MORGAN STANLEY MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		19,163	19,163	6,936	6,936						6,936		12,227	12,227	147	01/25/2047
61752R-AM-4	MORGAN STANLEY MORTGAGE LOAN T	12/01/2025	MBS PAYDOWN 100.0000		70,542	70,542	20,976	20,976						20,976		49,566	49,566	540	01/25/2047
61771Q-AJ-0	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		543,884	543,884	564,280	544,773		(889)		(889)		543,884				8,134	12/27/2050
61772A-AD-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		52,386	52,386	53,057	52,412		(26)		(26)		52,386				695	03/27/2051
61772L-AJ-0	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		439,132	439,132	445,170	439,285		(153)		(153)		439,132				6,206	05/25/2051
61776X-AD-3	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		1,874,885	1,874,885	1,858,773	1,831,091		43,794		43,794		1,874,885				63,730	09/25/2054
61790V-AD-9	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		511,138	511,138	511,130			8		8		511,138				10,753	03/25/2070
61790V-AE-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		490,569	490,569	490,562			7		7		490,569				10,682	03/25/2070
617932-AE-8	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	12/01/2025	MBS PAYDOWN 100.0000		1,115,787	1,115,787	1,115,771			16		16		1,115,787				34,818	11/25/2069
617941-AD-1	MSRM 2025-NQM2	12/01/2025	MBS PAYDOWN 100.0000		420,661	420,661	420,659			2		2		420,661				10,367	01/27/2070
617941-AE-9	MSRM 2025-NQM2	12/01/2025	MBS PAYDOWN 100.0000		820,289	820,289	820,288			1		1		820,289				21,275	01/27/2070
62956X-AA-9	NYMT 2024-INV1	12/01/2025	MBS PAYDOWN 100.0000		931,442	931,442	931,432	931,442						931,442				30,506	06/25/2069
62956X-AB-7	NYMT 2024-INV1	12/01/2025	MBS PAYDOWN 100.0623		487,790	487,777	487,776	487,790						487,790				16,878	06/25/2069
62956X-AC-5	NYMT 2024-INV1	12/01/2025	MBS PAYDOWN 100.0623		360,873	360,864	360,857	360,873						360,873				12,819	06/25/2069
62957J-AC-5	NYMT 2025-INV2	12/01/2025	MBS PAYDOWN 100.0000		184,171	184,171	184,167			3		3		184,171				1,780	10/25/2060
62957J-AF-8	NYMT 2025-INV2	12/01/2025	MBS PAYDOWN 100.0000		80,077	80,077	80,077							80,077				813	10/25/2060
62957J-AG-6	NYMT 2025-INV2	12/01/2025	MBS PAYDOWN 100.0000		120,111	120,111	120,109			2		2		120,111				1,267	10/25/2060
64352V-EF-4	NEW CENTURY HOME EQUITY LOAN TRUST NCHET	12/01/2025	MBS PAYDOWN 100.0000		560	560	573	562		(3)		(3)		560				15	11/25/2033
64831X-AD-0	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	12/01/2025	MBS PAYDOWN 100.0000		668,875	668,875	668,874			1		1		668,875				15,812	04/27/2065
64831X-AE-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	12/01/2025	MBS PAYDOWN 100.0000		675,359	675,359	675,349			10		10		675,359				16,535	04/27/2065
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	12/01/2025	MBS PAYDOWN 100.0000		856,304	856,304	856,288			124		124		856,304				18,215	05/26/2065
649603-AQ-0	NEW YORK MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		50,770	50,770	45,054	39,783						39,783		10,986	10,986	1,158	05/25/2036
65535V-DM-7	NOMURA ASSET ACCEPTANCE CORPOR	05/01/2025	MBS PAYDOWN 100.0000		67,230	67,230	47,519	47,519						47,519		19,711	19,711	3,563	08/25/2034
65535V-GH-5	NOMURA ASSET ACCEPTANCE CORPOR	03/01/2025	MBS PAYDOWN 100.0000																10/25/2034
65536V-AC-1	NOMURA ASSET ACCEPTANCE CORPOR	12/01/2025	MBS PAYDOWN 100.0000		3,152	3,152	730	730						730		2,422	2,422	26	08/25/2036
655374-AA-4	NOMURA ASSET ACCEPTANCE CORPOR	12/25/2025	MBS PAYDOWN 100.0000		11,635	11,140	3,043	7						7		11,628	11,628	589	12/25/2036
67120Y-AC-3	NYMT 2025-INV1	12/01/2025	MBS PAYDOWN 100.0000		706,322	706,322	706,319			2		2		706,322				16,500	04/26/2060
67120Y-AD-1	NYMT 2025-INV1	12/01/2025	MBS PAYDOWN 100.0000		226,957	226,957	226,955			2		2		226,957				5,500	04/26/2060
67120Y-AE-9	NYMT 2025-INV1	12/01/2025	MBS PAYDOWN 100.0000		443,106	443,106	443,106							443,106				11,029	04/26/2060
67121E-AA-0	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	12/01/2025	VARIOUS		32,921,561	32,879,718	32,879,258			460		460		32,879,718		41,843	41,843	705,236	03/25/2065
67121E-AB-8	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	12/01/2025	MBS PAYDOWN 100.0000		1,538,450	1,538,450	1,538,421			28		28		1,538,450				45,824	03/25/2065
67121E-AC-6	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	12/01/2025	MBS PAYDOWN 100.0000		1,604,526	1,604,526	1,604,510			16		16		1,604,526				49,930	03/25/2065
673916-AA-0	OBX 2025-NQM9	12/01/2025	VARIOUS		36,905,938	36,748,628	36,748,065			562		562		36,748,628		157,310	157,310	566,477	01/26/2065
673916-AB-8	OBX 2025-NQM9	12/01/2025	MBS PAYDOWN 100.0000		908,714	908,714	908,703			11		11		908,714				21,468	01/26/2065
673916-AC-6	OBX 2025-NQM9	12/01/2025	MBS PAYDOWN 100.0000		1,347,722	1,347,722	1,347,711			11		11		1,347,722				32,673	01/26/2065
67448U-AC-6	OBX 2025-NQM6	12/01/2025	MBS PAYDOWN 100.0000		1,784,941	1,784,941	1,774,413			757		757		1,784,941				43,790	03/25/2065
67647M-BA-6	OCEANVIEW HOLDINGS OCMT_21-4	12/01/2025	MBS PAYDOWN 100.0000		18,068,277	18,068,277	18,557,928	18,088,485		(20,207)		(20,207)		18,068,277				286,290	09/25/2051
67647M-CD-9	OCEANVIEW HOLDINGS OCMT_21-4	12/01/2025	MBS PAYDOWN 100.0000		222,493	222,493	224,215	222,537		(44)		(44)		222,493				3,391	09/25/2051
67647M-CE-7	OCEANVIEW HOLDINGS OCMT_21-4	12/01/2025	MBS PAYDOWN 100.0000		55,179	55,179	54,794	55,172		6		6		55,179				841	09/25/2051
67647M-CF-4	OCEANVIEW HOLDINGS OCMT_21-4	12/01/2025	MBS PAYDOWN 100.0000		35,892	35,892	31,706	35,834		58		58		35,892				547	09/25/2051
67647U-CA-7	OCEANVIEW HOLDINGS OCMT_21-6	12/01/2025	MBS PAYDOWN 100.0000		13,133,574	13,133,574	13,459,865	13,144,845		(11,271)		(11,271)		13,133,574				210,771	01/25/2052
67647U-EG-2	OCEANVIEW HOLDINGS OCMT_21-6	12/01/2025	MBS PAYDOWN 100.0000		198,470	198,470	197,463	198,456		14		14		198,470				3,174	01/25/2052
67647U-EJ-6	OCEANVIEW HOLDINGS OCMT_21-6	12/01/2025	MBS PAYDOWN 100.0000		38,268	38,268	37,515	38,254		14		14		38,268				612	01/25/2052
67647U-EL-1	OCEANVIEW HOLDINGS OCMT_21-6	12/01/2025	MBS PAYDOWN 100.0000		37,242	37,242	33,064	37,185		57		57		37,242				596	01/25/2052
67648A-BA-1	OCEANVIEW HOLDINGS OCMT_21-2	12/01/2025	MBS PAYDOWN 100.0000		8,136,990	8,136,990	8,299,729	8,140,720		(3,731)		(3,731)		8,136,990				115,210	05/25/2051
67648A-CD-4	OCEANVIEW HOLDINGS OCMT_21-2	12/01/2025	MBS PAYDOWN 100.0000		183,867	183,867	181,367	183,819		49		49		183,867				2,547	05/25/2051
67648A-CE-2	OCEANVIEW HOLDINGS OCMT_21-2	12/01/2025	MBS PAYDOWN 100.0000		51,089	51,089	49,660	51,059		29		29		51,089				708	05/25/2051
67648A-CF-9	OCEANVIEW HOLDINGS OCMT_21-2	12/01/2025	MBS PAYDOWN 100.0000		32,537	32,537	28,335	32,475		62		62		32,537				451	05/25/2051
68389F-GK-4	OPTION ONE MORTGAGE LOAN TRUST	12/25/2025	MBS PAYDOWN 100.0000		153,357	153,357	99,486	99,486						99,486		53,871	53,871	2,493	02/25/2035
68403B-AD-7	OPTION ONE MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		4,442	4,442	4,442	4,442						4,442				83	03/25/2037
68403B-AG-0	OPTION ONE MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 100.0000		1,549	1,549	1,549	1,549						1,549				28	03/25/2037
69121P-CK-7	OWNIT MORTGAGE LOAN ASSET-BACK	12/01/2025	MBS PAYDOWN 100.0000		142,083	142,083	44,551	44,551						44,551		97,532	97,532	1,460	12/26/2035
69335V-AL-6	PHMC MORTGAGES PASS THROUGH SERT	12/01/2025	MBS PAYDOWN 82.7556		15,818	19,228	9,822	15,818						15,818				541	10/18/2036
69335Y-AP-1	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 100.0000		68,555	68,555	69,650	68,629		(75)		(75)		68,555				2,349	12/18/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69336Q-AL-6	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 92.4524		66,964	70,285	49,968	66,964						66,964				1,505	07/18/2037
69336R-AJ-9	PHH MORTGAGE CORPORATION	12/01/2025	MBS PAYDOWN 100.0000		71,906	71,906	47,752	47,752						47,752		24,155	24,155	1,739	04/18/2035
69336R-AK-6	PHH MORTGAGE CORPORATION	12/01/2025	MBS PAYDOWN 0.0021		1,996	8,827	262	1						1		1,995	1,995	186	04/18/2035
69336R-AZ-3	PHMC MORTGAGE PASS THROUGH CE	12/01/2025	MBS PAYDOWN 100.0000		13,699	13,699	10,835	10,835						10,835		2,864	2,864	377	06/18/2035
69336R-BR-0	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 48.5467		5,265	5,931	6,035	5,265						5,265				207	07/18/2035
69336R-CC-2	PHMC MORTGAGE PASS THROUGH CE	12/01/2025	MBS PAYDOWN 100.0000		39,964	39,964	39,061	39,934		29		29		39,964				1,029	08/18/2035
69336R-CF-5	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 37.9292		2,529	8,060	1,184	2,529						2,529				207	08/18/2035
69336R-CX-6	PHMC MORTGAGE PASS THROUGH CE	12/01/2025	MBS PAYDOWN 94.9018		111,265	117,399	66,234	111,265						111,265				3,495	11/18/2035
69336R-DP-2	PHMC MORTGAGE PASS THROUGH CE	12/01/2025	MBS PAYDOWN 100.0000		49,996	49,996	49,387	49,976		21		21		49,996				1,380	04/18/2036
69336R-DQ-0	PHMC MORTGAGE PASS THROUGH CE	12/01/2025	MBS PAYDOWN 76.0796		5,868	17,945	10,909	5,868						5,868				871	04/18/2036
69337A-AL-0	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 100.0000		51,051	51,051	51,210	51,051						51,051				831	02/18/2037
69337A-AM-8	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 75.4076		17,384	18,766	17,223	16,659		45		45		16,705		679	679	307	02/18/2037
69337G-AK-9	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 100.0000		155,598	155,598	154,856	155,469		129		129		155,598				4,502	05/18/2037
69337G-AL-7	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 96.8398		276,704	280,350	161,839	197,107						197,107		79,596	79,596	8,110	05/18/2037
69337N-AG-3	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 100.0000		34,577	34,577	34,440	34,567		10		10		34,577				741	06/18/2037
69337N-AH-1	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 96.5219		149,897	138,216	81,120	149,897						149,897				3,373	06/18/2037
69337V-AE-0	PHMC MORTGAGE PASS THROUGH C	12/01/2025	MBS PAYDOWN 0.0008			21,765	15,578											1,114	12/18/2037
69375B-AA-5	PSMC_19-3	12/01/2025	MBS PAYDOWN 100.0000		12,157	12,157	12,256	12,159		(2)		(2)		12,157				229	11/26/2049
69382F-AD-1	PRKCM TRUST PRKCM_25-HOME1	12/01/2025	MBS PAYDOWN 100.0000		671,976	671,976	671,965			10		10		671,976				18,452	02/25/2060
69382F-AE-9	PRKCM TRUST PRKCM_25-HOME1	12/01/2025	MBS PAYDOWN 100.0000		814,331	814,331	814,323			8		8		814,331				23,555	02/25/2060
69382N-AB-8	PRPM LLC PRPM_25-NQM3	12/01/2025	MBS PAYDOWN 100.0000		394,169	394,169	394,164			5		5		394,169				7,122	05/27/2070
69392Y-AD-8	PRKCM_25-AFC1	12/01/2025	MBS PAYDOWN 100.0000		123,210	123,210	123,209			100		100		123,210				1,059	10/25/2060
69392Y-AE-6	PRKCM_25-AFC1	12/01/2025	MBS PAYDOWN 100.0000		134,425	134,425	134,425			110		110		134,425				1,178	10/25/2060
693983-AB-4	PRPM 2025-NQM2	12/01/2025	MBS PAYDOWN 100.0000		719,011	719,011	719,005			5		5		719,011				16,780	04/25/2070
693983-AC-2	PRPM 2025-NQM2	12/01/2025	MBS PAYDOWN 100.0000		942,622	942,622	942,609			13		13		942,622				22,756	04/25/2070
73071P-AA-3	POINT SECURITIZATION TRUST PSTRMS_25-2	11/25/2025	VARIOUS		3,296,700	3,311,183	3,301,105			14		14		3,301,118		(4,418)	(4,418)	8,992	09/25/2055
73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRO	04/01/2025	MBS PAYDOWN 100.0000		21,483	21,483	21,483	21,483						21,483				152	01/25/2036
74277J-AB-5	PRKCM_25-AFC2	12/26/2025	MBS PAYDOWN 100.0000		19,925	19,925	19,888			75		75		19,925				83	12/27/2060
74277J-AC-3	PRKCM_25-AFC2	12/26/2025	MBS PAYDOWN 100.0000		227,332	227,332	227,328							227,332				951	12/27/2060
74277J-AD-1	PRKCM_25-AFC2	12/26/2025	MBS PAYDOWN 100.0000		129,403	129,403	129,403			496		496		129,403				558	12/27/2060
74277J-AE-9	PRKCM_25-AFC2	12/26/2025	MBS PAYDOWN 100.0000		76,206	76,206	76,205			297		297		76,206				335	12/27/2060
74936R-AA-2	RCKT MORTGAGE TRUST RCKT_21-2	12/01/2025	MBS PAYDOWN 100.0000		668,844	668,844	676,473	669,058		(214)		(214)		668,844				9,050	06/26/2051
760985-E6-4	RESIDENTIAL ASSET MORTGAGE PRO	12/01/2025	MBS PAYDOWN 100.0000		48,763	48,763	46,577	48,472		290		290		48,763				1,616	04/25/2031
76110H-7A-1	RESIDENTIAL ACCREDIT LOANS IN	12/01/2025	MBS PAYDOWN 66.1483		3,561	3,995	3,065	3,263						3,263		298	298	108	07/25/2035
76110H-S3-4	RESIDENTIAL ACCREDIT LOANS IN	12/01/2025	MBS PAYDOWN 0.0007		3,629	15,043	4,037	3,629						3,629				349	02/25/2035
76110V-QL-5	RESIDENTIAL FUNDING MORTGAGE S	04/01/2025	MBS PAYDOWN 100.0000																06/25/2034
76110W-B2-1	RESIDENTIAL ASSET SECURITIES C	12/01/2025	MBS PAYDOWN 100.0000		1,016	1,016	923	925						925		91	91	30	08/25/2034
76111X-RC-9	RESIDENTIAL FUNDING MTG SEC I	12/01/2025	MBS PAYDOWN 100.0000		2,199	2,199	2,118	2,196		3		3		2,199				63	12/25/2034
76111X-VE-0	RESIDENTIAL FUNDING MTG SEC I	05/01/2025	MBS PAYDOWN 100.0000		28,915	28,915	20,419	20,231						20,231		8,684	8,684	369	06/25/2035
76111X-ZW-6	RESIDENTIAL FUNDING MTG SEC I RF	12/01/2025	VARIOUS		10,456	21,236	16,285	10,456						10,456				542	11/25/2035
805564-MG-3	SAXON ASSET SECURITIES TRUST	12/01/2025	MBS PAYDOWN 100.0000		184,135	184,135	184,128	184,135		1		1		184,135				1,834	05/25/2031
805564-QA-2	SAXON ASSET SECURITIES TRUST	12/01/2025	MBS PAYDOWN 100.0000		232,037	232,037	230,661	232,037						232,037				4,104	08/25/2035
81375W-HK-5	CREDIT-BASED ASSET SERVICING A	12/01/2025	MBS PAYDOWN 100.0000		154,297	154,297	105,338	105,338						105,338		48,959	48,959	2,631	01/25/2036
816939-AB-8	SEQUOIA MORTGAGE TRUST SEMT_24-INV1	12/01/2025	MBS PAYDOWN 100.0000		3,864,239	3,864,239	3,857,597	3,863,290		949		949		3,864,239				146,404	10/26/2054
81743P-AB-2	SEQUOIA MORTGAGE TRUST	12/20/2025	MBS PAYDOWN 100.0000		17,500	17,500	17,500	17,500						17,500				342	04/20/2033
81745J-AA-6	SEMT_13-11	12/01/2025	MBS PAYDOWN 100.0000		37,506	37,506	35,912	37,441		65		65		37,506				788	09/25/2043
81747B-BA-0	SEQUOIA MORTGAGE TRUST SEMT_18-1	12/01/2025	MBS PAYDOWN 100.0000		1,575,161	1,575,161	1,605,768	1,576,479		(1,318)		(1,318)		1,575,161				28,705	01/27/2048
81747B-CC-5	SEQUOIA MORTGAGE TRUST SEMT_18-1	12/01/2025	MBS PAYDOWN 100.0000		103,665	103,665	102,841	103,652		13		13		103,665				2,029	01/27/2048
81747B-CD-3	SEQUOIA MORTGAGE TRUST SEMT_18-1	12/01/2025	MBS PAYDOWN 100.0000		104,244	104,244	99,572	104,186		59		59		104,244				2,041	01/27/2048
81747B-CL-5	SEQUOIA MORTGAGE TRUST SEMT_18-1	12/01/2025	MBS PAYDOWN 100.0000		131,654	131,654	132,872	131,679		(25)		(25)		131,654				2,577	01/27/2048
81747F-BA-1	SEQUOIA MORTGAGE TRUST SEMT_18-4	12/01/2025	MBS PAYDOWN 100.0000		1,104,893	1,104,893	1,105,895	1,104,958		(65)		(65)		1,104,893				25,172	04/27/2048
81747F-CC-6	SEQUOIA MORTGAGE TRUST SEMT_18-4	12/01/2025	MBS PAYDOWN 100.0000		161,917	161,917	158,954	161,863		54		54		161,917				3,758	04/27/2048
81747F-CD-4	SEQUOIA MORTGAGE TRUST SEMT_18-4	12/01/2025	MBS PAYDOWN 100.0000		109,631	109,631	106,123	109,562		69		69		109,631				2,544	04/27/2048
81747F-CE-2	SEQUOIA MORTGAGE TRUST SEMT_18-4	12/01/2025	MBS PAYDOWN 100.0000		110,192	110,192	103,260	110,061		131		131		110,192				2,557	04/27/2048
81747K-AA-1	SEQUOIA MORTGAGE TRUST SEMT_21-1	12/01/2025	MBS PAYDOWN 100.0000		781,773	781,773	814,877	782,924		(1,151)		(1,151)		781,773				9,918	03/27/2051
81748D-CC-0	SEQUOIA MORTGAGE TRUST SEMT_20-5	12/01/2025	MBS PAYDOWN 100.0000		119,182	119,182	121,278	119,230		(48)		(48)		119,182				1,765	01/25/2051
81748D-CD-8	SEQUOIA MORTGAGE TRUST SEMT_20-5	12/01/2025	MBS PAYDOWN 100.0000		41,494	41,494	41,455	41,493		1		1		41,494				615	01/25/2051
81748D-CE-6	SEQUOIA MORTGAGE TRUST SEMT_20-5	12/01/2025	MBS PAYDOWN 100.0000		31,975	31,975	30,253	31,940		35		35		31,975				474	01/25/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81748D-CH-9	SEQUOIA MORTGAGE TRUST SEMT_20-5	12/01/2025	MBS PAYDOWN 100.0000		12,526,816	12,526,816	12,920,698	12,544,050		(17,234)		(17,234)		12,526,816				172,973	01/25/2051
81748K-AA-0	SEQUOIA MORTGAGE TRUST SEMT_20-2	12/01/2025	MBS PAYDOWN 100.0000		282,244	282,244	289,212	282,587		(343)		(343)		282,244				5,140	03/25/2050
81748M-AA-6	SEQUOIA MORTGAGE TRUST SEMT_20-1	12/01/2025	MBS PAYDOWN 100.0000		112,649	112,649	115,236	112,793		(145)		(145)		112,649				2,277	02/25/2050
81748V-AA-6	SEQUOIA MORTGAGE TRUST SEMT_21-3	12/01/2025	MBS PAYDOWN 100.0000		395,949	395,949	402,755	396,149		(199)		(199)		395,949				6,242	05/25/2051
81748X-AA-2	SEQUOIA MORTGAGE TRUST SEMT_21-5	12/01/2025	MBS PAYDOWN 100.0000		547,751	547,751	553,400	547,900		(150)		(150)		547,751				7,787	07/25/2051
81749A-BA-0	SEQUOIA MORTGAGE TRUST SEMT_21-8	12/01/2025	MBS PAYDOWN 100.0000		9,785,454	9,785,454	10,023,860	9,792,307		(6,853)		(6,853)		9,785,454				153,777	11/27/2051
81749A-CD-3	SEQUOIA MORTGAGE TRUST SEMT_21-8	12/01/2025	MBS PAYDOWN 100.0000		92,696	92,696	94,221	92,732		(36)		(36)		92,696				1,347	11/27/2051
81749A-CE-1	SEQUOIA MORTGAGE TRUST SEMT_21-8	12/01/2025	MBS PAYDOWN 100.0000		41,976	41,976	42,041	41,978		(2)		(2)		41,976				610	11/27/2051
81749A-CF-8	SEQUOIA MORTGAGE TRUST SEMT_21-8	12/01/2025	MBS PAYDOWN 100.0000		42,238	42,238	41,685	42,232		6		6		42,238				614	11/27/2051
81749C-AA-7	SEQUOIA MORTGAGE TRUST SEMT_22-1	12/01/2025	MBS PAYDOWN 100.0000		1,005,298	1,005,298	979,851	1,004,544		753		753		1,005,298				13,251	02/26/2052
81749H-AA-6	SEQUOIA MORTGAGE TRUST SEMT_24-2	12/01/2025	MBS PAYDOWN 100.0000		3,602,774	3,602,774	3,598,834	3,602,379		395		395		3,602,774				119,418	03/25/2054
81749N-AB-1	SEMT 2024-8	12/01/2025	MBS PAYDOWN 100.0000		4,934,763	4,934,763	4,891,584	4,926,757		8,006		8,006		4,934,763				166,753	09/25/2054
81749P-AC-4	SEMT 2024-9	12/01/2025	MBS PAYDOWN 100.0000		5,490,649	5,490,649	5,463,196	5,485,020		5,629		5,629		5,490,649				149,648	10/26/2054
863579-B4-9	STRUCTURED ADJUSTABLE RATE MOR	12/01/2025	MBS PAYDOWN 100.0000		18,416	18,466	13,380	4,307						4,307		14,108	14,108	467	11/25/2035
863579-PD-4	STRUCTURED ADJUSTABLE RATE MOR	12/01/2025	MBS PAYDOWN 100.0000		63,468	63,468	63,706	63,484		(16)		(16)		63,468				1,611	04/25/2035
863579-XV-5	STRUCTURED ADJUSTABLE RATE MOR	12/01/2025	MBS PAYDOWN 100.0000		84,093	74,437	58,471	76,497						76,497		7,596	7,596	2,438	09/25/2035
86359A-ME-0	STRUCTURED ASSET SECURITIES CORPORATION	12/01/2025	MBS PAYDOWN 100.0000		11,559	11,559	11,065	11,442		116		116		11,559				211	04/25/2031
86359A-WR-0	STRUCTURED ASSET SECURITIES CORPORATION	12/01/2025	MBS PAYDOWN 100.0000		124,008	124,008	120,480	120,460						120,460		3,549	3,549	2,161	01/25/2031
86359B-GG-0	STRUCTURED ADJUSTABLE RATE MOR	12/01/2025	MBS PAYDOWN 100.0000		40,060	40,060	39,697	40,060						40,060				1,002	02/25/2034
86359B-MW-8	WELLS FARGO HOME EQUITY TRUST WFHET_04-1	12/25/2025	MBS PAYDOWN 100.0000		151,697	151,697	130,555	151,645		51		51		151,697				4,196	04/25/2034
86359B-WR-8	STRUCTURED ADJUSTABLE RATE MOR	12/01/2025	MBS PAYDOWN 100.0000		202,518	202,518	196,379	202,518						202,518				4,814	07/25/2034
86359B-XD-8	STRUCTURED ADJUSTABLE RATE MOR	12/01/2025	MBS PAYDOWN 100.0000		59,855	59,855	59,369	59,855						59,855				1,423	07/25/2034
86362T-AF-4	STRUCTURED ADJUSTABLE RATE MO	12/01/2025	MBS PAYDOWN 100.0000		10,915	10,918	6,452	3,245						3,245		7,670	7,670	249	02/25/2037
872225-AD-9	TBW MORTGAGE BACKED PASS THRO	12/01/2025	MBS PAYDOWN 100.0000		51,748	51,748	51,324	51,748						51,748				775	11/25/2036
872225-AH-0	TBW MORTGAGE BACKED PASS THRO	12/01/2025	MBS PAYDOWN 100.0000		18,786	18,786	18,713	18,781		5		5		18,786				660	11/25/2036
87222P-AD-5	TBW MORTGAGE BACKED PASS THROU	12/01/2025	MBS PAYDOWN 100.0000		15,807	15,807	3,059	3,059						3,059		12,748	12,748	83	01/25/2037
881561-LE-2	TERWIN MORTGAGE TRUST	12/25/2025	MBS PAYDOWN 100.0000		7,449	7,449	7,449	7,449						7,449				220	10/25/2035
881561-P2-4	TERWIN MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		49,399	49,399	20,999	20,999						20,999		28,400	28,400	156	03/25/2037
929227-E6-9	WASHINGTON MUTUAL	12/01/2025	MBS PAYDOWN 100.0000		4,570	4,570	4,598	4,571		(2)		(2)		4,570				164	01/25/2033
929227-R6-5	WASHINGTON MUTUAL	12/01/2025	MBS PAYDOWN 100.0000		6,878	6,878	6,849	6,878						6,878				249	06/25/2033
92922F-NH-7	WASHINGTON MUTUAL	12/01/2025	MBS PAYDOWN 100.0000		11,155	11,155	11,267	11,161		(6)		(6)		11,155				263	06/25/2034
92977Y-BN-0	WACHOVIA MORTGAGE LOAN TRUST	12/01/2025	MBS PAYDOWN 90.3804		2,160	2,386	2,136	2,160						2,160				98	10/20/2035
933634-AF-4	WAMU 2007-HY3 3A2	12/01/2025	MBS PAYDOWN 98.6007		65,190	66,007	54,680	64,419						64,419		771	771	1,011	03/25/2037
933637-AJ-9	WASHINGTON MUTUAL	12/01/2025	MBS PAYDOWN 94.1737		14,990	16,018	12,098	13,299						13,299		1,691	1,691	301	01/25/2037
93363B-AG-6	WAMU MORTGAGE PASS-THROUGH CER	12/01/2025	MBS PAYDOWN 92.0090		21,346	20,122	14,951	21,346						21,346				595	08/25/2036
93363N-AB-1	WASHINGTON MUTUAL	12/01/2025	MBS PAYDOWN 98.2541		66,501	67,661	46,744	66,501						66,501				1,435	10/25/2036
93363N-AF-2	WAMU MORTGAGE PASS-THROUGH CER	12/01/2025	MBS PAYDOWN 100.0000		24,752	31,627	22,440	13,329						13,329		11,423	11,423	655	10/25/2036
93363N-AM-7	WAMU MORTGAGE PASS-THROUGH CER	12/01/2025	MBS PAYDOWN 3.0246		216,830	211,782	161,061	216,830						216,830				5,563	10/25/2036
93363P-AA-8	WASHINGTON MUTUAL	12/01/2025	MBS PAYDOWN 100.0000		15,006	15,094	10,455	9,651						9,651		5,355	5,355	388	11/25/2036
93363P-AK-6	WAMU MORTGAGE PASS-THROUGH CER	12/01/2025	MBS PAYDOWN 98.8319		125,199	120,594	99,366	124,419						124,419		780	780	2,441	11/25/2036
939336-CZ-4	WASHINGTON MUTUAL	12/01/2025	MBS PAYDOWN 100.0000		1,692	1,692	1,695	1,692						1,692				43	11/25/2032
939344-AM-9	WMALT MORTGAGE PASS-THROUGH CE	12/25/2025	MBS PAYDOWN 100.0000		1,459	1,471	843	792						792		666	666	11	05/25/2036
93934F-BL-5	WMALT MORTGAGE PASS-THROUGH CE	12/01/2025	MBS PAYDOWN 98.3539		65,322	68,700	67,389	65,322						65,322				2,062	08/25/2035
93934F-BQ-4	WMALT MORTGAGE PASS-THROUGH CE	12/01/2025	MBS PAYDOWN 98.3538		69,246	72,826	69,352	69,246						69,246				2,185	08/25/2035
93934F-CE-0	WMALT MORTGAGE PASS-THROUGH CE	12/01/2025	MBS PAYDOWN 100.0000		20,933	27,402	26,605	20,933						20,933				864	10/25/2035
93934F-CS-9	WMALT MORTGAGE PASS-THROUGH CE	12/01/2025	MBS PAYDOWN 100.0000		97,988	98,450	90,019	93,985						93,985		4,004	4,004	3,189	10/25/2035
93934F-EM-0	WMALT MORTGAGE PASS-THROUGH CE	12/01/2025	MBS PAYDOWN 68.3891		29,896	46,619	44,774	29,896						29,896				1,407	11/25/2035
93934F-KQ-4	WMALT MORTGAGE PASS-THROUGH CE	12/01/2025	MBS PAYDOWN 0.0271		68,318	92,660	82,573	68,318						68,318				2,473	02/25/2036
93934F-LB-6	WMALT MORTGAGE PASS-THROUGH CE	12/01/2025	MBS PAYDOWN 72.2642		144,677	144,495	114,811	144,677						144,677				4,981	02/25/2036
93934F-LW-0	WMALT MORTGAGE PASS-THROUGH CE	12/01/2025	MBS PAYDOWN 100.0000		20,858	19,065	19,011	20,859						20,859		(1)	(1)	564	03/25/2036
93935Y-AA-8	WMALT MORTGAGE PASS-THROUGH CE	12/25/2025	MBS PAYDOWN 100.0000		22,823	22,823	13,194	13,194						13,194		9,629	9,629	288	12/25/2036
93936H-AP-1	WASHINGTON MUTUAL MORTGAGE PAS	12/01/2025	MBS PAYDOWN 99.3798		120,251	100,473	71,538	117,438						117,438		2,812	2,812	2,424	04/25/2037
93936H-AQ-9	WASHINGTON MUTUAL MORTGAGE PAS	12/01/2025	MBS PAYDOWN 99.4481		70,369	58,725	46,410	69,227						69,227		1,142	1,142	1,417	04/25/2037
94980G-AK-7	WELLS FARGO HOME EQUITY TRUST	12/01/2025	MBS PAYDOWN 100.0000		487	487	494	494						494		(7)	(7)	12	04/25/2034
94982D-AF-3	WELLS FARGO MORTGAGE BACKED SE	12/01/2025	MBS PAYDOWN 100.0000		6,979	6,979	6,852	6,979						6,979				313	08/25/2035
94983P-AG-3	WELLS FARGO MORTGAGE BACKED S	12/01/2025	MBS PAYDOWN 93.6452		102,063	103,508	92,429	102,063						102,063				4,021	04/25/2036
94983U-AB-3	WELLS FARGO MORTGAGE BACKED SECURITY	12/01/2025	MBS PAYDOWN 70.3201		51,655	55,267	39,903	51,655						51,655				1,941	04/27/2037
94984M-AG-9	WELLS FARGO MORTGAGE BACKED S	12/01/2025	MBS PAYDOWN 100.0000		75,491	80,726	70,050	70,005						70,005		5,486	5,486	2,369	10/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94985G-BB-1	WELLS FARGO ALTERNATIVE LOAN T	12/01/2025	MBS PAYDOWN 93.5438		92,794	110,167	91,271	92,794						92,794				4,682	07/25/2037
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					306,121,816	306,194,521	303,962,874	154,495,113	4,824	42,224	6	47,042		303,261,289		2,860,526	2,860,526	6,406,911	XXX
00489M-AA-9	ACRE COMMERCIAL MORTGAGE TRUST A	03/15/2025	MBS PAYDOWN 100.0000		73,517,371	73,517,371	73,517,371	73,517,371						73,517,371				840,830	03/17/2034
00489M-AC-5	ACRE COMMERCIAL MORTGAGE TRUST A	03/15/2025	MBS PAYDOWN 100.0000		32,923,481	32,923,481	32,923,481	32,923,481						32,923,481				481,816	03/17/2034
00489M-AE-1	ACRE COMMERCIAL MORTGAGE TRUST A	03/15/2025	MBS PAYDOWN 100.0000		8,979,132	8,979,132	8,979,132	8,979,132						8,979,132				144,873	03/17/2034
00489M-AG-6	ACR_17-FL3-C	03/15/2025	MBS PAYDOWN 100.0000		17,958,263	17,958,263	17,958,263	17,958,263						17,958,263				322,969	03/17/2034
00489M-AJ-0	ACR_17-FL3-D	03/15/2025	MBS PAYDOWN 100.0000		29,930,437	29,930,437	29,930,437	29,930,437						29,930,437				628,072	03/17/2034
04681E-AA-5	A10 SECURITIZATION A10_21-A1FL	06/15/2025	MBS PAYDOWN 100.0000		2,820,523	2,820,523	2,820,523	2,820,523						2,820,523				19,168	10/15/2038
05490A-AA-1	BBUBS-12-TFT-A	06/01/2025	MBS PAYDOWN 100.0000		4,420,614	4,420,614	4,416,238	4,420,614						4,420,614				61,366	06/07/2030
05490A-AL-7	BB-UBS TRUST BBUBS_12-TFT	06/01/2025	INTEREST ONLY PAYMENT				409,079	15,206		(15,206)		(15,206)						33,909	06/07/2030
05492V-AC-9	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	12/01/2025	MBS PAYDOWN 100.0000		487,376	487,376	505,748	488,810		(1,434)		(1,434)		487,376				7,047	04/17/2053
05493E-AX-0	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	12/01/2025	MBS PAYDOWN 100.0000		675,696	675,696	682,416	676,359		(663)		(663)		675,696				13,333	02/17/2054
05551V-BJ-1	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	12/01/2025	MBS PAYDOWN 100.0000		174,623	174,623	174,686	174,591		31		31		174,623				3,555	07/15/2054
05589F-AC-8	BOP 2019-300M	01/01/2025	TRANSFER B/W DESIGNATIONS		17,400,000	17,400,000	17,400,000	17,400,000						17,400,000				74,917	02/28/2034
05592D-AA-2	BPR TRUST BPR_2022-OANA	06/15/2025	MBS PAYDOWN 100.0000		3,500,000	3,500,000	3,491,313	3,500,000						3,500,000				110,231	04/15/2037
05592D-AG-9	BPR TRUST BPR_2022-OANA	06/15/2025	MBS PAYDOWN 100.0000		2,000,000	2,000,000	1,995,010	2,000,000						2,000,000				68,540	04/15/2037
05592D-AJ-3	BPR TRUST BPR_2022-OANA	06/15/2025	MBS PAYDOWN 100.0000		1,000,000	1,000,000	997,520	1,000,000						1,000,000				35,534	04/15/2037
05592D-AL-8	BPR TRUST BPR_2022-OANA	06/15/2025	MBS PAYDOWN 100.0000		4,000,000	4,000,000	3,989,960	4,000,000						4,000,000				162,318	04/15/2037
05604F-AC-9	BWAY MORTGAGE TRUST BWAY_13-1515	12/01/2025	MBS PAYDOWN 100.0000		376,650	376,650	386,064	376,650						376,650				8,689	03/10/2033
05609R-AJ-3	BX TRUST BX_2021-BXMF	10/15/2025	MBS PAYDOWN 100.0000		826,202	826,202	817,889	824,041		2,161		2,161		826,202				39,220	10/15/2038
05609R-AL-8	BX TRUST BX_2021-BXMF	10/15/2025	MBS PAYDOWN 100.0000		1,331,103	1,331,103	1,320,361	1,327,358		3,745		3,745		1,331,103				70,369	10/15/2038
05612K-AA-2	BX COMMERCIAL MORTGAGE TRUST BX_24-BRVE	09/15/2025	MBS PAYDOWN 100.0000		831,360	831,360	829,542	828,624		2,736		2,736		831,360				33,639	04/15/2041
05625A-AE-1	BLP COMMERICALMORTGAGE TRUST BLP_24-IND2	12/15/2025	MBS PAYDOWN 100.0000		298,732	298,732	297,985	297,771		961		961		298,732				17,056	03/15/2041
05625A-AG-6	BLP COMMERICALMORTGAGE TRUST BLP_24-IND2	12/15/2025	MBS PAYDOWN 100.0000		448,431	448,431	447,309	446,913		1,518		1,518		448,431				28,510	03/15/2041
060352-AE-1	BANK_17-BNK6	12/01/2025	MBS PAYDOWN 100.0000		213,201	213,201	215,149	213,214		(13)		(13)		213,201				5,004	07/16/2060
06036F-BB-6	BANK_18-BN15	06/01/2025	MBS PAYDOWN 100.0000		353,384	353,384	356,585	353,552		(168)		(168)		353,384				7,406	11/18/2061
06054A-AX-7	BACM_15-UBS7	10/01/2025	MBS PAYDOWN 100.0000		8,600,000	8,600,000	8,917,707	8,615,812		(15,812)		(15,812)		8,600,000				235,437	09/17/2048
06054A-BB-4	BACM_15-UBS7	12/01/2025	MBS PAYDOWN 100.0000		2,242,261	2,242,261	2,318,606	2,245,717		(3,455)		(3,455)		2,242,261				74,847	09/17/2048
06054M-AD-5	BANC OF AMERICA COMMERCIAL MORTG	12/01/2025	MBS PAYDOWN 100.0000		7,284,886	7,284,886	7,357,367	7,295,361		(10,475)		(10,475)		7,284,886				190,518	07/16/2049
06427D-AR-4	BANK OF AMERICA COMMERCIAL MORTG	11/01/2025	MBS PAYDOWN 100.0000		431,226	431,226	435,976	431,661		(435)		(435)		431,226				10,443	02/17/2050
06427D-AS-2	BANK OF AMERICA COMMERCIAL MORTG	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		22,475,358	23,097,150	23,638,929	23,145,537		(12,539)		(12,539)		23,132,998		(657,640)	(657,640)	325,611	02/17/2050
06540Y-AB-5	BANK_20-BN28	12/01/2025	MBS PAYDOWN 100.0000		126,990	126,990	129,430	127,222		(233)		(233)		126,990				2,008	03/15/2063
06541A-BB-5	BANK_21-BN31	12/01/2025	MBS PAYDOWN 100.0000		307,641	307,641	310,694	307,853		(212)		(212)		307,641				4,026	02/18/2054
06541F-BA-6	BANK_17-BNK4	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		13,426,782	13,817,500	14,075,160	13,822,497		(3,541)		(3,541)		13,818,956		(392,174)	(392,174)	197,571	05/17/2050
06541R-AZ-6	BANK BANK_2019-BN20	12/01/2025	MBS PAYDOWN 100.0000		238,959	238,959	257,534	239,639		(680)		(680)		238,959				3,699	12/17/2052
06541T-AZ-2	BANK_20-BNK29	12/01/2025	MBS PAYDOWN 100.0000		16,480	16,480	16,876	16,525		(45)		(45)		16,480				297	11/17/2053
06541T-BA-6	BANK BANK_20-BN29	11/01/2025	MBS PAYDOWN 100.0000		397,939	397,939	401,895	398,181		(242)		(242)		397,939				4,747	11/17/2053
06541X-AF-7	BANK BANK_17-BNK7	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		23,734,126	24,691,200	24,996,942	24,664,413		(950)		(950)		24,663,463		(929,337)	(929,337)	334,545	09/17/2060
08160J-AF-4	BENCHMARK MORTGAGE TRUST BMARK_19-B9	12/01/2025	MBS PAYDOWN 100.0000		184,630	184,630	206,916	185,883		(1,253)		(1,253)		184,630				3,962	03/15/2052
08160K-AF-1	BENCHMARK MORTGAGE TRUST BMARK_19-B15	12/01/2025	MBS PAYDOWN 100.0000		480,691	480,691	520,404	482,121		(1,430)		(1,430)		480,691				7,443	12/16/2072
08162Y-AG-7	BENCHMARK MORTGAGE TRUST BMARK_19-B14	12/01/2025	MBS PAYDOWN 100.0000		383,220	383,220	417,201	384,570		(1,350)		(1,350)		383,220				6,615	12/15/2062
096817-AA-9	BOCA COMMERCIAL MORTGAGE TRUST BOCA_24-B	12/15/2025	MBS PAYDOWN 100.0000		15,260,000	15,260,000	15,221,845	15,228,702		31,298		31,298		15,260,000				956,634	08/15/2041
096817-AC-5	BOCA COMMERCIAL MORTGAGE TRUST BOCA_24-B	12/15/2025	MBS PAYDOWN 100.0000		4,582,000	4,582,000	4,570,544	4,572,710		9,290		9,290		4,582,000				306,725	08/15/2041
096817-AG-6	BOCA COMMERCIAL MORTGAGE TRUST BOCA_24-B	12/15/2025	MBS PAYDOWN 100.0000		7,630,000	7,630,000	7,610,922	7,615,083		14,917		14,917		7,630,000				611,184	08/15/2041
12433C-AA-3	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	07/15/2025	MBS PAYDOWN 100.0000		973,661	973,661	971,227	970,658		3,003		3,003		973,661				27,725	08/15/2041
12433C-AC-9	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	07/15/2025	MBS PAYDOWN 100.0000		486,831	486,831	485,613	485,238		1,592		1,592		486,831				14,897	08/15/2041
12433C-AE-5	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	07/15/2025	MBS PAYDOWN 100.0000		243,415	243,415	242,807	242,574		841		841		243,415				7,966	08/15/2041
12433C-AG-0	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	07/15/2025	MBS PAYDOWN 100.0000		486,831	486,831	485,613	485,048		1,782		1,782		486,831				17,081	08/15/2041
12482H-AJ-3	CAMB COMMERCIAL MORTGAGE TRUST CAMB_19-L	06/15/2025	MBS PAYDOWN 100.0000		10,600,000	10,600,000	10,600,000	10,600,000						10,600,000				325,751	12/15/2037
125039-AF-4	CD COMMERCIAL MORTGAGE TRUST CD_17-CD6	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		12,726,287	13,237,750	13,237,897	13,168,412		5,885		5,885		13,174,296		(448,009)	(448,009)	180,457	11/15/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12515D-AR-5	CD COMMERCIAL MORTGAGE TRUST CD_	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,915,809	11,250,000	11,427,757	11,219,574		2,635		2,635		11,222,209		(306,400)	(306,400)	155,934	05/12/2050
12515H-AZ-8	CD COMMERCIAL MORTGAGE TRUST CD_	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		20,818,064	21,600,703	21,689,806	21,531,415		4,682		4,682		21,536,097		(718,032)	(718,032)	292,331	08/17/2050
12516W-AA-9	CENTURITY 2023 CITY TRUST CENT_23-CITY	07/15/2025	MBS PAYDOWN 100.0000		18,170,000	18,170,000	18,170,000	18,170,000						18,170,000				743,490	09/15/2038
12516W-AC-5	CENTURITY 2023 CITY TRUST CENT_23-CITY	07/15/2025	MBS PAYDOWN 100.0000		14,540,000	14,540,000	14,540,000	14,540,000						14,540,000				640,337	09/15/2038
12528Y-AE-3	CANTOR COMMERCIAL REAL ESTATE LENDING CF	11/01/2025	MBS PAYDOWN 100.0000		462,232	462,232	487,546	464,898		(2,666)		(2,666)		462,232				10,521	11/15/2052
12531W-BA-9	CFCRE COMMERCIAL MORTGAGE TRUST	09/01/2025	MBS PAYDOWN 100.0000		12,602,102	12,602,102	12,634,937	12,563,815		38,287		38,287		12,602,102				242,367	01/10/2048
12531W-BF-8	CFCRE COMMERCIAL MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		4,514,500	4,514,500	4,649,862	4,525,489		(10,989)		(10,989)		4,514,500				171,687	01/10/2048
12531Y-AM-0	CFCRE COMMERCIAL MORTGAGE TRUST	10/01/2025	MBS PAYDOWN 100.0000		20,898,193	20,898,193	20,209,343	20,745,897		152,296		152,296		20,898,193				397,367	05/10/2058
12532A-AY-5	CFCRE COMMERCIAL MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		115,045	115,045	116,194	115,134		(88)		(88)		115,045				2,239	11/15/2049
12532C-AZ-8	CFCRE COMMERCIAL MORTGAGE TRUST	12/01/2025	VARIOUS		11,410,549	11,785,624	11,815,958	11,745,183		3,689		3,689		11,748,873		(338,324)	(338,324)	153,823	06/17/2050
12593F-BF-0	COMM MORTGAGE TRUST COMM_15-LC21	06/01/2025	MBS PAYDOWN 100.0000		11,690,000	11,690,000	12,040,484	11,696,870		(6,870)		(6,870)		11,690,000				236,313	07/10/2048
12593Q-BD-1	COMM MORTGAGE TRUST COMM_15-CR26	06/01/2025	MBS PAYDOWN 100.0000		21,040,691	21,040,691	21,235,220	21,034,979		5,712		5,712		21,040,691				242,123	10/13/2048
12593Y-BD-4	COMM MORTGAGE TRUST COMM_16-CR28	09/01/2025	MBS PAYDOWN 100.0000		9,348,133	9,348,133	9,374,050	9,322,494		25,639		25,639		9,348,133				203,002	02/12/2049
12593Y-BE-2	COMM MORTGAGE TRUST COMM_16-CR28	12/01/2025	MBS PAYDOWN 100.0000		6,975,400	6,975,400	7,079,151	6,960,366		15,034		15,034		6,975,400				231,545	02/12/2049
12595F-AD-4	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_17	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		10,311,367	10,547,165	10,596,306	10,523,495		1,468		1,468		10,524,963		(213,596)	(213,596)	132,109	09/16/2050
12595J-AG-9	CSAIL_17-CX10-A4	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		3,012,840	3,124,000	3,138,685	3,117,204		358		358		3,117,562		(104,722)	(104,722)	39,318	11/18/2050
12625X-AA-5	COMM_13-300P-A1	07/01/2025	MBS PAYDOWN 100.0000		9,000,000	9,000,000	9,224,792	9,000,000						9,000,000				228,533	08/12/2030
12625X-AG-2	COMM_13-300P-B	07/01/2025	MBS PAYDOWN 100.0000		9,600,000	9,600,000	9,649,387	9,600,000						9,600,000				248,379	08/12/2030
12635F-AT-1	CSAIL_15-C3	11/01/2025	MBS PAYDOWN 100.0000		5,655,000	5,655,000	5,807,475	5,648,900		6,100		6,100		5,655,000				101,109	08/17/2048
12635F-AX-2	CSAIL_15-C3	12/01/2025	MBS PAYDOWN 100.0000		1,564,074	1,564,074	1,610,990	1,564,786		(712)		(712)		1,564,074				58,410	08/17/2048
12635W-AJ-6	COMM MORTGAGE TRUST COMM_16-787S	01/01/2025	TRANSFER B/W DESIGNATIONS		27,048,958	27,419,000	24,913,645	27,048,958						27,048,958				87,555	02/12/2036
12636F-BH-5	COMM_15-LC23	08/01/2025	MBS PAYDOWN 100.0000		5,829,154	5,829,154	6,238,561	5,858,354		(29,200)		(29,200)		5,829,154				110,610	10/13/2048
12636F-BJ-1	COMM MORTGAGE TRUST COMM_15-LC23	10/01/2025	MBS PAYDOWN 100.0000		17,596,100	17,596,100	18,266,316	17,624,232		(28,132)		(28,132)		17,596,100				498,731	10/13/2048
12636L-AY-6	CSAIL_16-C5	10/01/2025	MBS PAYDOWN 100.0000		14,659,400	14,659,400	15,519,274	14,702,531		(43,131)		(43,131)		14,659,400				392,486	11/18/2048
12636M-AE-8	CSAIL COMMERCIAL MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		3,181,084	3,181,084	3,264,285	3,185,625		(4,541)		(4,541)		3,181,084				94,226	01/15/2049
12637U-AV-1	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_16	12/01/2025	MBS PAYDOWN 100.0000		8,909,523	8,909,523	8,986,538	8,907,774		1,749		1,749		8,909,523				215,288	11/18/2049
12652U-AT-6	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_18	11/01/2025	MBS PAYDOWN 100.0000		9,940,409	9,940,409	10,013,696	9,941,562		(1,154)		(1,154)		9,940,409				125,075	04/17/2051
12658W-AA-7	CREDIT SUISSE MORTGAGE TRUST CSMC_21-B33	12/01/2025	MBS PAYDOWN 100.0000		333,468	333,468	343,470	333,866		(398)		(398)		333,468				5,533	10/13/2043
17290Y-AQ-1	CITIGROUP COMMERCIAL MORTGAGE TR	12/01/2025	MBS PAYDOWN 100.0000		13,051,468	13,051,468	13,151,795	13,046,821		4,648		4,648		13,051,468				320,842	05/12/2049
17323V-AZ-8	CITIGROUP COMMERCIAL MORTGAGE TR	04/01/2025	MBS PAYDOWN 100.0000		11,339,339	11,339,339	11,663,388	11,339,339						11,339,339				86,517	04/10/2048
17324D-AT-1	CITIGROUP COMMERCIAL MORTGAGE T	04/01/2025	MBS PAYDOWN 100.0000		304,981	304,981	312,063	305,003		(22)		(22)		304,981				2,582	09/17/2048
17324D-AU-8	CITIGROUP COMMERCIAL MORTGAGE T	07/01/2025	MBS PAYDOWN 100.0000		12,660,150	12,660,150	13,086,610	12,665,533		(5,383)		(5,383)		12,660,150				238,701	09/17/2048
17324K-AN-8	CGCMT_15-GC35	09/01/2025	MBS PAYDOWN 100.0000		8,269,500	8,269,500	8,422,093	8,276,520		(7,020)		(7,020)		8,269,500				198,032	11/13/2048
17324K-AP-3	CITIGROUP COMMERCIAL MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		6,285,873	6,285,873	6,725,012	6,322,735		(36,863)		(36,863)		6,285,873				205,743	11/13/2048
17325H-BP-8	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,353,806	14,740,600	15,036,548	14,744,323		(3,528)		(3,528)		14,740,795		(386,989)	(386,989)	215,829	04/15/2050
17326C-AZ-7	CITIGROUP COMMERCIAL MORTGAGE TR	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,434,465	16,035,000	16,417,200	16,088,071		(8,983)		(8,983)		16,079,088		(644,623)	(644,623)	218,716	08/17/2050
17326D-AD-4	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		25,212,715	26,200,000	26,468,784	26,080,682		9,081		9,081		26,089,763		(877,049)	(877,049)	358,089	09/16/2050
17328C-AE-2	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	12/01/2025	MBS PAYDOWN 100.0000		458,209	458,209	499,126	459,601		(1,392)		(1,392)		458,209				7,732	12/16/2072
17328H-BC-4	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	12/01/2025	MBS PAYDOWN 100.0000		209	209	210	209						209				3	11/13/2052
200474-BC-7	COMM MORTGAGE TRUST COMM_15-LC19	01/01/2025	VARIOUS		3,259,837	3,259,837	3,333,819	3,259,837						3,259,837				8,399	02/10/2048
204018-AG-6	COLLATERAL TRUST NOTE	10/10/2025	SECURITY CALLED AT 100.00000000 100.0000		10,051	10,051	10,051	10,051						10,051				316	09/01/2037
204018-AH-4	COLLATERAL TRUST NOTE	12/10/2025	SECURITY CALLED AT 100.00000000 100.0000		541	541	541	541						541				18	11/01/2037
204018-AJ-0	COLLATERAL TRUST NOTE	12/10/2025	SECURITY CALLED AT 100.00000000 100.0000		7,813	7,813	7,813	7,813						7,813				390	03/01/2038
204018-AR-2	COLLATERAL TRUST NOTE	12/10/2025	SECURITY CALLED AT 100.00000000 100.0000		1,484	1,484	1,484	1,484						1,484				44	06/01/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20401@-AS-0	COLLATERAL TRUST NOTE	12/10/2025	SECURITY CALLED AT 100.00000000 100.0000		2,571	2,571	3,466	3,466						3,466		(895)	(895)		12/01/2038
20401@-AT-8	COLLATERAL TRUST NOTE	12/10/2025	SECURITY CALLED AT 100.00000000 100.0000		1,648	1,648	1,648	1,648						1,648				55	04/01/2039
20401@-AV-3	COLLATERAL TRUST NOTE	12/10/2025	SECURITY CALLED AT 100.00000000 100.0000		6,001	6,001	6,001	6,001						6,001				347	08/01/2039
20401@-AW-1	COLLATERAL TRUST NOTE	12/10/2025	SECURITY CALLED AT 100.00000000 100.0000		76,268	76,268	76,268	76,268						76,268				2,898	10/01/2039
20401@-AY-7	COLLATERAL TRUST NOTE	12/10/2025	SECURITY CALLED AT 100.00000000 100.0000		8,345	8,345	8,357	8,357						8,357		(12)	(12)	259	12/01/2039
20401@-AZ-4	COLLATERAL TRUST NOTE	12/10/2025	SECURITY CALLED AT 100.00000000 100.0000		2,374	2,374	2,385	2,385						2,385		(11)	(11)	69	03/01/2040
20401@-BD-2	COLLATERAL TRUST NOTE	12/10/2025	SECURITY CALLED AT 100.00000000 100.0000		2,607	2,607	2,607	2,607						2,607				81	06/01/2040
23312J-AF-0	DEUTSCHE BANK COMMERCIAL MORTGAG	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		13,899,301	14,423,329	14,616,169	14,395,929		1,711		1,711		14,397,641		(498,340)	(498,340)	189,337	06/10/2050
29429C-AC-9	CITIGROUP COMMERCIAL MORTGAGE TR	12/01/2025	MBS PAYDOWN 100.0000		3,736,451	3,736,451	3,694,148	3,725,755		10,696		10,696		3,736,451				86,028	04/16/2049
36192R-AA-0	GS MORTGAGE SECURITIES CORPORATI	11/01/2025	MBS PAYDOWN 100.0000		244,152	244,152	240,974	244,152						244,152				2,605	11/07/2034
36192R-AC-6	GS MORTGAGE SECURITIES CORPORATI	11/01/2025	INTEREST ONLY PAYMENT				13,050											529	11/07/2034
36250H-AJ-2	GSMS_14-GC26	05/01/2025	MBS PAYDOWN 100.0000		874,671	874,671	900,896	874,671						874,671				6,897	11/13/2047
36250P-AC-9	GS MORTGAGE SECURITIES TRUST GSM	03/01/2025	MBS PAYDOWN 100.0000		7,895,548	7,895,548	7,954,469	7,889,144		6,404		6,404		7,895,548				57,792	07/10/2048
36250P-AH-8	GS MORTGAGE SECURITIES TRUST GSM	07/01/2025	MBS PAYDOWN 100.0000		16,314,500	16,314,500	16,816,861	16,330,510		(16,010)		(16,010)		16,314,500				382,385	07/10/2048
36250W-AL-4	GS MORTGAGE SECURITIES TRUST GSM	09/01/2025	MBS PAYDOWN 100.0000		11,200,000	11,200,000	10,845,428	11,156,737		43,263		43,263		11,200,000				324,389	10/15/2035
36252H-AC-5	GSMSCII_17-GS5	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		7,073,659	7,276,667	7,391,255	7,284,676		(2,324)		(2,324)		7,282,352		(208,693)	(208,693)	97,846	03/11/2050
36252H-AD-3	GS MORTGAGE SECURITIES TRUST GSM	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		24,652,879	25,302,300	25,807,074	25,314,861		(5,598)		(5,598)		25,309,263		(656,384)	(656,384)	366,678	03/11/2050
36253B-AU-7	GS MORTGAGE SECURITIES TRUST GSM	11/01/2025	MBS PAYDOWN 100.0000		457,104	457,104	473,821	457,104						457,104				10,272	06/12/2047
36253P-AC-6	GS MORTGAGE SECURITIES TRUST GSM	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,081,683	14,550,000	14,797,265	14,538,363		(336)		(336)		14,538,027		(456,344)	(456,344)	197,026	05/12/2050
44217N-AC-0	JP MORGAN CHASE COMMERCIAL MORTG	02/01/2025	MBS PAYDOWN 100.0000		22,100,000	22,100,000	22,321,000	22,100,000						22,100,000				113,688	03/05/2037
44217N-AE-6	HOUSTON GALLERIA MALL TRUST HGMT	02/01/2025	INTEREST ONLY PAYMENT				6,205,945												03/07/2025
44217N-AJ-5	JP MORGAN CHASE COMMERCIAL MORTG	02/01/2025	MBS PAYDOWN 100.0000		51,000,000	51,000,000	51,509,995	51,000,000						51,000,000				270,811	03/05/2037
44217N-AL-0	JP MORGAN CHASE COMMERCIAL MORTG	02/01/2025	MBS PAYDOWN 100.0000		21,800,000	21,800,000	22,169,319	21,801,530		(1,530)		(1,530)		21,800,000				128,950	03/05/2037
44421L-AL-6	HUDSON YARDS HY_16-10HY	01/01/2025	TRANSFER B/W DESIGNATIONS		9,542,445	9,700,000	8,901,021	9,542,445						9,542,445				24,061	08/12/2038
449652-AE-6	ILPT COMMERCIAL MORTGAGE PASS-THROUGH CE	07/15/2025	MBS PAYDOWN 100.0000		9,000,000	9,000,000	8,977,262	9,000,000						9,000,000				414,536	10/17/2039
46590R-AD-1	JPMCC_16-JP3	09/01/2025	MBS PAYDOWN 100.0000		109,393	109,393	103,975	108,868		526		526		109,393				1,919	08/17/2049
46591A-AZ-8	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	03/01/2025	MBS PAYDOWN 100.0000		1,708,082	1,708,082	1,807,470	1,710,200		(2,119)		(2,119)		1,708,082				16,842	06/16/2051
46644Y-AU-4	JPMBB COMMERCIAL MORTGAGE SECURI	08/01/2025	MBS PAYDOWN 100.0000		7,257,536	7,257,536	7,853,243	7,298,970		(41,433)		(41,433)		7,257,536				126,839	08/17/2048
46644Y-AZ-3	JPMBB COMMERCIAL MORTGAGE SECURI	12/01/2025	MBS PAYDOWN 100.0000		8,456,982	8,456,982	8,710,624	8,463,256		(6,274)		(6,274)		8,456,982				248,687	08/17/2048
46647T-AS-7	JP MORGAN CHASE COMMERCIAL MORTG	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		16,529,788	16,938,000	17,306,644	16,960,592		(7,383)		(7,383)		16,953,209		(423,421)	(423,421)	248,751	03/17/2050
50177B-AG-2	LBA 2024-BOLT	12/15/2025	MBS PAYDOWN 100.0000		3,810,000	3,810,000	3,800,385	3,802,293		7,707		7,707		3,810,000				233,828	06/15/2039
50177B-AJ-6	LBA 2024-BOLT	12/15/2025	MBS PAYDOWN 100.0000		2,970,000	2,970,000	2,962,516	2,964,011		5,989		5,989		2,970,000				188,292	06/15/2039
50219Q-AE-4	LSTAR COMMERCIAL MORTGAGE TRUST	10/01/2025	MBS PAYDOWN 100.0000		7,800,000	7,800,000	7,799,512	7,800,000						7,800,000				99,565	03/12/2049
50219Q-AG-9	LSTAR COMMERCIAL MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		10,450,000	10,450,000	10,449,205	10,449,205		795		795		10,450,000				301,825	03/12/2049
50219Q-AJ-3	LSTAR COMMERCIAL MORTGAGE TRUST	12/01/2025	MBS PAYDOWN 100.0000		6,684,760	6,684,760	6,684,452	6,684,452		307		307		6,684,760				264,182	03/12/2049
53218C-AE-0	LIFE FINANCIAL SERVICES TRUST LIFE_21-BM	04/15/2025	MBS PAYDOWN 100.0000		4,392,540	4,392,540	4,392,540	4,392,540						4,392,540				76,519	03/15/2038
53218C-AJ-9	LIFE FINANCIAL SERVICES TRUST LIFE_21-BM	02/15/2025	MBS PAYDOWN 100.0000		735,760	735,760	735,760	735,760						735,760				7,877	03/15/2038
55352N-AJ-6	MSCG TRUST MSCCG_15-ALDR	06/01/2025	MBS PAYDOWN 100.0000		5,500,000	5,500,000	5,501,671	5,500,000						5,500,000				96,259	06/08/2035
55352N-AL-1	MSCG TRUST MSCCG_15-ALDR	06/01/2025	MBS PAYDOWN 100.0000		7,400,000	7,400,000	7,310,507	7,391,310		8,690		8,690		7,400,000				129,512	06/08/2035
55352N-AN-7	MSCG TRUST MSCCG_15-ALDR	01/01/2025	TRANSFER B/W DESIGNATIONS		14,448,478	14,500,000	13,702,809	14,448,478						14,448,478				41,829	06/08/2035
61690A-AE-4	MSBAM_15-C27	10/01/2025	MBS PAYDOWN 100.0000		16,635,500	16,635,500	17,801,859	16,716,340		(80,840)		(80,840)		16,635,500				470,444	12/17/2047
61690F-AL-7	MSBAM_15-C22	03/01/2025	MBS PAYDOWN 100.0000		9,213,331	9,213,331	9,305,344	9,213,331						9,213,331				42,487	04/17/2048
61690Q-AE-9	MORGAN STANLEY BAML TRUST MSBAM_	06/01/2025	MBS PAYDOWN 100.0000		2,700,000	2,700,000	2,792,628	2,699,161		839		839		2,700,000				44,721	07/15/2050
61690Q-AG-4	MORGAN STANLEY BAML TRUST MSBAM_	06/01/2025	MBS PAYDOWN 100.0000		8,490,000	8,490,000	8,744,517	8,491,116		(1,116)		(1,116)		8,490,000				169,970	07/15/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61690V-AZ-1	MSBAM_15-C26	10/01/2025	MBS PAYDOWN 100.0000		22,064,400	22,064,400	22,662,377	22,005,405		58,995		58,995		22,064,400				553,172	10/15/2048
61690V-BB-3	MORGAN STANLEY BAML TRUST MSBAM_15-C26	11/01/2025	MBS PAYDOWN 100.0000		15,498,000	15,498,000	15,959,106	15,515,177		(17,177)		(17,177)		15,498,000				513,349	10/15/2048
61690Y-BT-8	MORGAN STANLEY CAPITAL I TRUST M	11/01/2025	MBS PAYDOWN 100.0000		1,554,847	1,554,847	1,567,439	1,555,400		(553)		(553)		1,554,847				39,779	11/18/2049
61691J-AV-6	MORGAN STANLEY CAPITAL I TRUST M	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		14,283,911	14,752,450	15,060,672	14,769,431		(5,020)		(5,020)		14,764,411		(480,500)	(480,500)	205,411	06/17/2050
61691U-BD-0	MORGAN STANLEY CAPITAL I TRUST MSC_19-L3	12/01/2025	MBS PAYDOWN 100.0000		22,729	22,729	24,132	22,842		(113)		(113)		22,729				463	11/15/2052
61764X-BJ-3	MORGAN STANLEY BAML TRUST MSBAM_15-C21	02/01/2025	MBS PAYDOWN 100.0000		10,083,500	10,083,500	10,583,241	10,083,500						10,083,500				39,832	03/17/2048
61764X-BL-8	MORGAN STANLEY BAML TRUST MSBAM_15-C21	09/01/2025	VARIOUS		3,000,000	3,000,000	3,089,831	3,000,000						3,000,000				29,347	03/17/2048
61765Y-AA-0	MORGAN STANLEY CAPITAL I TRUST M	01/17/2025	VARIOUS		16,809,860	18,000,000	18,377,244	18,029,455		(1,967)		(1,967)		18,027,488		(1,217,628)	(1,217,628)	95,653	01/12/2038
61765Y-AC-6	MORGAN STANLEY CAPITAL I TRUST M	01/17/2025	PERFORMANCE TRUST CAPITAL PARTNERS LLC		9,240,000	10,500,000	10,294,757	10,465,788		1,286		1,286		10,467,075		(1,227,075)	(1,227,075)	55,797	01/12/2038
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBAM_	09/01/2025	MBS PAYDOWN 100.0000		606,478	606,478	612,522	607,031		(553)		(553)		606,478				12,918	11/18/2049
61767Y-AY-6	MORGAN STANLEY CAPITAL I TRUST MSC_18-H3	12/01/2025	MBS PAYDOWN 100.0000		8,575,199	8,575,199	8,788,354	8,590,896		(15,697)		(15,697)		8,575,199				244,344	07/17/2051
61771M-AV-2	MORGAN STANLEY CAPITAL I TRUST MSC_19-H7	12/01/2025	MBS PAYDOWN 100.0000		193,445	193,445	201,145	194,226		(781)		(781)		193,445				5,784	07/17/2052
67021H-AA-4	NRTH 2024-PARK	10/15/2025	MBS PAYDOWN 100.0000		18,409,000	18,409,000	18,424,159	18,416,887		(7,887)		(7,887)		18,409,000				926,047	03/15/2039
68373B-AA-9	OPEN TRUST OPEN_23-AIR	11/15/2025	MBS PAYDOWN 100.0000		268,689	268,689	268,018	268,876		(186)		(186)		268,689				11,252	11/15/2040
68373B-AC-5	OPEN TRUST OPEN_23-AIR	12/15/2025	MBS PAYDOWN 100.0000		952,000	952,000	949,620	951,217		783		783		952,000				77,425	11/15/2040
74165P-AB-6	PRIMA CAPITAL LTD PRIMA_16-6A	02/20/2025	MBS PAYDOWN 100.0000		2,598,280	2,598,280	2,497,127	2,593,575		4,706		4,706		2,598,280				15,590	08/24/2040
74166Q-AC-1	PRIMA CAPITAL LTD PRIMA_19-7A	03/25/2025	MBS PAYDOWN 100.0000		2,851,775	2,851,775	2,829,679	2,837,984		13,790		13,790		2,851,775				18,131	12/27/2050
74166X-AA-0	PRIMA CAPITAL LTD PRIMA_2021-X	07/26/2025	MBS PAYDOWN 100.0000		8,767,738	8,767,738	8,728,822	8,749,470		18,268		18,268		8,767,738				103,650	12/25/2051
74167T-AA-8	PRIMA CAPITAL LTD PRIMA_20-8A	03/20/2025	MBS PAYDOWN 100.0000		7,645,285	7,645,285	7,587,006	7,636,163		9,122		9,122		7,645,285				28,478	12/26/2070
74190A-AB-8	PRIMA 2013-3A	01/20/2025	MBS PAYDOWN 100.0000		2,513,997	2,513,997	2,513,995	2,513,997						2,513,997				9,174	10/26/2035
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURITIE	12/01/2025	MBS PAYDOWN 100.0000		1,815,284	1,815,284	1,833,355	1,816,197		(912)		(912)		1,815,284				36,582	10/13/2048
78419C-AE-4	SG COMMERCIAL MORTGAGE SECURITIES	10/01/2025	MBS PAYDOWN 100.0000		392,587	392,587	404,352	395,311		(2,724)		(2,724)		392,587				4,735	10/13/2048
830941-AA-8	SKY1 2025-LINE	12/15/2025	MBS PAYDOWN 100.0000		6,146,404	6,146,404	6,131,038			20,180		20,180		6,146,404				332,287	04/15/2042
90269P-AA-9	UBS-BAMLL TRUST UBSBM_12-WRM	01/01/2025	MBS PAYDOWN 100.0000		570,423	570,423	581,793	570,423						570,423				1,741	06/12/2030
90269P-AG-6	UBS-BAMLL TRUST UBSBM_12-WRM	01/01/2025	MBS PAYDOWN 100.0000		6,500,000	6,500,000	6,629,699	6,500,000						6,500,000				22,550	06/12/2030
90276C-AE-1	UBS COMMERCIAL MORTGAGE TRUST UB	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		22,216,430	23,029,500	23,470,793	23,049,418		(6,447)		(6,447)		23,042,971		(826,541)	(826,541)	316,754	08/17/2050
90276E-AD-9	UBS COMMERCIAL MORTGAGE TRUST UB	09/01/2025	VARIOUS		6,549,472	6,771,312	6,790,808	6,751,461		1,562		1,562		6,753,024		(203,552)	(203,552)	86,542	06/17/2050
90276R-BE-7	UBS COMMERCIAL MORTGAGE TRUST UBSCM_17-C	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		16,864,922	17,500,000	17,667,525	17,410,736		6,893		6,893		17,417,630		(552,708)	(552,708)	245,946	10/17/2050
90278K-AZ-4	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	11/01/2025	MBS PAYDOWN 100.0000		353,945	353,945	357,482	354,418		(473)		(473)		353,945				13,563	12/15/2051
90278M-AZ-0	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C	12/01/2025	MBS PAYDOWN 100.0000		78	78	78	78						78				1	10/18/2052
90278P-AY-6	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C	12/01/2025	MBS PAYDOWN 100.0000		987,816	987,816	1,075,639	992,039		(4,223)		(4,223)		987,816				16,059	12/17/2052
90353K-AX-7	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	11/01/2025	MBS PAYDOWN 100.0000		976,048	976,048	998,670	978,462		(2,414)		(2,414)		976,048				36,409	10/17/2051
92939G-AA-5	WFLD_14-MONT-A	12/01/2025	MBS PAYDOWN 100.0000		131,415	131,415	135,396	131,415						131,415				2,704	08/12/2031
92939G-AL-1	WFLD_14-MONT-D	01/01/2025	TRANSFER B/W DESIGNATIONS		3,000,000	3,000,000	2,860,616	1,776,487	1,223,513			1,223,513		3,000,000				9,387	08/12/2031
92939H-BA-2	WFRBS_14-C23	12/01/2025	MBS PAYDOWN 100.0000		290,362	290,362	299,066	290,362						290,362				4,651	10/17/2057
94989D-AW-9	WELLS FARGO COMMERCIAL MORTGAGE	02/01/2025	MBS PAYDOWN 100.0000		14,999,893	14,999,893	15,448,975	14,999,893						14,999,893				70,398	02/18/2048
94989M-AE-9	WELLS FARGO COMMERCIAL MORTGAGE	09/01/2025	MBS PAYDOWN 100.0000		10,313,500	10,313,500	10,643,765	10,315,797		(2,297)		(2,297)		10,313,500				166,659	07/17/2058
94989Q-AV-2	WELLS FARGO COMMERCIAL MORTGAGE	08/01/2025	MBS PAYDOWN 100.0000		16,524,122	16,524,122	16,999,563	16,526,673		(2,551)		(2,551)		16,524,122				312,840	09/17/2048
94989Q-AX-8	WELLS FARGO COMMERCIAL MORTGAGE	08/01/2025	MBS PAYDOWN 100.0000		9,228,500	9,228,500	9,504,783	9,235,434		(6,934)		(6,934)		9,228,500				248,985	09/17/2048
94989V-AC-3	WELLS FARGO COMMERCIAL MORTGAGE	07/01/2025	MBS PAYDOWN 100.0000		1,655,621	1,655,621	1,690,145	1,653,869		1,752		1,752		1,655,621				25,423	09/17/2057
94989V-AD-1	WELLS FARGO COMMERCIAL MORTGAGE	09/01/2025	MBS PAYDOWN 100.0000		12,622,250	12,622,250	13,044,546	12,638,744		(16,494)		(16,494)		12,622,250				312,043	09/17/2057
94989W-AS-6	WELLS FARGO COMMERCIAL MORTGAGE	10/01/2025	MBS PAYDOWN 100.0000		7,253,000	7,253,000	7,470,532	7,262,167		(9,167)		(9,167)		7,253,000				196,142	11/18/2048
94989W-AU-1	WELLS FARGO COMMERCIAL MORTGAGE	11/01/2025	MBS PAYDOWN 100.0000		21,728,000	21,728,000	22,379,188	21,757,830		(29,830)		(29,830)		21,728,000				756,475	11/18/2048
94989X-BC-8	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	09/01/2025	MBS PAYDOWN 100.0000		8,015,500	8,015,500	8,436,921	8,045,874		(30,374)		(30,374)		8,015,500				208,114	12/17/2048
94989Y-AZ-6	WELLS FARGO COMMERCIAL MORTGAGE	12/01/2025	MBS PAYDOWN 100.0000		11,264,893	11,264,893	11,655,652	11,295,482		(30,589)		(30,589)		11,264,893				375,907	01/17/2059
94990E-AG-9	WFCM 2018-AUS C	01/01/2025	TRANSFER B/W DESIGNATIONS		5,880,583	5,900,000	5,865,562	5,880,583						5,880,583				19,953	08/15/2036
95000A-AT-4	WELLS FARGO COMMERCIAL MORTGAGE	08/01/2025	MBS PAYDOWN 100.0000		11,367,203	11,367,203	11,284,655	11,278,064		89,138		89,138		11,367,203				216,285	12/17/2048
95000C-BA-0	WFCM_16-NXS5	11/01/2025	MBS PAYDOWN 100.0000		8,537,500	8,537,500	9,057,754	8,585,832		(48,332)		(48,332)		8,537,500				251,560	01/17/2059
95000C-BB-8	WELLS FARGO COMMERCIAL MORTGAGE	12/01/2025	MBS PAYDOWN 100.0000		1,863,363	1,863,363	1,919,174	1,867,710		(4,347)		(4,347)		1,863,363				65,670	01/17/2059
95000L-AY-9	WFCM_16-C33	11/01/2025	MBS PAYDOWN 100.0000		2,604,824	2,604,824	2,681,354	2,613,649		(8,825)		(8,825)		2,604,824				68,214	03/17/2059
95000L-AZ-6	WELLS FARGO COMMERCIAL MORTGAGE	12/01/2025	MBS PAYDOWN 100.0000		17,223,045	17,223,045	17,730,693	17,261,019		(37,975)		(37,975)		17,223,045				559,364	03/17/2059

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
95000P-AD-6	WFCM_16-C37	11/01/2025	MBS PAYDOWN 100.0000		1,066,460	1,066,460	1,106,262	1,070,191		(3,731)		(3,731)		1,066,460				34,460	12/15/2049
95000X-AF-4	WELLS FARGO COMMERCIAL MORTGAGE	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		16,766,837	17,406,500	17,779,839	17,446,856		(8,099)		(8,099)		17,438,757		(671,920)	(671,920)	234,676	09/16/2050
95000Y-AY-1	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)		15,762,196	16,350,000	16,622,958	16,344,968		(2,181)		(2,181)		16,342,786		(580,590)	(580,590)	230,945	10/17/2050
95001C-AJ-1	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	01/01/2025	TRANSFER B/W DESIGNATIONS		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				24,151	12/15/2034
95002E-AZ-0	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	12/01/2025	MBS PAYDOWN 100.0000		335,844	335,844	360,271	336,743		(899)		(899)		335,844				4,958	02/18/2053
95002R-AV-0	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	12/01/2025	MBS PAYDOWN 100.0000		859,788	859,788	911,376	862,434		(2,646)		(2,646)		859,788				13,008	06/17/2053
95002R-AW-8	WFCM_20-C56	02/01/2025	MBS PAYDOWN 100.0000		1,027,934	1,027,934	1,074,785	1,027,934						1,027,934				3,759	06/17/2053
95002U-AD-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	12/01/2025	MBS PAYDOWN 100.0000		565,178	565,178	570,822	565,444		(266)		(266)		565,178				5,633	07/15/2053
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					1,505,544,039	1,520,506,219	1,543,967,907	1,512,290,100	1,223,513	(74,295)		1,149,218		1,519,565,548		(14,021,509)	(14,021,509)	28,999,970	XXX
00090T-AA-5	ABPCI DIRECT LENDING FUND ABS LTD ABDLF_	10/20/2025	MBS PAYDOWN 100.0000		2,161,341	2,161,341	2,161,341	2,161,341						2,161,341				41,849	12/29/2030
00120D-AA-4	AGL_2022-17A-A	02/07/2025	SECURITY CALLED AT 100.00000000 100.0000		37,500,000	37,500,000	37,500,000	37,500,000						37,500,000				669,536	01/22/2035
00120D-AC-0	AGL_2022-17A-B	02/07/2025	SECURITY CALLED AT 100.00000000 100.0000		5,928,000	5,928,000	5,881,408	5,896,133		445		445		5,896,578		31,422	31,422	115,174	01/22/2035
00120J-AA-1	AGL CLO LTD AGL 2020-13	08/08/2025	SECURITY CALLED AT 100.00000000 100.0000		13,300,000	13,300,000	13,300,000	13,300,000						13,300,000				624,825	10/20/2034
00120J-AE-3	AGL CLO LTD AGL 2020-13	08/08/2025	SECURITY CALLED AT 100.00000000 100.0000		1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				96,786	10/20/2034
00141Y-AA-3	AIG CLO AIGIM_21-1	02/14/2025	SECURITY CALLED AT 100.00000000 100.0000		37,900,000	37,900,000	37,900,000	37,900,000						37,900,000				717,328	04/24/2034
00141Y-AC-9	AIG CLO AIGIM_21-1	02/14/2025	SECURITY CALLED AT 100.00000000 100.0000		5,600,000	5,600,000	5,600,000	5,600,000						5,600,000				113,146	04/24/2034
00263*-AB-8	ASIF FUNDING I LLC ASIF_24-1	12/18/2025	SECURITY CALLED AT 100.00000000 100.0000		71,586,854	71,586,854	71,586,854	31,246,269						71,586,854				1,978,726	08/01/2030
00851W-AA-7	AGL CLO LTD AGL_21-14A	03/21/2025	SECURITY CALLED AT 100.00000000 100.0000		10,817,000	10,817,000	10,810,026	10,812,938		269		269		10,813,208		3,792	3,792	267,796	12/02/2034
00851W-AC-3	AGL CLO LTD AGL_21-14A	03/21/2025	SECURITY CALLED AT 100.00000000 100.0000		2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				56,394	12/02/2034
00889B-AA-9	AIMCO CLO LTD AIMCO_21-15	03/31/2025	SECURITY CALLED AT 100.00000000 100.0000		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				377,083	10/17/2034
00889B-AB-7	AIMCO CLO LTD AIMCO_21-15	03/31/2025	SECURITY CALLED AT 100.00000000 100.0000		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				70,473	10/17/2034
00889B-AC-5	AIMCO CLO LTD AIMCO_21-15	03/31/2025	SECURITY CALLED AT 100.00000000 100.0000		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				55,330	10/17/2034
00900C-AL-8	AIMCO CLO AIMCO_17-AA	03/12/2025	SECURITY CALLED AT 100.00000000 100.0000		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				366,981	04/20/2034
00900C-AN-4	AIMCO CLO AIMCO_17-AA	03/12/2025	SECURITY CALLED AT 100.00000000 100.0000		4,050,000	4,050,000	4,050,000	4,050,000						4,050,000				100,081	04/20/2034
016269-AA-0	ALINE_18-1A-A	02/06/2025	VARIOUS		6,485,874	6,485,874	6,485,874	6,485,874						6,485,874				111,862	07/21/2031
01749W-AA-1	ALLEGRO CLO LTD ALLEG_22-1A	03/06/2025	SECURITY CALLED AT 100.00000000 100.0000		6,411,000	6,411,000	6,368,029	6,386,308		999		999		6,387,307		23,693	23,693	145,619	07/20/2035
01749W-AC-7	ALLEGRO CLO LTD ALLEG_22-1A	03/06/2025	SECURITY CALLED AT 100.00000000 100.0000		300,000	300,000	300,000	300,000						300,000				7,438	07/20/2035
01750W-AC-3	ALLEGRO CLO LTD ALLEG_21-1A	07/30/2025	SECURITY CALLED AT 100.00000000 100.0000		28,300,000	28,300,000	28,163,600	28,231,359		14,108		14,108		28,245,467		54,533	54,533	1,284,420	07/20/2034
01750W-AE-9	ALLEGRO CLO LTD ALLEG_21-1A	07/30/2025	SECURITY CALLED AT 100.00000000 100.0000		9,100,000	9,100,000	9,100,000	9,100,000						9,100,000				452,930	07/20/2034
01750W-AG-4	ALLEGRO CLO LTD ALLEG_21-1A	07/30/2025	SECURITY CALLED AT 100.00000000 100.0000		2,800,000	2,800,000	2,800,000	2,800,000						2,800,000				148,136	07/20/2034
03665J-AJ-7	ANTARES CLO ANTR_17-1A	01/15/2025	SECURITY CALLED AT 100.00000000 100.0000		14,600,000	14,600,000	14,600,000	14,600,000						14,600,000				225,625	04/20/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03665J-AK-4	ANTARES CLO ANTR_17-1A	01/15/2025	SECURITY CALLED AT 100.00000000 100.0000		3,250,000	3,250,000	3,250,000	3,250,000						3,250,000				53,408	04/20/2033
03666B-AA-2	ANTARES CLO LTD ANTR_21-1A	10/15/2025	SECURITY CALLED AT 100.00000000 100.0000		20,800,000	20,800,000	20,800,000	20,800,000						20,800,000				1,267,075	07/25/2033
03666B-AC-8	ANTARES CLO LTD ANTR_21-1A	10/15/2025	SECURITY CALLED AT 100.00000000 100.0000		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				149,041	07/25/2033
03666L-AL-6	ANTARES CLO ANTR_20-1A	10/15/2025	SECURITY CALLED AT 100.00000000 100.0000		12,373,949	12,373,949	12,156,592	12,283,047		38,471		38,471		12,321,518		52,431	52,431	748,822	10/24/2033
03666L-AQ-5	ANTARES CLO ANTR_20-1A	10/15/2025	SECURITY CALLED AT 100.00000000 100.0000		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				77,855	10/24/2033
03764Q-BC-5	APIDOS CLO APID_13-15A	08/22/2025	VARIOUS		4,293,733	4,293,733	4,289,409	4,311,975		8,654		8,654		4,320,629		(26,896)	(26,896)	142,502	04/21/2031
03764Q-BE-1	APIDOS CLO APID_13-15A	08/22/2025	SECURITY CALLED AT 100.00000000 100.0000		1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				94,956	04/21/2031
03765L-AP-7	APID_15-20A-A1RA	09/26/2025	VARIOUS		9,728,644	9,728,644	9,728,644	9,728,644						9,728,644				419,062	07/16/2031
04016N-AM-5	ARES CLO LTD ARES_17-44A	08/13/2025	SECURITY CALLED AT 100.00000000 100.0000		6,400,000	6,400,000	6,400,000	6,400,000						6,400,000				308,125	04/17/2034
04016N-AP-8	ARES CLO LTD ARES_17-44A	08/13/2025	SECURITY CALLED AT 100.00000000 100.0000		11,100,000	11,100,000	11,100,000	11,100,000						11,100,000				554,889	04/17/2034
04016N-AR-4	ARES CLO LTD ARES_17-44A	08/13/2025	SECURITY CALLED AT 100.00000000 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				211,705	04/17/2034
04018L-AJ-4	ARES CLO LTD ARES_18-50A	07/01/2025	VARIOUS		2,522,556	2,522,556	2,522,556	2,522,556						2,522,556				81,307	01/15/2032
04018L-AL-9	ARES CLO LTD ARES_18-50A	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		10,045,000	10,045,000	9,998,709	10,036,002		3,289		3,289		10,039,291		5,709	5,709	453,531	01/15/2032
05875A-AA-6	BALLYROCK CLO LTD BALLY_23-24A	07/11/2025	SECURITY CALLED AT 100.00000000 100.0000		1,157,000	1,157,000	1,157,000	1,157,000						1,157,000				53,413	07/15/2036
05875A-AC-2	BALLYROCK CLO LTD BALLY_23-24A	07/11/2025	SECURITY CALLED AT 100.00000000 100.0000		4,578,000	4,578,000	4,578,000	4,578,000						4,578,000				236,314	07/15/2036
05875A-AE-8	BALLYROCK CLO LTD BALLY_23-24A	07/11/2025	SECURITY CALLED AT 100.00000000 100.0000		1,461,000	1,461,000	1,461,000	1,461,000						1,461,000				82,512	07/15/2036
067932-AA-1	BABSON CLO LTD BABSN_23-3	09/29/2025	SECURITY CALLED AT 100.00000000 100.0000		18,170,000	18,170,000	18,170,000	18,170,000						18,170,000				1,072,161	10/15/2036
07133R-AA-3	BATTALION CLO LTD BATLN_18-12A	02/26/2025	VARIOUS		8,647,211	8,647,211	8,647,211	8,647,211						8,647,211				137,416	05/19/2031
07134W-AA-1	BATTALION CLO LTD BATLN_21-21A	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		22,500,000	22,500,000	22,500,000	22,500,000						22,500,000				947,886	07/17/2034
07134W-AG-8	BATTALION CLO LTD BATLN_21-21A	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		11,550,000	11,550,000	11,450,550	11,485,594		6,418		6,418		11,492,012		57,988	57,988	533,946	07/17/2034
07378W-AQ-1	BEAN CREEK CLO LTD BCRK_15-1A	04/20/2025	MBS PAYDOWN 100.0000		1,435,526	1,435,526	1,435,526	1,435,526						1,435,526				31,151	04/20/2031
08182F-AN-9	BENEFIT STREET PARTNERS CLO LTD BSP_20-2	08/22/2025	SECURITY CALLED AT 100.00000000 100.0000		16,472,000	16,472,000	16,192,652	16,338,974		31,791		31,791		16,370,765		101,235	101,235	829,147	07/15/2034
08182F-AS-8	BENEFIT STREET PARTNERS CLO LTD BSP_20-2	08/22/2025	SECURITY CALLED AT 100.00000000 100.0000		2,825,000	2,825,000	2,813,650	2,821,421		836		836		2,822,257		2,743	2,743	155,136	07/15/2034
08182F-AU-3	BENEFIT STREET PARTNERS CLO LTD BSP_20-2	08/22/2025	SECURITY CALLED AT 100.00000000 100.0000		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				92,702	07/15/2034
08186P-AJ-2	BENEFIT STREET PARTNERS CLO LTD BSP_19-1	10/15/2025	MBS PAYDOWN 100.0000		9,682,000	9,682,000	9,674,503	9,677,576		4,424		4,424		9,682,000				570,856	10/15/2034
08186P-AN-3	BENEFIT STREET PARTNERS CLO LTD BSP_19-1	10/15/2025	MBS PAYDOWN 100.0000		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				115,801	10/15/2034
08186V-AA-8	BENEFIT STREET PARTNERS CLO LTD BSP_21-2	07/16/2025	SECURITY CALLED AT 100.00000000 100.0000		17,600,000	17,600,000	17,592,800	17,600,000						17,600,000				742,392	04/25/2034
08186V-AE-0	BENEFIT STREET PARTNERS CLO LTD BSP_21-2	07/16/2025	SECURITY CALLED AT 100.00000000 100.0000		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				166,901	04/25/2034
08186V-AJ-9	BENEFIT STREET PARTNERS CLO LTD BSP_21-2	07/16/2025	SECURITY CALLED AT 100.00000000 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				100,789	04/25/2034
08763Q-AA-0	BTNY2_18-1A	09/05/2025	VARIOUS		9,382,238	9,382,238	9,369,588	9,385,544		2,346		2,346		9,387,890		(5,651)	(5,651)	367,942	04/30/2031
08763Q-AC-6	BETONY CLO 2 LTD BTNY2_18-1A	09/05/2025	SECURITY CALLED AT 100.00000000 100.0000		420,000	420,000	419,664	420,000						420,000				22,564	04/30/2031
12511G-AA-9	CBAM CLO MANAGEMENT CBAM_21-14A	09/26/2025	SECURITY CALLED AT 100.00000000 100.0000		28,560,000	28,560,000	28,560,000	28,560,000						28,560,000				1,548,954	04/20/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12511G-AC-5	CBAM CLO MANAGEMENT CBAM_21-14A	09/26/2025	SECURITY CALLED AT 100.00000000 100.0000		8,535,000	8,535,000	8,535,000	8,535,000						8,535,000				495,140	04/20/2034
12511W-AH-9	CCS8 UNITRANCHE PTNR 2024-1 FUNDED	12/30/2025	SECURITY CALLED AT 100.00000000 100.0000		13,421,515	13,421,515	13,421,515							13,421,515				428,125	04/28/2029
13876J-AC-6	CANYC_12-1RA-A	10/15/2025	MBS PAYDOWN 100.0000		3,052,038	3,052,038	3,052,038	3,052,038						3,052,038				103,055	07/15/2030
13876N-AL-7	CANYON CAPITAL CLO LTD CANYC_20-2A	01/31/2025	SECURITY CALLED AT 100.00000000 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				127,157	10/16/2034
13876N-AN-3	CANYON CAPITAL CLO LTD CANYC_20-2A	01/31/2025	SECURITY CALLED AT 100.00000000 100.0000		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				70,903	10/16/2034
13887P-AK-1	CANYON CAPITAL CLO LTD CANYC_16-	10/15/2025	MBS PAYDOWN 100.0000		4,588,332	4,588,332	4,563,097	4,586,798		1,534		1,534		4,588,332				152,566	07/15/2031
13887W-AJ-9	CANYON CAPITAL CLO LTD CANYC_19-2A	02/11/2025	SECURITY CALLED AT 100.00000000 100.0000		8,800,000	8,800,000	8,800,000	8,800,000						8,800,000				175,034	10/15/2034
13887W-AL-4	CANYON CAPITAL CLO LTD CANYC_19-2A	02/11/2025	SECURITY CALLED AT 100.00000000 100.0000		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				38,896	10/15/2034
14310G-AN-0	CGMS_13-3A	07/15/2025	MBS PAYDOWN 100.0000		1,268,410	1,268,410	1,268,410	1,268,410						1,268,410				30,569	10/15/2030
14310G-AQ-3	CGMS_13-3A	10/14/2025	VARIOUS		1,712,000	1,712,000	1,712,000	1,712,000						1,712,000				100,289	10/15/2030
14310G-AS-9	CGMS_13-3A	10/14/2025	SECURITY CALLED AT 100.00000000 100.0000		1,695,000	1,695,000	1,690,805	1,695,000						1,695,000				103,609	10/15/2030
14317Y-AA-2	CARLYLE GLOBAL MARKET STRATEGIES CGMS_21	08/06/2025	SECURITY CALLED AT 100.00000000 100.0000		11,400,000	11,400,000	11,400,000	11,400,000						11,400,000				528,264	07/20/2034
14317Y-AC-8	CARLYLE GLOBAL MARKET STRATEGIES CGMS_21	08/06/2025	SECURITY CALLED AT 100.00000000 100.0000		2,950,000	2,950,000	2,950,000	2,950,000						2,950,000				142,147	07/20/2034
14317Y-AE-4	CARLYLE GLOBAL MARKET STRATEGIES CGMS_21	08/06/2025	SECURITY CALLED AT 100.00000000 100.0000		7,200,000	7,200,000	7,200,000	7,200,000						7,200,000				361,384	07/20/2034
14317Y-AG-9	CARLYLE GLOBAL MARKET STRATEGIES CGMS_21	08/06/2025	SECURITY CALLED AT 100.00000000 100.0000		3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				197,252	07/20/2034
150323-BA-0	CEDAR FUNDING LTD CEDF_21-14A	01/09/2025	SECURITY CALLED AT 100.00000000 100.0000		10,600,000	10,600,000	10,600,000	10,600,000						10,600,000				138,899	07/24/2034
150323-BC-6	CEDAR FUNDING LTD CEDF_21-14A	01/09/2025	SECURITY CALLED AT 100.00000000 100.0000		4,550,000	4,550,000	4,550,000	4,550,000						4,550,000				64,453	07/24/2034
15032A-AN-7	CEDAR FUNDING LTD CEDF_16-5A	10/17/2025	MBS PAYDOWN 100.0000		3,383,687	3,383,687	3,375,513	3,382,584		1,103		1,103		3,383,687				111,991	07/17/2031
15033T-AN-5	CEDAR FUNDING LTD CEDF_20-12A	03/06/2025	SECURITY CALLED AT 100.00000000 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				152,041	10/25/2034
15033T-AQ-8	CEDAR FUNDING LTD CEDF_20-12A	03/06/2025	SECURITY CALLED AT 100.00000000 100.0000		1,350,000	1,350,000	1,349,000	1,349,690						1,349,690		310	310	30,659	10/25/2034
15033T-AS-4	CEDAR FUNDING LTD CEDF_20-12A	03/06/2025	SECURITY CALLED AT 100.00000000 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				58,609	10/25/2034
15033T-AW-5	CEDAR FUNDING LTD CEDF_2020-12A	03/06/2025	SECURITY CALLED AT 100.00000000 100.0000		267,000	267,000	257,255	261,865		49		49		261,914		5,086	5,086	7,777	10/25/2034
18452L-AG-3	CLEAR CREEK CLO LTD CLRCK_15-1A	01/20/2025	MBS PAYDOWN 100.0000		1,275,846	1,275,846	1,275,846	1,275,846						1,275,846				19,821	10/21/2030
18452L-AJ-7	CLEAR CREEK CLO LTD CLRCK_15-1A	03/27/2025	VARIOUS		3,400,000	3,400,000	3,398,800	3,400,000		548		548		3,400,548		(548)	(548)	77,953	10/21/2030
21623P-AC-1	COOK_18-1A	10/17/2025	MBS PAYDOWN 100.0000		6,330,000	6,330,000	6,327,925	6,330,000						6,330,000				370,346	04/17/2030
21623P-AE-7	COOK_18-1A	12/05/2025	VARIOUS		3,800,000	3,800,000	3,800,000	3,800,000						3,800,000				261,093	04/17/2030
26243K-AC-1	DRYDEN SENIOR LOAN FUND DRSLF_18-57A	02/11/2025	SECURITY CALLED AT 100.00000000 100.0000		16,548,162	16,548,162	16,538,226	16,549,077						16,549,077		(915)	(915)	234,417	05/15/2031
26243K-AE-7	DRYDEN SENIOR LOAN FUND DRSLF_18-57A	02/11/2025	SECURITY CALLED AT 100.00000000 100.0000		6,600,000	6,600,000	6,600,000	6,600,000						6,600,000				98,979	05/15/2031
26245R-AA-8	DRYDEN SENIOR LOAN FUND DRSLF_18-58A	03/05/2025	VARIOUS		15,400,749	15,400,749	15,400,749	15,400,749						15,400,749				329,048	07/17/2031
26245R-AE-0	DRYDEN SENIOR LOAN FUND DRSLF_18-58A	03/05/2025	SECURITY CALLED AT 100.00000000 100.0000		3,182,000	3,182,000	3,140,793	3,178,720		329		329		3,179,049		2,951	2,951	77,311	07/17/2031
26246G-AA-1	DRYDEN 87 CLO LTD DRSLF_2021-87A	08/08/2025	SECURITY CALLED AT 100.00000000 100.0000		10,150,000	10,150,000	10,147,690	10,150,000						10,150,000				423,402	05/20/2034
26246G-AC-7	DRYDEN 87 CLO LTD DRSLF_2021-87A	08/08/2025	SECURITY CALLED AT 100.00000000 100.0000		5,318,000	5,318,000	5,312,120	5,313,606		1,585		1,585		5,315,190		2,810	2,810	231,477	05/20/2034
26246G-AE-3	DRYDEN 87 CLO LTD DRSLF_2021-87A	08/08/2025	SECURITY CALLED AT 100.00000000 100.0000		3,350,000	3,350,000	3,350,000	3,350,000						3,350,000				150,673	05/20/2034
26246G-AG-8	DRYDEN 87 CLO LTD DRSLF_2021-87A	08/08/2025	SECURITY CALLED AT 100.00000000 100.0000		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				114,035	05/20/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26249B-AQ-4	DRSLF_13-30A	08/14/2025	VARIOUS		810,107	810,107	810,674	810,674		(566)		(566)		810,108		(1)	(1)	16,225	11/15/2028
26249B-AS-0	DRSLF_13-30A	11/15/2025	MBS PAYDOWN 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				396,649	11/15/2028
26251L-AC-8	DRYDEN SENIOR LOAN FUND DRSLF_18-64A	10/18/2025	MBS PAYDOWN 100.0000		5,185,751	5,185,751	5,173,191	5,182,802		2,949		2,949		5,185,751				135,724	04/18/2031
28924A-AB-7	ELM TRUST MDCP_20-4A	12/20/2025	MBS PAYDOWN 100.0000		2,540,447	2,540,447	2,540,440	2,544,657		(4,209)		(4,209)		2,540,447				37,003	10/22/2029
28924A-AC-5	ELM TRUST MDCP_20-4A	12/20/2025	MBS PAYDOWN 100.0000		822,767	822,767	822,748	824,264		(1,497)		(1,497)		822,767				20,742	10/20/2029
28933B-AB-1	ELM TRUST MDCP_20-3A	12/20/2025	MBS PAYDOWN 100.0000		3,803,712	3,803,712	3,803,622	3,798,551		5,160		5,160		3,803,712				67,789	08/20/2029
28933B-AC-9	ELM TRUST MDCP_20-3A	12/20/2025	MBS PAYDOWN 100.0000		1,247,139	1,247,139	1,247,104	1,244,560		2,579		2,579		1,247,139				33,854	08/20/2029
29003W-AA-3	ELMWOOD CLO 14 LTD ELM14_22-1A	08/15/2025	SECURITY CALLED AT 100.00000000		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				897,858	04/20/2035
29003W-AC-9	ELMWOOD CLO 14 LTD ELM14_22-1A	08/15/2025	SECURITY CALLED AT 100.00000000		8,550,000	8,550,000	8,550,000	8,550,000						8,550,000				438,008	04/20/2035
33833V-AA-3	522 FUNDING CLO LTD MORGN_21-7A	03/11/2025	SECURITY CALLED AT 100.00000000		34,600,000	34,600,000	34,600,000	34,600,000						34,600,000				780,764	04/23/2034
33833V-AE-5	522 FUNDING CLO LTD MORGN_21-7A	03/11/2025	SECURITY CALLED AT 100.00000000		4,300,000	4,300,000	4,300,000	4,300,000						4,300,000				103,340	04/23/2034
33834W-AC-6	MORGAN_19-4A	04/20/2025	MBS PAYDOWN 100.0000		2,420,000	2,420,000	2,420,000	2,420,000						2,420,000				64,250	04/22/2030
36320U-AC-4	GALAXY CLO LTD GALXY_18-27A	06/10/2025	VARIOUS		4,867,203	4,867,203	4,860,187	4,869,016		775		775		4,869,791		(2,589)	(2,589)	123,928	05/16/2031
36320U-AE-0	GALAXY CLO LTD GALXY_18-27A	06/10/2025	SECURITY CALLED AT 100.00000000		806,000	806,000	799,928	806,000						806,000				28,354	05/16/2031
36320W-AL-0	GALAXY CLO LTD GALXY_15-21A	09/10/2025	VARIOUS		8,515,065	8,515,065	8,489,793	8,519,418		(3,339)		(3,339)		8,516,079		(1,014)	(1,014)	260,430	04/21/2031
36320W-AN-6	GALAXY CLO LTD GALXY_15-21A	09/10/2025	SECURITY CALLED AT 100.00000000		4,950,000	4,950,000	4,949,340	4,950,000						4,950,000				267,090	04/21/2031
38175J-AA-5	GOCAP_13-17A	01/14/2025	SECURITY CALLED AT 100.00000000		4,027,530	4,027,530	4,018,729	4,039,874						4,039,874		(12,343)	(12,343)	59,242	10/25/2030
38175J-AC-1	GOCAP_13-17A	01/14/2025	SECURITY CALLED AT 100.00000000		300,000	300,000	299,250	300,000						300,000				4,750	10/25/2030
38177U-AA-8	GCPAF_20-1A-A2	04/20/2025	MBS PAYDOWN 100.0000		2,224,087	2,224,087	2,224,087	2,224,087						2,224,087				19,307	01/22/2029
38177U-AC-4	GCPAF_20-1A-B	04/20/2025	MBS PAYDOWN 100.0000		229,840	229,840	229,840	229,840						229,840				2,796	01/22/2029
38178E-AA-3	GOLUB CAPITAL PARTNERS CLO LTD G	06/25/2025	SECURITY CALLED AT 100.00000000		20,800,000	20,800,000	20,800,000	20,800,000						20,800,000				883,553	07/25/2033
38178H-AA-6	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	10/20/2025	MBS PAYDOWN 100.0000		4,236,297	4,236,297	4,236,297	4,236,297						4,236,297				69,897	04/20/2029
38178H-AC-2	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	10/20/2025	MBS PAYDOWN 100.0000		681,557	681,557	681,557	681,557						681,557				15,475	04/20/2029
38178X-AA-1	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	10/20/2025	MBS PAYDOWN 100.0000		1,341,591	1,341,591	1,341,591	1,341,591						1,341,591				20,207	10/19/2029
38178X-AC-7	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	10/20/2025	MBS PAYDOWN 100.0000		670,795	670,795	670,795	670,795						670,795				13,708	10/19/2029
38179E-AC-8	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	01/01/2025	PRIOR YEAR INCOME															2,613	07/22/2030
38179U-AB-4	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_23-	11/07/2025	SECURITY CALLED AT 100.00000000		6,025,000	6,025,000	6,025,000	6,025,000						6,025,000				402,844	11/10/2036
38179U-AD-0	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_23-	11/07/2025	SECURITY CALLED AT 100.00000000		1,205,000	1,205,000	1,205,000	1,205,000						1,205,000				91,414	11/10/2036
38179V-AC-0	GCPAF 2024-1A	12/22/2025	SECURITY CALLED AT 100.00000000		26,690,000	26,690,000	26,690,000	26,690,000						26,690,000				2,128,561	01/25/2034
39729R-AB-4	GREENWOOD PARK CLO LTD GRNPK_18-1A	08/15/2025	VARIOUS		1,218,597	1,218,597	1,210,422	1,210,263		5,068		5,068		1,215,331		3,266	3,266	40,246	04/15/2031
39729R-AC-2	GREENWOOD PARK CLO LTD GRNPK_18-1A	08/15/2025	SECURITY CALLED AT 100.00000000		6,600,000	6,600,000	6,600,000	6,600,000						6,600,000				337,663	04/15/2031
39729R-AD-0	GREENWOOD PARK CLO LTD GRNPK_18-1A	08/15/2025	SECURITY CALLED AT 100.00000000		3,300,000	3,300,000	3,300,000	3,300,000						3,300,000				177,192	04/15/2031
40437W-AQ-1	HIGHBRIDGE LOAN MANAGEMENT LTD HLM_14A-1	02/20/2025	SECURITY CALLED AT 100.00000000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				478,655	01/25/2034
44057G-AA-2	HORIZON FUNDING TRUST HRZN_22-1	09/11/2025	VARIOUS		21,404,508	21,404,508	21,399,739	21,417,709		(13,201)		(13,201)		21,404,508				755,438	11/15/2030
44330G-AE-3	HIGHBRIDGE LOAN MANAGEMENT LTD H	03/03/2025	SECURITY CALLED AT 100.00000000		16,500,000	16,500,000	16,500,000	16,500,000						16,500,000				363,431	01/28/2030
46147K-AA-0	INVESCO CLO LTD INVCO_23-2	05/08/2025	SECURITY CALLED AT 100.00000000		1,407,000	1,407,000	1,401,640	1,406,288		319		319		1,406,607		393	393	48,540	04/21/2036
46149M-AA-4	IVZ_21-2A-A	09/05/2025	SECURITY CALLED AT 100.00000000		19,909,000	19,909,000	19,885,880	19,899,176		4,540		4,540		19,903,716		5,284	5,284	1,037,680	07/17/2034
46149M-AC-0	IVZ_21-2A-B	09/05/2025	SECURITY CALLED AT 100.00000000		3,350,000	3,350,000	3,350,000	3,350,000						3,350,000				189,123	07/17/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46604C-AA-4	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	06/05/2025	SECURITY CALLED AT 100.00000000 100.0000		1,287,000	1,287,000	1,289,246	1,290,804		(201)		(201)		1,290,604		(3,604)	(3,604)	55,345	04/20/2035
46604C-AC-0	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	06/05/2025	SECURITY CALLED AT 100.00000000 100.0000		2,985,000	2,985,000	3,010,598	3,009,318		(726)		(726)		3,008,591		(23,591)	(23,591)	149,069	04/20/2035
48206K-AQ-9	JNPPK 2023-1A	10/08/2025	SECURITY CALLED AT 100.00000000 100.0000		3,011,000	3,011,000	3,011,000	3,011,000						3,011,000				165,724	07/21/2036
48206K-AS-5	JNPPK 2023-1A	10/08/2025	SECURITY CALLED AT 100.00000000 100.0000		15,274,000	15,274,000	15,274,000	15,274,000						15,274,000				885,477	07/21/2036
48206K-AU-0	JNPPK 2023-1A	10/08/2025	SECURITY CALLED AT 100.00000000 100.0000		5,346,000	5,346,000	5,346,000	5,346,000						5,346,000				325,604	07/21/2036
48206K-AW-6	JNPPK 2023-1A	10/08/2025	SECURITY CALLED AT 100.00000000 100.0000		2,352,000	2,352,000	2,352,000	2,352,000						2,352,000				166,249	07/21/2036
48661Q-AA-9	KAYNE CLO LTD KAYNE_20-9A	01/07/2025	SECURITY CALLED AT 100.00000000 100.0000		7,400,000	7,400,000	7,399,200	7,400,000						7,400,000				109,082	01/17/2034
48661Q-AE-1	KAYNE CLO LTD KAYNE_20-9A	01/07/2025	SECURITY CALLED AT 100.00000000 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				23,861	01/17/2034
55952A-AA-7	MAGNE 2023-37	11/07/2025	SECURITY CALLED AT 100.00000000 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				637,097	10/20/2036
55953M-AN-2	MAGNETITE CLO MAGNE_15-15A	06/12/2025	VARIOUS		7,406,925	7,406,925	7,365,358	7,370,963		20,812		20,812		7,391,775		15,150	15,150	214,098	07/25/2031
55953W-AA-8	MAGNETITE CLO LTD MAGNE_2022-32A	09/10/2025	SECURITY CALLED AT 100.00000000 100.0000		9,360,000	9,360,000	9,334,746	9,347,082		4,793		4,793		9,351,875		8,125	8,125	492,551	04/16/2035
55953W-AE-0	MAGNETITE CLO LTD MAGNE_2022-32A	09/10/2025	SECURITY CALLED AT 100.00000000 100.0000		2,750,000	2,750,000	2,750,000	2,750,000						2,750,000				168,661	04/16/2035
55953W-AG-5	MAGNETITE CLO LTD MAGNE_2022-32A	09/10/2025	SECURITY CALLED AT 100.00000000 100.0000		2,700,000	2,700,000	2,700,000	2,700,000						2,700,000				194,057	04/16/2035
55955E-AL-2	MAGNETITE CLO LIMITED MAGNE_20-27	10/03/2025	SECURITY CALLED AT 100.00000000 100.0000		6,650,000	6,650,000	6,650,000	6,650,000						6,650,000				370,581	10/20/2034
55955E-AN-8	MAGNETITE CLO LTD MAGNE_20-27A	10/03/2025	SECURITY CALLED AT 100.00000000 100.0000		522,000	522,000	521,664	522,000						522,000				31,152	10/20/2034
55955L-AJ-1	MAGNETITE CLO LTD MAGNE_2020-28A	01/15/2025	SECURITY CALLED AT 100.00000000 100.0000		8,021,000	8,021,000	7,963,043	7,985,866		286		286		7,986,151		34,849	34,849	115,140	01/22/2035
55955L-AL-6	MAGNETITE CLO LTD MAGNE_2020-28A	01/15/2025	SECURITY CALLED AT 100.00000000 100.0000		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				24,764	01/22/2035
610331-AA-8	MONROE CAPITAL ABS FUNDING MCAF_21-1	10/22/2025	MBS PAYDOWN 100.0000		3,924,647	3,924,647	3,924,647	3,924,647						3,924,647				67,351	04/22/2031
61033M-AB-0	MONROE CAPITAL INCOME PLUS ABS FUNDING L	10/22/2025	MBS PAYDOWN 100.0000		6,754,799	6,754,799	6,645,257	6,734,365		20,434		20,434		6,754,799				144,596	04/30/2032
617934-AC-8	MORGAN STANLEY EATON VANCE CLE MSEV_23-1	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		9,290,000	9,290,000	9,290,000	9,290,000						9,290,000				425,852	07/21/2036
617934-AE-4	MORGAN STANLEY EATON VANCE CLE MSEV_23-1	06/24/2025	SECURITY CALLED AT 100.00000000 100.0000		13,459,000	13,459,000	13,459,000	13,459,000						13,459,000				644,549	07/21/2036
62880T-AA-9	NALP BUSINESS LOAN TRUST 2025-1	12/25/2025	MBS PAYDOWN 100.0000		2,884,208	2,884,208	2,883,652			5,010		5,010		2,884,208				58,692	09/26/2050
62880T-AB-7	NALP BUSINESS LOAN TRUST 2025-1	12/25/2025	MBS PAYDOWN 100.0000		170,204	170,204	170,188			362		362		170,204				4,273	09/26/2050
62880T-AC-5	NALP BUSINESS LOAN TRUST 2025-1	12/25/2025	MBS PAYDOWN 100.0000		171,527	171,527	171,515			478		478		171,527				5,652	09/26/2050
64129J-BE-9	NEUBERGER BERMAN CLO LTD NEUB_13	04/09/2025	VARIOUS		791,604	791,604	791,604	791,604						791,604				19,382	01/28/2030
64129J-BG-4	NEUBERGER BERMAN CLO LTD NEUB_13	04/09/2025	SECURITY CALLED AT 100.00000000 100.0000		750,000	750,000	740,325	750,000						750,000				21,192	01/28/2030
64129K-AW-7	NEUBERGER BERMAN CLO LTD NEUB_13	07/15/2025	MBS PAYDOWN 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				182,533	10/15/2029
64132D-AJ-7	NEUBERGER BERMAN CLO LTD NEUB_2019-32A	07/15/2025	VARIOUS		1,882,936	1,882,936	1,871,638	1,877,812		1,050		1,050		1,878,862		4,075	4,075	76,267	01/20/2032
64132D-AL-2	NEUBERGER BERMAN CLO LTD NEUB_19-32A	07/15/2025	SECURITY CALLED AT 100.00000000 100.0000		8,978,000	8,978,000	8,967,320	8,974,477		686		686		8,975,163		2,837	2,837	403,447	01/20/2032
64133W-AA-3	NEUBERGER BERMAN CLO LTD NEUB_21-42A	02/28/2025	SECURITY CALLED AT 100.00000000 100.0000		9,411,764	9,411,764	9,411,140	9,411,371		33		33		9,411,404		360	360	208,260	07/16/2035
64133W-AC-9	NEUBERGER BERMAN CLO LTD NEUB_21-42A	02/28/2025	SECURITY CALLED AT 100.00000000 100.0000		2,950,000	2,950,000	2,950,000	2,950,000						2,950,000				70,808	07/16/2035
64133W-AE-5	NEUBERGER BERMAN CLO LTD NEUB_21-42A	02/28/2025	SECURITY CALLED AT 100.00000000 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				49,880	07/16/2035
64134A-AA-0	NEUBERGER BERMAN CLO LTD NEUB_21-43A	03/20/2025	SECURITY CALLED AT 100.00000000 100.0000		11,535,000	11,535,000	11,532,722	11,533,988		90		90		11,534,078		922	922	291,147	07/17/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64134A-AC-6	NEUBERGER BERMAN CLO LTD NEUB_21-43A	03/20/2025	SECURITY CALLED AT 100.00000000 100.0000		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				65,402	07/17/2035
64134A-AE-2	NEUBERGER BERMAN CLO LTD NEUB_21-43A	03/20/2025	SECURITY CALLED AT 100.00000000 100.0000		250,000	250,000	250,000	250,000						250,000				7,187	07/17/2035
67080P-AE-6	NYACK PARK CLO LTD NYKPK_21-1A	10/09/2025	SECURITY CALLED AT 100.00000000 100.0000		2,700,000	2,700,000	2,700,000	2,700,000						2,700,000				165,217	10/20/2034
67080P-AJ-5	NYACK PARK CLO LTD NYKPK_21-1	10/09/2025	SECURITY CALLED AT 100.00000000 100.0000		3,610,000	3,610,000	3,588,419	3,594,540		2,503		2,503		3,597,044		12,956	12,956	233,291	10/20/2034
67098W-AN-1	OAK HILL CREDIT PARTNERS OAKC_2020-7A	07/02/2025	SECURITY CALLED AT 100.00000000 100.0000		19,250,000	19,250,000	19,242,500	19,246,088		592		592		19,246,680		3,320	3,320	774,699	02/24/2037
67098W-AQ-4	OAK HILL CREDIT PARTNERS OAKC_2020-7A	07/02/2025	SECURITY CALLED AT 100.00000000 100.0000		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				415,833	02/24/2037
67389B-AA-3	OAKTREE CLO LTD OAKCL_21-2A	02/07/2025	SECURITY CALLED AT 100.00000000 100.0000		4,600,000	4,600,000	4,600,000	4,600,000						4,600,000				88,559	01/16/2035
67389B-AC-9	OAKTREE CLO LTD OAKCL_21-2A	02/07/2025	SECURITY CALLED AT 100.00000000 100.0000		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				33,717	01/16/2035
67389B-AG-0	OAKTREE CLO LTD OAKCL_21-2A	02/07/2025	SECURITY CALLED AT 100.00000000 100.0000		1,600,000	1,600,000	1,590,750	1,595,766		48		48		1,595,813		4,187	4,187	36,272	01/16/2035
67389D-AA-9	OAKTREE CLO LTD OAKCL_23-1	05/01/2025	SECURITY CALLED AT 100.00000000 100.0000		1,855,000	1,855,000	1,858,393	1,859,787		(63)		(63)		1,859,725		(4,725)	(4,725)	64,916	04/15/2036
67402F-AJ-8	OAKTREE CLO LTD OAKCL_20-1A	02/14/2025	SECURITY CALLED AT 100.00000000 100.0000		17,450,000	17,450,000	17,450,450	17,451,735		(110)		(110)		17,451,625		(1,625)	(1,625)	353,662	07/17/2034
67402F-AL-3	OAKTREE CLO LTD OAKCL_20-1A	02/14/2025	SECURITY CALLED AT 100.00000000 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				175,693	07/17/2034
67402F-AN-9	OAKTREE CLO LTD OAKCL_20-1A	02/14/2025	SECURITY CALLED AT 100.00000000 100.0000		750,000	750,000	750,000	750,000						750,000				17,234	07/17/2034
67571L-AA-9	OCTAGON 67 OCT67_23-1A	05/20/2025	SECURITY CALLED AT 100.00000000 100.0000		1,902,000	1,902,000	1,894,731	1,902,000						1,902,000				68,307	04/25/2036
67571L-AC-5	OCTAGON 67 OCT67_23-1A	05/20/2025	SECURITY CALLED AT 100.00000000 100.0000		1,750,000	1,750,000	1,747,375	1,750,000						1,750,000				64,861	04/25/2036
67572Y-BQ-4	OCT22_14-1A	10/22/2025	MBS PAYDOWN 100.0000		2,764,464	2,764,464	2,764,464	2,764,464						2,764,464				91,201	01/22/2030
67578J-AA-7	OCTAGON INVESTMENT PARTNERS 51 LTD OCT51	02/19/2025	SECURITY CALLED AT 100.00000000 100.0000		9,895,000	9,895,000	9,894,192	9,895,000						9,895,000				197,930	07/20/2034
67578J-AC-3	OCTAGON INVESTMENT PARTNERS 51 LTD OCT51	02/19/2025	SECURITY CALLED AT 100.00000000 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				131,110	07/20/2034
67590E-AS-3	OCT15_13-1A	07/01/2025	SECURITY CALLED AT 100.00000000 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				105,698	07/19/2030
67591T-AA-8	OCT35_18-1A	08/19/2025	VARIOUS		2,624,086	2,624,086	2,624,086	2,624,086						2,624,086				94,130	01/21/2031
67591T-AC-4	OCT35_18-1A	08/19/2025	SECURITY CALLED AT 100.00000000 100.0000		6,340,000	6,340,000	6,327,000	6,338,210		798		798		6,339,008		992	992	305,791	01/21/2031
67591T-AE-0	OCT35_18-1A	08/19/2025	SECURITY CALLED AT 100.00000000 100.0000		4,620,000	4,620,000	4,620,000	4,620,000						4,620,000				234,459	01/21/2031
675930-AG-6	OCTAGON 59 LTD OCT59_2022-1	11/05/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		1,227,144	1,225,000	1,225,000	1,225,000						1,225,000		2,144	2,144	83,602	05/15/2035
676924-AC-7	OHA CREDIT FUNDING LTD OAKC_23-16	10/20/2025	MBS PAYDOWN 100.0000		1,459,595	1,459,595	1,459,595	1,459,595						1,459,595				93,379	10/20/2036
676924-AE-3	OHA CREDIT FUNDING LTD OAKC_23-16	10/20/2025	MBS PAYDOWN 100.0000		3,578,000	3,578,000	3,578,000	3,578,000						3,578,000				239,759	10/20/2036
676924-AG-8	OHA CREDIT FUNDING LTD OAKC_23-16	10/20/2025	MBS PAYDOWN 100.0000		1,459,595	1,459,595	1,459,595	1,459,595						1,459,595				103,709	10/20/2036
67707G-AC-3	OAKC_21-8A	01/09/2025	SECURITY CALLED AT 100.00000000 100.0000		19,300,000	19,300,000	19,302,200	19,301,329						19,301,329		(1,329)	(1,329)	270,719	01/18/2034
67707G-AE-9	OAKC_21-8A	01/09/2025	SECURITY CALLED AT 100.00000000 100.0000		2,700,000	2,700,000	2,660,850	2,690,077		(113)		(113)		2,689,963		10,037	10,037	39,802	01/18/2034
691448-AA-8	OXFORD FINANCE FUNDING IX LLC	07/14/2025	VARIOUS		123,453,114	123,453,114	123,624,567	123,624,567						123,624,567		(171,453)	(171,453)	3,476,365	09/15/2034
691448-AB-6	OXFORD FINANCE FUNDING IX LLC	07/14/2025	VARIOUS		16,911,386	16,911,386	16,911,385	16,911,385						16,911,385		1	1	580,960	09/15/2034
691448-AC-4	OXFORD FIN FUNDING IX LLC FUNDED	12/15/2025	SECURITY CALLED AT 100.00000000 100.0000		25,094,773	25,094,773	25,094,773							25,094,773				243,197	09/15/2034
691448-AD-2	OXFORD FINANCE FUNDING IX FUNDED	12/15/2025	SECURITY CALLED AT 100.00000000 100.0000		3,471,975	3,471,975	3,471,975							3,471,975				40,500	09/15/2034
691458-AA-7	OXFORD FINANCE CREDIT FUND FUNDING TRUST	07/14/2025	EXCHANGE TRANSACTIONS		173,351,253	173,351,253	173,351,251	173,351,251						173,351,251		2	2	6,104,226	09/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69145B-AB-5	OXFORD FINANCE CREDIT FUND FUNDING TRUST	07/14/2025	EXCHANGE TRANSACTIONS		24,076,563	24,076,563	24,076,561	24,076,561						24,076,561		2	2	912,355	09/15/2034
69145B-AC-3	OXFORD FINANCE CREDIT FUND FUNDING TRUST	07/14/2025	EXCHANGE TRANSACTIONS		19,261,250	19,261,250	19,261,249	19,261,249						19,261,249		2	2	818,817	09/15/2034
69145B-AD-1	OXFORD FINANCE CREDIT FUND FUNDING TRUST	07/14/2025	EXCHANGE TRANSACTIONS		12,038,281	12,038,281	12,038,281	12,038,281						12,038,281				579,718	09/15/2034
69688X-AS-0	PLMRS_14-1A	01/17/2025	MBS PAYDOWN 100.0000		1,063,735	1,063,735	1,062,757	1,063,735						1,063,735				16,417	01/17/2031
69688X-AU-5	PLMRS_14-1A	01/17/2025	MBS PAYDOWN 100.0000		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				105,631	01/17/2031
69688X-AW-1	PLMRS_14-1A	01/17/2025	MBS PAYDOWN 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				17,273	01/17/2031
69689C-AW-6	PALMER SQUARE CLO LTD PLMRS_15-2	01/20/2025	MBS PAYDOWN 100.0000		1,094,997	1,094,997	1,086,243	1,088,694		6,303		6,303		1,094,997				16,731	07/22/2030
69689C-AY-2	PALMER SQUARE CLO LTD PLMRS_15-2	01/20/2025	MBS PAYDOWN 100.0000		3,330,000	3,330,000	3,297,150	3,330,000						3,330,000				54,711	07/22/2030
69689C-BA-3	PALMER SQUARE CLO LTD PLMRS_15-2	01/20/2025	MBS PAYDOWN 100.0000		1,000,000	1,000,000	1,000,200	1,000,000						1,000,000				17,452	07/22/2030
69689Q-AA-3	PALMER SQUARE CLO PLMRS_2022-1	09/18/2025	SECURITY CALLED AT 100.00000000 100.0000		37,500,000	37,500,000	37,500,000	37,500,000						37,500,000				1,972,033	04/20/2035
69689Q-AC-9	PALMER SQUARE CLO PLMRS_2022-1	09/18/2025	SECURITY CALLED AT 100.00000000 100.0000		5,600,000	5,600,000	5,600,000	5,600,000						5,600,000				319,280	04/20/2035
69701X-AA-2	PALMER SQUARE CLO LTD PLMRS_21-2A	03/28/2025	SECURITY CALLED AT 100.00000000 100.0000		11,625,000	11,625,000	11,607,356	11,619,470		662		662		11,620,132		4,868	4,868	313,097	07/17/2034
69701X-AC-8	PALMER SQUARE CLO LTD PLMRS_21-2A	03/28/2025	SECURITY CALLED AT 100.00000000 100.0000		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				70,106	07/17/2034
69702E-AA-3	PALMER SQUARE CLO LTD PLMRS_21-4	07/02/2025	SECURITY CALLED AT 100.00000000 100.0000		17,750,000	17,750,000	17,748,600	17,750,000						17,750,000				749,304	10/16/2034
69702E-AC-9	PALMER SQUARE CLO LTD PLMRS_21-4	07/02/2025	SECURITY CALLED AT 100.00000000 100.0000		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				82,226	10/16/2034
69702E-AE-5	PALMER SQUARE CLO LTD PLMRS_21-4	07/02/2025	SECURITY CALLED AT 100.00000000 100.0000		3,800,000	3,800,000	3,775,300	3,792,456		1,528		1,528		3,793,985		6,015	6,015	181,821	10/16/2034
70015Q-AA-6	PARK AVENUE INSTITUTIONAL ADVISERS CLO P	09/04/2025	SECURITY CALLED AT 100.00000000 100.0000		7,500,000	7,500,000	7,497,000	7,500,000						7,500,000				399,910	01/20/2034
70015Q-AC-2	PARK AVENUE INSTITUTIONAL ADVISERS CLO P	09/04/2025	SECURITY CALLED AT 100.00000000 100.0000		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				90,402	01/20/2034
70015Q-AE-8	PARK AVENUE INSTITUTIONAL ADVISERS CLO P	07/28/2025	MORGAN STANLEY & CO. LLC		400,840	400,000	400,000	400,000						400,000		840	840	22,181	01/20/2034
70016R-AL-9	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	06/12/2025	VARIOUS		3,628,162	3,628,162	3,628,162	3,628,162						3,628,162				91,582	10/20/2031
70016R-AQ-8	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	06/12/2025	SECURITY CALLED AT 100.00000000 100.0000		6,550,000	6,550,000	6,550,475	6,550,012		(12)		(12)		6,550,000				267,243	10/20/2031
70017K-AL-3	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	10/10/2025	SECURITY CALLED AT 100.00000000 100.0000		15,120,000	15,120,000	15,120,000	15,120,000						15,120,000				811,845	02/14/2034
70017K-AN-9	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	10/10/2025	SECURITY CALLED AT 100.00000000 100.0000		2,825,000	2,825,000	2,825,000	2,825,000						2,825,000				159,712	02/14/2034
70017K-AQ-2	PARK AVENUE INSTITUTIONAL ADVISERS PAIA_	03/18/2025	JP MORGAN SECURITIES LLC		1,080,000	1,080,000	1,080,000	1,080,000						1,080,000				25,972	02/14/2034
70018Q-AA-3	PARK AVENUE INSTITUTIONAL ADVISERS CLO P	12/09/2025	SECURITY CALLED AT 100.00000000 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				674,630	07/17/2034
70018Q-AC-9	PARK AVENUE INSTITUTIONAL ADVISERS CLO P	12/09/2025	SECURITY CALLED AT 100.00000000 100.0000		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				701,856	07/17/2034
70018Q-AE-5	PARK AVENUE INSTITUTIONAL ADVISERS CLO P	07/21/2025	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		3,155,922	3,150,000	3,150,000	3,150,000						3,150,000		5,922	5,922	169,426	07/17/2034
72133L-AA-0	PIKES PEAK CLO PIPK_23-12A	02/18/2025	SECURITY CALLED AT 100.00000000 100.0000		1,000,000	1,000,000	1,003,000	1,002,608		(102)		(102)		1,002,505		(2,505)	(2,505)	22,139	04/21/2036
72134C-AA-9	PIKES PEAK CLO PIPK_23-14	06/13/2025	SECURITY CALLED AT 100.00000000 100.0000		4,650,000	4,650,000	4,670,925	4,668,743		(718)		(718)		4,668,025		(18,025)	(18,025)	193,197	04/21/2036
75009P-AA-5	RAD_21-12A-A	07/30/2025	MBS PAYDOWN 100.0000		7,600,000	7,600,000	7,600,000	7,600,000						7,600,000				335,308	10/30/2034
75009P-AC-1	RAD_21-12A-B	07/30/2025	MBS PAYDOWN 100.0000		1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				90,743	10/30/2034
75884E-AA-0	REG18_21-1A-A1	02/28/2025	SECURITY CALLED AT 100.00000000 100.0000		5,906,000	5,906,000	5,906,000	5,906,000						5,906,000				131,705	01/17/2034
75884E-AC-6	REG18_21-1A-B	02/28/2025	SECURITY CALLED AT 100.00000000 100.0000		5,063,000	5,063,000	5,063,000	5,063,000						5,063,000				119,601	01/17/2034
75884Y-AA-6	REG20-21-2A-A	02/11/2025	SECURITY CALLED AT 100.00000000 100.0000		11,579,000	11,579,000	11,538,094	11,558,408		612		612		11,559,020		19,980	19,980	229,543	10/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
75884Y-AC-2	REG20-21-2A-B	02/11/2025	SECURITY CALLED AT 100.00000000 100.0000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				30,253	10/15/2034
75884Y-AE-8	REGATTA XX FUNDING LTD REG20_21-2	02/11/2025	SECURITY CALLED AT 100.00000000 100.0000		2,200,000	2,200,000	2,200,000	2,200,000						2,200,000				50,085	10/15/2034
75888E-AA-6	REGATTA XIX FUNDING LTD REG19_22-1A	10/20/2025	MBS PAYDOWN 100.0000		20,277,000	20,277,000	20,150,942	20,212,983		64,017		64,017		20,277,000				1,168,072	04/20/2035
75888E-AG-3	REGATTA XIX FUNDING LTD REG19_22-1A	10/20/2025	MBS PAYDOWN 100.0000		6,650,000	6,650,000	6,650,000	6,650,000						6,650,000				418,715	04/20/2035
758978-AA-8	REGATTA XXV FUNDING LTD REG25_23-1	07/11/2025	SECURITY CALLED AT 100.00000000 100.0000		5,642,500	5,642,500	5,642,500	5,642,500						5,642,500				265,966	07/15/2036
758978-AC-4	REGATTA XXV FUNDING LTD REG25_23-1	07/11/2025	SECURITY CALLED AT 100.00000000 100.0000		5,642,500	5,642,500	5,642,500	5,642,500						5,642,500				297,587	07/15/2036
773663-AA-7	ROCKLAND PARK CLO LTD ROCKP_21-1A	08/14/2025	SECURITY CALLED AT 100.00000000 100.0000		5,000,000	5,000,000	4,993,563	4,997,171		714		714		4,997,885		2,115	2,115	238,036	04/20/2034
773663-AC-3	ROCKLAND PARK CLO LTD ROCKP_21-1A	08/14/2025	SECURITY CALLED AT 100.00000000 100.0000		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				93,563	04/20/2034
773663-AE-9	ROCKLAND PARK CLO LTD ROCKP_21-1A	08/14/2025	SECURITY CALLED AT 100.00000000 100.0000		3,950,000	3,950,000	3,950,000	3,950,000						3,950,000				213,467	04/20/2034
77587A-AC-0	ROMARK CLO LTD RMRK_18-1A	10/20/2025	MBS PAYDOWN 100.0000		3,747,711	3,747,711	3,731,707	3,746,330		1,381		1,381		3,747,711				144,998	04/21/2031
77588L-AA-9	ROMARK CLO LTD RMRK_21-4A	10/10/2025	MBS PAYDOWN 100.0000		8,000,000	8,000,000	7,990,400	8,000,000						8,000,000				471,131	07/10/2034
77588L-AC-5	ROMARK CLO LTD RMRK_21-4A	10/10/2025	MBS PAYDOWN 100.0000		9,200,000	9,200,000	9,200,000	9,200,000						9,200,000				600,565	07/10/2034
77588L-AE-1	ROMARK CLO LTD RMRK_21-4A	10/10/2025	MBS PAYDOWN 100.0000		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				113,368	07/10/2034
77588P-AC-6	ROMARK CLO LTD RMRK_21-5A	08/19/2025	SECURITY CALLED AT 100.00000000 100.0000		10,500,000	10,500,000	10,500,000	10,500,000						10,500,000				525,302	01/16/2035
77588P-AE-2	ROMARK CLO LTD RMRK_21-5A	08/19/2025	SECURITY CALLED AT 100.00000000 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				139,189	01/16/2035
817941-AA-5	NWML 2023-2A	10/06/2025	SECURITY CALLED AT 100.00000000 100.0000		48,128,000	48,128,000	48,128,000	48,128,000						48,128,000				2,967,603	10/15/2036
817941-AG-2	720 EAST CLO LTD NWML_23-2	10/06/2025	SECURITY CALLED AT 100.00000000 100.0000		3,660,000	3,660,000	3,660,000	3,660,000						3,660,000				269,110	10/15/2036
81880X-AL-6	SHACKLETON CLO LTD SHACK_19-14A	07/11/2025	SECURITY CALLED AT 100.00000000 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				856,343	07/20/2034
81880X-AQ-5	SHACKLETON CLO LTD SHACK_19-14A	07/11/2025	SECURITY CALLED AT 100.00000000 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				188,802	07/20/2034
81881C-AC-1	SHACKLETON CLO LTD SHACK_18-12	07/02/2025	SECURITY CALLED AT 100.00000000 100.0000		3,615,000	3,615,000	3,494,694	3,587,160		6,924		6,924		3,594,084		20,916	20,916	161,082	07/21/2031
81883M-AL-7	SHACKLETON CLO LTD SHACK_19-15A	10/15/2025	MBS PAYDOWN 100.0000		3,653,250	3,653,250	3,653,250	3,653,250						3,653,250				140,277	01/15/2032
83012F-AA-6	SIXST_21-17A-A	03/06/2025	SECURITY CALLED AT 100.00000000 100.0000		29,795,000	29,795,000	29,797,054	29,795,703		(241)		(241)		29,795,462		(462)	(462)	676,942	01/20/2034
83012K-AA-5	SIXTH STREET CLO XVI LTD SIXST_21-19A	08/12/2025	SECURITY CALLED AT 100.00000000 100.0000		2,800,000	2,800,000	2,799,600	2,800,000						2,800,000				131,953	07/20/2034
83012K-AC-1	SIXTH STREET CLO XVI LTD SIXST_21-19A	08/12/2025	SECURITY CALLED AT 100.00000000 100.0000		7,200,000	7,200,000	7,200,000	7,200,000						7,200,000				374,709	07/20/2034
83012K-AE-7	SIXTH STREET CLO XVI LTD SIXST_21-19A	08/12/2025	SECURITY CALLED AT 100.00000000 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				218,005	07/20/2034
83610J-AA-4	SOUND POINT CLO LTD SNDPT_18-1A	10/15/2025	MBS PAYDOWN 100.0000		5,392,209	5,392,209	5,363,714	5,388,872		3,337		3,337		5,392,209				186,665	04/15/2031
87272H-AA-8	TEACHERS INSURANCE AND ANNUITY TIA_17-2A	10/16/2025	MBS PAYDOWN 100.0000		6,753,929	6,753,929	6,750,630	6,752,381		1,548		1,548		6,753,929				250,120	01/16/2031
88238C-AA-0	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1	06/27/2025	SECURITY CALLED AT 100.00000000 100.0000		6,540,000	6,540,000	6,534,095	6,542,411		(209)		(209)		6,542,203		(2,203)	(2,203)	280,755	04/21/2036
883310-AL-8	THAYER PARK CLO LTD THAYR_17-1A	11/21/2025	SECURITY CALLED AT 100.00000000 100.0000		25,200,000	25,200,000	25,200,000	25,200,000						25,200,000				1,563,147	04/20/2034
89532U-AA-1	TRESTLES CLO LTD TREST_2021-5	04/20/2025	MBS PAYDOWN 100.0000		10,500,000	10,500,000	10,500,000	10,500,000						10,500,000				312,591	10/20/2034
89532U-AE-3	TRESTLES CLO LTD TREST_2021-5	04/20/2025	MBS PAYDOWN 100.0000		2,445,000	2,445,000	2,445,000	2,445,000						2,445,000				78,722	10/20/2034
89532U-AJ-2	TRESTLES CLO LTD TREST_2021-5	04/20/2025	MBS PAYDOWN 100.0000		900,000	900,000	900,000	900,000						900,000				31,025	10/20/2034
89532W-AA-7	TRESTLES CLO LTD TREST_21-4A	11/10/2025	SECURITY CALLED AT 100.00000000 100.0000		29,200,000	29,200,000	29,144,740	29,180,138		5,843		5,843		29,185,981		14,019	14,019	1,805,713	07/21/2034
89532W-AC-3	TRESTLES CLO LTD TREST_21-4A	11/10/2025	SECURITY CALLED AT 100.00000000 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				236,276	07/21/2034
89532W-AG-4	TRESTLES CLO LTD TREST_21-4A	11/10/2025	SECURITY CALLED AT 100.00000000 100.0000		3,100,000	3,100,000	3,100,000	3,100,000						3,100,000				222,535	07/21/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90357P-BC-7	US BANK C&I CREDIT-LINKED NOTES SERIES U	12/25/2025	MBS PAYDOWN 100.0000		4,902,336	4,902,336	4,902,336							4,902,336				120,629	02/25/2032
90357P-BE-3	US BANK C&I CREDIT-LINKED NOTES SERIES U	12/25/2025	VARIOUS		3,108,531	3,108,531	3,108,531							3,108,531				82,356	02/25/2032
91824X-AW-0	VCP RRL ABS LTD VCRRL_22-1	10/20/2025	MBS PAYDOWN 100.0000		2,475,253	2,475,253	2,474,757			8,245		8,245		2,475,253				76,310	07/20/2035
91824X-AY-6	VCP RRL ABS LTD VCRRL_22-1	10/20/2025	MBS PAYDOWN 100.0000		1,363,183	1,363,183	1,363,183							1,363,183				61,836	07/20/2035
91825D-AA-1	VCP RRL ABS LTD VCRRL_24-1A	10/20/2025	MBS PAYDOWN 100.0000		3,233,625	3,233,625	3,233,625	3,233,625						3,233,625				191,308	04/20/2034
91825D-AC-7	VCP RRL ABS LTD VCRRL_24-1A	10/20/2025	MBS PAYDOWN 100.0000		1,911,157	1,911,157	1,911,157	1,911,157						1,911,157				123,979	04/20/2034
91825N-AE-1	VCRRL 2025-1A	10/20/2025	MBS PAYDOWN 100.0000		8,014,890	8,014,890	8,014,890							8,014,890				280,002	04/20/2035
92243R-AA-2	VCP RRL ABS I LTD VCRRL_21-1	10/20/2025	MBS PAYDOWN 100.0000		4,346,547	4,346,547	4,346,547	4,346,547						4,346,547				39,914	10/20/2031
92261L-AA-2	VELOX LIBRI NOTE SPV 2023 (FUNDED)	12/22/2025	VARIOUS		183,553,290	183,553,290	185,643,989	92,060,725		(605,874)		(605,874)		184,981,390		(1,428,101)	(1,428,101)	3,238,742	08/20/2030
92261L-AB-0	VELOX LIBRI SPV 2023 (FUNDED)	12/22/2025	VARIOUS		14,027,686	14,027,686	14,237,480	7,297,318		(43,207)		(43,207)		14,190,858		(163,172)	(163,172)	308,290	08/20/2030
92261L-AC-8	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	12/22/2025	VARIOUS		6,011,866	6,011,866	6,128,514	3,123,053		(17,096)		(17,096)		6,105,585		(93,720)	(93,720)	155,454	08/20/2030
92261L-AD-6	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	12/22/2025	VARIOUS		7,788,361	7,788,361	7,818,182	4,438,227		(10,402)		(10,402)		7,795,995		(7,634)	(7,634)	263,447	08/20/2030
92331V-AA-6	VENTURE CDO LTD VENTR_18-31A	10/20/2025	MBS PAYDOWN 100.0000		2,622,319	2,622,319	2,614,321	2,620,703		1,616		1,616		2,622,319				79,041	04/20/2031
92559E-AA-9	VIBRANT CLO LTD VIBR_21-15A	04/02/2025	SECURITY CALLED AT 100.00000000 100.0000		11,200,000	11,200,000	11,200,000	11,200,000						11,200,000				300,604	01/22/2035
92915C-AQ-7	VOYA CLO LTD VOYA_16-1A	10/20/2025	MBS PAYDOWN 100.0000		3,627,742	3,627,742	3,626,163	3,529,509		600		600		3,627,742				136,986	01/21/2031
92917J-AA-5	VOYA CLO LTD VOYA_18-1A	10/15/2025	MBS PAYDOWN 100.0000		2,258,162	2,258,162	2,258,162	2,258,162						2,258,162				87,763	07/15/2031
92919A-AA-2	VOYA CLO VOYA_21-2	02/25/2025	SECURITY CALLED AT 100.00000000 100.0000		13,300,000	13,300,000	13,300,000	13,300,000						13,300,000				278,685	10/20/2034
92919A-AC-8	VOYA CLO VOYA_21-2	02/25/2025	SECURITY CALLED AT 100.00000000 100.0000		2,350,000	2,350,000	2,344,750	2,347,809		47		47		2,347,856		2,144	2,144	52,972	10/20/2034
92919A-AE-4	VOYA CLO VOYA_21-2	02/25/2025	SECURITY CALLED AT 100.00000000 100.0000		1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				45,510	10/20/2034
92920F-AA-8	VOYA CLO LTD VOYA_23-1	12/15/2025	SECURITY CALLED AT 100.00000000 100.0000		1,194,645	1,194,645	1,194,645	1,194,645						1,194,645				85,180	01/21/2037
92920F-AJ-9	VOYA CLO LTD VOYA_23-1	12/15/2025	SECURITY CALLED AT 100.00000000 100.0000		250,000	250,000	250,000	250,000						250,000				19,867	01/21/2037
94950H-AA-3	WELLFLEET CLO LTD WELF_17-3A	02/26/2025	VARIOUS		2,946,004	2,946,004	2,944,516	2,950,689		540		540		2,951,230		(5,225)	(5,225)	57,383	01/17/2031
94950H-AC-9	WELLFLEET CLO LTD WELF_17-3A	02/26/2025	SECURITY CALLED AT 100.00000000 100.0000		2,750,000	2,750,000	2,748,125	2,750,000						2,750,000				63,572	01/17/2031
94951J-AA-8	WELLFLEET CLO LIMITED WELF_21-3A	07/24/2025	SECURITY CALLED AT 100.00000000 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				321,035	01/16/2035
94951J-AC-4	WELLFLEET CLO LIMITED WELF_21-3A	07/24/2025	SECURITY CALLED AT 100.00000000 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				126,601	01/16/2035
95023A-AA-8	WELLFLEET CLO LIMITED WELF_21-2	08/19/2025	SECURITY CALLED AT 100.00000000 100.0000		13,066,667	13,066,667	13,066,667	13,066,667						13,066,667				654,827	07/17/2034
95023A-AC-4	WELLFLEET CLO LIMITED WELF_21-2	08/19/2025	SECURITY CALLED AT 100.00000000 100.0000		6,236,667	6,236,667	6,237,342	6,236,858		(94)		(94)		6,236,764		(97)	(97)	344,561	07/17/2034
G7739#-AA-0	HPS 2021 SLV V (FUNDED)	08/01/2025	VARIOUS		5,770,243	5,770,243	5,770,243	5,770,243						5,770,243				219,256	12/30/2031
G7740*-AA-1	HPS 2021 SLV V (FUNDED)	08/01/2025	VARIOUS		4,637,269	4,637,269	4,637,269	4,637,269						4,637,269				178,302	12/30/2031
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					2,546,532,949	2,546,524,043	2,547,179,372	2,336,047,850		(401,500)		(401,500)		2,547,979,953		(1,447,002)	(1,447,002)	93,504,347	XXX
33883G-AA-5	FLATIRON CLO LTD FLAT_18-1A	04/08/2025	VARIOUS		5,523,441	5,523,441	5,517,572	5,524,812		239		239		5,525,051		(1,611)	(1,611)	129,187	04/17/2031
33883G-AC-1	FLATIRON CLO LTD FLAT_18-1A	04/08/2025	SECURITY CALLED AT 100.00000000 100.0000		10,440,000	10,440,000	10,257,750	10,396,573		6,218		6,218		10,402,792		37,208	37,208	305,923	04/17/2031
33883G-AE-7	FLATIRON CLO LTD FLAT_18-1A	04/08/2025	SECURITY CALLED AT 100.00000000 100.0000		1,650,000	1,650,000	1,650,000	1,650,000						1,650,000				51,125	04/17/2031
33883J-AN-1	FLATIRON CLO LTD FLAT_19-R	04/08/2025	VARIOUS		6,537,000	6,537,000	6,499,085	6,529,546		2,135		2,135		6,531,680		5,320	5,320	143,155	11/16/2034
33883J-AQ-4	FLATIRON CLO LTD FLAT_2019-1A	04/08/2025	SECURITY CALLED AT 100.00000000 100.0000		4,499,000	4,499,000	4,499,150	4,499,037		(37)		(37)		4,499,000				109,965	11/16/2034
33883J-AS-0	FLATIRON CLO LTD FLAT_2019-1A	04/08/2025	SECURITY CALLED AT 100.00000000 100.0000		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				28,825	11/16/2034
33883J-AW-1	FLAT 2019-1A	11/16/2025	MBS PAYDOWN 100.0000		4,308,634	4,308,634	4,308,634							4,308,634				52,693	11/16/2034
33883M-AL-8	FLAT 2020-1A	10/16/2025	SECURITY CALLED AT 100.00000000 100.0000		11,794,379	11,794,379	11,794,379	11,794,379						11,794,379				678,638	05/20/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
33883M-AN-4	FLAT 2020-1A	10/16/2025	SECURITY CALLED AT 100.00000000 100.0000		6,109,334	6,109,334	6,109,334	6,109,334						6,109,334				375,607	05/20/2036
33883M-AQ-7	FLAT 2020-1A	10/16/2025	SECURITY CALLED AT 100.00000000 100.0000		1,960,000	1,960,000	1,960,000	1,960,000						1,960,000				140,266	05/20/2036
33883Q-AE-5	FLATIRON CLO LTD FLAT_21-2A	02/21/2025	SECURITY CALLED AT 100.00000000 100.0000		4,600,000	4,600,000	4,600,000	4,600,000						4,600,000				105,757	10/15/2034
33883Q-AG-0	FLATIRON CLO LTD FLAT_21-2A	02/21/2025	SECURITY CALLED AT 100.00000000 100.0000		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				26,866	10/15/2034
33883Q-AJ-4	FLATIRON CLO LTD FLAT_21-2A	02/21/2025	SECURITY CALLED AT 100.00000000 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				42,548	10/15/2034
33883Q-AL-9	FLATIRON CLO LTD FLAT_21-2A	02/21/2025	SECURITY CALLED AT 100.00000000 100.0000		2,800,000	2,800,000	2,800,000	2,800,000						2,800,000				110,527	10/15/2034
33884E-AE-1	FLAT 2024-1A	09/03/2025	SECURITY CALLED AT 100.00000000 100.0000		3,795,000	3,795,000	3,795,000	3,795,000						3,795,000				302,389	07/15/2036
33884E-AL-5	FLAT 2024-1A	09/03/2025	SECURITY CALLED AT 100.00000000 100.0000		3,795,000	3,795,000	3,795,000	3,795,000						3,795,000				371,785	07/15/2036
36221#-AA-1	GPP PRIVATE DEBT V RS LP	12/24/2025	SECURITY CALLED AT 100.00000000 100.0000		14,989,385	14,989,385	14,989,385	14,605,502						14,989,385				437,257	09/30/2029
55280H-AW-7	MCF CLO LLC MCFCL_2014-1A	10/01/2025	SECURITY CALLED AT 100.00000000 100.0000		6,900,000	6,900,000	6,900,000	6,900,000						6,900,000				406,122	10/20/2033
55280H-AY-3	MCF CLO LLC MCFCL_2014-1A	10/01/2025	SECURITY CALLED AT 100.00000000 100.0000		1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				119,115	10/20/2033
55280H-BA-4	MCF CLO LLC MCFCL_2014-1A	10/01/2025	SECURITY CALLED AT 100.00000000 100.0000		1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				90,844	10/20/2033
55280H-BC-0	MCF CLO LLC MCFCL_2014-1A	10/01/2025	SECURITY CALLED AT 100.00000000 100.0000		1,045,455	1,045,455	1,040,000	1,041,599		1,335		1,335		1,042,934		2,521	2,521	84,578	10/20/2033
55280H-BE-6	MCF CLO LLC MCFCL_2014-1A	10/01/2025	SECURITY CALLED AT 100.00000000 100.0000		500,000	500,000	469,946	484,651		3,079		3,079		487,729		12,271	12,271	63,690	10/20/2033
55281F-AN-0	MCF CLO LLC MCFCL_2017-3A	08/06/2025	SECURITY CALLED AT 100.00000000 100.0000		10,425,000	10,425,000	10,425,000	10,425,000						10,425,000				524,928	07/20/2033
55281F-AP-5	MCF CLO LLC MCFCL_2017-3A	08/06/2025	SECURITY CALLED AT 100.00000000 100.0000		10,130,000	10,130,000	10,083,525	10,099,305		6,701		6,701		10,106,006		23,994	23,994	532,844	07/20/2033
55281F-AQ-3	MCF CLO LLC MCFCL_2017-3A	08/06/2025	SECURITY CALLED AT 100.00000000 100.0000		950,000	950,000	950,000	950,000						950,000				57,597	07/20/2033
55281F-AR-1	MCF CLO LLC MCFCL_2017-3A	08/06/2025	SECURITY CALLED AT 100.00000000 100.0000		550,000	550,000	550,000	550,000						550,000				38,644	07/20/2033
55281F-AS-9	MCF CLO LLC MCFCL_2017-3A	08/06/2025	SECURITY CALLED AT 100.00000000 100.0000		600,000	600,000	588,000	599,860		140		140		600,000				66,481	07/20/2033
55293L-AQ-6	MCFCL 2023-1A	10/15/2025	MBS PAYDOWN 100.0000		68,750	68,750	68,750							68,750				1,381	04/15/2037
87230A-AW-6	TFLAT 2016-1A	07/17/2025	MBS PAYDOWN 100.0000		199,830	199,830	196,632	196,755		3,075		3,075		199,830				5,492	01/17/2032
87230A-AY-2	TCI-FLATIRON CLO LTD TFLAT_16-1A	07/17/2025	MBS PAYDOWN 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				159,550	01/17/2032
87230A-BA-3	TCI-FLATIRON CLO LTD TFLAT_16-1A	07/17/2025	MBS PAYDOWN 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				148,132	01/17/2032
87231B-AE-3	TCI-FLATIRON CLO LTD TFLAT_17-1A	05/07/2025	SECURITY CALLED AT 100.00000000 100.0000		3,210,000	3,210,000	3,170,580	3,204,135		1,609		1,609		3,205,744		4,256	4,256	94,474	11/18/2030
87232A-AL-8	TCI-FLATIRON CLO LTD TFLAT_18-1A	07/29/2025	MBS PAYDOWN 100.0000		11,235,160	11,235,160	11,233,929	11,235,676		(516)		(516)		11,235,160				388,170	01/29/2032
87232A-AN-4	TCI-FLATIRON CLO LTD TFLAT_18-1A	07/29/2025	MBS PAYDOWN 100.0000		4,283,000	4,283,000	4,283,000	4,283,000						4,283,000				196,686	01/29/2032
87232C-AA-8	TFLAT 2018-1A	10/29/2025	MBS PAYDOWN 100.0000		4,038,308	4,038,308	4,038,308							4,038,308				54,328	07/30/2035
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					150,336,676	150,336,676	149,972,959	141,429,164		23,978		23,978		150,252,716		83,959	83,959	6,445,569	XXX
001958-AE-3	APA FINANCE LLC	09/30/2025	VARIOUS		946,910	946,910	946,910	946,910						946,910				17,170	02/29/2056
001958-AF-0	APA FINANCE LLC	09/30/2025	VARIOUS		662,822	662,822	662,822	662,822						662,822				15,252	02/29/2056
00792F-AA-6	AFFIRM ASSET SECURITIZATION TRUST AFFRM_	09/15/2025	MBS PAYDOWN 100.0000		1,022,000	1,022,000	1,021,883	1,021,997		3		3		1,022,000				52,275	09/15/2028
00792F-AB-4	AFFIRM ASSET SECURITIZATION TRUST AFFRM_	09/15/2025	MBS PAYDOWN 100.0000		834,000	834,000	833,809	833,952		48		48		834,000				46,537	09/15/2028
00792F-AC-2	AFFIRM ASSET SECURITIZATION TRUST AFFRM_	09/15/2025	MBS PAYDOWN 100.0000		534,000	534,000	533,922	533,996		4		4		534,000				31,279	09/15/2028
00834J-AA-8	AFFIRM ASSET SECURITIZATION TRUST AFFRM_	01/15/2025	MBS PAYDOWN 100.0000		21,801,000	21,801,000	21,800,527	21,801,000						21,801,000				120,087	01/18/2028
00834J-AB-6	AFFIRM ASSET SECURITIZATION TRUST AFFRM_	01/15/2025	MBS PAYDOWN 100.0000		1,580,000	1,580,000	1,579,766	1,579,995						1,579,995		5	5	9,454	01/18/2028
00834J-AC-4	AFFIRM ASSET SECURITIZATION TRUST AFFRM_	01/15/2025	MBS PAYDOWN 100.0000		1,580,000	1,580,000	1,579,804	1,580,000						1,580,000				10,691	01/18/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00834J-AE-0	AFFIRM ASSET SECURITIZATION TRUST AFFRM_	01/15/2025	MBS PAYDOWN 100.0000		7,807,000	7,807,000	7,739,199	7,802,372		4,628		4,628		7,807,000				43,004	01/18/2028
00834J-AF-7	AFFIRM ASSET SECURITIZATION TRUST AFFRM_	01/15/2025	MBS PAYDOWN 100.0000		3,455,000	3,455,000	3,408,559	3,451,789		3,211		3,211		3,455,000				20,672	01/18/2028
00834J-AG-5	AFFIRM ASSET SECURITIZATION TRUST AFFRM_	01/15/2025	MBS PAYDOWN 100.0000		2,236,000	2,236,000	2,213,780	2,234,477		1,523		1,523		2,236,000				15,130	01/18/2028
02008F-AC-8	ALLYA 2024-1	12/15/2025	MBS PAYDOWN 100.0000		568,203	568,203	568,120	567,081		1,122		1,122		568,203				24,234	12/15/2028
02158A-AA-1	ALT LOAN ISSUER 2024 A-1 LLC	12/15/2025	MBS PAYDOWN 100.0000		7,537,813	7,537,813	7,537,813	7,537,813						7,537,813				448,829	11/15/2035
02158A-AB-9	ALTERNATIVE LOAN ISSUER LLC A	12/15/2025	MBS PAYDOWN 100.0000		1,636,802	1,636,802	1,636,802	1,636,802						1,636,802				110,168	11/15/2035
02158A-AC-7	ALTERNATIVE LOAN ISSUER LLC ALTLLC_24-A1	12/15/2025	MBS PAYDOWN 100.0000		1,267,639	1,267,639	1,267,639	1,267,639						1,267,639				91,886	11/15/2035
038370-AA-0	AQUA FINANCE TRUST AQFIT_19-A	12/15/2025	MBS PAYDOWN 100.0000		140,973	140,973	140,951	140,803		170		170		140,973				2,328	07/16/2040
03837D-AA-2	AQUA FINANCE TRUST AQFIT_24-A	12/17/2025	MBS PAYDOWN 100.0000		8,018,232	8,018,232	8,017,567	8,001,435		16,797		16,797		8,018,232				202,112	04/18/2050
038394-AB-8	AQUA FINANCE TRUST AQFIT_25-A	12/17/2025	MBS PAYDOWN 100.0000		467,466	467,466	467,382			1,150		1,150		467,466				14,118	12/19/2050
038413-AA-8	AQUA FINANCE TRUST AQFIT_20-A	12/17/2025	MBS PAYDOWN 100.0000		439,660	439,660	439,579	439,293		367		367		439,660				4,425	07/17/2046
038413-AB-6	AQUA FINANCE TRUST AQFIT_20-A	12/17/2025	MBS PAYDOWN 100.0000		686,037	686,037	656,971	682,877		3,160		3,160		686,037				10,139	07/17/2046
04362V-AA-3	ASCNT_24-A-A	12/25/2025	MBS PAYDOWN 100.0000		667,793	667,793	664,519	664,916		2,877		2,877		667,793				21,764	10/25/2050
05377R-FP-4	AVIS BUDGET RENTAL CAR FUNDING AESOP_22-	06/03/2025	MUFG SECURITIES AMERICA INC		3,440,305	3,434,000	3,432,672	3,433,364		116		116		3,433,480		6,825	6,825	74,621	02/20/2029
05377R-FQ-2	AVIS BUDGET RENTAL CAR FUNDING AESOP_22-	06/03/2025	MUFG SECURITIES AMERICA INC		3,033,876	3,005,000	3,004,521	3,004,871		50		50		3,004,922		28,954	28,954	74,744	02/20/2029
05377R-GC-2	AVIS BUDGET RENTAL CAR FUNDING AESOP_23-	06/03/2025	MUFG SECURITIES AMERICA INC		2,247,729	2,214,000	2,213,591	2,213,824		37		37		2,213,861		33,868	33,868	52,952	04/20/2029
05377R-GJ-7	AVIS BUDGET RENTAL CAR FUNDING AESOP_23-	06/03/2025	MUFG SECURITIES AMERICA INC		2,440,404	2,426,000	2,425,818	2,425,993		7		7		2,426,000		14,404	14,404	57,469	10/20/2027
05377R-GY-4	AVIS BUDGET RENTAL CAR FUNDING AESOP_23-	06/03/2025	MUFG SECURITIES AMERICA INC		11,050,656	10,829,000	10,824,389	10,826,336		442		442		10,826,779		223,878	223,878	270,834	06/20/2029
05603K-AE-5	BAYVIEW BVABS_23-CAR1	12/25/2025	MBS PAYDOWN 100.0000		699,749	699,749	696,148	696,581		3,168		3,168		699,749				19,304	10/27/2031
05603L-AE-3	BAYVIEW BVABS_23-CAR2	12/25/2025	MBS PAYDOWN 100.0000		2,403,352	2,403,352	2,390,989	2,392,201		11,151		11,151		2,403,352				76,801	10/27/2031
05607U-AA-7	BXG RECEIVABLES NOTE TRUST BXGNT_18-A	10/02/2025	MBS PAYDOWN 100.0000		2,766,468	2,766,468	2,765,774	2,765,774		694		694		2,766,468				71,735	02/02/2034
05607U-AB-5	BXG RECEIVABLES NOTE TRUST BXGNT_18-A	10/02/2025	MBS PAYDOWN 100.0000		535,128	535,128	535,041	535,042		86		86		535,128				14,538	02/02/2034
05608T-AA-9	BXG RECEIVABLES NOTE TRUST BXGNT_20-A	06/10/2025	VARIOUS		4,022,126	4,182,569	4,182,182	4,185,698		715		715		4,186,412		(164,286)	(164,286)	26,900	02/28/2036
05608T-AB-7	BXG RECEIVABLES NOTE TRUST BXGNT_20-A	12/28/2025	MBS PAYDOWN 100.0000		572,019	572,019	571,931	571,218		800		800		572,019				7,409	02/28/2036
12434K-AA-4	BXG RECEIVABLES NOTE TRUST BXGNT_2022-A	12/28/2025	MBS PAYDOWN 100.0000		716,689	716,689	716,532	715,057		1,631		1,631		716,689				15,916	09/28/2037
12434K-AB-2	BXG RECEIVABLES NOTE TRUST BXGNT_2022-A	12/28/2025	MBS PAYDOWN 100.0000		557,417	557,417	557,280	555,986		1,431		1,431		557,417				13,851	09/28/2037
12511W-AD-8	CCS8 UNITRANCHE PARTNERS CCS8_24-1	01/13/2025	EXCHANGE TRANSACTIONS		76,706,458	76,706,458	76,706,458	76,706,458						76,706,458				878,539	11/10/2027
14462*-AA-0	CARLYLE INFRASTRUCTURE CREDIT FUND II	12/11/2025	VARIOUS		2,596,993	2,596,993	2,596,993							2,596,993				198,217	12/22/2035
14462*-AB-8	CARLYLE INFRASTRUCTURE CREDIT FUND II	08/21/2025	REVOLVER FUNDING BROKER		42,745	42,745	42,745							42,745				3,774	12/22/2035
17331X-AD-3	CITIZENS AUTO RECEIVABLES TRUST CITZN_24	12/15/2025	MBS PAYDOWN 100.0000		1,377,047	1,377,047	1,376,855	1,374,172		2,875		2,875		1,377,047				68,802	08/15/2028
193938-AB-3	COLLEGE AVE STUDENT LOANS LLC CASL_23-A	12/25/2025	MBS PAYDOWN 100.0000		612,107	612,107	611,987	609,982		2,126		2,126		612,107				15,100	05/25/2055
193938-AC-1	COLLEGE AVE STUDENT LOANS LLC CASL_23-A	12/25/2025	MBS PAYDOWN 100.0000		502,020	502,020	501,919	500,094		1,926		1,926		502,020				16,631	05/25/2055
19423D-AB-6	COLLEGE AVE STUDENT LOANS CASL_18-A	12/25/2025	MBS PAYDOWN 100.0000		583,033	583,033	582,772	581,451		1,582		1,582		583,033				12,410	12/26/2047
19423U-AA-0	CASL 2024-B	12/25/2025	MBS PAYDOWN 100.0000		809,942	809,942	809,695	806,919		3,023		3,023		809,942				28,093	08/25/2054
19424K-AB-9	COLLEGE AVE STUDENT LOANS LLC CASL_21-A	12/25/2025	MBS PAYDOWN 100.0000		555,573	555,573	555,904	555,119		454		454		555,573				4,697	07/25/2051
19424R-AA-6	CASL 2024-A	12/25/2025	MBS PAYDOWN 100.0000		1,467,862	1,467,862	1,467,696	1,462,575		5,287		5,287		1,467,862				44,332	06/25/2054
19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC CASL_21-C	12/25/2025	MBS PAYDOWN 100.0000		432,802	432,802	432,550	432,144		658		658		432,802				5,502	07/26/2055
19425A-AB-0	COLLEGE AVE STUDENT LOANS LLC CASL_21-B	12/25/2025	MBS PAYDOWN 100.0000		401,692	401,692	401,681	401,228		464		464		401,692				3,692	06/25/2052
19425D-AA-6	CASL 2024-1	12/25/2025	MBS PAYDOWN 100.0000		9,426,128	9,426,128	9,473,006	9,427,357		(1,229)		(1,229)		9,426,128				305,260	04/27/2054
19425D-AB-4	CASL 2024-1	12/25/2025	MBS PAYDOWN 100.0000		5,868,747	5,868,747	5,898,090	5,872,033		(3,286)		(3,286)		5,868,747				180,138	04/27/2054
19425M-AA-6	COLLEGE AVE STUDENT LOANS LLC CASL_23-B	12/25/2025	MBS PAYDOWN 100.0000		413,832	413,832	413,931	412,285		1,547		1,547		413,832				14,822	06/25/2054
19425M-AC-2	CASL_23-B-B	12/25/2025	MBS PAYDOWN 100.0000		689,931	689,931	686,254	686,476		3,454		3,454		689,931				20,681	06/25/2054
20267T-AA-0	COMMONBOND STUDENT LOAN TRUST CB	12/25/2025	MBS PAYDOWN 100.0000		266,445	266,445	267,298	266,128		318		318		266,445				4,448	05/25/2040
20267T-AB-8	COMMONBOND STUDENT LOAN TRUST CB	12/25/2025	MBS PAYDOWN 100.0000		115,909	115,909	115,909	115,909						115,909				3,916	05/25/2040
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST CB	12/25/2025	MBS PAYDOWN 100.0000		162,738	162,738	163,100	162,446		292		292		162,738				2,248	10/25/2040
20267U-AB-5	COMMONBOND STUDENT LOAN TRUST CB	12/25/2025	MBS PAYDOWN 100.0000		44,779	44,779	44,877	44,877						44,877		(97)	(97)	1,295	10/25/2040
20267V-AA-5	COMMONBOND STUDENT LOAN TRUST CB	12/25/2025	VARIOUS		188,720	188,720	188,685	188,523		197		197		188,720				2,594	05/28/2041
20267W-AA-3	CBSLT_20-AGS-A	12/25/2025	MBS PAYDOWN 100.0000		212,320	212,320	212,268	212,044		277		277		212,320				2,099	08/25/2050
20268K-AA-8	CBSLT_17-BGS-A1	12/25/2025	MBS PAYDOWN 100.0000		338,994	338,994	338,923	338,397		597		597		338,994				4,571	09/25/2042
20268M-AA-4	COMMONBOND STUDEN LOAN TRUST CBSLT_18-BG	12/25/2025	MBS PAYDOWN 100.0000		672,342	672,342	672,499	670,937		1,405		1,405		672,342				12,499	09/25/2045
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST CBSLT_21-A	12/25/2025	MBS PAYDOWN 100.0000		1,008,760	1,008,760	1,008,524	1,007,962		798		798		1,008,760				6,163	03/25/2052
20268W-AB-0	COMMONBOND STUDENT LOAN TRUST CBSLT_21-A	12/25/2025	MBS PAYDOWN 100.0000		46,151	46,151	46,150	46,109		42		42		46,151				329	03/25/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20269D-AA-3	CBSLT_18-AGS-A1	12/25/2025	MBS PAYDOWN 100.0000		959,463	959,463	959,380	957,661		1,802		1,802		959,463				17,418	02/25/2044
22671M-AA-1	CRISPI VEHICULUM SPV 2024 FUNDED	12/26/2025	SECURITY CALLED AT 100.00000000 100.0000		9,257,328	9,257,328	9,415,756	5,505,476		(7,829)		(7,829)		9,407,049		(149,721)	(149,721)	241,310	08/25/2045
22671M-AB-9	CRISPI VEHICULUM SPV 2024 FUNDED	12/26/2025	SECURITY CALLED AT 100.00000000 100.0000		310,696	310,696	315,335	99,874		(37)		(37)		315,288		(4,592)	(4,592)	7,208	08/25/2045
22671M-AC-7	CRISPI VEHICULUM SPV 2024 FUNDED	12/26/2025	SECURITY CALLED AT 100.00000000 100.0000		334,418	334,418	335,670	159,373		75		75		335,756		(1,338)	(1,338)	11,721	08/25/2045
26857E-AA-6	ELFI GRADUATE LOAN PROGRAM ELFI_19-A	12/25/2025	MBS PAYDOWN 100.0000		447,226	447,226	447,134	446,479		747		747		447,226				6,103	03/25/2044
28166G-AA-3	EDVESTINU PRIVATE EDUCATION LOAN TRUST E	12/25/2025	MBS PAYDOWN 100.0000		231,449	231,449	231,409	230,905		544		544		231,449				4,220	11/25/2038
28166L-AA-2	EDVESTINU PRIVATE EDUCATION LOAN TRUST E	12/25/2025	MBS PAYDOWN 100.0000		880,436	880,436	879,466	879,368		1,068		1,068		880,436				7,875	11/27/2045
28627L-AA-5	ELFI 2024-A	12/25/2025	MBS PAYDOWN 100.0000		2,846,093	2,846,093	2,845,187	2,835,755		10,338		10,338		2,846,093				79,884	08/25/2049
29281L-AA-0	ENFIN 2024-1A	12/20/2025	MBS PAYDOWN 100.0000		199,530	199,530	198,129	198,794		736		736		199,530				7,381	02/20/2055
34531N-AA-4	FORD CREDIT AUTO OWNER TRUST FORDR_20-1	02/15/2025	MBS PAYDOWN 100.0000		7,300,000	7,300,000	7,297,486	7,299,963		37		37		7,300,000				24,820	08/15/2031
34532R-AA-4	FORD CREDIT AUTO OWNER TRUST FORDR_18-1	01/15/2025	MBS PAYDOWN 100.0000		22,800,000	22,800,000	22,769,698	22,799,560		440		440		22,800,000				60,610	07/15/2031
34964M-AA-2	FORTI_21-1-A	12/20/2025	MBS PAYDOWN 100.0000		1,279,282	1,279,282	1,279,209	1,278,132		1,150		1,150		1,279,282				17,971	03/20/2057
34964Y-AA-6	FORTI_2023-1A-A	12/20/2025	MBS PAYDOWN 100.0000		1,439,784	1,439,784	1,372,091	1,431,408		8,376		8,376		1,439,784				42,832	09/20/2059
34966J-AA-7	FORTI 2024-1A	12/20/2025	MBS PAYDOWN 100.0000		1,349,346	1,349,346	1,349,701	1,344,798		4,547		4,547		1,349,346				39,743	09/20/2060
349941-AA-2	FFIN 2024-1A	12/15/2025	MBS PAYDOWN 100.0000		301,571	301,571	301,537	300,941		630		630		301,571				8,405	12/15/2049
349941-AB-0	FFIN 2024-1A	12/15/2025	MBS PAYDOWN 100.0000		278,818	278,818	278,818	278,185		633		633		278,818				8,407	12/15/2049
35042A-AA-1	FFIN 2023-1A	12/15/2025	MBS PAYDOWN 100.0000		1,066,733	1,066,733	1,059,740	1,063,873		2,860		2,860		1,066,733				32,039	12/15/2043
35042R-AA-4	FFIN 23-2A	12/15/2025	MBS PAYDOWN 100.0000		873,916	873,916	873,805	871,761		2,155		2,155		873,916				26,973	06/15/2049
35042R-AB-2	FFIN 2023-2A	12/15/2025	MBS PAYDOWN 100.0000		247,181	247,181	247,113	246,518		663		663		247,181				11,984	06/15/2049
38150Y-AA-1	GOLDMAN HOME IMPROVEMENT TRUST GHIT_22-G	12/25/2025	MBS PAYDOWN 100.0000		592,571	592,571	586,092	589,740		2,831		2,831		592,571				13,602	06/25/2052
38150Y-AB-9	GOLDMAN HOME IMPROVEMENT TRUST GHIT_22-G	12/25/2025	MBS PAYDOWN 100.0000		598,941	598,941	586,117	594,597		4,344		4,344		598,941				16,192	06/25/2052
381935-AA-3	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	12/20/2025	MBS PAYDOWN 100.0000		4,638,499	4,638,499	4,638,381	4,628,480		10,019		10,019		4,638,499				120,426	10/22/2046
38217K-AA-2	GOODGREEN	12/15/2025	MBS PAYDOWN 100.0000		264,375	264,375	264,243	264,050		325		325		264,375				5,816	10/15/2052
38217V-AA-8	GOODG_17-1A	12/15/2025	MBS PAYDOWN 100.0000		1,044,245	1,044,245	1,043,759	1,042,760		1,485		1,485		1,044,245				27,291	10/15/2052
38218D-AA-7	GOODG_19-1	12/15/2025	MBS PAYDOWN 100.0000		457,734	457,734	457,595	457,063		671		671		457,734				12,739	10/15/2054
38218E-AA-5	GOODGREEN TRUST GOODG_19-2A	12/15/2025	MBS PAYDOWN 100.0000		590,095	590,095	590,962	589,587		508		508		590,095				10,873	04/15/2055
38218G-AA-0	GOODGREEN TRUST GOODG_18-1	12/15/2025	MBS PAYDOWN 100.0000		883,294	883,294	883,203	881,979		1,316		1,316		883,294				23,348	10/15/2053
38218J-AA-4	GOODGREEN TRUST GOODG_22-1	12/15/2025	MBS PAYDOWN 100.0000		1,655,992	1,655,992	1,655,435	1,653,580		2,411		2,411		1,655,992				40,589	10/16/2056
38218Q-AA-8	GOODGREEN TRUST GOODG_17-2A	12/15/2025	MBS PAYDOWN 100.0000		516,278	516,278	516,223	515,673		605		605		516,278				11,245	10/15/2053
382371-AA-0	GOOD_21-3CS	12/20/2025	MBS PAYDOWN 100.0000		798,925	798,925	798,553	798,051		874		874		798,925				8,747	05/20/2048
382371-AB-8	GOOD_21-3CS	12/20/2025	MBS PAYDOWN 100.0000		185,003	185,003	184,953	184,772		232		232		185,003				2,870	05/20/2048
38237E-AA-2	GOLP_25-1	12/20/2025	MBS PAYDOWN 100.0000		7,522,697	7,522,697	7,521,812			20,950		20,950		7,522,697				173,295	02/22/2049
38237F-AA-9	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	12/20/2025	MBS PAYDOWN 100.0000		538,754	538,754	538,703			1,398		1,398		538,754				1,796	10/20/2049
38237G-AA-7	GOOD_21-4GS-A	12/20/2025	MBS PAYDOWN 100.0000		919,077	919,077	918,921	918,157		920		920		919,077				9,690	07/20/2048
38237G-AB-5	GOOD_21-4GS-B	12/20/2025	MBS PAYDOWN 100.0000		243,734	243,734	243,713	243,436		299		299		243,734				3,653	07/20/2048
38237H-AA-5	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS	12/20/2025	MBS PAYDOWN 100.0000		419,436	419,436	419,374	418,934		502		502		419,436				5,091	10/20/2048
38237H-AB-3	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS	12/20/2025	MBS PAYDOWN 100.0000		86,867	86,867	86,822	86,751		116		116		86,867				1,315	10/20/2048
38237J-AA-1	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO	12/20/2025	MBS PAYDOWN 100.0000		1,079,911	1,079,911	1,079,653	1,078,399		1,512		1,512		1,079,911				16,726	01/20/2049
38237J-AB-9	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO	08/20/2025	MBS PAYDOWN 100.0000		130,275	130,275	130,212	130,076		199		199		130,275				885	01/20/2049
38237K-AA-8	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO	12/20/2025	MBS PAYDOWN 100.0000		616,308	616,308	606,751	606,751						606,751		9,556	9,556	13,519	04/20/2049
39571M-AF-5	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	12/25/2025	MBS PAYDOWN 100.0000		1,333,745	1,333,745	1,333,653	1,328,602		5,143		5,143		1,333,745				64,536	06/25/2059
39571X-AD-6	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	12/25/2025	MBS PAYDOWN 100.0000		3,227,166	3,227,166	3,226,900	3,216,346		10,820		10,820		3,227,166				81,664	10/27/2059
39571X-AE-4	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	12/25/2025	MBS PAYDOWN 100.0000		61,375	61,375	61,372	61,163		213		213		61,375				3,228	10/27/2059
40439H-AA-7	HIN TIMESHARE TRUST HINTT_20-A	11/13/2025	VARIOUS		840,288	840,288	840,160	840,546		72		72		840,618		(330)	(330)	9,025	10/11/2039
40439H-AB-5	HIN TIMESHARE TRUST HINTT_20-A	11/13/2025	VARIOUS		847,997	847,997	815,795	816,065		11,727		11,727		827,793		20,205	20,205	14,611	10/11/2039
40439H-AC-3	HIN TIMESHARE TRUST HINTT_20-A	11/13/2025	VARIOUS		198,894	198,894	198,868	199,004		44		44		199,048		(154)	(154)	5,256	10/11/2039
404688-AA-7	ECON 101_17-1	11/11/2025	MBS PAYDOWN 100.0000		3,017,349	3,017,349	3,017,349	3,017,349						3,017,349				80,475	05/11/2043
40472Q-AA-5	HINTT_24-A-A	06/10/2025	VARIOUS		1,974,022	1,961,296	1,960,786	1,961,927		775		775		1,962,702		11,320	11,320	47,307	03/16/2043
40472Q-AB-3	HINTT_24-A-B	12/15/2025	MBS PAYDOWN 100.0000		432,607	432,607	432,591	431,650		957		957		432,607				12,202	03/16/2043
40486J-AA-5	HIN TIMESHARE TRUST HINTT_22-A	06/10/2025	VARIOUS		644,617	650,357	650,207	651,662		148		148		651,810		(7,193)	(7,193)	12,532	05/15/2041
40486J-AB-3	HIN TIMESHARE TRUST HINTT_22-A	12/15/2025	MBS PAYDOWN 100.0000		188,185	188,185	188,182	187,851		335		335		188,185				4,479	05/15/2041
42770L-AA-1	HERO_15-1A	12/20/2025	MBS PAYDOWN 100.0000		461,969	461,969	461,760	461,054		915		915		461,969				15,485	09/21/2040
42770Q-AA-0	HERO_14-2A	09/20/2025	MBS PAYDOWN 100.0000		79,608	79,608	79,554	79,444		164		164		79,608				2,581	09/21/2040
42770R-AA-8	HERO_14-1A-A	09/20/2025	MBS PAYDOWN 100.0000		405,948	405,948	405,944	404,958		991		991		405,948				16,403	09/20/2038
42770U-AA-1	HERO FUNDING TRUST HERO_15-2A	12/20/2025	MBS PAYDOWN 100.0000		284,777	284,777	284,745	284,192		585		585		284,777				9,441	09/20/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
42770V-AA-9	HERO FUNDING TRUST HERO_16-1	12/20/2025	MBS PAYDOWN 100.0000		585,199	585,199	585,147	583,979		1,220		1,220		585,199				20,345	09/20/2041
42770W-AA-7	HERO FUNDING TRUST HERO_16-2A	12/20/2025	MBS PAYDOWN 100.0000		428,340	428,340	428,199	427,511		828		828		428,340				13,048	09/20/2041
42770X-AA-5	HERO FUNDING TRUST HERO_16-3A	12/20/2025	MBS PAYDOWN 100.0000		220,403	220,403	220,385	220,053		350		350		220,403				5,594	09/20/2042
42771A-AB-2	HERO FUNDING TRUST HERO_17-3A	12/20/2025	MBS PAYDOWN 100.0000		62,515	62,515	65,035	62,575		(60)		(60)		62,515				2,014	09/21/2048
42771T-AA-3	HERO FUNDING TRUST HERO_15-3A	12/20/2025	MBS PAYDOWN 100.0000		460,903	460,903	460,872	459,888		1,015		1,015		460,903				16,256	09/20/2041
42771X-AA-4	HERO FUNDING TRUST HERO_17-1A	12/20/2025	MBS PAYDOWN 100.0000		642,687	642,687	642,429	641,458		1,230		1,230		642,687				18,758	09/20/2047
43283G-AA-0	HILTON GRAND VACATIONS TRUST HGVT_22-2A	12/25/2025	MBS PAYDOWN 100.0000		155,447	155,447	155,419	155,027		420		420		155,447				3,405	01/26/2037
43283G-AB-8	HILTON GRAND VACATIONS TRUST HGVT_22-2A	12/25/2025	MBS PAYDOWN 100.0000		141,451	141,451	141,419	141,029		422		422		141,451				3,415	01/26/2037
43283N-AB-3	HGVT 2024-3A	12/25/2025	MBS PAYDOWN 100.0000		2,180,263	2,180,263	2,179,699	2,173,462		6,802		6,802		2,180,263				55,780	08/27/2040
43283Y-AA-1	HGVT 2024-1B	06/10/2025	VARIOUS		1,901,937	1,891,246	1,891,109	1,892,615		1,017		1,017		1,893,631		8,305	8,305	46,264	09/15/2039
43283Y-AB-9	HGVT 2024-1B	12/15/2025	MBS PAYDOWN 100.0000		327,861	327,861	327,800	327,118		743		743		327,861				9,424	09/15/2039
43285H-AA-6	HILTON GRAND VACATIONS TRUST HGVT_20-AA	12/25/2025	MBS PAYDOWN 100.0000		167,662	167,662	167,651	167,360		302		302		167,662				2,442	02/25/2039
43285H-AB-4	HILTON GRAND VACATIONS TRUST HGVT_20-AA	12/25/2025	MBS PAYDOWN 100.0000		108,282	108,282	108,280	107,982		300		300		108,282				2,429	02/25/2039
433403-AB-8	HINTT 2025-A	12/15/2025	MBS PAYDOWN 100.0000		2,544,541	2,544,541	2,544,266			5,295		5,295		2,544,541				54,976	03/15/2044
46616P-AA-1	321 HENDERSON RECEIVABLES LLC	12/15/2025	MBS PAYDOWN 100.0000		576,144	576,144	575,994	575,108		1,036		1,036		576,144				14,150	10/15/2056
46616Q-AA-9	321 HENDERSON RECEIVABLES LLC HE	12/15/2025	MBS PAYDOWN 100.0000		144,352	144,352	144,269	144,079		273		273		144,352				3,250	09/15/2056
46616V-AA-8	321 HENDERSON RECEIVABLES LLC HE	12/15/2025	MBS PAYDOWN 100.0000		174,758	174,758	174,718	174,476		282		282		174,758				3,505	02/16/2065
48730P-AC-4	KEENAN DEV ASSOC OF TENN	07/15/2025	SINKING FUND REDEMPTION 100.0000		335,010	335,010	337,522	335,086		(76)		(76)		335,010				12,664	07/15/2028
49374G-AA-7	KHADRAWY LTD	03/31/2025	MATURITY 100.0000		205,192	205,192	205,192	205,192						205,192				1,268	03/31/2025
51888R-AC-4	LAUREL ROAD PRIME STUDENT LOAN TRUST LRB	12/25/2025	MBS PAYDOWN 100.0000		882,164	882,164	881,934	880,010		2,154		2,154		882,164				17,069	05/26/2043
51889C-AB-8	LAUREL ROAD PRIME STUDENT LOAN TRUST LRK	12/25/2025	MBS PAYDOWN 100.0000		680,189	680,189	679,941	679,559		631		631		680,189				5,033	11/25/2050
51889R-AB-5	LRK_19-A	09/25/2025	MBS PAYDOWN 100.0000		118,011	118,011	118,008	118,823		(811)		(811)		118,011				1,288	10/25/2048
532386-AA-7	LILE FINANCE LTD	02/28/2025	VARIOUS		71,968	71,968	73,471	72,025		(57)		(57)		71,968				541	02/28/2025
532386-AB-5	LILE FINANCE LTD	05/06/2025	VARIOUS		239,849	239,849	246,670	240,375		(526)		(526)		239,849				2,862	05/06/2025
53946W-AA-3	LAI II SERIES 2021-1	12/08/2025	MBS PAYDOWN 100.0000		42,341,947	42,341,947	42,341,947	42,341,947						42,341,947				608,039	05/12/2033
53946W-AB-1	LAI II SERIES 2021-1	12/08/2025	MBS PAYDOWN 100.0000		8,552,945	8,552,945	8,552,945	8,552,945						8,552,945				140,565	05/12/2033
53946W-AC-9	LAI II SERIES 2021-1	12/08/2025	MBS PAYDOWN 100.0000		10,962,457	10,962,457	10,962,457	10,962,457						10,962,457				543,513	05/12/2033
53946W-AD-7	LAI II SERIES 2021-1	12/08/2025	MBS PAYDOWN 100.0000		7,585,556	7,585,556	7,585,556	7,585,556						7,585,556				674,062	05/12/2033
53946Y-AA-9	LAI_23-1-A	12/12/2025	MBS PAYDOWN 100.0000		33,542,862	33,542,862	33,542,862	33,542,862						33,542,862				850,479	07/12/2034
53946Y-AB-7	LAI_23-1-B	12/12/2025	MBS PAYDOWN 100.0000		8,773,082	8,773,082	8,773,082	8,773,082						8,773,082				256,342	07/12/2034
53946Y-AC-5	LAI_23-1-C	12/12/2025	MBS PAYDOWN 100.0000		4,094,105	4,094,105	4,094,105	4,094,105						4,094,105				133,225	07/12/2034
53946Y-AD-3	LAI_23-1-D	12/12/2025	MBS PAYDOWN 100.0000		3,509,233	3,509,233	3,509,233	3,509,233						3,509,233				133,555	07/12/2034
53946Y-AE-1	LAI_23-1-E	12/12/2025	MBS PAYDOWN 100.0000		2,458,127	2,458,127	2,458,127	2,458,127						2,458,127				108,254	07/12/2034
53946Y-AF-8	LAI_23-1-F	11/12/2025	MBS PAYDOWN 100.0000		1,888,504	1,888,504	1,888,504	1,888,504						1,888,504				70,728	07/12/2034
53947L-AA-6	LAI II SERIES 2020-1	12/08/2025	MBS PAYDOWN 100.0000		25,442,451	25,442,451	25,442,451	25,442,451						25,442,451				451,711	03/12/2030
53947L-AC-2	LAI II SERIES 2020-1	10/08/2025	MBS PAYDOWN 100.0000		3,216,784	3,216,784	3,216,784	3,216,784						3,216,784				85,381	03/12/2030
53947L-AE-8	LAI II SERIES 2020-1	10/08/2025	MBS PAYDOWN 100.0000		3,102,049	3,102,049	3,102,049	3,102,049						3,102,049				101,030	03/12/2030
53947L-AG-3	LAI II SERIES 2020-1	10/08/2025	MBS PAYDOWN 100.0000		6,142,507	6,142,507	4,756,166	4,756,166						4,756,166		1,386,341	1,386,341	236,532	03/12/2030
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_21-2GS	12/20/2025	MBS PAYDOWN 100.0000		580,076	580,076	580,029	579,406		670		670		580,076				6,976	03/20/2048
53948Q-AB-2	LOANPAL SOLAR LOAN LTD LPSLT_21-2GS	12/20/2025	MBS PAYDOWN 100.0000		141,714	141,714	141,700	141,509		206		206		141,714				2,060	03/20/2048
53948T-AA-8	LAI II SERIES 2022-1	12/12/2025	MBS PAYDOWN 100.0000		20,342,467	20,342,467	20,342,467	20,342,467						20,342,467				575,098	01/12/2034
53948T-AB-6	LAI II SERIES 2022-1	09/12/2025	MBS PAYDOWN 100.0000		22,160,548	22,160,548	22,160,548	22,160,548						22,160,548				442,840	01/12/2034
53948T-AC-4	LAI II SERIES 2022-1	09/12/2025	MBS PAYDOWN 100.0000		13,503,386	13,503,386	13,503,386	13,503,386						13,503,386				379,161	01/12/2034
55389P-AA-7	MVW OWNER TRUST MVWOT_19-1A	05/20/2025	MBS PAYDOWN 100.0000		1,262,787	1,262,787	1,262,388	1,265,163		(2,376)		(2,376)		1,262,787				14,163	11/20/2036
55389P-AB-5	MVW OWNER TRUST MVWOT_19-1A	05/20/2025	MBS PAYDOWN 100.0000		736,626	736,626	736,426	738,022		(1,397)		(1,397)		736,626				8,576	11/20/2036
55389Q-AA-5	MVWOT 2024-2A	06/10/2025	VARIOUS		9,510,759	9,595,527	9,594,272	9,595,302		2,571		2,571		9,597,873		(87,114)	(87,114)	191,037	03/20/2042
59008*-AA-6	MERITIZE EDUCATION LOAN TRUST MRTZE_23-A	12/15/2025	MBS PAYDOWN 100.0000		1,210,768	1,210,768	1,185,653	1,204,745		6,023		6,023		1,210,768				56,470	08/15/2050
595481-AA-0	MID-STATE TRUST	12/01/2025	MBS PAYDOWN 100.0000		117,925	117,925	117,662	117,830		95		95		117,925				3,547	01/15/2040
59548P-AA-7	MID-STATE TRUST	12/01/2025	MBS PAYDOWN 100.0000		540,544	540,544	528,459	539,692		853		853		540,544				17,089	10/15/2040
608934-AA-3	MOMNT TECHNOLOGIES TRUST MMNT_23-1	12/20/2025	MBS PAYDOWN 100.0012		2,069,649	2,069,648	2,069,497	2,063,409		6,240		6,240		2,069,649				67,257	03/20/2045
618934-AA-1	MSAIC_23-4A-A	12/20/2025	MBS PAYDOWN 100.0000		291,322	291,322	291,258	290,359		963		963		291,322				9,160	05/20/2053
61945H-AA-0	MOSAIC SOLAR LOAN TRUST MSAIC_25-1	12/20/2025	MBS PAYDOWN 100.0000		678,695	678,695	678,587			2,154		2,154		678,695				16,726	08/22/2050
61945H-AB-8	MOSAIC SOLAR LOAN TRUST MSAIC_25-1	12/20/2025	MBS PAYDOWN 100.0000		249,114	249,114	248,180			929		929		249,114				4,217	08/22/2050
61945V-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC_23-1	12/20/2025	MBS PAYDOWN 100.0000		57,867	57,867	57,600	57,701		166		166		57,867				1,675	06/20/2053
61945V-AB-7	MOSAIC SOLAR LOAN TRUST MSAIC_23-1	12/20/2025	MBS PAYDOWN 100.0000		8,589	8,589	8,582	8,558		31		31		8,589				323	06/20/2053
61945W-AA-7	MSAIC 2023-2A	12/20/2025	MBS PAYDOWN 100.0000		490,243	490,243	483,877	488,597		1,646		1,646		490,243				13,725	09/22/2053
61946K-AA-2	MSAIC_22-3	12/20/2025	MBS PAYDOWN 100.0000		481,843	481,843	481,823	480,326		1,517		1,517		481,843				16,052	06/20/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61946K-AB-0	MSAIC_22-3	12/20/2025	MBS PAYDOWN 100.0000		366,138	366,138	358,094	364,428		1,711		1,711		366,138				14,717	06/20/2053
61946T-AA-3	MOSAIC SOLAR LOAN TRUST MSAIC_21-3	12/20/2025	MBS PAYDOWN 100.0000		394,363	394,363	387,159	387,159						387,159		7,203	7,203	3,116	06/20/2052
61946T-AB-1	MOSAIC SOLAR LOAN TRUST MSAIC_21-3	12/20/2025	MBS PAYDOWN 100.0000		122,337	122,337	121,505	122,169		167		167		122,337				1,247	06/20/2052
61946U-AA-0	MOSAIC SOLAR LOAN TRUST MSAIC_22-2	12/20/2025	MBS PAYDOWN 100.0000		105,897	105,897	104,755	104,755						104,755		1,142	1,142	2,516	01/21/2053
61947D-AA-7	MOSAIC SOLAR LOANS LLC MSAIC_21-1A	12/20/2025	MBS PAYDOWN 100.0000		894,558	894,558	872,350	872,350						872,350		22,208	22,208	7,129	12/20/2046
61947D-AB-5	MOSAIC SOLAR LOANS LLC MSAIC_21-1A	12/20/2025	MBS PAYDOWN 100.0000		377,702	377,702	375,341	377,156		547		547		377,702				4,086	12/20/2046
62848P-AA-8	MVW OWNER TRUST MVWOT_23-1	06/10/2025	VARIOUS		4,765,783	4,760,591	4,760,419	4,769,873		1,930		1,930		4,771,803		(6,020)	(6,020)	102,378	10/22/2040
62848P-AB-6	MVW OWNER TRUST MVWOT_23-1	12/20/2025	MBS PAYDOWN 100.0000		443,283	443,283	443,276	442,064		1,220		1,220		443,283				11,733	10/22/2040
62949Y-AB-5	NYLIMAC 2010-SS-1	12/15/2025	MBS PAYDOWN 100.0000		1,715,808	1,715,808	1,715,452	1,712,095		3,714		3,714		1,715,808				53,940	02/15/2048
63890B-AB-2	NAVIENT STUDENT LOAN TRUST NAVSL_18-EA	12/15/2025	MBS PAYDOWN 100.0000		271,140	271,140	271,104	270,725		415		415		271,140				5,550	12/15/2059
63940Y-AB-2	NAVIENT STUDENT LOAN TRUST NAVSL_19-CA	12/15/2025	MBS PAYDOWN 100.0000		1,297,271	1,297,271	1,285,646	1,293,039		4,232		4,232		1,297,271				21,448	02/15/2068
63941B-AB-1	NAVIENT STUDENT LOAN TRUST NAVSL_19-A	12/15/2025	MBS PAYDOWN 100.0000		571,115	571,115	570,861	570,365		750		750		571,115				10,186	01/15/2043
63941B-AC-9	NAVIENT STUDENT LOAN TRUST NAVSL_19-A	12/15/2025	MBS PAYDOWN 100.0000		199,383	199,383	199,383	199,383						199,383				5,477	01/15/2043
63941C-AB-9	NAVIENT STUDENT LOAN TRUST NAVSL_19-D	12/15/2025	MBS PAYDOWN 100.0000		1,477,100	1,477,100	1,476,444	1,475,394		1,706		1,706		1,477,100				24,494	12/15/2059
63941G-AB-0	NAVIENT STUDENT LOAN TRUST NAVSL_20-BA	12/15/2025	MBS PAYDOWN 100.0000		659,807	659,807	659,118	659,218		589		589		659,807				7,150	01/15/2069
63941H-AA-0	NAVIENT STUDENT LOAN TRUST NAVSL_20-DA	12/15/2025	MBS PAYDOWN 100.0000		1,032,103	1,032,103	1,031,993	1,031,434		669		669		1,032,103				8,942	05/15/2069
63941L-AB-9	NAVSL_19-BA-A2A	12/15/2025	MBS PAYDOWN 100.0000		1,283,947	1,283,947	1,283,879	1,282,281		1,666		1,666		1,283,947				22,975	12/15/2059
63941M-AB-7	NAVIENT STUDENT LOAN TRUST NAVSL_19-EA	12/15/2025	MBS PAYDOWN 100.0000		935,922	935,922	935,590	934,973		949		949		935,922				13,067	05/15/2068
63942C-AD-4	NAVSL 2021-DA	12/15/2025	MBS PAYDOWN 100.0000		836,504	836,504	787,882			6,466		6,466		836,504				12,986	04/15/2060
63942P-AA-1	NAVIENT PRIVATE EDUCATION LOAN TRUST NAV	12/15/2025	MBS PAYDOWN 100.0000		243,828	243,828	243,785	243,444		384		384		243,828				5,453	10/15/2070
63942T-AA-3	NAVSL 2023-BA	12/15/2025	MBS PAYDOWN 100.0000		591,006	591,006	591,005	589,556		1,450		1,450		591,006				20,039	03/15/2072
64033X-AD-6	NSLT 2025-AA	12/15/2025	MBS PAYDOWN 100.0000		2,070,562	2,070,562	2,069,796			4,047		4,047		2,070,562				44,158	03/15/2057
66989Q-AA-6	NOVATION_10-A	12/15/2025	MBS PAYDOWN 100.0000		1,226,626	1,226,626	1,226,387	1,224,854		1,772		1,772		1,226,626				31,220	06/15/2051
67571B-AA-1	OCTANE RECEIVABLES TRUST OCTL_23-1	12/20/2025	MBS PAYDOWN 100.0000		152,934	152,934	152,922	153,815		(881)		(881)		152,934				4,673	05/21/2029
67777B-AA-3	OIC CREDIT OPPORTUNITIES FUND IV LP	12/23/2025	SECURITY CALLED AT 100.00000000 100.0000		2,256,686	2,256,686	2,256,686							2,256,686				60,204	12/31/2035
67777B-AB-1	OIC CREDIT OPPORTUNITIES FUND IV LP	12/23/2025	SECURITY CALLED AT 100.00000000 100.0000		1,128,344	1,128,344	1,128,344							1,128,344				32,555	12/31/2035
67777B-AC-9	OIC CREDIT OPPORTUNITIES FUND IV LP	12/23/2025	SECURITY CALLED AT 100.00000000 100.0000		338,502	338,502	338,502							338,502				9,765	12/31/2035
69376B-AA-4	PACEF_20-1A-A	12/20/2025	MBS PAYDOWN 100.0000		783,787	783,787	790,611	783,925		(138)		(138)		783,787				16,039	09/20/2055
69410T-AA-3	PACEWELL 8 TRUST CPACE_23-1	12/10/2025	MBS PAYDOWN 100.0000		3,972,598	3,972,598	3,801,819	3,966,279		6,319		6,319		3,972,598				163,432	02/10/2062
73758*-AA-9	POTENTIA LUDIS SPV LLC OCTL_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		9,509,908	9,509,908	9,617,919			(10,076)		(10,076)		9,607,843		(97,935)	(97,935)	118,413	10/20/2033
73758*-AB-7	POTENTIA LUDIS SPV LLC OCTL_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		1,298,542	1,298,542	1,327,883			(2,392)		(2,392)		1,325,491		(26,950)	(26,950)	17,972	10/20/2033
73758*-AC-5	POTENTIA LUDIS SPV LLC OCTL_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		712,925	712,925	730,702			(1,246)		(1,246)		729,456		(16,531)	(16,531)	10,249	10/20/2033
73758*-AD-3	POTENTIA LUDIS SPV LLC OCTL_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		203,693	203,693	208,898			(341)		(341)		208,558		(4,865)	(4,865)	3,102	10/20/2033
73758*-AE-1	POTENTIA LUDIS SPV LLC OCTL_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		401,020	401,020	411,303			(634)		(634)		410,669		(9,649)	(9,649)	7,866	10/20/2033
73758*-AF-8	POTENTIA LUDIS SPV LLC OCTL_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		6,905,246	6,905,246	6,995,149			(4,353)		(4,353)		6,990,796		(85,550)	(85,550)	100,040	10/20/2033
73940M-AA-9	POWERPAY ISSUANCE TRUST PWRP_25-1	12/18/2025	MBS PAYDOWN 100.0000		706,599	706,599	706,589			1,485		1,485		706,599				2,653	11/18/2041
745934-AA-7	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	VARIOUS		326,807,554	326,807,554	330,166,389	108,229,946		(51,783)		(51,783)		330,104,755		(3,297,201)	(3,297,201)	4,702,639	01/23/2032
745934-AB-5	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	SECURITY CALLED AT 100.00000000 100.0000		17,919,216	17,919,216	18,079,746	6,534,923		(2,245)		(2,245)		18,076,947		(157,731)	(157,731)	270,409	01/23/2032
745934-AC-3	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	VARIOUS		37,417,964	37,417,964	37,748,907	12,814,918		(4,731)		(4,731)		37,743,078		(325,114)	(325,114)	597,033	01/23/2032
745934-AD-1	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	VARIOUS		11,582,358	11,582,358	11,671,725	3,109,397		(1,520)		(1,520)		11,670,122		(87,763)	(87,763)	173,255	01/23/2032
745934-AE-9	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	VARIOUS		27,632,151	27,632,151	27,742,411	9,966,510		(1,048)		(1,048)		27,740,790		(108,639)	(108,639)	662,668	01/23/2032
745934-AF-6	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	12/29/2025	VARIOUS		30,976,294	30,976,294	29,388,457	10,002,830		20,960		20,960		29,414,589		1,561,705	1,561,705	721,928	01/23/2032
75973F-AA-9	RENEW_18-1-A	12/20/2025	MBS PAYDOWN 100.0000		668,342	668,342	668,353	667,078		1,264		1,264		668,342				19,610	09/22/2053
75973H-AA-5	RENEW_23-1A-A	12/20/2025	MBS PAYDOWN 100.0000		2,299,631	2,299,631	2,163,010	2,286,491		13,140		13,140		2,299,631				6,421	11/20/2058
75973K-AA-8	RENEW_17-2A-A	12/20/2025	MBS PAYDOWN 100.0000		511,186	511,186	491,472	509,003		2,184		2,184		511,186				12,028	09/22/2053
75973L-AA-6	RENEW_17-1A	12/20/2025	MBS PAYDOWN 100.0000		680,989	680,989	652,325	676,365		4,624		4,624		680,989				18,731	09/20/2052
75973V-AA-4	RENEW LTD RENEW_24-1	12/20/2025	MBS PAYDOWN 100.0000		42,252	42,252	41,498	41,992		260		260		42,252				1,285	11/20/2059
75975B-AA-6	RENEW FINANCIAL RENEW_21-1	12/20/2025	MBS PAYDOWN 100.0000		1,206,165	1,206,165	1,205,877	1,204,883		1,282		1,282		1,206,165				13,950	11/20/2056

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
77930#-AA-7	RT 28 TITLING TRUST_13	12/15/2025	MBS PAYDOWN 100.0000		1,111,581	1,111,581	1,111,581	1,111,581						1,111,581				28,582	06/15/2029
78448Y-AJ-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_21-	12/15/2025	MBS PAYDOWN 100.0000		420,074	420,074	420,046	419,902		173		173		420,074				2,343	01/15/2053
78449C-AA-6	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	12/15/2025	MBS PAYDOWN 100.0000		420,333	420,333	420,325	419,620		713		713		420,333				9,816	05/16/2050
78449D-AB-2	SMB 2020-PTB	12/25/2025	MBS PAYDOWN 100.0000		1,568,834	1,568,834	1,571,768	1,569,198		(364)		(364)		1,568,834				13,190	09/15/2054
78449H-AA-5	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	12/15/2025	MBS PAYDOWN 100.0000		8,433,989	8,433,989	8,432,853	8,417,943		16,046		16,046		8,433,989				213,492	10/16/2056
78449H-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	12/15/2025	MBS PAYDOWN 100.0000		8,433,989	8,433,989	8,433,989	8,433,989						8,433,989				253,979	10/16/2056
78449H-AC-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	12/15/2025	MBS PAYDOWN 100.0000		1,440,327	1,440,327	1,439,820	1,437,122		3,205		3,205		1,440,327				73,888	10/16/2056
78449L-AB-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_18-	12/15/2025	MBS PAYDOWN 100.0000		1,426,089	1,426,089	1,425,741	1,424,122		1,967		1,967		1,426,089				27,006	01/15/2037
78449L-AC-2	SMB PRIVATE EDUCATION LOAN TRUST SMB_18-	12/15/2025	MBS PAYDOWN 100.0000		239,309	239,309	213,883	231,015		8,295		8,295		239,309				6,304	01/15/2037
78449T-AB-7	SMB PRIVATE EDUCATION LOAN TRUST SMB_19-	12/15/2025	MBS PAYDOWN 100.0000		1,366,453	1,366,453	1,366,030	1,364,651		1,802		1,802		1,366,453				24,600	07/15/2036
78449U-AB-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_20-	12/15/2025	MBS PAYDOWN 100.0000		2,050,885	2,050,885	2,050,818	2,049,134		1,752		1,752		2,050,885				23,597	09/15/2037
78449X-AA-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_20-	12/15/2025	MBS PAYDOWN 100.0000		1,102,924	1,102,924	1,102,705	1,102,376		547		547		1,102,924				7,665	07/15/2053
78450P-AA-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	12/15/2025	MBS PAYDOWN 100.0000		1,839,440	1,839,440	1,839,224	1,835,126		4,314		4,314		1,839,440				60,646	09/15/2053
78450P-AB-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	12/15/2025	MBS PAYDOWN 100.0000		1,767,235	1,767,235	1,767,235	1,767,235						1,767,235				55,083	09/15/2053
78450X-AA-6	SMB 2024-E	12/15/2025	MBS PAYDOWN 100.0000		516,481	516,481	516,278	515,469		1,012		1,012		516,481				14,401	10/16/2056
78454X-AA-2	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	12/15/2025	MBS PAYDOWN 100.0000		2,362,759	2,362,759	2,362,423	2,357,936		4,823		4,823		2,362,759				66,596	10/15/2058
78454X-AB-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	12/15/2025	MBS PAYDOWN 100.0000		1,971,433	1,971,433	1,971,433	1,971,433						1,971,433				61,432	10/15/2058
78454X-AC-8	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	12/15/2025	MBS PAYDOWN 100.0000		626,184	626,184	625,294	624,693		1,490		1,490		626,184				20,213	10/15/2058
78454X-AD-6	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	12/15/2025	MBS PAYDOWN 100.0000		509,503	509,503	506,260	508,195		1,308		1,308		509,503				10,981	10/15/2058
78454X-AE-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	12/15/2025	MBS PAYDOWN 100.0000		367,061	367,061	360,895	365,683		1,378		1,378		367,061				19,841	10/15/2058
78471H-AB-4	SOCIAL PROFESSIONAL LOAN PROGRAM SOFI_19	12/15/2025	MBS PAYDOWN 100.0000		879,887	879,887	890,699	881,828		(1,941)		(1,941)		879,887				17,068	06/15/2048
78474E-AA-0	SOL INVICTUS SPV 2022-1 FUNDED	12/20/2025	MBS PAYDOWN 100.0000		14,933,808	14,933,808	14,100,438	14,883,726		50,082		50,082		14,933,808				390,000	06/23/2049
78490D-AB-0	SOCIAL PROFESSIONAL LOAN PROGRAM SOFI_18	12/25/2025	MBS PAYDOWN 100.0000		1,952,383	1,952,383	1,951,435	1,947,775		4,608		4,608		1,952,383				37,226	01/25/2048
80600H-AA-6	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		4,622,106	4,622,106	4,526,651	4,445,115		8,937		8,937		4,539,089		83,016	83,016	157,156	09/20/2051
80600H-AB-4	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		1,155,527	1,155,527	1,171,375	1,140,034		(3,529)		(3,529)		1,158,197		(2,671)	(2,671)	48,093	09/20/2051
80600H-AH-1	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		4,529,168	4,529,168	4,302,629	1,575,317		97,933		97,933		4,400,821		128,347	128,347	98,631	09/20/2052
80600H-AJ-7	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		1,121,461	1,121,461	1,103,023	409,248		8,046		8,046		1,112,040		9,421	9,421	33,759	09/20/2052
82650D-AA-0	SRFC 2024-2A	06/10/2025	VARIOUS		15,261,261	15,227,996	15,224,240	15,235,332		8,877		8,877		15,244,209		17,053	17,053	331,394	06/20/2041
82650D-AB-8	SRFC 2024-2A	12/20/2025	MBS PAYDOWN 100.0000		2,825,150	2,825,150	2,824,720	2,817,480		7,670		7,670		2,825,150				71,282	06/20/2041
82650T-AA-5	SIERRA TIMESHARE RECEIVABLES FUNDING LLC	06/10/2025	VARIOUS		906,187	907,538	907,482	913,187		362		362		913,549		(7,362)	(7,362)	18,656	06/20/2040
82650T-AB-3	SIERRA TIMESHARE RECEIVABLES FUNDING LLC	12/20/2025	MBS PAYDOWN 100.0000		117,729	117,729	117,709	117,443		286		286		117,729				3,013	06/20/2040
826525-AA-5	SIERRA RECEIVABLES FUNDING COMPANY SRFC_	06/20/2025	MBS PAYDOWN 100.0000		703,226	703,226	703,088	703,907		(681)		(681)		703,226				4,257	07/20/2037
826525-AB-3	SIERRA RECEIVABLES FUNDING COMPANY SRFC_	06/20/2025	MBS PAYDOWN 100.0000		308,432	308,432	308,351	308,998		(566)		(566)		308,432				3,257	07/20/2037
82653B-AA-1	SIERRA TIMESHARE RECEIVABLES FUNDING LLC	06/10/2025	VARIOUS		5,461,831	5,468,178	5,467,525	5,468,912		3,089		3,089		5,472,001		(10,170)	(10,170)	111,606	08/20/2041
82653B-AB-9	SIERRA TIMESHARE RECEIVABLES FUNDING LLC	12/20/2025	MBS PAYDOWN 100.0000		980,937	980,937	980,907	978,423		2,515		2,515		980,937				23,526	08/20/2041
826935-AA-6	SRFC 2024-1A	06/10/2025	VARIOUS		6,097,114	6,081,096	6,079,429	6,087,870		3,246		3,246		6,091,116		5,997	5,997	133,796	01/20/2043
826935-AB-4	SRFC 2024-1A	12/20/2025	MBS PAYDOWN 100.0000		1,259,029	1,259,029	1,258,846	1,255,594		3,435		3,435		1,259,029				33,013	01/20/2043
83189D-AC-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_17-	12/15/2025	MBS PAYDOWN 100.0000		265,611	265,611	256,646	260,093		5,517		5,517		265,611				7,120	10/15/2035
83192C-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_19-	12/15/2025	MBS PAYDOWN 100.0000		2,596,131	2,596,131	2,595,969	2,593,307		2,824		2,824		2,596,131				38,599	06/15/2037
83192C-AC-1	SMB_19-B	12/15/2025	MBS PAYDOWN 100.0000		267,584	267,584	232,798	259,677		7,907		7,907		267,584				7,348	06/15/2037
83206N-AC-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	12/15/2025	MBS PAYDOWN 100.0000		697,430	697,430	664,220	695,300		2,129		2,129		697,430				16,634	02/16/2055
83207Q-AA-7	SMB 2024-D	12/15/2025	MBS PAYDOWN 100.0000		511,330	511,330	511,159	510,272		1,058		1,058		511,330				15,040	07/15/2053
83401C-AB-0	SOFI PROFESSIONAL LOAN PROGRAM SOFI_19-C	12/15/2025	MBS PAYDOWN 100.0000		701,308	701,308	701,115	700,670		638		638		701,308				8,812	11/16/2048
83404R-AB-4	SOFI PROFESSIONAL LOAN PROGRAM SOFI_18-B	11/25/2025	MBS PAYDOWN 100.0000		1,363,439	1,363,439	1,362,023	1,371,169		(7,730)		(7,730)		1,363,439				22,030	08/25/2047
83404W-AB-3	SOFI PROFESSIONAL LOAN PROGRAM SOFI_19-B	12/15/2025	MBS PAYDOWN 100.0000		911,690	911,690	911,639	910,611		1,079		1,079		911,690				15,037	08/17/2048
83406E-AC-9	SOCIAL PROFESSIONAL LOAN PROGRAM SOFI_18	09/25/2025	MBS PAYDOWN 100.0000		293,541	293,541	292,527	294,549		(1,008)		(1,008)		293,541				3,508	02/25/2042
83406T-AB-8	SOCIAL PROFESSIONAL LOAN PROGRAM LLC SOF	12/15/2025	MBS PAYDOWN 100.0000		849,829	849,829	836,499	847,140		2,689		2,689		849,829				11,006	05/15/2046
83409W-AA-0	SOL VIRTUS NOTE ISSUER SPV 2022-1	12/20/2025	MBS PAYDOWN 100.0000		8,539,040	8,539,040	8,893,729	8,548,235		(9,195)		(9,195)		8,539,040				385,739	11/20/2053
83409W-AB-8	SOL VIRTUS NOTE ISSUER SPV 2022-1	12/20/2025	MBS PAYDOWN 100.0000		2,211,002	2,211,002	2,302,081	2,213,363		(2,361)		(2,361)		2,211,002				111,864	11/20/2053
83409W-AC-6	SOL VIRTUS NOTE ISSUER SPV 2022-1	07/20/2025	MBS PAYDOWN 100.0000		4,071,866	4,071,866	3,618,206	4,039,852		32,015		32,015		4,071,866				56,974	11/20/2053
83409W-AD-4	SOL VIRTUS NOTE ISSUER SPV 2022-1	07/20/2025	MBS PAYDOWN 100.0000		2,035,933	2,035,933	812,146	1,975,206		60,727		60,727		2,035,933				8,670	11/20/2053
83409W-AE-2	SOL VIRTUS NOTE ISSUER SPV 2022-1	07/20/2025	MBS PAYDOWN 100.0000		678,645	678,645	156,370	653,892		24,753		24,753		678,645				2,890	11/20/2053
83411*-AA-7	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	12/20/2025	VARIOUS		26,768,268	26,768,268	26,529,452	20,501,988		59,235		59,235		26,711,100		57,168	57,168	659,070	10/20/2050
83411*-AB-5	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	12/20/2025	VARIOUS		3,611,850	3,611,850	3,490,693	2,744,482		12,626		12,626		3,579,514		32,336	32,336	97,013	10/20/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83411*-AC-3	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	12/20/2025	VARIOUS		3,208,938	3,208,938	2,815,082	2,353,505		23,287		23,287		3,090,618		118,321	118,321	93,377	10/20/2050
83411V-AA-8	SOL INVICTUS SPV 2021-1 FUNDED	12/20/2025	MBS PAYDOWN 100.0000		22,581,062	22,581,062	20,596,208	22,437,528		143,537		143,537		22,581,065		(3)	(3)	268,423	10/20/2048
83411V-AB-6	SOL INVICTUS SPV 2021-1 FUNDED	12/20/2025	MBS PAYDOWN 100.0000		488,760	488,760	443,614	487,704		1,056		1,056		488,760				13,111	10/20/2048
83412L-AA-9	SOL INVICTUS SPV 20231-LLC SOLINV_23-1	12/20/2025	MBS PAYDOWN 100.0000		6,567,697	6,567,697	6,824,074	6,585,845		(18,148)		(18,148)		6,567,697				346,758	12/20/2049
83412L-AC-5	SOL INVICTUS SPV 20231-LLC SOLINV_23-1	06/20/2025	MBS PAYDOWN 100.0000		2,866,064	2,866,064	1,921,919	2,817,076		48,988		48,988		2,866,064				4,100	12/20/2049
83412L-AD-3	SOL INVICTUS SPV 20231-LLC SOLINV_23-1	06/20/2025	MBS PAYDOWN 100.0000		2,725,982	2,725,982	1,746,247	2,675,141		50,840		50,840		2,725,982				3,900	12/20/2049
83412L-AE-1	SOL INVICTUS SPV 20231-LLC SOLINV_23-1	06/20/2025	MBS PAYDOWN 100.0000		661,640	661,640	409,824	648,603		13,037		13,037		661,640				947	12/20/2049
83423*-AA-3	SOLIS QUANTUM NOTE ISSUER SPV_23-1	12/20/2025	MBS PAYDOWN 100.0000		3,996,169	3,996,169	3,996,169	3,996,169						3,996,169				105,696	04/21/2053
83423*-AB-1	SOLIS QUANTUM NOTE ISSUER SPV_23-1	12/20/2025	MBS PAYDOWN 100.0000		3,245,158	3,245,158	3,245,158	3,245,158						3,245,158				109,123	04/21/2053
86324E-AA-5	STREAM INNOVATIONS ISSUER TRUST STRE_24-	12/15/2025	MBS PAYDOWN 100.0000		284,774	284,774	284,705	284,244		530		530		284,774				6,920	02/15/2045
86365F-AA-2	STRUCTURED REC FINANCE 2010-A	06/15/2025	MBS PAYDOWN 100.0000		5,775	5,775	5,775	5,775						5,775				94	01/16/2046
86365R-AA-6	STRUCTURED ASSET FUNDING SECURIT	12/18/2025	MBS PAYDOWN 100.0000		1,087,110	1,087,110	1,086,985	1,085,257		1,853		1,853		1,087,110				19,856	02/18/2060
866974-AA-6	SUNNOVA HELIOS XIV ISSUER LLC SNVA_24-B	12/20/2025	MBS PAYDOWN 100.0000		1,023,568	1,023,568	1,001,455	1,019,528		4,040		4,040		1,023,568				35,274	05/22/2051
866974-AB-4	SUNNOVA HELIOS XIV ISSUER LLC SNVA_24-B	12/20/2025	MBS PAYDOWN 100.0000		342,795	342,795	337,237	341,371		1,424		1,424		342,795				13,446	05/22/2051
86744T-AA-4	SUNNOVA SOL ISSUER LLC SNVA_21-B	12/20/2025	MBS PAYDOWN 100.0000		677,116	677,116	677,067	676,546		571		571		677,116				6,104	07/20/2048
86744T-AB-2	SUNNOVA SOL ISSUER LLC SNVA_21-B	12/20/2025	MBS PAYDOWN 100.0000		530,006	530,006	529,792	529,446		560		560		530,006				5,929	07/20/2048
86745A-AB-2	SUNNOVA HELIOS VIII ISSUER LLC SNVA_22-A	12/20/2025	VARIOUS		669,266	669,266	654,316	666,967		2,299		2,299		669,266				10,747	02/22/2049
86745R-AA-7	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C	12/20/2025	VARIOUS		133,712	133,712	133,658	133,569		143		143		133,712				1,417	10/20/2048
86745R-AB-5	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C	12/20/2025	MBS PAYDOWN 100.0000		85,777	85,777	85,754	85,674		104		104		85,777				1,043	10/20/2048
86745Y-AA-2	SUNNOVA HELIOS XII ISSUER LLC SNVA_23-B	12/20/2025	MBS PAYDOWN 100.0000		607,437	607,437	581,738	603,244		4,193		4,193		607,437				16,693	08/22/2050
86745Y-AB-0	SUNNOVA HELIOS XII ISSUER LLC SNVA_23-B	12/20/2025	VARIOUS		190,061	190,061	177,383	188,287		1,774		1,774		190,061				5,519	08/22/2050
86746A-AA-3	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA	12/20/2025	MBS PAYDOWN 100.0000		483,692	483,692	471,273	481,036		2,655		2,655		483,692				13,308	05/20/2050
86746A-AB-1	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA	12/20/2025	MBS PAYDOWN 100.0000		240,255	240,255	227,504	238,206		2,049		2,049		240,255				6,984	05/20/2050
86746B-AA-1	SNVA 2023-GRID1	12/20/2025	MBS PAYDOWN 100.0000		150,345	150,345	148,350	149,914		431		431		150,345				4,162	12/20/2050
86746E-AA-5	SUNNOVA HELIOS ISSUER LLC SNVA_21-A	12/20/2025	MBS PAYDOWN 100.0000		539,573	539,573	539,567	539,068		505		505		539,573				5,107	02/20/2048
86746F-AA-2	SNVA 2024-GRID1	12/20/2025	MBS PAYDOWN 100.0000		227,631	227,631	227,623	226,967		664		664		227,631				6,149	07/20/2051
86805V-AA-5	STRONG 2025-A	12/20/2025	MBS PAYDOWN 100.0000		4,261,497	4,261,497	4,261,369			13,670		13,670		4,261,497				47,853	06/21/2055
86805V-AB-3	STRONG 2025-A	12/20/2025	MBS PAYDOWN 100.0000		1,992,972	1,992,972	1,951,672			8,640		8,640		1,992,972				31,080	06/21/2055
87252D-AA-1	TIC HOME IMPROVEMENT TRUST TIC_24-A	12/15/2025	MBS PAYDOWN 100.0000		2,242,117	2,242,117	2,241,826	2,236,468		5,649		5,649		2,242,117				76,133	10/15/2046
88576N-AB-4	321 HENDERSON RECEIVABLES I LL	12/15/2025	MBS PAYDOWN 100.0000		216,913	216,913	216,802	216,451		461		461		216,913				6,155	03/15/2047
88576N-AC-2	321 HENDERSON RECEIVABLES I LL	12/15/2025	MBS PAYDOWN 100.0000		150,933	150,933	150,933	150,933						150,933				4,160	06/15/2041
88576N-AD-0	321 HENDERSON RECEIVABLES LLC	12/15/2025	MBS PAYDOWN 100.0000		325,740	325,740	325,438	325,000		739		739		325,740				11,206	06/15/2047
88576N-AE-8	321 HENDERSON RECEIVABLES LLC	12/15/2025	MBS PAYDOWN 100.0000		111,535	111,535	111,535	111,535						111,535				3,250	09/15/2041
88576N-AF-5	321 HENDERSON RECEIVABLES LLC	12/15/2025	MBS PAYDOWN 100.0000		451,984	451,984	451,744	451,016		968		968		451,984				14,510	09/15/2047
88576N-AH-1	321 HENDERSON RECEIVABLES LLC	12/15/2025	MBS PAYDOWN 100.0000		628,405	628,405	628,273	627,100		1,305		1,305		628,405				18,453	12/15/2047
88576N-AJ-7	321 HENDERSON RECEIVABLES LLC	11/15/2025	MBS PAYDOWN 100.0000		92,206	92,206	81,890	92,046		160		160		92,206				1,894	03/15/2042
88576N-AK-4	321 HENDERSON RECEIVABLES LLC	12/15/2025	MBS PAYDOWN 100.0000		196,257	196,257	196,141	195,838		419		419		196,257				5,567	03/15/2048
88576N-AM-0	321 HENDERSON RECEIVABLES LLC	11/15/2025	MBS PAYDOWN 100.0000		215,902	215,902	215,744	215,391		512		512		215,902				6,893	06/15/2048
88576P-AD-5	321 HENDERSON RECEIVABLES I LL	12/15/2025	MBS PAYDOWN 100.0000		640,361	640,361	640,320	639,006		1,356		1,356		640,361				20,878	09/15/2045
88576P-AF-0	321 HENDERSON RECEIVABLES I LL	12/15/2025	MBS PAYDOWN 100.0000		642,885	642,885	642,444	641,513		1,373		1,373		642,885				19,457	11/15/2046
88576U-AA-0	321 HENDERSON RECEIVABLES LLC	12/15/2025	MBS PAYDOWN 100.0000		239,527	239,527	239,430	238,952		574		574		239,527				8,964	11/15/2037
88576V-AA-8	321 HENDERSON RECEIVABLES LLC	12/15/2025	MBS PAYDOWN 100.0000		253,404	253,404	229,647	251,346		2,058		2,058		253,404				11,639	06/15/2045
88576V-AE-0	321 HENDERSON RECEIVABLES LLC	12/15/2025	MBS PAYDOWN 100.0000		2,037	2,037	1,933	2,025		12		12		2,037				94	06/15/2045
88576X-AA-4	321 HENDERSON RECEIVABLES LLC	12/15/2025	MBS PAYDOWN 100.0000		550,372	550,372	550,227	549,202		1,170		1,170		550,372				16,663	07/15/2059
897919-AA-4	TRUST 2024-DPP1 RCKT_24-1	12/01/2025	VARIOUS		56,127,193	56,127,193	56,127,193	26,512,317						56,127,193				1,633,479	09/17/2032
897919-AB-2	TRUST 2024-DPP1 RCKT_24-1	08/01/2025	VARIOUS		4,227,472	4,227,472	4,227,472	2,361,934						4,227,472				68,755	09/17/2032
897919-AC-0	TRUST 2024-DPP1 RCKT_24-1	08/01/2025	VARIOUS		3,790,918	3,790,918	3,790,918	2,118,027						3,790,918				66,541	09/17/2032
897919-AD-8	TRUST 2024-DPP1 RCKT_24-1	08/01/2025	VARIOUS		3,876,737	3,876,737	3,876,737	2,165,975						3,876,737				88,035	09/17/2032
90267*-AA-7	UFI-NOR FEDERAL RECEIVABLES TRUST SERIES	05/01/2025	SINKING FUND REDEMPTION 100.0000		87,031	87,031	87,142	87,037		(6)		(6)		87,031				5,962	05/01/2026
92347W-AA-6	VERITAS DOCTRINA NOTE ISSUER VRTDC_22	12/25/2025	MBS PAYDOWN 100.0000		8,388,870	8,388,870	8,106,326	8,355,354		33,516		33,516		8,388,870				111,868	03/25/2052
94946D-AA-9	WLKRG_19-A	04/15/2025	MBS PAYDOWN 100.0000		2,403,450	2,403,450	2,403,327	2,406,859		(3,409)		(3,409)		2,403,450				21,303	06/15/2038
94946D-AB-7	WLKRG_19-A	04/15/2025	MBS PAYDOWN 100.0000		437,691	437,691	437,564	438,207		(516)		(516)		437,691				4,143	06/15/2038
BNLOJZ-1H-0	NOVATION FUNDING LLC	11/15/2025	MBS PAYDOWN 100.0000		258,935	258,935	258,935	258,935						258,935				3,954	12/15/2052
BNLONT-BH-8	NV FUNDING LLC	12/15/2025	MBS PAYDOWN 100.0000		894,201	894,201	894,201	894,201						894,201				22,410	01/15/2053
C8178*-AA-4	PROJECT SANTIAGO 2024-1 FUNDED	12/22/2025	VARIOUS		55,496,633	55,496,633	55,456,723	55,456,723						55,456,723		39,910	39,910	3,294,685	09/07/2027
G7743*-AA-8	SLF VL HOLDINGS LP HPS_25-1	12/23/2025	MBS PAYDOWN 100.0000		2,846,009	2,846,009	2,846,009							2,846,009				33,825	02/01/2033
G7743*-AB-6	SLF VL HOLDINGS LP HPS_25-1	12/23/2025	MBS PAYDOWN 100.0000		266,813	266,813	266,813							266,813				3,778	02/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G77438-AA-6	SLF VL HOLDINGS LP HPS_25-1	12/23/2025	MBS PAYDOWN 100.0000		3,269,466	3,269,466	3,269,466							3,269,466				38,856	02/01/2033
G77438-AB-4	SLF VL HOLDINGS LP HPS_25-1	12/23/2025	MBS PAYDOWN 100.0000		306,513	306,513	306,513							306,513				4,339	02/01/2033
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					1,418,481,852	1,418,357,638	1,410,816,384	1,009,625,797		1,027,907		1,027,907		1,419,313,342		(831,491)	(831,491)	30,989,303	XXX
00111L-AB-5	AFG ABS LLC AFGE_23-1	12/15/2025	MBS PAYDOWN 100.0000		191,035	191,035	191,020	191,628		(592)		(592)		191,035				5,934	09/16/2030
00192E-AA-5	AWAS AVIATION CAPITAL LTD MSN 36044	10/29/2025	SINKING FUND REDEMPTION 100.0000		4,054,561	4,054,561	4,054,561	4,054,561						4,054,561				102,508	04/29/2027
00244G-AA-8	AWAS AVIATION CAPITAL LTD MSN 34498	10/29/2025	SINKING FUND REDEMPTION 100.0000		4,905,307	4,905,307	4,905,307	4,905,307						4,905,307				112,427	07/29/2026
00774P-AB-4	AERBORNE FUNDING LIMITED MSN 7472	12/25/2025	MBS PAYDOWN 100.0000		904,259	904,259	904,259	904,259						904,259				19,991	01/25/2030
00774P-AF-5	AERBORNE FUNDING LTD MSN 41608 MSN 416	12/25/2025	MBS PAYDOWN 100.0000		829,936	829,936	829,936	829,936						829,936				18,551	01/25/2030
00774P-AK-4	AERBORNE FUNDING LTD MSN 38766 MSN 387	12/25/2025	MBS PAYDOWN 100.0000		2,477,422	2,477,422	2,477,422	2,477,422						2,477,422				55,377	01/25/2030
00774P-AM-0	AERBORNE FUNDING LIMITED MSN 6482	12/25/2025	MBS PAYDOWN 100.0000		891,872	891,872	891,872	891,872						891,872				20,282	01/25/2030
00776A-AA-7	AERBORNE FUNDING II LIMITED	12/25/2025	VARIOUS		4,405,590	4,405,590	4,405,590	4,405,590						4,405,590				99,713	05/25/2030
00776T-AB-4	AERBORNE FUNDING III LIMITED MSN 7094	12/25/2025	VARIOUS		516,900	516,891	516,891	516,899						516,899				10,934	05/30/2032
00776T-AD-0	AERBORNE FUNDING III LIMITED MSN 9152	12/25/2025	VARIOUS		588,228	588,228	588,228	588,228						588,228				12,444	01/30/2032
03236X-AB-3	AMUR EQUIPMENT FINANCE RECEIVABLES LLC A	12/20/2025	MBS PAYDOWN 100.0000		1,598,978	1,598,978	1,598,724	1,595,916		3,062		3,062		1,598,978				43,104	06/21/2028
042688-AA-9	PROJECT CORDELL	10/15/2025	MBS PAYDOWN 100.0000		1,618,545	1,618,545	1,618,545	1,618,545						1,618,545				56,596	07/15/2034
05389L-AA-1	AVOLON AEROSPACE AALL_16-1 MSN 7409	12/15/2025	SINKING FUND REDEMPTION 100.0000		1,001,373	1,001,373	1,001,373	1,001,373						1,001,373				18,680	07/15/2028
05389L-AB-9	AVOLON AEROSPACE AALL_16-1 MSN 62712	12/15/2025	SINKING FUND REDEMPTION 100.0000		2,110,984	2,110,984	2,110,984	2,110,984						2,110,984				40,535	07/15/2028
05389L-AD-5	AVOLON AEROSPACE AALL_16-1 MSN 7231	12/15/2025	SINKING FUND REDEMPTION 100.0000		984,295	984,295	984,295	984,295						984,295				18,491	08/15/2028
05389L-AH-6	AVOLON AEROSPACE AALL_16-2 MSN 7260	12/15/2025	SINKING FUND REDEMPTION 100.0000		1,018,936	1,018,936	1,018,936	1,018,936						1,018,936				19,136	08/15/2028
05389L-AK-9	AVOLON AEROSPACE AALL_16-4 MSN 60491	12/15/2025	SINKING FUND REDEMPTION 100.0000		1,062,669	1,062,669	1,062,669	1,062,669						1,062,669				19,626	10/15/2028
05400F-AA-9	AVOLON AEROSPACE AALL_17-1	12/20/2025	VARIOUS		709,409	709,409	709,409	709,409						709,409				15,838	11/20/2028
05400F-AC-5	AVOLON AEROSPACE AALL_17-1 MSN 60492	12/20/2025	VARIOUS		843,794	843,794	843,794	843,794						843,794				19,393	12/20/2028
05400F-AE-1	AVOLON AEROSPACE AALL_17-1 MSN 7590	12/20/2025	VARIOUS		906,055	906,055	906,055	906,055						906,055				20,755	12/20/2028
05400F-AG-6	AVOLON 2017-1 MSN 7117 MSN 7117	06/30/2025	VARIOUS		7,200,618	7,200,618	7,200,618	7,200,618						7,200,618				158,126	12/20/2028
10004*-AA-3	BORROWED SUNSHINE LLC/BORROWED SUNSHINE	11/20/2025	MBS PAYDOWN 100.0000		270,442	270,442	270,442	270,442						270,442				7,299	01/13/2040
12662A-AA-9	CPEF_22-1-A	06/15/2025	MBS PAYDOWN 100.0000		347,568	347,568	347,542	353,305		(5,736)		(5,736)		347,568				5,193	04/15/2030
143274-AA-6	CARMEL FIN 2015 LLC MSN 17000493	10/21/2025	MBS PAYDOWN 100.0000		774,933	774,933	774,933	774,933						774,933				18,845	07/21/2027
143274-AB-4	CARMEL FIN 2015 LLC MSN 17000493	10/21/2025	MBS PAYDOWN 100.0000		193,733	193,733	193,733	193,733						193,733				5,624	07/21/2027
143274-AC-2	CARMEL FIN 2015 LLC SER MSN 17000496	10/21/2025	MBS PAYDOWN 100.0000		772,782	772,782	772,782	772,782						772,782				18,377	07/21/2027
143274-AD-0	CARMEL FIN 2015 LLC SER MSN 17000496	10/21/2025	MBS PAYDOWN 100.0000		193,198	193,198	193,198	193,198						193,198				5,504	07/21/2027
143274-AE-8	CARMEL FIN 2015 LLC SER MSN 17000498	11/17/2025	MBS PAYDOWN 100.0000		770,734	770,734	770,734	770,734						770,734				17,931	08/17/2027
143274-AF-5	CARMEL FIN 2015 LLC SER MSN 17000498	11/17/2025	MBS PAYDOWN 100.0000		192,683	192,683	192,683	192,683						192,683				5,390	08/17/2027
143274-AG-3	CARMEL FIN 2015 LLC SER MSN 17000502	11/27/2025	MBS PAYDOWN 100.0000		767,784	767,784	767,784	767,784						767,784				17,294	08/27/2027
143274-AH-1	CARMEL FIN 2015 LLC SER MSN 17000502	11/27/2025	MBS PAYDOWN 100.0000		191,946	191,946	191,946	191,946						191,946				5,227	08/27/2027
143274-AJ-7	CARMEL FIN 2015 LLC SER MSN 17000509	10/08/2025	MBS PAYDOWN 100.0000		766,500	766,500	766,500	766,500						766,500				17,767	10/08/2027
143274-AK-4	CARMEL FIN 2015 LLC SER MSN 17000509	10/08/2025	MBS PAYDOWN 100.0000		191,625	191,625	191,625	191,625						191,625				6,247	10/08/2027
143274-AL-2	CARMEL FIN 2015 LLC SER MSN 17000510	10/08/2025	MBS PAYDOWN 100.0000		766,501	766,501	766,501	766,501						766,501				17,767	10/08/2027
143274-AM-0	CARMEL FIN 2015 LLC SER MSN 17000510	10/08/2025	MBS PAYDOWN 100.0000		191,625	191,625	191,625	191,625						191,625				6,247	10/08/2027
143274-AN-8	CARMEL FIN 2015 LLC SER MSN 17000512	11/06/2025	MBS PAYDOWN 100.0000		768,085	768,085	768,085	768,085						768,085				18,138	11/06/2027
143274-AP-3	CARMEL FIN 2015 LLC SER MSN 17000512	11/06/2025	MBS PAYDOWN 100.0000		192,021	192,021	192,021	192,021						192,021				6,344	11/06/2027
143274-AQ-1	CARMEL FIN 2015 LLC SER MSN 17000518	11/17/2025	MBS PAYDOWN 100.0000		768,429	768,429	768,429	768,429						768,429				18,219	11/17/2027
143274-AR-9	CARMEL FIN 2015 LLC SER MSN 17000518	11/17/2025	MBS PAYDOWN 100.0000		192,107	192,107	192,107	192,107						192,107				6,365	11/17/2027
143274-AS-7	CARMEL FIN 2015 LLC SER MSN 17000520	12/03/2025	MBS PAYDOWN 100.0000		766,196	766,196	766,196	766,196						766,196				17,696	12/03/2027
143274-AT-5	CARMEL FIN 2015 LLC SER MSN 17000520	12/03/2025	MBS PAYDOWN 100.0000		191,549	191,549	191,549	191,549						191,549				6,229	12/03/2027
233254-AA-9	PROJECT PHOEBUS	09/30/2025	VARIOUS		2,732,025	2,732,025	2,732,025	2,732,025						2,732,025				83,190	09/30/2040
387422-AC-2	SCFGP 2023-1A	12/20/2025	MBS PAYDOWN 100.0000		1,305,339	1,305,339	1,305,230	1,301,000		4,338		4,338		1,305,339				41,910	09/20/2032
55026C-AA-5	BREN_2022-1-A	10/30/2025	MBS PAYDOWN 100.0000		211,696	211,696	211,654	210,949		746		746		211,696				5,031	07/31/2062
55026N-AA-1	LUMINACE ABS-2022 ISSUER LLC BREN_24-1	10/30/2025	MBS PAYDOWN 100.0000		407,922	407,922	407,809	406,708		1,214		1,214		407,922				15,292	01/30/2065
55026N-AB-9	LUMINACE ABS-2022 ISSUER LLC BREN_24-1	10/30/2025	MBS PAYDOWN 100.0000		136,498	136,498	132,476	135,720		778		778		136,498				7,504	01/30/2065

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61947B-AA-1	MOSAIC SOLAR LOAN TRUST MSAIC_24-2	12/20/2025	MBS PAYDOWN 100.0000		667,162	667,162	644,645			3,018		3,018		667,162				11,133	04/22/2052
628900-AB-1	NMEF 2023-A	12/15/2025	MBS PAYDOWN 100.0000		1,309,452	1,309,452	1,309,447	1,306,521		2,931		2,931		1,309,452				43,698	06/17/2030
62953V-AA-6	AMERICAN AIRLINES MSN 40651	12/31/2025	MBS PAYDOWN 100.0000		3,458,428	3,458,428	3,458,428	3,458,428						3,458,428				110,491	08/31/2029
62953V-AB-4	AMERICAN AIRLINES MSN 40651	12/31/2025	MBS PAYDOWN 100.0000		1,152,809	1,152,809	1,152,809	1,152,809						1,152,809				40,635	08/31/2029
67578X-AA-6	OCTANE RECEIVABLES TRUST OCTL_22-2	08/20/2025	MBS PAYDOWN 100.0000		276,861	276,861	276,859	280,552		(3,691)		(3,691)		276,861				4,900	02/22/2028
687923-AA-0	DISTRIBUTED SOLAR DEVELOPMENT LLC DSD_22	09/30/2025	MBS PAYDOWN 100.0000		493,911	493,911	464,603	491,627		2,283		2,283		493,911				10,263	01/30/2063
687923-AB-8	DISTRIBUTED SOLAR DEVELOPMENT LLC DSD_22	04/30/2025	MBS PAYDOWN 100.0000		65,562	65,562	61,778	65,408		153		153		65,562				954	01/30/2063
69464@-AA-0	PRC EQUIPMENT FUNDING SPE 2024 LLC	12/15/2025	MBS PAYDOWN 100.0000		4,786,883	4,786,883	4,786,883							4,786,883				110,481	04/15/2033
70410D-AC-2	PAWNEE EQUIPMENT RECEIVABLES PWNE_22-1	10/15/2025	MBS PAYDOWN 100.0000		1,179,716	1,179,716	1,179,658	1,182,486		(2,769)		(2,769)		1,179,716				26,645	02/15/2028
70410D-AD-0	PAWNEE EQUIPMENT RECEIVABLES PWNE_22-1	12/15/2025	MBS PAYDOWN 100.0000		541,397	541,397	541,362	540,296		1,101		1,101		541,397				27,523	07/17/2028
78108J-AA-3	RPAK_15-1	08/30/2025	VARIOUS		978,040	978,040	978,040	978,040						978,040				32,334	06/30/2027
78433X-AA-8	STONEPEAK AVIATION LOAN TRUST SALT_21-1	12/15/2025	MBS PAYDOWN 100.0000		450,547	450,547	450,535	450,150		397		397		450,547				3,547	02/28/2033
78433X-AB-6	STONEPEAK AVIATION LOAN TRUST SALT_21-1	12/15/2025	MBS PAYDOWN 100.0000		705,568	705,568	704,866	704,819		749		749		705,568				6,368	02/28/2033
78475C-AA-3	SSI 2025-1	09/30/2025	MBS PAYDOWN 100.0000		261,207	261,207	261,205			625		625		261,207				1,517	07/27/2065
78517Q-AA-2	PALMET 2025-1A	10/30/2025	MBS PAYDOWN 100.0000		6,454,280	6,454,280	6,378,810			4,196		4,196		6,454,280				135,329	11/01/2060
83084B-AA-5	SKYLINE AIRCRAFT FINANCE LLC SKYAF_21-2	12/17/2025	MBS PAYDOWN 100.0000		1,102,706	1,102,706	1,102,706	1,102,706						1,102,706				15,808	08/17/2033
83086E-AA-0	INCLINE A AVIATION INCLINE_20	02/13/2025	VARIOUS		3,046,522	3,046,522	3,046,522	3,046,522						3,046,522				19,304	01/15/2032
83086E-AB-8	INCLINE A AVIATION INCLINE_20	02/13/2025	VARIOUS		6,939,301	6,939,301	6,939,301	6,939,301						6,939,301				62,286	01/15/2032
85236#-AA-1	SUNNOVA RAYS I ISSUER LLC	10/30/2025	VARIOUS		532,709	532,709	532,709	532,709						532,709				17,240	04/30/2044
86744@-AA-6	SUNNOVA SOL IX ISSUER LLC SNVA_25-P1	10/30/2025	MBS PAYDOWN 100.0000		646,352	646,352	616,696			3,428		3,428		646,352				18,028	01/30/2060
86744V-AA-9	HELIOS ISSUER LLC SNVA_22-B	12/20/2025	MBS PAYDOWN 100.0000		921,082	921,082	914,701	918,208		2,874		2,874		921,082				24,950	08/20/2049
86744Y-AA-3	SNVA 2024-1A	10/30/2025	MBS PAYDOWN 100.0000		176,662	176,662	168,438	175,585		1,077		1,077		176,662				6,033	01/30/2059
86745B-AA-2	SNVA 2024-2A	09/30/2025	MBS PAYDOWN 100.0000		313,154	313,154	305,211	311,919		1,235		1,235		313,154				12,278	07/30/2059
86745L-AA-0	HELIOS ISSUER LLC SNVA_19-AA	12/20/2025	MBS PAYDOWN 100.0000		792,851	792,851	792,627	791,305		1,546		1,546		792,851				16,664	06/20/2046
86745N-AA-6	SUNNOVA SOL ISSUER LLC SNVA_20-1A	10/30/2025	MBS PAYDOWN 100.0000		1,850,750	1,850,750	1,836,316	1,846,945		3,805		3,805		1,850,750				41,497	02/01/2055
86745P-AA-1	SNVA 2020-2	10/30/2025	MBS PAYDOWN 100.0000		205,848	205,848	167,059			1,328		1,328		205,848				2,520	11/01/2055
86745Q-AA-9	HELIOS ISSUER LLC SNVA_21-1	09/30/2025	MBS PAYDOWN 100.0000		1,387,658	1,387,658	1,387,053	1,386,149		1,509		1,509		1,387,658				20,129	04/28/2056
86745X-AA-4	SUNNOVA SOL V ISSUER LLC SNVA_23-1	09/30/2025	MBS PAYDOWN 100.0000		915,788	915,788	869,920	909,667		6,122		6,122		915,788				27,936	04/30/2058
86745X-AB-2	SUNNOVA SOL V ISSUER LLC SNVA_23-1	09/30/2025	MBS PAYDOWN 100.0000		56,685	56,685	50,093	55,984		701		701		56,685				2,302	04/30/2058
86746C-AA-9	HELIOS ISSUER LLC SNVA_20-AA	12/20/2025	MBS PAYDOWN 100.0000		375,136	375,136	375,111	374,555		581		581		375,136				6,056	06/20/2047
86771B-AA-9	SUNRN 2024-2A	10/30/2025	MBS PAYDOWN 100.0000		227,731	227,731	226,688	226,981		751		751		227,731				9,470	07/30/2059
86771B-AB-7	SUNRN 2024-2A	10/30/2025	MBS PAYDOWN 100.0000		1,015,882	1,015,882	997,608	1,011,962		3,920		3,920		1,015,882				42,243	07/30/2059
86771P-AB-6	SUNRN 2025-1A	10/30/2025	MBS PAYDOWN 100.0000		188,260	188,260	188,273			756		756		188,260				7,420	04/30/2060
86772D-AA-4	SUNRN_18-1-A	10/30/2025	MBS PAYDOWN 100.0000		1,764,222	1,764,222	1,735,758	1,469,481		5,943		5,943		1,764,222				57,747	04/30/2049
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC	10/30/2025	MBS PAYDOWN 100.0000		344,729	344,729	344,563	343,964		765		765		344,729				7,802	02/01/2055
86772H-AA-5	SUNRUN DEMETER ISSUER LLC SUNRN_2021-2A	10/30/2025	MBS PAYDOWN 100.0000		422,828	422,828	402,248	324,732		2,376		2,376		422,828				5,494	01/30/2057
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SUNRN_23-1A	10/30/2025	MBS PAYDOWN 100.0000		137,578	137,578	136,023	136,910		668		668		137,578				5,730	01/30/2059
86772R-AA-3	SUNRUN DEMETER ISSUER LLC SUNRN_22-1	10/30/2025	MBS PAYDOWN 100.0000		176,176	176,176	174,742	175,567		609		609		176,176				5,249	07/30/2057
86772Y-AA-8	SUNRUN DEMETER ISSUER LLC SUNRN_23-1	10/30/2025	MBS PAYDOWN 100.0000		221,504	221,504	217,258	220,476		1,027		1,027		221,504				7,954	01/30/2059
86773A-AB-7	SUNRN_24-3A-A2	10/30/2025	MBS PAYDOWN 100.0000		25,362	25,362	23,743			190		190		25,362				870	10/30/2059
86773H-AA-4	SUNRN 2025-3A	10/30/2025	MBS PAYDOWN 100.0000		755,140	755,140	754,759			3,658		3,658		755,140				4,773	01/31/2061
86773P-AA-6	SUNRUN CALLISTO SUNRN_19-1	12/30/2025	MBS PAYDOWN 100.0000		701,350	701,350	650,431	381,399		4,626		4,626		701,350				18,030	06/30/2054
86773Q-AA-4	SUNRUN VULCAN ISSUER LLC SUNRN_21-1A	07/30/2025	MBS PAYDOWN 100.0000		1,150,384	1,150,384	1,145,495	1,147,858		2,526		2,526		1,150,384				20,445	01/30/2052
867976-AA-0	STRONG 2025-1	12/28/2025	MBS PAYDOWN 100.0000		868,382	868,382	865,074			3,235		3,235		868,382				5,903	12/28/2055
867976-AB-8	STRONG 2025-1	12/28/2025	MBS PAYDOWN 100.0000		1,098,600	1,098,600	1,081,905			4,480		4,480		1,098,600				7,626	12/28/2055
86803N-AA-5	SNSTR_18-1	09/30/2025	VARIOUS		54,139,695	54,139,695	54,124,168	54,152,525		(19,563)		(19,563)		54,132,961		6,734	6,734	2,580,205	11/20/2048
87252X-AA-7	TIPS_25-1	12/25/2025	MBS PAYDOWN 100.0000		67,105	67,105	67,081			284		284		67,105				805	10/25/2055
87252X-AB-5	TIPS_25-1	12/25/2025	MBS PAYDOWN 100.0000		3,798	3,798	3,768			22		22		3,798				76	10/25/2055
90389*-AA-0	PROJECT ULTRALIGHT II	10/20/2025	MBS PAYDOWN 100.0000		972,658	972,658	972,658	972,658						972,658				23,429	07/18/2042
90390@-AA-5	PROJECT ULTRALIGHT	10/20/2025	MBS PAYDOWN 100.0000		682,609	682,609	682,609	682,609						682,609				15,595	12/31/2040
92854@-AA-0	PROJECT GALILEO	10/31/2025	VARIOUS		3,486,132	3,486,132	3,486,132	3,486,132						3,486,132				126,335	10/31/2039
92854V-AA-3	VIVINT SOLAR FINANCING LLC VSLR_18-1A	10/30/2025	MBS PAYDOWN 100.0000		1,695,644	1,695,644	1,695,215	1,692,537		3,107		3,107		1,695,644				60,071	04/30/2048
92854V-AB-1	VIVINT SOLAR FINANCING LLC VSLR_18-1A	10/30/2025	MBS PAYDOWN 100.0000		441,400	441,400	441,363	439,781		1,619		1,619		441,400				26,798	04/30/2048
92855H-AA-3	VIVINT SOLAR FINANCING LLC VSLR 20_1A	07/30/2025	MBS PAYDOWN 100.0000		718,546	718,546	718,421	717,295		1,251		1,251		718,546				11,336	07/31/2051
92855H-AB-1	VIVINT SOLAR FINANCING LLC VSLR 20_1A	07/30/2025	MBS PAYDOWN 100.0000		81,773	81,773	81,755	81,566		207		207		81,773				1,857	07/31/2051
94988P-AA-1	AERCAP_14-A1	12/05/2025	MBS PAYDOWN 100.0000		3,309,847	3,309,847	3,309,847	3,309,847						3,309,847				77,797	07/05/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97181D-AB-4	AERCAP_14-A1	12/23/2025	MBS PAYDOWN 100.0000		5,467,362	5,467,362	5,467,362	5,467,362						5,467,362				124,519	07/23/2026
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					175,094,411	175,094,402	174,629,435	158,325,209		59,466		59,466		175,087,676		6,734	6,734	5,383,499	XXX
00011#-AA-1	A&K FUNDING LLC	01/01/2025	VARIOUS		1,215,740	5,464,001	1,215,740	1,215,740						1,215,740					04/10/2034
000112-AA-0	A & K FUNDING LLC 2005-A NOTES	01/01/2025	VARIOUS		799,661	3,593,983	799,661	799,661						799,661					04/10/2035
00115B-AB-3	AEPTC_19-1	08/01/2025	MBS PAYDOWN 100.0000		744,903	744,903	744,902	744,903						744,903				15,971	08/01/2031
03667#-AB-0	ANTARES STRATEGIC CREDIT SPV LLC ANTRS_	11/07/2025	SECURITY CALLED AT 100.00000000 100.0000		12,034,286	12,034,286	12,034,286							12,034,286				203,846	01/19/2029
037680-AB-1	APPALACHIAN CONSUMER RATE RELIEF FUNDING	08/01/2025	MBS PAYDOWN 100.0000		3,562,478	3,562,478	3,771,643	3,563,600		(1,123)		(1,123)		3,562,478				101,440	08/01/2031
038779-AB-0	ARBYS_20-1	10/30/2025	MBS PAYDOWN 100.0000		123,250	123,250	123,518	123,257		(7)		(7)		123,250				2,494	08/01/2050
05551C-AA-3	BIB MERCHANT VOUCHER RECEIVABLES LTD BIB	10/07/2025	MBS PAYDOWN 100.0000		3,089,608	3,089,608	3,089,608	3,089,608						3,089,608				67,880	01/07/2030
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES	10/07/2025	MBS PAYDOWN 100.0000		2,985,836	2,985,836	2,985,836	2,985,836						2,985,836				76,525	04/07/2027
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD BIB	10/07/2025	SINKING FUND REDEMPTION 100.0000		3,843,822	3,843,822	3,843,822	3,843,822						3,843,822				100,942	04/07/2028
08891*-AA-3	BROOKFIELD INFRA DEBT FUND III FUN	10/15/2025	SECURITY CALLED AT 100.00000000 100.0000		380,894	380,894	358,432			93		93		358,525		22,369	22,369	4,206	12/31/2044
127656-AA-4	CAERUS UINTA ABS I LLC CAERUS_23	12/28/2025	MBS PAYDOWN 100.0000		3,112,451	3,112,451	3,111,741	3,100,124		12,326		12,326		3,112,451				120,308	04/28/2040
12809*-AA-6	CF SOFI TRUST VFN2501 SOFI_25-1	12/15/2025	MBS PAYDOWN 100.0000		22,888,316	22,888,316	22,888,316							22,888,316				391,959	09/18/2035
12809*-AB-4	CF SOFI TRUST VFN2501 SOFI_25-1	12/15/2025	MBS PAYDOWN 100.0000		3,202,136	3,202,136	3,202,136							3,202,136				57,562	09/18/2035
12809*-AC-2	CF SOFI TRUST VFN2501 SOFI_25-1	12/15/2025	MBS PAYDOWN 100.0000		2,196,201	2,196,201	2,196,201							2,196,201				41,456	09/18/2035
12809*-AD-0	CF SOFI TRUST VFN2501 SOFI_25-1	12/15/2025	MBS PAYDOWN 100.0000		2,253,464	2,253,464	2,253,464							2,253,464				48,775	09/18/2035
14054*-AA-4	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		937,413	937,413	948,829			(9)		(9)		948,820		(11,407)	(11,407)	8,903	05/20/2060
14054*-AB-2	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		109,213	109,213	110,298							110,298		(1,085)	(1,085)	1,071	05/20/2060
14054*-AC-0	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		81,910	81,910	84,014			(3)		(3)		84,011		(2,101)	(2,101)	902	05/20/2060
14054*-AD-8	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	12/22/2025	SECURITY CALLED AT 100.00000000 100.0000		75,842	75,842	77,633			(2)		(2)		77,631		(1,788)	(1,788)	1,062	05/20/2060
210717-AC-8	CMRS_14-A-A3	11/01/2025	MBS PAYDOWN 100.0000		1,634,675	1,634,675	1,634,626	1,634,675						1,634,675				43,489	05/01/2029
233046-AF-8	DB MASTER FINANCE LLC DNKN_17-1A	11/20/2025	MBS PAYDOWN 100.0000		140,500	140,500	136,458	140,103		397		397		140,500				3,539	11/20/2047
233046-AL-5	DB MASTER FINANCE LLC DNKN_19-1A	11/20/2025	MBS PAYDOWN 100.0000		84,000	84,000	84,000	84,000						84,000				2,285	05/20/2049
233046-AQ-4	DB MASTER FINANCE LLC DNKN_21-1A	11/20/2025	MBS PAYDOWN 100.0000		180,370	180,370	180,370	180,370						180,370				2,810	11/20/2051
233046-AS-0	DB MASTER FINANCE LLC DNKN_21-1A	11/20/2025	MBS PAYDOWN 100.0000		250,450	250,450	250,450	250,450						250,450				4,369	11/20/2051
25512V-AA-7	DIVERSIFIED ABS PHASE VI LLC	12/28/2025	MBS PAYDOWN 100.0000		2,797,078	2,797,078	2,723,548	2,775,471		21,607		21,607		2,797,078				107,602	11/28/2039
25755T-AE-0	DPABS_15-1A	09/05/2025	SECURITY CALLED AT 100.00000000 100.0000		20,683,250	20,683,250	20,683,250	20,683,250						20,683,250				796,845	10/25/2045
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER LLC DPABS_18	09/05/2025	SECURITY CALLED AT 100.00000000 100.0000		11,740,473	11,740,473	11,740,050	11,740,448		23		23		11,740,471		2	2	416,122	07/27/2048
26208L-AD-0	DRIVEN BRANDS FUNDING LLC HONK_19-1A	10/20/2025	MBS PAYDOWN 100.0000		28,772,667	28,772,667	28,272,792	28,608,372		164,295		164,295		28,772,667				1,329,895	04/20/2049
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK_19-2A	10/20/2025	MBS PAYDOWN 100.0000		88,000	88,000	88,000	88,000						88,000				2,190	10/20/2049
26209X-AA-9	DRIVEN BRANDS FUNDING LLC HONK_20-1A	10/20/2025	MBS PAYDOWN 100.0000		35,190	35,190	35,618	35,221		(31)		(31)		35,190				833	07/20/2050
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK_20-2A	10/20/2025	MBS PAYDOWN 100.0000		325,000	325,000	325,000	325,000						325,000				6,575	01/20/2051
26209X-AF-8	DRIVEN BRANDS FUNDING LLC HONK_22-1	10/20/2025	MBS PAYDOWN 100.0000		14,192,256	14,192,256	14,192,256	14,192,256						14,192,256				1,045,119	10/21/2052
26209X-AH-4	HONK 2024-1A	10/20/2025	MBS PAYDOWN 100.0000		108,910	108,910	108,910	108,910						108,910				4,337	10/20/2054
29476Q-AB-2	EQV ABS ISSUER I LLC EQV_25-1A	12/15/2025	MBS PAYDOWN 100.0000		1,523,204	1,523,204	1,523,204							1,523,204				24,012	12/15/2040
30037H-AA-4	EVGR 2024-A	12/01/2025	MBS PAYDOWN 100.0000		489,448	489,448	489,416	489,448						489,448				18,814	12/03/2040
302704-AA-9	FLYWH_24-1-A	12/25/2025	MBS PAYDOWN 100.0000		6,825,228	6,825,228	6,825,228	6,825,228						6,825,228				292,576	08/25/2044
302704-AB-7	FLYWH_24-1-B	12/25/2025	MBS PAYDOWN 100.0000		2,600,438	2,600,438	2,600,438	2,600,438						2,600,438				118,303	08/25/2044
33766Q-AC-1	FEOH_13-1	07/15/2025	MBS PAYDOWN 100.0000		934,987	934,987	928,003	933,684		1,303		1,303		934,987				24,251	01/15/2036
33830J-AE-5	GUYS_23-1A-A2	10/25/2025	MBS PAYDOWN 100.0000		192,950	192,950	192,950	192,950						192,950				9,104	01/26/2054
380241-AA-7	GDRD 2022-1	10/30/2025	MBS PAYDOWN 100.0000		222,220	222,220	222,220	222,220						222,220				9,533	10/30/2052
380241-AC-3	GODDARD FUNDING LLC GDRD_24-1	10/30/2025	MBS PAYDOWN 100.0000		232,060	232,060	232,060	232,060						232,060				9,912	10/30/2054
45029*-AA-0	ISPC FINANCING TRUST ISPC_25-1	12/15/2025	MBS PAYDOWN 100.0000		517,187	517,187	517,122			1,150		1,150		517,187				6,042	10/17/2044
45783W-A*-8	INNOVATION CREDIT SMA II SPE LLC INNCS_2	12/24/2025	DIRECT PLACEMENT		16,966,057	16,966,057	16,966,057							16,966,057				272,568	08/05/2031
476681-AA-9	JERSEY MIKES FUNDING LLC JMIKE_19-1A	11/15/2025	MBS PAYDOWN 100.0000		59,000	59,000	59,000	59,000						59,000				1,635	02/15/2050
476681-AB-7	JERSEY MIKES FUNDING LLC JMIKE_2021-1	11/15/2025	MBS PAYDOWN 100.0000		89,000	89,000	88,550	88,939		61		61		89,000				1,608	02/15/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
476681-AD-3	JERSEY MIKES FUNDING LLC JMIKE_24-1	11/15/2025	MBS PAYDOWN 100.0000		139,500	139,500	139,500	139,500						139,500				5,176	02/16/2055
47760Q-AC-7	JIMMY JOHNS FUNDING LLC JIMMY_22-1	10/30/2025	MBS PAYDOWN 100.0000		182,000	182,000	182,000	182,000						182,000				4,637	04/30/2052
53949B-AA-6	LAIPW_23-NG-1B-A	12/25/2025	MBS PAYDOWN 100.0000		18,118,838	18,118,838	18,118,838	18,118,838						18,118,838				556,185	08/25/2048
53949B-AB-4	LAIPW_23-NG-1B-B	12/25/2025	MBS PAYDOWN 100.0000		3,929,711	3,929,711	3,929,711	3,929,711						3,929,711				141,955	08/25/2048
54627R-AH-3	LOUISIANA LCL GOVT ENVRNMNTL FAC	08/01/2025	MBS PAYDOWN 100.0000		164,593	164,593	164,552	164,593						164,593				3,433	08/01/2028
54627R-AK-6	LOUISIANA LCL GOVT ENVRNMNTL FAC	08/01/2025	MBS PAYDOWN 100.0000		2,103,057	2,103,057	2,124,632	2,106,249		(3,193)		(3,193)		2,103,057				49,960	08/01/2028
553214-AC-1	MP ENVIRONMENTAL FUND	07/15/2025	SINKING FUND REDEMPTION 100.0000		519,156	519,156	519,156	519,156						519,156				21,395	07/15/2028
55429B-AA-3	MSP 2025-1 MSP_25-1	12/26/2025	VARIOUS		7,754,586	7,754,586	7,764,831			(301)		(301)		7,760,041		(5,455)	(5,455)	198,886	02/25/2055
55429B-AB-1	MSP 2025-1 MSP_25-1	12/26/2025	VARIOUS		1,859,369	1,859,369	1,861,826			(270)		(270)		1,860,484		(1,115)	(1,115)	50,709	02/25/2055
55977*-AA-1	MAGUIRE LEVERED BORROWER LLC SMB_25-MAG	12/16/2025	SECURITY CALLED AT 100.00000000 100.0000		108,904	108,904	108,904							108,904					11/22/2032
56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	12/10/2025	MATURITY 100.0000		3,900,000	3,900,000	3,900,000	3,900,000						3,900,000				129,090	12/10/2025
56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	12/10/2025	MATURITY 100.0000		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				230,450	12/10/2025
56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	12/10/2025	MATURITY 100.0000		13,400,000	13,400,000	13,400,000	13,400,000						13,400,000				423,440	12/10/2025
56081*-AA-2	MAJOR LEAGUE BASEBALL FACILITY FUN	12/10/2025	SINKING FUND REDEMPTION 100.0000		600,786	600,786	600,786	600,786						600,786				20,034	12/10/2043
56081*-AB-0	MAJOR LEAGUE BASEBALL FACILITY FUN	12/10/2025	SINKING FUND REDEMPTION 100.0000		43,215	43,215	43,215	43,215						43,215				1,183	12/10/2043
56081*-AC-8	MAJOR LEAGUE BASEBALL FACILITY FUN	12/10/2025	SINKING FUND REDEMPTION 100.0000		97,347	97,347	97,347	97,347						97,347				2,644	12/10/2044
56081*-AD-6	MAJOR LEAGUE BASEBALL FACILITY FUN	12/10/2025	SINKING FUND REDEMPTION 100.0000		75,626	75,626	75,626	75,626						75,626				2,071	12/10/2043
74166Y-AA-8	PRIMOSE SCHOOLS PROSE_19-1A	05/30/2025	VARIOUS		7,411,250	7,411,250	7,411,250	7,411,250						7,411,250				193,106	07/30/2049
74166Y-AC-4	PRIMROSE SCHOOLS PROSE_22-1	10/30/2025	MBS PAYDOWN 100.0000		20,000	20,000	20,000	20,000						20,000				643	04/30/2052
74166Y-AE-0	PROSE_25-1A-A2	10/30/2025	MBS PAYDOWN 100.0000		23,355	23,355	23,355							23,355				629	07/30/2055
74628A-AA-2	PUREWEST ABS ISSUER LLC 2025-1	12/05/2025	MBS PAYDOWN 100.0000		1,063,429	1,063,429	1,063,429							1,063,429				25,550	04/05/2040
78433L-AG-1	SCERF 2023-A	12/15/2025	MBS PAYDOWN 100.0000		112,682	112,682	112,672	112,482		200		200		112,682				3,985	06/15/2042
81761T-AA-3	SERVICEMASTER BRANDS SERV_20-1	07/30/2025	MBS PAYDOWN 100.0000		29,000	29,000	29,000	29,000						29,000				412	01/30/2051
817743-AJ-6	SERVPRO MASTER ISSUER LLC SPRO_22-1	10/25/2025	MBS PAYDOWN 100.0000		52,200	52,200	52,200	52,200						52,200				2,014	01/25/2054
83546D-AG-3	SONIC CAPITAL LLC SONIC_20-1A	12/20/2025	MBS PAYDOWN 100.0000		92,000	92,000	96,975	92,414		(414)		(414)		92,000				1,916	01/20/2050
83546D-AN-8	SONIC CAPITAL LLC SONIC_21-1	12/20/2025	MBS PAYDOWN 100.0000		128,820	128,820	128,820	128,820						128,820				1,528	08/21/2051
83546D-AQ-1	SONIC CAPITAL LLC SONIC_21-1	12/20/2025	MBS PAYDOWN 100.0000		139,890	139,890	138,791	139,816		74		74		139,890				1,997	08/21/2051
864300-AA-6	SUBWAY 2024-1A	10/30/2025	MBS PAYDOWN 100.0000		131,500	131,500	131,500	131,500						131,500				4,954	07/30/2054
864300-AC-2	SUBWAY 2024-1A	10/30/2025	MBS PAYDOWN 100.0000		127,790	127,790	128,513	127,826		(36)		(36)		127,790				5,006	07/30/2054
864300-AG-3	SUBWAY 2024-3A	10/30/2025	MBS PAYDOWN 100.0000		470,770	470,770	470,770	470,770						470,770				15,435	07/30/2054
864300-AJ-7	SUBWAY 2024-3A	10/30/2025	MBS PAYDOWN 100.0000		290,770	290,770	290,770	290,770						290,770				10,115	07/30/2054
87342R-AC-8	TBELL_16-1A	09/24/2025	SECURITY CALLED AT 100.00000000 100.0000		2,690,625	2,690,625	2,808,340	2,759,305		(10,020)		(10,020)		2,749,285		(58,660)	(58,660)	111,065	05/25/2046
898912-AA-8	TSC SPV FUNDING LLC TROP_24-1	11/20/2025	MBS PAYDOWN 100.0000		208,690	208,690	208,690	208,690						208,690				8,205	08/20/2054
902613-BQ-0	UBS GROUP AG	05/06/2025	BOFA SECURITIES INC (MERRILL LYNCH)		130,217	130,000	130,000							130,000		217	217		05/09/2036
90319T-AA-1	UOG ABS ISSUER I LLC URBAN_23	12/05/2025	MBS PAYDOWN 100.0000		1,750,046	1,750,046	1,749,722	1,748,452		1,594		1,594		1,750,046				68,651	06/05/2040
95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A	12/15/2025	MBS PAYDOWN 100.0000		177,137	177,137	177,137	177,137						177,137				4,300	03/16/2048
95058X-AG-3	WENDYS FUNDING LLC WEN_19-1A	12/15/2025	MBS PAYDOWN 100.0000		16,374,508	16,374,508	16,374,508	16,374,508						16,374,508				616,820	06/15/2049
95058X-AH-1	WENDYS FUNDING LLC WEN_19-1A	12/15/2025	MBS PAYDOWN 100.0000		88,409	88,409	88,409	88,409						88,409				2,254	06/15/2049
95058X-AK-4	WENDYS FUNDING LLC WEN_21-1A	12/15/2025	MBS PAYDOWN 100.0000		212,842	212,842	212,584	212,814		28		28		212,842				4,091	06/15/2051
95058X-AM-0	WENDYS FUNDING LLC WEN_22-1	12/15/2025	MBS PAYDOWN 100.0000		188,780	188,780	188,780	188,780						188,780				4,998	03/15/2052
95058X-AP-3	WENDYS FUNDING LLC WEN_22-1	12/15/2025	MBS PAYDOWN 100.0000		190,646	190,646	190,646	190,646						190,646				5,404	03/15/2052
977701-AE-1	WOLF ENERGY ASSET ISSUER 2025-1	12/25/2025	VARIOUS		3,827,272	3,827,272	3,827,272							3,827,272				63,462	07/25/2050
977701-AG-6	WOLF ENERGY ASSET ISSUER 2025-1	12/25/2025	VARIOUS		218,324	218,324	218,324							218,324				4,267	07/25/2050
98920M-AA-0	ZAXBY_21-1A	10/30/2025	MBS PAYDOWN 100.0000		269,175	269,175	269,175	269,175						269,175				5,447	07/31/2051
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					270,238,837	277,281,203	270,012,212	191,958,829		187,742		187,742		270,297,861		(59,023)	(59,023)	8,807,172	XXX
00109B-AA-3	AFN_19-1A-A1	12/20/2025	MBS PAYDOWN 100.0000		1,213,810	1,213,810	1,213,803	1,211,427		2,382		2,382		1,213,810				19,034	05/20/2049
00110X-AA-2	AFN AFN_21-1	05/20/2025	MBS PAYDOWN 100.0000		439,246	439,246	439,088	438,736		510		510		439,246				3,977	05/20/2051
00178U-AA-7	AMSR TRUST AMSR_20-SFR2	07/01/2025	MBS PAYDOWN 100.0000		8,162,550	8,162,550	8,162,250	8,162,250		299		299		8,162,550				64,918	07/17/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00178U-AB-5	AMSR TRUST AMSR_20-SFR2	07/01/2025	MBS PAYDOWN 100.0000		7,180,000	7,180,000	7,179,802	7,179,802		157		157		7,179,959		41	41	85,149	07/17/2037
00178U-AC-3	AMSR TRUST AMSR_20-SFR2	07/18/2025	SECURITY CALLED AT 100.00000000 100.0000		1,260,000	1,260,000	1,259,954	1,259,954						1,259,954		46	46	18,617	07/17/2037
001807-AA-4	AMSR TRUST AMSR_20-SFR3	06/01/2025	MBS PAYDOWN 100.0000		13,569,896	13,569,896	13,569,458	13,569,458		438		438		13,569,896				91,936	09/17/2037
001807-AB-2	AMSR TRUST AMSR_20-SFR3	06/01/2025	MBS PAYDOWN 100.0000		2,500,000	2,500,000	2,499,915	2,499,915		65		65		2,499,980		20	20	22,575	09/17/2037
001807-AC-0	AMSR TRUST AMSR_20-SFR3	06/01/2025	MBS PAYDOWN 100.0000		1,100,000	1,100,000	1,099,949	1,099,949		42		42		1,099,991		9	9	11,308	09/17/2037
00255J-AA-8	APOLLO AVIATION SECURITIZATION EQUITY TR	12/16/2025	MBS PAYDOWN 100.0000		315,957	315,957	315,947	315,148		809		809		315,957				10,919	05/17/2049
00255J-AB-6	APOLLO AVIATION SECURITIZATION EQUITY TR	12/16/2025	MBS PAYDOWN 100.0000		390,091	390,091	392,794	250,841		480		480		390,091				12,499	05/17/2049
04248N-AA-1	ARMY HAWAII FAMILY HSG	12/15/2025	SINKING FUND REDEMPTION 100.0000		973,408	973,408	975,253	973,438		(30)		(30)		973,408				40,515	06/15/2050
07359B-AA-5	BEACN_2021-1-A	12/20/2025	MBS PAYDOWN 100.0000		787,000	787,000	786,658	786,080		920		920		787,000				9,595	10/22/2046
12510H-AB-6	CAPITAL AUTOMOTIVE REIT CAUTO_20-1A	12/15/2025	MBS PAYDOWN 100.0000		48,405	48,405	48,397	48,349		56		56		48,405				793	02/15/2050
12510H-AL-4	CAPITAL AUTOMOTIVE REIT CAUTO_21-1A	12/15/2025	MBS PAYDOWN 100.0000		130,143	130,143	130,239	130,049		94		94		130,143				1,604	08/15/2051
12510H-AM-2	CAPITAL AUTOMOTIVE REIT CAUTO_21-1A	12/15/2025	MBS PAYDOWN 100.0000		30,000	30,000	29,992	29,977		23		23		30,000				312	08/15/2051
12510H-AP-5	CAPITAL AUTOMOTIVE REIT CAUTO_22-1	12/15/2025	MBS PAYDOWN 100.0000		73,000	73,000	72,994	72,907		93		93		73,000				1,322	03/15/2052
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT CAUTO_22-1	12/15/2025	MBS PAYDOWN 100.0000		36,500	36,500	36,495	36,448		52		52		36,500				730	03/15/2052
12510H-AS-9	CAPITAL AUTOMOTIVE REIT CAUTO_23-1	12/15/2025	MBS PAYDOWN 100.0000		38,789	38,789	37,759	38,651		138		138		38,789				678	09/15/2053
12510H-AT-7	CAPITAL AUTOMOTIVE REIT CAUTO_23-1	12/15/2025	MBS PAYDOWN 100.0000		37,813	37,813	36,562	37,675		137		137		37,813				1,080	09/15/2053
12510H-AV-2	CAUTO 2024-2A	12/15/2025	MBS PAYDOWN 100.0000		118,667	118,667	115,218	118,190		476		476		118,667				2,935	05/15/2054
12510H-AX-8	CAUTO 2024-2A	12/15/2025	MBS PAYDOWN 100.0000		22,325	22,325	21,548	22,213		112		112		22,325				606	05/15/2054
12510H-AZ-3	CAUTO 2024-3A	12/15/2025	MBS PAYDOWN 100.0000		360,000	360,000	353,955	359,056		944		944		360,000				8,565	10/15/2054
12510H-BA-7	CAUTO 2024-3A	12/15/2025	MBS PAYDOWN 100.0000		112,500	112,500	108,581	112,033		466		466		112,500				2,768	10/15/2054
12563L-AN-7	CLI FUNDING LLC CLIF_20-1A	12/18/2025	MBS PAYDOWN 100.0000		1,345,584	1,345,584	1,345,257	1,344,455		1,129		1,129		1,345,584				15,153	09/18/2045
12563L-AP-2	CLI FUNDING LLC CLIF_20-1A	12/18/2025	MBS PAYDOWN 100.0000		153,357	153,357	153,346	153,099		258		258		153,357				3,006	09/18/2045
12563L-AQ-0	CLI FUNDING LLC CLIF_20-2	12/18/2025	MBS PAYDOWN 100.0000		2,156,499	2,156,499	2,155,995	2,154,458		2,040		2,040		2,156,499				23,712	09/18/2045
12563L-AR-8	CLI FUNDING LLC CLIF_20-2	12/18/2025	MBS PAYDOWN 100.0000		76,000	76,000	75,977	75,874		126		126		76,000				1,466	09/18/2045
12563L-AS-6	CLI FUNDING LLC CLIF_20-3	12/18/2025	MBS PAYDOWN 100.0000		1,717,600	1,717,600	1,704,506	1,714,608		2,992		2,992		1,717,600				18,576	10/18/2045
12565K-AA-5	CLI FUNDING LLC CLIF_21-1A	12/18/2025	VARIOUS		4,087,443	4,087,443	4,087,366	4,084,323		3,119		3,119		4,087,443				35,713	02/18/2046
12565K-AE-7	CLI FUNDING LLC CLIF_2022-1A	12/18/2025	MBS PAYDOWN 100.0000		1,440,000	1,440,000	1,439,277	1,438,166		1,834		1,834		1,440,000				21,216	01/18/2047
12565K-AF-4	CLI FUNDING LLC CLIF_2022-1A	12/18/2025	MBS PAYDOWN 100.0000		128,000	128,000	127,969	127,815		185		185		128,000				2,163	01/18/2047
12565K-AG-2	CLIF_23-1A-A	06/18/2025	MBS PAYDOWN 100.0000		3,991,516	3,991,516	3,988,206	3,989,796		1,720		1,720		3,991,516				122,895	06/18/2048
12571W-AA-1	CLI FUNDING LLC CLIF_24-1A	12/20/2025	MBS PAYDOWN 100.0000		4,506,508	4,506,508	4,505,911	4,493,358		13,150		13,150		4,506,508				138,211	07/20/2049
12571W-AG-8	CLI FUNDING LLC CLIF_25-1	12/20/2025	MBS PAYDOWN 100.0000		896,913	896,913	890,727			2,631		2,631		896,913				14,446	06/21/2050
12807C-AA-1	CAI 2020-1A	12/25/2025	MBS PAYDOWN 100.0000		4,988,900	4,988,900	4,942,815	4,976,315		12,585		12,585		4,988,900				59,991	09/25/2045
134011-AA-3	CAMP PENDELTON/QUANTICO	10/01/2025	VARIOUS		795,000	795,000	870,142	841,958		(2,123)		(2,123)		839,835		(44,835)	(44,835)	35,474	10/01/2043
14576A-AA-0	CAPITAL AUTOMOTIVE LP CARM_20-1A	12/15/2025	MBS PAYDOWN 100.0000		54,000	54,000	53,978	53,957		43		43		54,000				587	12/15/2050
14576A-AC-6	CARS MTI1 LP CARM_20-1	12/15/2025	MBS PAYDOWN 100.0000		11,550	11,550	9,405	11,294		256		256		11,550				194	12/15/2050
22822R-BD-1	CCI_15-2 C	05/15/2025	SECURITY CALLED AT 100.00000000 100.0000		34,631,000	34,631,000	34,590,877	34,597,493		419		419		34,597,913		33,087	33,087	528,556	05/15/2045
25532G-AB-4	DIVERSIFIED RESIDENTIAL 2024-SFR1 DRN_24	12/15/2025	MBS PAYDOWN 100.0000		6,231,266	6,231,266	5,654,874	6,187,361		43,905		43,905		6,231,266				74,991	02/15/2029
29375C-AB-5	ENTERPRISE FLEET FINANCING LLC EFF_23-1	12/20/2025	MBS PAYDOWN 100.0000		123,853	123,853	123,833	123,569		284		284		123,853				3,766	01/22/2029
30332Y-AA-9	FIP MASTER FUNDING LLC FI_23-1	12/15/2025	MBS PAYDOWN 100.0000		22,814	22,814	21,309	22,624		191		191		22,814				673	10/15/2053
30332Y-AC-5	FIP MASTER FUNDING LLC FI_24-1	12/15/2025	MBS PAYDOWN 100.0000		30,000	30,000	29,988	29,942		57		57		30,000				793	10/15/2054
30332Y-AD-3	FIP MASTER FUNDING LLC FI_24-1	12/15/2025	MBS PAYDOWN 100.0000		8,889	8,889	8,887	8,871		18		18		8,889				247	10/15/2054
30332Y-AG-6	FIP MASTER FUNDING LLC FI_25-1	12/15/2025	MBS PAYDOWN 100.0000		6,592	6,592	6,592			13		13		6,592				43	10/15/2055
30332Y-AJ-0	FIP MASTER FUNDING LLC FI_25-1	12/15/2025	MBS PAYDOWN 100.0000		2,708	2,708	2,707			5		5		2,708				18	10/15/2055
33767J-AA-0	FIRSTKEY HOMES FKH_20-SFR2	11/01/2025	MBS PAYDOWN 100.0000		10,260,679	10,260,679	10,260,598	10,260,601		78		78		10,260,679				114,463	10/19/2037
33767J-AC-6	FIRSTKEY HOMES FKH_20-SFR2	11/01/2025	MBS PAYDOWN 100.0000		9,000,000	9,000,000	8,999,894	8,999,908		63		63		8,999,971		29	29	129,278	10/19/2037
33767J-AE-2	FIRSTKEY HOMES FKH_20-SFR2	11/01/2025	MBS PAYDOWN 100.0000		4,100,000	4,100,000	4,099,895	4,099,904		56		56		4,099,960		40	40	62,651	10/19/2037
33767T-AA-8	FIRSTKEY HOMES TRUST FKH_2021-SFR2	12/01/2025	MBS PAYDOWN 100.0000		541,208	541,208	541,191	541,207						541,208				5,053	09/17/2038
33767W-AA-1	FIRSTKEY HOMES TRUST FKH_2021-SFR1	12/01/2025	MBS PAYDOWN 100.0000		1,662,401	1,662,401	1,662,391	1,662,400						1,662,401				18,315	08/19/2038
33938M-AA-7	FLEXENTIAL ISSUER LLC FLX_21-1	11/25/2025	MBS PAYDOWN 100.0000		7,000,251	7,000,251	6,680,734	6,899,410		100,841		100,841		7,000,251				189,590	11/27/2051
35563C-AJ-7	FMMH BONDS RESEC TRUST_15-R1	12/25/2025	MBS PAYDOWN 100.0000		382,878	382,878	405,243	384,724		(1,846)		(1,846)		382,878				9,174	10/25/2052
35563C-AS-7	FMMHR BONDS RESEC TRUST_15-R1	12/25/2025	MBS PAYDOWN 100.0000		1,587,853	1,587,853	1,639,288	1,590,582		(2,729)		(2,729)		1,587,853				39,462	11/25/2052
361528-AA-0	GBX LEASING GBXL_2022-1	12/20/2025	MBS PAYDOWN 100.0000		1,089,302	1,089,302	1,088,778	1,088,494		808		808		1,089,302				17,858	02/20/2052
36166V-AA-3	GCI FUNDING I LLC GCI_2020	12/18/2025	MBS PAYDOWN 100.0000		1,335,291	1,335,291	1,310,002	1,332,162		3,130		3,130		1,335,291				20,458	10/18/2045
36166V-AE-5	GCI FUNDING I LLC GCI_21-1	12/18/2025	MBS PAYDOWN 100.0000		1,334,381	1,334,381	1,314,061	1,332,105		2,276		2,276		1,334,381				17,221	06/18/2046
36185P-AA-3	GMAC COMMERCIAL MORTGAGE ASSET CORPORATI	12/01/2025	MBS PAYDOWN 100.0000		1,192,221	1,192,221	1,201,244	1,192,506		(285)		(285)		1,192,221				35,740	08/10/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
361862-AA-3	GMAC COMMERCIAL MORTGAGE ASSET	12/10/2025	MBS PAYDOWN 100.0000		336,623	336,623	343,445	336,687		(64)		(64)		336,623				11,623	04/10/2037
361863-AA-1	GMAC COMMERCIAL MORTGAGE ASSET	12/10/2025	MBS PAYDOWN 100.0000		371,218	371,218	378,563	371,290		(73)		(73)		371,218				12,252	08/10/2042
36186E-AA-7	GMAC COMMERCIAL MORTGAGE ASSET CORPORATI	12/10/2025	MBS PAYDOWN 100.0000		646,776	646,776	652,590	646,827		(51)		(51)		646,776				22,085	10/10/2041
36186T-AA-4	GMAC COMMERCIAL MORTGAGE ASSET CORPORATI	12/10/2025	MBS PAYDOWN 100.0000		600,404	600,404	615,173	600,569		(165)		(165)		600,404				19,852	11/10/2040
36186U-AA-1	GMAC COMMERCIAL MORTGAGE ASSET	12/13/2025	MBS PAYDOWN 100.0000		378,593	378,593	386,127	378,730		(137)		(137)		378,593				11,658	12/13/2035
36186W-AA-7	GMAC COMMERCIAL MORTGAGE ASSET	12/10/2025	MBS PAYDOWN 100.0000		115,257	115,271	115,028	115,130		127		127		115,257				3,303	10/10/2050
36186Y-AA-3	GMAC COMMERCIAL MORTGAGE ASSET	12/10/2025	MBS PAYDOWN 100.0000		735,049	735,049	760,650	735,493		(444)		(444)		735,049				22,052	02/10/2035
36186Y-AF-2	GMAC COMMERCIAL MORTGAGE ASSET	12/10/2025	MBS PAYDOWN 100.0000		151,346	151,346	150,449	151,110		236		236		151,346				5,054	08/10/2052
36246M-AU-3	GTP ACQUISITION PARTNERS	06/15/2025	SINKING FUND REDEMPTION 100.0000		53,825,000	53,825,000	53,889,025	53,825,000						53,825,000				937,093	06/15/2050
37556T-AA-4	GHOST 2025-1A	12/15/2025	MBS PAYDOWN 100.0000		1,062,487	1,062,487	1,062,442			2,368		2,368		1,062,487				28,368	03/15/2050
37959P-AA-5	GLOBAL SC FINANCE SRL SEACO_20-1A	12/17/2025	MBS PAYDOWN 100.0000		2,580,199	2,580,199	2,580,077	2,577,747		2,452		2,452		2,580,199				31,033	10/17/2040
37959P-AB-3	GLOBAL SC FINANCE SRL SEACO_20-1A	12/17/2025	MBS PAYDOWN 100.0000		265,449	265,449	265,526	265,178		271		271		265,449				5,223	10/17/2040
37959P-AC-1	GLOBAL SC FINANCE SRL SEACO_20-2A	12/17/2025	MBS PAYDOWN 100.0000		2,663,180	2,663,180	2,662,172	2,660,570		2,610		2,610		2,663,180				32,106	11/19/2040
37959P-AD-9	GLOBAL SC FINANCE SRL SEACO_20-2A	12/17/2025	MBS PAYDOWN 100.0000		118,363	118,363	118,331	118,191		172		172		118,363				2,096	11/19/2040
37959P-AE-7	GLOBAL SC FINANCE SRL SEACO_21-1A	12/17/2025	MBS PAYDOWN 100.0000		4,364,615	4,364,615	4,303,917	4,355,965		8,650		8,650		4,364,615				44,571	04/17/2041
37959P-AG-2	GLOBAL SC FINANCE SRL SEACO_21-2	12/17/2025	MBS PAYDOWN 100.0000		5,478,067	5,478,067	5,477,826	5,473,388		4,679		4,679		5,478,067				57,944	08/19/2041
37961A-AA-4	GLOBAL CONTAINER ASSET LTD GCA_22-1A	12/05/2025	MBS PAYDOWN 100.0000		7,034,023	7,034,023	7,033,872	7,031,559		2,464		2,464		7,034,023				123,865	01/05/2037
37961A-AB-2	GLOBAL CONTAINER ASSET LTD GCA_22-1A	12/05/2025	MBS PAYDOWN 100.0000		1,245,258	1,245,258	1,245,225	1,244,748		510		510		1,245,258				25,633	01/05/2037
38011X-AA-2	GMAC COMMERCIAL MORTGAGE ASSET CORP	12/10/2025	MBS PAYDOWN 100.0000		618,842	618,842	644,661	619,119		(277)		(277)		618,842				21,285	09/10/2036
38011Y-AA-0	GMAC COMMERCIAL MORTGAGE ASSET	12/10/2025	MBS PAYDOWN 100.0000		268,665	268,665	274,234	268,705		(40)		(40)		268,665				9,159	07/10/2044
40496*-AA-5	HLB LLC HLB_24-1	11/30/2025	MBS PAYDOWN 100.0000		2,567,858	2,567,858	2,546,926	2,567,858						2,567,858				89,423	08/28/2029
40496*-AB-3	HLB LLC HLB_24-1	11/30/2025	MBS PAYDOWN 100.0000		1,711,908	1,711,908	1,697,954	1,711,908						1,711,908				62,911	08/28/2029
40496*-AC-1	HLB LLC HLB_24-1	11/21/2025	MBS PAYDOWN 100.0000		2,846,028	2,846,028	2,699,305	2,785,056		60,971		60,971		2,846,028				48,931	04/24/2026
40496*-AD-9	HLB LLC HLB_24-1	11/21/2025	MBS PAYDOWN 100.0000		1,897,352	1,897,352	1,799,537	1,855,690		41,662		41,662		1,897,352				36,646	04/24/2026
40496*-AE-7	HLB LLC HLB_24-1	11/14/2025	MBS PAYDOWN 100.0000		1,578,499	1,578,499	1,586,335	1,579,726		(1,227)		(1,227)		1,578,499				68,659	08/16/2027
40496*-AF-4	HLB LLC HLB_24-1	11/14/2025	MBS PAYDOWN 100.0000		1,052,332	1,052,332	1,057,557	1,053,149		(817)		(817)		1,052,332				47,569	08/16/2027
40496*-AG-2	HLB LLC HLB_24-1	11/09/2025	MBS PAYDOWN 100.0000		1,542,799	1,542,799	1,552,082	1,544,119		(1,321)		(1,321)		1,542,799				60,452	11/09/2027
40496*-AH-0	HLB LLC HLB_24-1	11/09/2025	MBS PAYDOWN 100.0000		1,028,532	1,028,532	1,034,722	1,029,413		(881)		(881)		1,028,532				41,672	11/09/2027
40496*-AJ-6	HLB LLC HLB_24-1	10/23/2025	MBS PAYDOWN 100.0000		174,923	174,923	174,635	174,278		644		644		174,923				6,564	07/18/2029
40496*-AK-3	HLB LLC HLB_24-1	10/23/2025	MBS PAYDOWN 100.0000		116,615	116,615	116,424	116,160		456		456		116,615				4,460	07/18/2029
40496*-AL-1	HLB LLC HLB_24-1	10/22/2025	MBS PAYDOWN 100.0000		171,036	171,036	170,789	170,491		545		545		171,036				6,416	01/17/2030
40496*-AM-9	HLB LLC HLB_24-1	10/22/2025	MBS PAYDOWN 100.0000		114,024	114,024	113,859	113,642		382		382		114,024				4,360	01/17/2030
40496*-AN-7	HLB LLC HLB_24-1	10/27/2025	MBS PAYDOWN 100.0000		182,767	182,767	182,240	181,924		843		843		182,767				6,154	01/24/2028
40496*-AP-2	HLB LLC HLB_24-1	10/27/2025	MBS PAYDOWN 100.0000		121,845	121,845	121,493	121,253		592		592		121,845				4,162	01/24/2028
437300-AA-4	HOME PARTNERS OF AMERICA TRUST HPA_21-1	12/01/2025	MBS PAYDOWN 100.0000		793,704	793,704	793,698	793,704						793,704				8,914	09/19/2041
437300-AC-0	HOME PARTNERS OF AMERICA TRUST HPA_21-1	12/01/2025	MBS PAYDOWN 100.0000		126,177	126,177	126,174	126,177						126,177				1,703	09/19/2041
437300-AE-6	HOME PARTNERS OF AMERICA TRUST HPA_21-1	12/01/2025	MBS PAYDOWN 100.0000		75,706	75,706	75,705	75,706						75,706				1,073	09/19/2041
437301-AA-2	HOME PARTNERS OF AMERICA TRUST HPA_20-2	12/01/2025	MBS PAYDOWN 99.9807		733,599	733,601	733,595	733,599						733,599				4,941	01/17/2041
437301-AB-0	HOME PARTNERS OF AMERICA TRUST HPA_20-2	09/01/2025	MBS PAYDOWN 100.0000		80,188	80,188	80,186	80,188						80,188				757	01/17/2041
437301-AC-8	HOME PARTNERS OF AMERICA TRUST HPA_20-2	09/01/2025	MBS PAYDOWN 100.0000		21,779	21,779	21,779	21,779						21,779				216	01/17/2041
46651N-AA-2	JOL AIR_19-1	12/15/2025	MBS PAYDOWN 100.0000		1,809,791	1,809,791	1,809,789	1,807,044		2,747		2,747		1,809,791				41,786	04/15/2044
46651N-AB-0	JOL AIR_19-1	12/15/2025	MBS PAYDOWN 100.0000		665,649	665,649	665,633	664,389		1,260		1,260		665,649				12,805	04/15/2044
46658F-AB-0	JBLU UT LENDING LLC JETBLUE_24-1	10/23/2025	MBS PAYDOWN 100.0000		202,693	202,693	202,693	202,693						202,693				9,021	04/23/2028
46658F-AC-8	JBLU UT LENDING LLC JETBLUE_24-1	12/20/2025	MBS PAYDOWN 100.0000		235,530	235,530	235,530	235,530						235,530				8,344	12/20/2027
46658F-AD-6	JBLU UT LENDING LLC JETBLUE_24-1	10/23/2025	MBS PAYDOWN 100.0000		106,005	106,005	106,005	106,005						106,005				4,839	07/23/2036
46658F-AE-4	JBLU UT LENDING LLC JETBLUE_24-1	12/20/2025	MBS PAYDOWN 100.0000		112,016	112,016	112,016	112,016						112,016				4,002	06/20/2036
46658F-AF-1	JBLU UT LENDING LLC JETBLUE_24-1	11/30/2025	MBS PAYDOWN 100.0000		111,455	111,455	111,455	111,455						111,455				5,033	05/31/2036
46658F-AG-9	JBLU UT LENDING LLC JETBLUE_24-1	11/30/2025	MBS PAYDOWN 100.0000		115,733	115,733	115,733	115,733						115,733				5,227	05/31/2036
46658F-AH-7	JBLU UT LENDING LLC JETBLUE_24-1	11/30/2025	MBS PAYDOWN 100.0000		112,763	112,763	112,763	112,763						112,763				5,072	05/31/2036
46658F-AJ-3	JBLU UT LENDING LLC JETBLUE_24-1	11/30/2025	MBS PAYDOWN 100.0000		193,860	193,860	193,860	193,860						193,860				8,568	11/30/2029
46658F-AK-0	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		175,702	175,702	175,702	175,702						175,702				7,789	05/14/2029
46658F-AL-8	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		186,236	186,236	186,236	186,236						186,236				8,265	11/14/2029
46658F-AM-6	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		198,135	198,135	198,135	198,135						198,135				8,799	02/14/2030
46658F-AN-4	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		170,927	170,927	170,927	170,927						170,927				7,596	05/14/2030
46658F-AP-9	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		64,081	64,081	64,081	64,081						64,081				2,914	08/14/2036
46658F-AQ-7	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		57,953	57,953	57,953	57,953						57,953				2,669	11/14/2036
46658F-AR-5	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		180,127	180,127	180,127	180,127						180,127				7,994	11/14/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46658F-AS-3	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		61,843	61,843	61,843	61,843						61,843				2,837	11/14/2036
46658F-AT-1	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		61,926	61,926	61,926	61,926						61,926				2,819	11/14/2036
46658F-AU-8	JBLU UT LENDING LLC JETBLUE_24-1	11/14/2025	MBS PAYDOWN 100.0000		94,257	94,257	94,257	94,257						94,257				4,291	11/14/2036
55037L-AA-2	LUNRR_20-1A-A	12/15/2025	MBS PAYDOWN 100.0000		644,816	644,816	644,809	643,991		825		825		644,816				11,792	02/15/2045
59170D-AA-9	METRONET INFRASTRUCTURE ISSUER LLC MNET_	07/24/2025	SECURITY CALLED AT 100.00000000 100.0000		11,847,000	11,847,000	11,846,113	11,847,000						11,847,000				834,351	04/21/2053
59170J-A*-9	METRONET INFRA ISSUER LLC MNET_23-3	07/24/2025	SECURITY CALLED AT 113.24700000 113.2470		49,149,198	43,400,000	43,400,000	43,400,000						43,400,000				7,776,991	10/20/2053
59170J-AA-6	METRONET INFRASTRUCTURE ISSUER LLC MNET_	07/24/2025	SECURITY CALLED AT 100.00000000 100.0000		27,395,476	27,395,476	25,864,973	26,299,493		89,669		89,669		26,389,162		1,006,314	1,006,314	1,625,029	10/21/2052
59170J-AG-3	METRONET INFRASTRUCTURE ISSUER LLC MNET_	07/24/2025	SECURITY CALLED AT 100.00000000 100.0000		1,000,000	1,000,000	999,855	999,940		24		24		999,964		36	36	66,751	04/20/2054
59524E-AB-8	MID-ATLANTIC MILITARY CO	08/01/2025	SINKING FUND REDEMPTION 100.0000		282,924	282,924	288,399	282,988		(64)		(64)		282,924				10,878	08/01/2050
62946A-AA-2	NPRL_16-1A-A1	11/20/2025	MBS PAYDOWN 100.0000		932,036	932,036	932,036	932,036						932,036				28,699	04/20/2046
62946A-AC-8	NPRL_17-1A-A1	12/20/2025	MBS PAYDOWN 100.0000		79,968	79,968	79,967	79,828		140		140		79,968				267	10/21/2047
62954J-AA-2	NPRL_19-1A	12/20/2025	MBS PAYDOWN 100.0000		1,043,501	1,043,501	1,043,493	1,042,105		1,396		1,396		1,043,501				15,302	09/20/2049
67181D-AJ-0	OAK STREET INVESTMENT GRADE NET LEASE FU	12/20/2025	MBS PAYDOWN 100.0000		843,515	843,515	843,209	842,454		1,061		1,061		843,515				15,147	11/20/2051
67181D-AK-7	OAK STREET INVESTMENT GRADE NET LEASE FU	12/20/2025	MBS PAYDOWN 100.0000		990,477	990,477	990,445	989,126		1,351		1,351		990,477				19,655	11/20/2051
67190A-AA-4	OAKIG_21-1A-A1	12/20/2025	MBS PAYDOWN 100.0000		359,420	359,420	359,365	359,146		274		274		359,420				4,028	01/20/2051
69291V-AA-2	PKAIR 2024-1	12/15/2025	MBS PAYDOWN 100.0000		1,519,535	1,519,535	1,519,535	1,519,535						1,519,535				55,012	09/15/2039
74331F-AA-9	PROGRESS RESIDENTIAL TRUST PROG_21-SFR1	02/01/2025	MBS PAYDOWN 100.0000		18,945,841	18,945,841	18,945,459	18,945,459		383		383		18,945,841				33,218	04/18/2038
74331F-AC-5	PROGRESS RESIDENTIAL TRUST PROG_21-SFR1	02/01/2025	MBS PAYDOWN 100.0000		3,483,000	3,483,000	3,482,859	3,482,859						3,482,859		141	141	7,564	04/18/2038
74333D-AA-2	PROGRESS RESIDENTIAL TRUST PROG_21-SFR2	04/01/2025	MBS PAYDOWN 100.0000		10,450,188	10,450,188	10,450,036	10,450,036		152		152		10,450,188				51,817	04/19/2038
74333D-AC-8	PROGRESS RESIDENTIAL TRUST PROG_21-SFR2	04/01/2025	MBS PAYDOWN 100.0000		9,300,000	9,300,000	9,299,563	9,299,563						9,299,563		437	437	55,676	04/19/2038
74333D-AE-4	PROGRESS RESIDENTIAL TRUST PROG_21-SFR2	04/01/2025	MBS PAYDOWN 100.0000		4,700,000	4,700,000	4,699,918	4,699,918						4,699,918		82	82	31,286	04/19/2038
74333F-AA-7	PROGRESS RESIDENTIAL MASTER TRUST PROG_2	12/01/2025	MBS PAYDOWN 100.0000		503,568	503,568	503,548	503,568						503,568				4,105	07/19/2038
74333H-AA-3	PROGRESS RESIDENTIAL TRUST PROG_21-SFR6	12/01/2025	MBS PAYDOWN 100.0000		64,490	64,490	64,489	64,490						64,490				784	07/19/2038
74333P-AA-5	PROGRESS RESIDENTIAL TRUST PROG_21-SFR7	12/01/2025	MBS PAYDOWN 100.0000		70,671	70,671	70,669	70,671						70,671				840	08/17/2040
74333T-AA-7	PROGRESS RESIDENTIAL MASTER TRUST PROG_2	12/01/2025	MBS PAYDOWN 100.0000		246,284	246,284	246,272	246,284						246,284				2,383	10/19/2038
74333W-AA-0	PROGRESS RESIDENTIAL TRUST PROG_21-SFR10	12/01/2025	MBS PAYDOWN 100.0000		140,975	140,975	140,970	140,975						140,975				1,330	12/19/2040
74333W-AC-6	PROGRESS RESIDENTIAL TRUST PROG_21-SFR10	12/01/2025	MBS PAYDOWN 100.0000		705,258	705,258	705,239	705,257		1		1		705,258				7,286	12/19/2040
74333W-AE-2	PROGRESS RESIDENTIAL TRUST PROG_21-SFR10	12/01/2025	MBS PAYDOWN 100.0000		170,437	170,437	170,429	170,437						170,437				1,857	12/19/2040
74334N-AA-9	PROGRESS RESIDENTIAL TRUST PROG_25-SFR1	12/01/2025	MBS PAYDOWN 100.0000		36,317	36,317	33,173			355		355		36,317				796	02/20/2042
78403D-AN-0	SBA TOWER TRUST	01/15/2025	MBS PAYDOWN 100.0000		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				21,703	01/17/2050
78449A-AA-0	SLAM LTD SLAM_21-1	12/15/2025	MBS PAYDOWN 100.0000		1,460,732	1,460,732	1,460,684	1,459,369		1,362		1,362		1,460,732				19,541	06/15/2046
78487J-AA-4	SVC ABS LLC SVC_23-1A	12/20/2025	MBS PAYDOWN 100.0000		10,940	10,940	10,534	10,865		75		75		10,940				305	02/20/2053
78487J-AB-2	SVC ABS LLC SVC_23-1A	12/20/2025	MBS PAYDOWN 100.0000		1,363	1,363	1,277	1,350		12		12		1,363				41	02/20/2053
78520E-AA-4	SABEY DATA CENTERS SDCP_20-1	04/10/2025	VARIOUS		13,100,000	13,100,000	13,008,438	13,083,413		21,611		21,611		13,105,025		(5,025)	(5,025)	89,029	04/20/2045
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT I LT	12/15/2025	MBS PAYDOWN 100.0000		604,536	604,536	598,733	603,273		1,264		1,264		604,536				15,824	10/15/2042
82667C-AA-3	SRL SRL_21-1	12/17/2025	MBS PAYDOWN 100.0000		540,056	540,056	516,017	537,168		2,888		2,888		540,056				6,659	08/17/2051
82667C-AC-9	SIGNAL RAIL I LLC SRL_24-1	12/15/2025	MBS PAYDOWN 100.0000		35,577	35,577	35,559	35,499		79		79		35,577				1,052	05/18/2054
83438L-AA-9	SOLRR AIRCRAFT LLC SOLRR_21-1	12/15/2025	MBS PAYDOWN 100.0000		645,340	645,340	645,326	644,688		652		652		645,340				8,982	10/15/2046
85236K-AD-4	STACK INFRASTRUCTURE ISSUER LLC SIDC_20-	05/22/2025	SECURITY CALLED AT 100.00000000 100.0000		4,100,000	4,100,000	4,100,000	4,100,000						4,100,000				31,692	08/25/2045
85573L-AA-9	START LTD STARR_19-1	12/15/2025	MBS PAYDOWN 100.0000		622,653	622,653	622,625	621,679		974		974		622,653				16,946	03/15/2044
86190B-AA-2	STORE MASTER FUNDING LLC STR_21-1A	12/20/2025	MBS PAYDOWN 100.0000		65,085	65,085	60,565	64,523		562		562		65,085				748	06/20/2051
86190B-AC-8	STORE MASTER FUNDING LLC STR_21-1A	12/20/2025	MBS PAYDOWN 100.0000		18,120	18,120	18,029	18,086		35		35		18,120				281	06/20/2051
86212V-AB-0	STORE MASTER FUNDING LLC STR_16-	12/20/2025	MBS PAYDOWN 100.0000		358,775	358,775	358,671	357,970		805		805		358,775				8,447	10/22/2046
86212X-AC-4	STORE MASTER FUNDING LLC STR_19-1	12/20/2025	MBS PAYDOWN 100.0000		8,500	8,500	8,498	8,485		15		15		8,500				153	11/22/2049
86212X-AF-7	STORE MASTER FUNDING LLC STR_23-1	12/20/2025	MBS PAYDOWN 100.0000		74,250	74,250	74,239	74,010		240		240		74,250				2,490	06/20/2053
86213C-AB-1	STORE MASTER FUNDING LLC STR_15-	04/20/2025	MBS PAYDOWN 100.0000		16,311,567	16,311,567	16,303,100	16,311,623		(56)		(56)		16,311,567				226,582	04/20/2045
86613X-AA-3	FIBER_20-1A	11/20/2025	MBS PAYDOWN 100.0000		5,338,000	5,338,000	5,324,200	5,333,754		4,246		4,246		5,338,000				112,053	12/20/2050
86613X-AG-0	SUMMIT ISSUER LLC FIBER_23-1	11/20/2025	VARIOUS		452,000	452,000	442,994	446,030		5,970		5,970		452,000				27,807	02/20/2053
86613X-AH-8	SUMMIT ISSUER LLC FIBER_23-1	11/20/2025	VARIOUS		123,000	123,000	115,621	118,030		4,970		4,970		123,000				9,011	02/20/2053
87248D-AA-6	TIF FUNDING II LLC TIF_20-1A	12/20/2025	MBS PAYDOWN 100.0000		608,240	608,240	601,446	607,089		1,151		1,151		608,240				6,886	08/21/2045
87267C-AA-6	TRP_21-1	12/17/2025	MBS PAYDOWN 100.0000		557,270	557,270	557,155	556,764		506		506		557,270				6,324	06/19/2051
87404L-AA-0	TLWND_19-1	12/15/2025	MBS PAYDOWN 100.0000		399,631	399,631	399,629	399,024		607		607		399,631				11,989	12/15/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87407R-AA-4	TAL ADVANTAGE LLC TAL_20-1A	12/20/2025	MBS PAYDOWN 100.0000		3,107,895	3,107,895	3,095,171	3,103,369		4,526		4,526		3,107,895				34,511	09/20/2045
87407R-AC-0	TAL ADVANTAGE LLC TAL_20-1A	12/20/2025	MBS PAYDOWN 100.0000		220,500	220,500	220,451	220,123		377		377		220,500				3,929	09/20/2045
88035K-AC-3	TENET EQUITY FUNDING TENET_25-1	12/20/2025	MBS PAYDOWN 100.0000		3,727	3,727	3,727			10		10		3,727				18	10/20/2055
88315L-AE-8	TEXTAINER MARINE CONTAINERS VII LTD TMCL	12/20/2025	MBS PAYDOWN 100.0000		358,009	358,009	357,948	357,500		508		508		358,009				5,792	08/21/2045
88315L-AG-3	TEXTAINER MARINE CONTAINERS LTD TCML_20-	12/20/2025	MBS PAYDOWN 100.0000		2,161,851	2,161,851	2,161,208	2,159,512		2,339		2,339		2,161,851				25,331	09/20/2045
88315L-AH-1	TEXTAINER MARINE CONTAINERS LTD TCML_20-	12/20/2025	MBS PAYDOWN 100.0000		266,541	266,541	266,511	266,078		463		463		266,541				4,967	09/20/2045
88315L-AJ-7	TEXTAINER MARINE CONTAINERS VII LTD TMCL	12/20/2025	MBS PAYDOWN 100.0000		2,275,000	2,275,000	2,274,087	2,272,515		2,485		2,485		2,275,000				26,001	09/20/2045
88315L-AK-4	TEXTAINER MARINE CONTAINERS VII LTD TMCL	12/20/2025	MBS PAYDOWN 100.0000		273,000	273,000	272,945	272,525		475		475		273,000				4,954	09/20/2045
88315L-AL-2	TEXTAINER MARINE CONTAINERS VII LTD TMCL	12/20/2025	MBS PAYDOWN 100.0000		1,548,400	1,548,400	1,547,927	1,547,049		1,351		1,351		1,548,400				14,090	02/20/2046
88315L-AQ-1	TEXTAINER MARINE CONTAINERS VII LTD TMCL	12/20/2025	MBS PAYDOWN 100.0000		1,936,000	1,936,000	1,936,376	1,933,765		2,235		2,235		1,936,000				23,386	04/20/2046
88315L-AS-7	TEXTAINER MARINE CONTAINERS LIMITED TMCL	11/20/2025	MBS PAYDOWN 100.0000		1,584,000	1,584,000	1,583,727	1,582,407		1,593		1,593		1,584,000				15,365	08/20/2046
88316A-AA-9	TEXTAINER MARINE CONTAINERS VII TMCL_24-	12/20/2025	MBS PAYDOWN 100.0000		1,869,550	1,869,550	1,868,818	1,864,446		5,104		5,104		1,869,550				50,854	08/20/2049
88655A-AA-8	TIF 2024-1A	12/20/2025	MBS PAYDOWN 100.0000		480,000	480,000	479,839	478,629		1,371		1,371		480,000				14,248	04/20/2049
88655A-AG-5	TIF 2024-2A	12/20/2025	MBS PAYDOWN 100.0000		507,522	507,522	507,382	506,057		1,465		1,465		507,522				15,294	07/20/2049
89238G-AD-3	TOYOTA LEASE OWNER TRUST TLOT_24-A	12/20/2025	MBS PAYDOWN 100.0000		9,264,410	9,264,410	9,264,019	9,240,517		23,893		23,893		9,264,410				350,390	04/20/2027
89613J-AA-8	TRICON AMERICAN HOMES TAH_20-SFR2	12/01/2025	MBS PAYDOWN 100.0000		233,236	233,236	233,231	233,236						233,236				1,879	11/18/2039
89617F-AA-2	TCN 2025-SFR2	12/01/2025	MBS PAYDOWN 100.0000		16,133	16,133	16,108							16,133				280	08/17/2044
89617F-AB-0	TCN 2025-SFR2	12/01/2025	MBS PAYDOWN 100.0000		3,521	3,521	3,521							3,521				64	08/17/2044
89617F-AC-8	TCN 2025-SFR2	12/01/2025	MBS PAYDOWN 100.0000		3,808	3,808	3,807							3,808				72	08/17/2044
89656C-AA-1	TRL_2010-1A	10/28/2025	VARIOUS		4,876,476	4,876,476	4,886,521	4,886,473		(1,161)		(1,161)		4,885,312		(8,836)	(8,836)	208,473	10/16/2040
89656G-AA-2	TRINITY RAIL LEASING LP TRL_21-1A	12/19/2025	MBS PAYDOWN 100.0000		465,860	465,860	465,825	465,342		518		518		465,860				5,882	07/19/2051
89656G-AC-8	TRL 2024-1A	12/19/2025	MBS PAYDOWN 100.0000		329,011	329,011	328,948	328,070		940		940		329,011				10,574	05/19/2054
89656R-AA-8	TRINITY RAIL LEASING LP TRL_2022-1A	12/19/2025	MBS PAYDOWN 100.0000		138,227	138,227	138,221	137,943		284		284		138,227				3,442	05/19/2052
89657B-AA-2	TRINITY RAIL LEASING LP TRL_19-1A	12/17/2025	MBS PAYDOWN 100.0000		502,877	502,877	502,625	502,038		839		839		502,877				10,314	04/17/2049
89657M-AA-8	TRINITY RAIL LEASING LP TRL_25-1	12/19/2025	MBS PAYDOWN 100.0000		89,686	89,686	89,674			225		225		89,686				420	10/19/2055
89680H-AA-0	TRITON CONTAINER FINANCE LLC TCF_20-1	12/20/2025	MBS PAYDOWN 100.0000		7,097,500	7,097,500	7,096,176	7,089,776		7,724		7,724		7,097,500				81,118	09/20/2045
89680H-AE-2	TRITON CONTAINER FINANCE LLC TCF_21-1	12/20/2025	MBS PAYDOWN 100.0000		2,602,700	2,602,700	2,597,796	2,599,864		2,836		2,836		2,602,700				26,222	03/20/2046
89683L-AA-8	TRP_21-2-A	12/17/2025	MBS PAYDOWN 100.0000		1,493,748	1,493,748	1,477,612	1,490,587		3,161		3,161		1,493,748				17,033	06/20/2051
90352W-AD-6	USQ RAIL I LLC STEAM_21-1	12/28/2025	VARIOUS		113,346	113,346	113,344	113,205		142		142		113,346				1,416	02/28/2051
912928-AA-6	STEAM 2024-1A	12/28/2025	VARIOUS		937,688	937,688	937,392	935,214		2,474		2,474		937,688				28,043	09/28/2054
92212K-AB-2	VANTAGE DATA CENTERS ISSUER LLC VDC_20-1	09/08/2025	SECURITY CALLED AT 100.00000000 100.0000		14,100,000	14,100,000	14,100,000	14,100,000						14,100,000				169,449	09/15/2045
97063R-AA-8	WILLIS ENGINE SECURITIZATION TRUST WESTF	12/15/2025	MBS PAYDOWN 100.0000		240,858	240,858	240,851			515		515		240,858				3,897	06/15/2050
97064F-AA-3	WILLIS ENGINE STRUCTURED TRUST V WESTF_2	12/15/2025	MBS PAYDOWN 100.0000		657,543	657,543	657,534	656,731		812		812		657,543				13,107	03/15/2045
97064G-AA-1	WESTF_21-A-A	12/15/2025	MBS PAYDOWN 100.0000		863,850	863,850	863,963	862,930		920		920		863,850				15,000	05/15/2046
98919W-AA-1	ZAYO ISSUER LLC ZAYO_25-1	06/17/2025	CANTOR FITZGERALD & CO.		11,884,092	11,875,000	11,875,000							11,875,000		9,092	9,092	208,662	03/20/2055
98979Q-AA-1	ZIPLY FIBER ISSUER LC	08/28/2025	SECURITY CALLED AT 100.00000000 100.0000		5,600,000	5,600,000	5,598,439	5,598,882		281		281		5,599,164		836	836	453,061	04/20/2054
BNLORG-2K-5	TRIFON CONTAINER FINANCE LTD	12/25/2025	MBS PAYDOWN 100.0000		2,327,245	2,327,245	2,327,245	2,327,245						2,327,245				47,505	07/25/2029
L2287*-AA-5	CYGNUS_15-1	11/01/2025	MBS PAYDOWN 100.0000		665,335	665,335	454,013	454,013						454,013		211,322	211,322	39,491	12/31/2026
L2287*-AB-3	CYGNUS_15-1	11/01/2025	MBS PAYDOWN 100.0000		448,162	448,162	305,818	305,818						305,818		142,343	142,343	26,600	12/31/2026
L2287*-AC-1	CYGNUS_15-1	11/01/2025	MBS PAYDOWN 100.0000		1,546,854	1,546,854	1,055,541	1,055,541						1,055,541		491,313	491,313	91,816	12/31/2026
Y5008*-AA-2	KNAUSEN HOLDING LLC	10/15/2025	MBS PAYDOWN 100.0000		750,000	750,000	750,000	750,000						750,000				26,672	07/15/2027
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					534,191,015	528,432,741	524,788,370	511,697,637		537,276		537,276		526,605,324		1,836,492	1,836,492	17,633,507	XXX
1889999999. Total - asset-backed securities (unaffiliated)					7,529,074,490	7,584,676,573	7,570,791,849	6,676,262,851	1,228,337	1,927,943	6	3,156,274		7,564,482,431		(41,157,145)	(41,157,145)	201,507,895	XXX
1899999999. Total - asset-backed securities (affiliated)					150,336,676	150,336,676	149,972,959	141,429,164		23,978		23,978		150,252,716		83,959	83,959	6,445,569	XXX
1909999997. Total - asset-backed securities - Part 4					7,679,411,166	7,735,013,249	7,720,764,808	6,817,692,015	1,228,337	1,951,921	6	3,180,252		7,714,735,147		(41,073,186)	(41,073,186)	207,953,464	XXX
1909999998. Total - asset-backed securities - Part 5					217,798,061	216,500,886	217,044,240			9,770		9,770		217,054,010		744,051	744,051	5,328,556	XXX
1909999999. Total - asset-backed securities					7,897,209,227	7,951,514,135	7,937,809,048	6,817,692,015	1,228,337	1,961,691	6	3,190,022		7,931,789,157		(40,329,135)	(40,329,135)	213,282,020	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					32,555,785,620	31,379,617,688	32,306,526,589	20,718,999,297	(4,064,428)	9,757,956	5,492,639	200,889	37,926,974	32,485,979,221	(7,678,411)	50,922,490	43,244,080	762,006,060	XXX
BNL1GC-69-5	COGITO CORPORATION SERIES C-1 PFD	03/26/2025	VARIOUS	834,813.000			2,789,555		2,789,555		2,789,555								
BNL1WJ-CC-8	DEEPFRAUD TECHNOLOGIES INC	02/19/2025	DIRECT PLACEMENT	212,280.000	8,132,297		1,861,611	8,172,780	(6,311,169)			(6,311,169)		1,861,611		6,270,686	6,270,686		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20
									10	11	12	13	14						
CUSIP Identi-fication	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10+11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BNL20M-9Q-7	DEEPFRAUD TECHNOLOGIES INC	01/07/2025	DIRECT PLACEMENT	46,671.000	1,787,937		499,991	1,796,834	(1,296,842)			(1,296,842)		499,991		1,287,945	1,287,945		
BNL23U-ML-2	LYNX MD LTD	09/30/2025	CONVERSION TRANSACTIONS NON CASH	500,000.000	500,000		500,000	500,000						500,000					
BNL2BL-AN-2	WR BERKLEY CORPORATION	01/02/2025	TRANSFER BROKER	242,000.000	4,074,215	100	4,074,215	4,249,520	(175,305)			(175,305)		4,074,215					
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					14,494,449	XXX	9,725,372	14,719,134	(4,993,761)		2,789,555	(7,783,316)		6,935,817		7,558,631	7,558,631		XXX
4509999997. Total - preferred stocks - Part 4					14,494,449	XXX	9,725,372	14,719,134	(4,993,761)		2,789,555	(7,783,316)		6,935,817		7,558,631	7,558,631		XXX
4509999998. Total - preferred stocks - Part 5					4,710,000	XXX	4,671,363							4,671,363		38,638	38,638	105,446	XXX
4509999999. Total - preferred stocks					19,204,449	XXX	14,396,735	14,719,134	(4,993,761)		2,789,555	(7,783,316)		11,607,180		7,597,269	7,597,269	105,446	XXX
11040G-10-3	BRISTOW GROUP INC	12/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)	29,553.000	1,082,365		473,439	1,013,668	(540,229)			(540,229)		473,439		608,926	608,926		
165167-16-4	EXPAND ENERGY CORP	12/10/2025	EXERCISE OF WARRANTS	46,502.995	5,396,096		451,050	4,384,767	(3,933,717)			(3,933,717)		451,050		4,945,046	4,945,046		
165167-17-2	EXPAND ENERGY CORP	12/05/2025	EXERCISE OF WARRANTS	51,670.999	6,139,898		482,614	4,639,022	(4,156,408)			(4,156,408)		482,614		5,657,284	5,657,284		
165167-18-0	EXPAND ENERGY CORP	12/09/2025	EXERCISE OF WARRANTS	28,703.990	3,112,455		237,165	2,482,895	(2,245,730)			(2,245,730)		237,165		2,875,290	2,875,290		
21077C-30-5	CONTEXTLOGIC INC	03/07/2025	VIRTU KNIGHT CAPITAL GROUP LLC	36,103.000	271,638		188,452	253,804	(65,352)			(65,352)		188,452		83,187	83,187		
30231G-10-2	EXXON MOBIL CORP	11/06/2025	BOFA SECURITIES INC (MERRILL LYNCH)	80,376.000	9,171,472		8,769,826	8,646,046	123,779			123,779		8,769,826		401,647	401,647	238,717	
460690-10-0	THE INTERPUBLIC GROUP OF COMPANIES	11/28/2025	MERGER TRANSACTIONS NON CASH	7,584.000	186,849		72,200	212,504	(140,304)			(140,304)		72,200		114,650	114,650	7,508	
674215-20-7	CHORD ENERGY CORP	11/07/2025	BOFA SECURITIES INC (MERRILL LYNCH)	48,461.000	4,169,424		5,296,787	5,666,060	(369,273)			(369,273)		5,296,787		(1,127,363)	(1,127,363)	188,998	
681919-10-6	OMNICOM GROUP	12/05/2025	CASH IN LIEU	0.900	66		64							64		2	2		
Y5903C-14-5	MAX FINANCIAL SERVICES LTD	06/10/2025	CLSA AMERICAS LLC	2,288,474.000	35,728,071		11,887,695	29,471,399	(19,049,678)			(19,049,678)	1,465,974	11,887,695	(1,447,860)	25,288,236	23,840,376		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					65,258,334	XXX	27,859,292	56,770,165	(30,376,912)			(30,376,912)	1,465,974	27,859,292	(1,447,860)	38,846,905	37,399,045	435,223	XXX
31339#-11-1	FEDERAL HOME LOAN BK NEW YORK	03/06/2025	DIRECT PLACEMENT	101,250.000	10,125,000		10,125,000	10,125,000						10,125,000				236,921	
BNL1ZQ-SP-3	CARESTREAM HEALTH INC	06/27/2025	PRIOR YEAR ADJUSTMENT	4,814.990	9,630		9,630	9,630						9,630					
BNL1ZS-JR-5	MODERN LIFE GROUP INC	06/30/2025	CONVERSION TRANSACTIONS NON CASH	3,000,000.000	3,000,000		3,000,000	3,000,000						3,000,000					
BNL23H-HS-2	SERTA SIMMONS BEDDING LLC	02/10/2025	PRIOR YEAR ADJUSTMENT	690.010	3,139		3,140	3,140						3,140					
BNL23H-HT-0	SSB EQUIPMENT CO INC	02/10/2025	PRIOR YEAR ADJUSTMENT	690.010															
BNL24S-QJ-7	BRELLA INSURANCE INC	12/31/2025	SECURITIES WRITTEN OFF THE BOOKS	782,146.000			531,859	521,222	10,637			10,637		531,859		(531,859)	(531,859)		
BNL27X-UD-1	MODERN LIFE GROUP INC	06/30/2025	CONVERSION TRANSACTIONS NON CASH	2,000,000.000	2,000,000		2,000,000	2,000,000						2,000,000					
BNL2A4-1U-5	ONEADVISERY INC	09/30/2025	CONVERSION TRANSACTIONS NON CASH	1,300,000.000	1,579,711		1,300,000	1,300,000						1,300,000		279,711	279,711		
BNL2AY-X7-5	DIAMOND SPORTS GROUP LLC	05/08/2025	OPPENHEIMER & CO. INC	672.890	9,738		11,944							11,943		(2,206)	(2,206)		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					16,727,218	XXX	16,981,573	16,958,992	10,637			10,637		16,981,572		(254,354)	(254,354)	236,921	XXX
78462F-10-3	S&P DEPOSITORY RECEIPTS	02/19/2025	VARIOUS	139,241.000	84,990,117		31,454,876	81,606,365	(50,151,489)			(50,151,489)		31,454,876		53,535,241	53,535,241	273,685	
5819999999. Subtotal - common stocks - exchange traded funds					84,990,117	XXX	31,454,876	81,606,365	(50,151,489)			(50,151,489)		31,454,876		53,535,241	53,535,241	273,685	XXX
449898-10-1	LIFE INSURANCE COMPANY OF NORTH AMERICA	12/15/2025	RETURN OF CAPITAL	0.000	400,000,000		400,000,000	400,000,000						400,000,000					
5929999999. Subtotal - common stocks - parent, subsidiaries and affiliates other					400,000,000	XXX	400,000,000	400,000,000						400,000,000					XXX
5989999997. Total - common stocks - Part 4					566,975,669	XXX	476,295,741	555,335,522	(80,517,764)			(80,517,764)	1,465,974	476,295,740	(1,447,860)	92,127,792	90,679,932	945,829	XXX
5989999998. Total - common stocks - Part 5					152,236,740	XXX	149,730,265							149,730,265		2,506,475	2,506,475		XXX
5989999999. Total - common stocks					719,212,409	XXX	626,026,006	555,335,522	(80,517,764)			(80,517,764)	1,465,974	626,026,005	(1,447,860)	94,634,267	93,186,407	945,829	XXX
5999999999. Total - preferred and common stocks					738,416,858	XXX	640,422,741	570,054,656	(85,511,525)		2,789,555	(88,301,080)	1,465,974	637,633,185	(1,447,860)	102,231,536	100,783,676	1,051,275	XXX
6009999999 - Totals					33,294,202,478	XXX	32,946,949,330	21,289,053,953	(89,575,953)	9,757,956	8,282,194	(88,100,191)	39,392,948	33,123,612,406	(9,126,271)	153,154,026	144,027,756	763,057,335	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-TN-8	TREASURY BOND	03/26/2025	CITIGROUP GLOBAL MARKETS INC.	03/27/2025	CITIGROUP GLOBAL MARKETS INC.	110,000,000	91,231,250	90,440,625	91,232,189		939		939			(791,564)	(791,564)	451,623	440,608
912810-TT-5	TREASURY BOND	10/17/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10/23/2025	JP MORGAN SECURITIES LLC	175,000,000	161,574,219	162,531,250	161,577,159		2,940		2,940			954,091	954,091	1,373,132	1,294,667
912810-UC-0	TREASURY BOND	02/12/2025	VARIOUS	02/18/2025	JP MORGAN SECURITIES LLC	395,000	359,310	362,397	359,358		49		49			3,039	3,039	8,579	7,418
912810-UG-1	TREASURY BOND	06/06/2025	VARIOUS	06/24/2025	VARIOUS	1,175,000	1,136,959	1,134,139	1,137,025		66		66			(2,886)	(2,886)	13,554	8,268
912810-UK-2	TREASURY BOND	09/30/2025	VARIOUS	11/28/2025	VARIOUS	1,320,000	1,295,450	1,303,398	1,295,535		85		85			7,863	7,863	16,502	8,341
912810-UM-8	TREASURY BOND	10/31/2025	VARIOUS	11/17/2025	VARIOUS	300,000	306,014	300,639	306,011		(2)		(2)			(5,373)	(5,373)	3,317	2,356
91282C-LW-9	TREASURY NOTE	01/31/2025	VARIOUS	03/04/2025	VARIOUS	383,270,000	369,768,103	377,895,725	369,880,921		112,818		112,818			8,014,803	8,014,803	4,284,974	2,755,026
91282C-LZ-2	TREASURY NOTE	01/17/2025	TD SECURITIES (USA) LLC	02/19/2025	VARIOUS	259,990,000	254,204,784	255,023,019	254,260,514		55,730		55,730			762,505	762,505	2,216,528	1,430,369
91282C-MD-0	TREASURY NOTE	01/08/2025	WELLS FARGO SECURITIES LLC	02/19/2025	BNP PARIBAS SECURITIES CORP	200,625,000	199,982,373	200,421,240	199,996,297		13,924		13,924			424,943	424,943	1,236,587	218,221
91282C-MG-3	TREASURY NOTE	02/21/2025	BMO CAPITAL MARKETS	02/24/2025	VARIOUS	104,500,000	104,259,160	104,587,434	104,259,160							328,274	328,274	306,716	306,716
91282C-MK-4	TREASURY NOTE	02/21/2025	BMO CAPITAL MARKETS	02/24/2025	VARIOUS	181,675,000	181,738,870	182,325,735	181,738,870							586,866	586,866	548,914	548,914
91282C-MM-0	TREASURY NOTE	06/02/2025	VARIOUS	06/03/2025	VARIOUS	136,680,000	138,723,811	139,161,102	138,722,399		(1,412)		(1,412)			438,703	438,703	242,026	179,280
91282C-MR-9	TREASURY NOTE	03/21/2025	JP MORGAN SECURITIES LLC	04/01/2025	WELLS FARGO SECURITIES LLC	75,000	74,997	75,419	74,997							422	422	277	202
91282C-MS-7	TREASURY NOTE	06/20/2025	VARIOUS	06/24/2025	VARIOUS	1,500,000	1,502,578	1,500,032	1,502,502		(76)		(76)			(2,470)	(2,470)	10,633	6,192
91282C-MT-5	TREASURY NOTE	06/30/2025	VARIOUS	07/01/2025	VARIOUS	1,515,000	1,513,175	1,508,323	1,513,214		39		39			(4,891)	(4,891)	10,382	5,804
91282C-MU-2	TREASURY NOTE	05/01/2025	VARIOUS	05/06/2025	VARIOUS	500,000	501,560	500,623	501,559		(1)		(1)			(936)	(936)	1,481	1,284
91282C-MV-0	TREASURY NOTE	07/18/2025	VARIOUS	07/31/2025	VARIOUS	1,375,000	1,376,292	1,372,613	1,376,242		(50)		(50)			(3,629)	(3,629)	10,283	6,874
91282C-MW-8	TREASURY NOTE	04/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	500,000,000	499,062,500	500,917,969	499,065,875		3,375		3,375			1,852,094	1,852,094	717,213	512,295
91282C-MZ-1	TREASURY NOTE	05/27/2025	JP MORGAN SECURITIES LLC	05/29/2025	JP MORGAN SECURITIES LLC	251,500,000	249,880,282	249,987,070	249,880,282							106,788	106,788	900,411	900,411
91282C-NC-1	TREASURY NOTE	07/31/2025	WELLS FARGO SECURITIES LLC	08/11/2025	WELLS FARGO SECURITIES LLC	100,000	99,168	99,926	99,171		3		3			755	755	1,028	901
91282C-NF-4	TREASURY NOTE	06/10/2025	WELLS FARGO SECURITIES LLC	06/17/2025	VARIOUS	734,500,000	728,791,606	732,195,156	728,794,753		3,148		3,148			3,400,403	3,400,403	1,536,844	1,407,290
91282C-NH-0	TREASURY NOTE	07/01/2025	VARIOUS	07/15/2025	VARIOUS	450,000	451,477	450,404	451,465		(11)		(11)			(1,061)	(1,061)	1,239	588
91282C-NJ-6	TREASURY NOTE	10/27/2025	VARIOUS	10/28/2025	VARIOUS	1,075,000	1,076,013	1,082,920	1,076,083		70		70			6,837	6,837	8,668	4,807
91282C-NK-3	TREASURY NOTE	07/15/2025	VIRTU AMERICAS LLC	07/29/2025	SMBC NIKKO SECURITIES	225,000	223,277	223,919	223,290		12		12			629	629	711	379
91282C-NM-9	TREASURY NOTE	07/22/2025	VARIOUS	08/11/2025	VARIOUS	600,575,000	602,352,006	600,601,071	602,352,012		6		6			(1,750,940)	(1,750,940)	822,837	632,028
91282C-NN-7	TREASURY NOTE	08/05/2025	VARIOUS	09/02/2025	VARIOUS	1,015,000	1,015,873	1,020,476	1,015,861		(12)		(12)			4,616	4,616	3,373	336
91282C-NT-4	TREASURY NOTE	11/13/2025	VARIOUS	11/17/2025	VARIOUS	584,380,000	590,313,386	589,591,741	590,313,406		21		21			(721,666)	(721,666)	2,772,930	2,607,178
91282C-NV-9	TREASURY NOTE	09/22/2025	WELLS FARGO SECURITIES LLC	09/30/2025	SMBC NIKKO SECURITIES	50,000	50,018	50,006	50,018							(12)	(12)	155	115
91282C-NX-5	TREASURY NOTE	09/16/2025	VARIOUS	10/22/2025	VARIOUS	133,065,000	133,240,227	133,312,111	133,237,989		(2,237)		(2,237)			74,121	74,121	630,906	218,408
91282C-NZ-0	TREASURY NOTE	11/17/2025	SMBC NIKKO SECURITIES	12/03/2025	VARIOUS	325,000	325,445	325,097	325,446		1		1			(350)	(350)	1,434	1,216
91282C-PA-3	TREASURY NOTE	11/07/2025	VARIOUS	11/13/2025	VARIOUS	980,000	975,899	976,905	975,940		40		40			965	965	3,705	1,990
91282C-PB-1	TREASURY NOTE	10/28/2025	VARIOUS	11/13/2025	BNP PARIBAS SECURITIES CORP	500,000	499,961	499,160	499,964		3		3			(803)	(803)	2,163	1,082
91282C-PC-9	TREASURY NOTE	10/31/2025	JP MORGAN SECURITIES LLC	12/02/2025	GOLDMAN SACHS & CO	100,000	99,719	99,883	99,727		8		8			156	156	471	183
91282C-PD-7	TREASURY NOTE	11/13/2025	WELLS FARGO SECURITIES LLC	12/02/2025	WELLS FARGO SECURITIES LLC	500,000	498,203	498,906	498,221		18		18			685	685	1,652	701
91282C-PE-5	TREASURY NOTE	11/13/2025	BNP PARIBAS SECURITIES CORP	12/02/2025	GOLDMAN SACHS & CO	500,000	499,141	499,648	499,163		23		23			485	485	1,595	677
91282C-PJ-4	TREASURY NOTE	12/15/2025	VARIOUS	12/16/2025	VARIOUS	404,000,000	399,302,642	400,514,688	399,303,085		443		443			1,211,603	1,211,603	644,199	629,724
91282C-MN-8	WI TREASURY NOTE	02/21/2025	CITADEL SECURITIES	02/24/2025	BNP PARIBAS SECURITIES CORP	2,000,000	2,000,391	2,004,375	2,000,391							3,984	3,984	2,348	2,348
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						4,775,735,000	4,720,306,139	4,735,395,144	4,720,496,094		189,960		189,960			14,899,049	14,899,049	18,789,390	14,143,197
MO152W-AU-5	ABU DHABI GOVT	01/31/2025	MARKETAXESS CORPORATION	09/03/2025	BANK OF AMERICA INTERNATIONAL - EMD DESK	2,500,000	2,453,000	2,514,750	2,453,619		619		619			61,131	61,131	116,493	35,903
46514Y-8B-6	STATE OF ISRAEL	02/11/2025	CITIGROUP GLOBAL MARKETS INC.	10/13/2025	GOLDMAN SACHS	3,000,000	2,940,330	3,121,950	2,943,265		2,935		2,935			178,685	178,685	110,156	
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities						5,500,000	5,393,330	5,636,700	5,396,884		3,554		3,554			239,816	239,816	226,649	35,903
259234-DE-9	DOUGLAS CNTY NEB HOSP AUTH NO	08/11/2025	EXCHANGE TRANSACTIONS	11/03/2025	SECURITY CALLED AT 100.00000000	2,105,000	2,234,100	2,105,000	2,233,346		(753)		(753)			(128,346)	(128,346)	52,625	
59261A-6G-7	METROPOLITAN TRANSN AUTH N Y R	10/03/2025	EXCHANGE TRANSACTIONS	10/24/2025	SECURITY CALLED AT 108.46200000	485,000	519,888	526,041	519,888							(34,888)	(34,888)	55,637	
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue						2,590,000	2,753,988	2,631,041	2,753,234		(753)		(753)			(163,234)	(163,234)	108,262	
00287Y-AV-1	ABBVIE INC	03/05/2025	JP MORGAN SECURITIES LLC	10/01/2025	BARCLAYS CAPITAL	130,000	121,570	125,197	121,901		332		332			3,295	3,295	4,938	1,801
00774M-BM-6	AERCAP IRELAND CAPITAL DAC	03/05/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	375,000	362,471	364,845	362,825		354		354			2,020	2,020	6,239	
MOR08Q-AE-1	AFRICAN EXPORT-IMPORT BANK/THE	03/25/2025	JEFFRIES INTERNATIONAL LTD	11/13/2025	MERRILL LYNCH INTERNATIONAL	1,395,000	1,306,069	1,309,208	1,317,570		11,501		11,501			(8,362)	(8,362)	36,525	929
01626P-AX-4	ALIMENTATION COUCHE-TARD INC	10/07/2025	MORGAN STANLEY & CO. LLC	12/23/2025	BOFA SECURITIES INC (MERRILL LYNCH)	9,975,000	10,015,000	10,053,304	10,014,393		(607)		(607)			38,911	38,911	119,574	12,661
023608-AR-3	AMEREN CORPORATION	09/24/2025	GOLDMAN SACHS & CO	12/11/2025	MORGAN STANLEY & CO. LLC	9,725,000	9,996,911	10,006,733	9,991,960		(4,951)		(4,951)			14,773	14,773	126,324	14,520

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
02364W-BM-6	AMERICA MOVIL SAB DE CV	06/16/2025	GOLDMAN SACHS & CO	07/07/2025	HSBC SECURITIES (USA) INC.	25,000,000	24,870,750	24,787,500	24,871,580		830		830			(84,080)	(84,080)	62,500	
025537-AX-9	AMERICAN ELECTRIC POWER COMPANY IN	05/20/2025	JP MORGAN SECURITIES LLC	06/23/2025	CITIGROUP GLOBAL MARKETS INC.	110,000	111,865	113,549	111,849		(15)		(15)			1,699	1,699	1,942	1,375
025816-DP-1	AMERICAN EXPRESS COMPANY	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	06/25/2025	MORGAN STANLEY & CO. LLC	3,837,000	3,882,392	3,877,749	3,878,637		(3,755)		(3,755)			(888)	(888)	70,637	39,665
025816-DZ-9	AMERICAN EXPRESS COMPANY	06/17/2025	VARIOUS	09/25/2025	VARIOUS	19,855,000	20,051,472	20,677,652	20,048,912		(2,560)		(2,560)			628,739	628,739	665,251	399,590
025816-EF-2	AMERICAN EXPRESS COMPANY	05/29/2025	JP MORGAN SECURITIES LLC	06/25/2025	MORGAN STANLEY & CO. LLC	10,000,000	10,100,100	10,171,300	10,099,002		(1,098)		(1,098)			72,298	72,298	84,993	52,947
025816-DH-9	AMERICAN EXPRESS COMPANY (FX-FRN)	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	05/29/2025	JP MORGAN SECURITIES LLC	6,024,000	6,185,744	6,153,877	6,181,489		(4,255)		(4,255)			(27,612)	(27,612)	110,482	80,431
02665W-FY-2	AMERICAN HONDA FINANCE CORPORATION	05/29/2025	JP MORGAN SECURITIES LLC	06/12/2025	JP MORGAN SECURITIES LLC	5,000,000	5,003,450	5,019,550	5,003,450							16,100	16,100	65,333	58,667
03027X-AW-0	AMERICAN TOWER CORPORATION	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	05/01/2025	GOLDMAN SACHS & CO	15,572,000	15,061,861	14,986,649	15,062,785		923		923			(76,136)	(76,136)	126,566	121,635
03040W-BF-1	AMERICAN WATER CAPITAL CORP	06/09/2025	JP MORGAN SECURITIES LLC	06/25/2025	JP MORGAN SECURITIES LLC	9,860,000	9,828,842	9,940,852	9,829,128		285		285			111,724	111,724	171,112	148,105
03076C-AP-1	AMERIPRISE FINANCIAL INC	06/09/2025	JP MORGAN SECURITIES LLC	06/25/2025	JP MORGAN SECURITIES LLC	9,940,000	9,822,310	9,950,437	9,822,955		645		645			127,482	127,482	169,422	146,449
031162-CW-8	AMGEN INC	06/17/2025	MORGAN STANLEY & CO. LLC	08/19/2025	BARCLAYS CAPITAL	22,000,000	19,386,620	19,654,140	19,456,689		70,069		70,069			197,451	197,451	245,972	158,828
032095-AS-0	AMPHENOL CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC	05/01/2025	BARCLAYS CAPITAL	850,000	838,746	815,371	838,861		115		115			(23,490)	(23,490)	23,098	14,595
03522A-AH-3	ANHEUSER BUSCH CO INBEV	02/24/2025	JP MORGAN SECURITIES LLC	09/25/2025	WELLS FARGO SECURITIES LLC	1,965,000	1,884,219	1,929,846	1,887,729		3,510		3,510			42,118	42,118	60,287	6,157
03743Q-AD-0	APA CORP (US)	01/10/2025	EXCHANGE WITH CASH	09/18/2025	VARIOUS	16,849,000	16,189,476	16,302,264	16,302,474		112,998		112,998			(209)	(209)	368,609	
03743Q-AE-8	APA CORP (US)	01/10/2025	EXCHANGE WITH CASH	09/18/2025	144A SECURITY EXCHANGE TRANSACTION	10,000,000	10,746,930	10,655,487	10,655,487		(91,443)		(91,443)					387,500	
03743Q-AF-5	APA CORP (US)	01/10/2025	EXCHANGE WITH CASH	09/18/2025	144A SECURITY EXCHANGE TRANSACTION	4,300,000	4,018,022	4,052,276	4,052,276		34,254		34,254					91,375	
03743Q-AP-3	APA CORP (US)	01/10/2025	EXCHANGE WITH CASH	09/18/2025	144A SECURITY EXCHANGE TRANSACTION	20,021,000	21,702,764	21,702,764	21,702,764									763,301	
03743Q-AX-6	APA CORP (US)	09/18/2025	144A SECURITY EXCHANGE TRANSACTION	09/19/2025	MORGAN STANLEY & CO. LLC	2,150,000	2,080,155	2,109,903	2,080,400		244		244			29,503	29,503	41,022	
045054-AS-2	ASHTEAD CAPITAL INC	02/24/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	605,000	612,429	614,704	612,231		(199)		(199)			2,474	2,474	25,928	12,671
00206R-MY-5	AT&T INC	06/17/2025	MORGAN STANLEY & CO. LLC	09/10/2025	JP MORGAN SECURITIES LLC	19,400,000	19,553,066	20,119,158	19,551,727		(1,339)		(1,339)			567,431	567,431	283,860	43,448
00206R-NC-2	AT&T INC	10/02/2025	GOLDMAN SACHS & CO	12/23/2025	VARIOUS	4,000,000	3,994,480	3,954,288	3,994,764		284		284			(40,476)	(40,476)	46,387	4,900
00206R-DR-0	AT&T INC REG	09/24/2025	GOLDMAN SACHS & CO	10/15/2025	BARCLAYS CAPITAL	19,575,000	19,927,350	20,044,604	19,926,016		(1,334)		(1,334)			118,589	118,589	128,461	68,513
052528-AV-8	AUSTRALIA AND NEW ZEALAND BANKING	09/24/2025	GOLDMAN SACHS & CO	12/11/2025	RBC CAPITAL MARKETS CORP	9,425,000	9,813,781	9,793,329	9,807,983		(5,799)		(5,799)			(14,654)	(14,654)	264,943	147,698
G0755Y-AA-3	AZULE ENERGY FINANCE PLC	03/24/2025	CITIGROUP GLOBAL MARKETS INC.	12/15/2025	GOLDMAN SACHS INTERNATIONAL	1,385,000	1,390,194	1,395,388	1,389,532		(662)		(662)			5,856	5,856	101,278	19,693
05964H-BB-0	BANCO SANTANDER SA	07/25/2025	VARIOUS	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	24,200,000	24,829,732	25,118,652	24,776,725		(53,007)		(53,007)			341,927	341,927	806,610	298,960
05964H-BD-6	BANCO SANTANDER SA	02/24/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	400,000	413,736	416,120	413,310		(426)		(426)			2,810	2,810	20,955	11,359
05964H-BJ-3	BANCO SANTANDER SA	01/07/2025	BNP PARIBAS SECURITIES CORP	04/23/2025	MORGAN STANLEY & CO. LLC	200,000	200,258	203,714	200,246		(12)		(12)			3,468	3,468	2,999	
05964H-BK-0	BANCO SANTANDER SA	06/09/2025	VARIOUS	06/25/2025	VARIOUS	9,600,000	9,934,734	10,037,804	9,934,734							103,070	103,070	253,721	225,266
06051G-MB-2	BANK OF AMERICA CORP	09/24/2025	GOLDMAN SACHS & CO	12/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)	19,450,000	19,899,684	19,934,111	19,891,627		(8,057)		(8,057)			42,483	42,483	342,928	117,240
06051G-MD-8	BANK OF AMERICA CORP	06/17/2025	MORGAN STANLEY & CO. LLC	09/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)	19,700,000	19,434,838	20,298,289	19,441,232		6,394		6,394			857,057	857,057	428,779	160,037
06051G-ML-0	BANK OF AMERICA CORP	05/29/2025	JP MORGAN SECURITIES LLC	06/25/2025	MORGAN STANLEY & CO. LLC	5,000,000	5,068,400	5,107,650	5,067,693		(707)		(707)			39,957	39,957	108,976	92,486
06051G-MM-8	BANK OF AMERICA CORP	02/24/2025	JP MORGAN SECURITIES LLC	09/25/2025	BOFA SECURITIES INC (MERRILL LYNCH)	1,245,000	1,265,742	1,296,207	1,264,974		(768)		(768)			31,233	31,233	46,122	5,908
06051G-MQ-9	BANK OF AMERICA CORP	10/02/2025	VARIOUS	12/11/2025	VARIOUS	15,075,000	15,723,802	15,778,623	15,713,867		(9,935)		(9,935)			64,756	64,756	303,116	117,668
06051G-LV-9	BANK OF AMERICA CORP (FXD-FRN)	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	05/29/2025	JP MORGAN SECURITIES LLC	14,753,000	15,028,734	14,974,147	15,010,417		(18,316)		(18,316)			(36,270)	(36,270)	189,647	106,981
06368M-JG-0	BANK OF MONTREAL	01/22/2025	VARIOUS	11/04/2025	JP MORGAN SECURITIES LLC	1,310,000	1,310,000	1,334,956	1,310,000							24,956	24,956	50,621	
06406R-BT-3	BANK OF NEW YORK MELLON CORP/THE	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	05/29/2025	JP MORGAN SECURITIES LLC	6,160,000	6,541,550	6,502,927	6,531,806		(9,744)		(9,744)			(28,879)	(28,879)	41,075	4,324
06418G-AP-2	BANK OF NOVA SCOTIA	01/30/2025	VARIOUS	06/12/2025	JP MORGAN SECURITIES LLC	3,530,000	3,529,915	3,559,758	3,530,000		85		85			29,758	29,758	62,386	
06675D-CN-0	BANQUE FEDERATIVE DU CREDIT MUTUEL	01/14/2025	MORGAN STANLEY & CO. LLC	05/13/2025	BARCLAYS CAPITAL	13,950,000	13,950,000	14,304,609	13,950,000							354,609	354,609	240,349	
06738E-CV-5	BARCLAYS PLC	06/09/2025	JP MORGAN SECURITIES LLC	06/25/2025	JP MORGAN SECURITIES LLC	13,200,000	12,829,608	13,014,408	12,831,020		1,412		1,412			183,388	183,388	207,354	176,055
06738E-CZ-6	BARCLAYS PLC	10/07/2025	VARIOUS	12/23/2025	VARIOUS	31,720,000	33,264,618	33,296,579	33,238,252		(26,367)		(26,367)			58,327	58,327	576,152	176,760
07317Q-AJ-4	BAYTEX ENERGY CORP	02/21/2025	WELLS FARGO SECURITIES LLC	12/09/2025	VARIOUS	1,200,000	1,246,500	1,266,360	1,236,626		(9,874)		(9,874)			29,734	29,734	108,668	32,300
09659W-2U-7	BNP PARIBAS SA	02/24/2025	JP MORGAN SECURITIES LLC	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)	740,000	644,044	655,285	647,914		3,870		3,870			7,371	7,371	11,202	2,253

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
09659W-2X-1	BNP PARIBAS SA	06/09/2025	JP MORGAN SECURITIES LLC	06/25/2025	JP MORGAN SECURITIES LLC	14,500,000	14,736,930	14,924,995	14,736,930							188,065	188,065	291,204	254,225
09659W-3A-0	BNP PARIBAS SA	01/06/2025	BOFA SECURITIES INC (MERRILL LYNCH)	04/21/2025	JANE STREET EXECUTION SERVICES LLC	100,000	100,011	100,855	100,011							844	844	1,591	
09659W-3D-4	BNP PARIBAS SA	05/29/2025	JP MORGAN SECURITIES LLC	06/25/2025	MORGAN STANLEY & CO. LLC	7,500,000	7,498,425	7,546,500	7,498,478		53		53			48,022	48,022	49,791	25,425
10373Q-BV-1	BP CAPITAL MARKETS AMERICA INC	06/17/2025	MORGAN STANLEY & CO. LLC	07/29/2025	MORGAN STANLEY & CO. LLC	19,500,000	19,332,495	19,493,175	19,335,156		2,661		2,661			158,019	158,019	368,402	257,086
10373Q-CA-6	BP CAPITAL MARKETS AMERICA INC	02/24/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	805,000	803,398	809,162	803,516		118		118			5,646	5,646	27,350	11,454
110122-EG-9	BRISTOL-MYERS SQUIBB CO	01/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)	6,250,000	6,285,063	6,385,313	6,284,159		(903)		(903)			101,153	101,153	208,073	137,240
11135F-BG-5	BROADCOM INC	02/24/2025	JP MORGAN SECURITIES LLC	10/21/2025	144A SECURITY EXCHANGE TRANSACTION	8,490,000	6,426,675	6,450,921	6,450,921		24,245		24,245					159,188	8,844
11135F-BH-3	BROADCOM INC	08/21/2025	SMBC NIKKO SECURITIES	10/21/2025	144A SECURITY EXCHANGE TRANSACTION	3,000,000	2,694,450	2,702,595	2,702,595		8,145		8,145						1,429
11135F-BV-2	BROADCOM INC	02/24/2025	JP MORGAN SECURITIES LLC	10/01/2025	BARCLAYS CAPITAL	675,000	651,848	674,865	652,799		951		951			22,066	22,066	29,279	9,236
12189T-AZ-7	BURLINGTN NORTH SANTA FE	02/24/2025	JP MORGAN SECURITIES LLC	10/01/2025	BARCLAYS CAPITAL	195,000	212,334	217,000	211,721		(612)		(612)			5,279	5,279	11,026	3,798
134429-BQ-1	CAMPBELL SOUP COMPANY	09/24/2025	GOLDMAN SACHS & CO	12/11/2025	JANE STREET EXECUTION SERVICES LLC	10,275,000	10,004,357	9,972,504	10,009,396		5,040		5,040			(36,892)	(36,892)	107,103	2,711
13607P-VQ-4	CANADIAN IMPERIAL BANK OF COMMERCE	01/06/2025	CIBC WORLD MARKETS	05/13/2025	BARCLAYS CAPITAL	10,580,000	10,580,000	10,670,353	10,580,000							90,353	90,353	186,515	
13645R-AF-1	CANADIAN PACIFIC RR CO	02/24/2025	JP MORGAN SECURITIES LLC	10/01/2025	BARCLAYS CAPITAL	335,000	352,487	361,730	351,894		(593)		(593)			9,836	9,836	17,552	5,537
25466A-AR-2	CAPITAL ONE NA	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	16,814,000	15,117,804	15,823,151	15,278,237		160,434		160,434			544,913	544,913	331,656	104,667
142339-AN-0	CARLISLE COMPANIES INCORPORATED	08/13/2025	GOLDMAN SACHS & CO	08/13/2025	CANTOR FITZGERALD & CO.	40,000	39,862	40,097	39,862							235	235		
808513-CH-6	CHARLES SCHWAB CORPORATION (THE)	02/24/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	670,000	712,431	718,555	710,914		(1,517)		(1,517)			7,641	7,641	15,645	114
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP	05/29/2025	JP MORGAN SECURITIES LLC	06/25/2025	MORGAN STANLEY & CO. LLC	5,000,000	4,892,450	4,932,450	4,893,942		1,492		1,492			38,509	38,509	53,125	38,750
16411Q-AS-0	CHENIERE ENERGY PARTNERS LP	03/05/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	1,105,000	1,123,482	1,126,360	1,122,924		(558)		(558)			3,435	3,435	25,768	2,651
17275R-BZ-4	CISCO SYSTEMS INC	03/05/2025	JP MORGAN SECURITIES LLC	04/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)	1,010,000	1,023,665	1,015,808	1,023,557		(108)		(108)			(7,749)	(7,749)	7,583	2,289
172967-PU-9	CITIGROUP INC	09/24/2025	VARIOUS	12/23/2025	VARIOUS	37,775,000	38,953,102	39,673,820	38,931,557		(21,545)		(21,545)			742,263	742,263	1,209,844	647,647
17327C-BA-0	CITIGROUP INC	10/02/2025	CITADEL SECURITIES	11/25/2025	JP MORGAN SECURITIES LLC	14,600,000	15,023,108	15,052,892	15,017,927		(5,181)		(5,181)			34,965	34,965	127,607	12,977
20030N-DM-0	COMCAST CORPORATION	06/17/2025	VARIOUS	08/13/2025	VARIOUS	32,300,000	27,751,453	28,285,770	27,876,333		124,880		124,880			409,437	409,437	302,288	191,311
20030N-EP-2	COMCAST CORPORATION	09/24/2025	GOLDMAN SACHS & CO	10/15/2025	HSBC SECURITIES (USA) INC.	14,275,000	14,701,965	14,739,366	14,700,291		(1,674)		(1,674)			39,075	39,075	332,052	287,919
20826F-BX-3	CONOCOPHILLIPS CO	06/18/2025	144A SECURITY EXCHANGE TRANSACTION	12/29/2025	BARCLAYS CAPITAL	5,500,000	5,975,675	6,072,550	5,944,276		(31,400)		(31,400)			128,274	128,274	296,083	
20826F-BY-1	CONOCOPHILLIPS CO	06/18/2025	144A SECURITY EXCHANGE TRANSACTION	12/29/2025	BARCLAYS CAPITAL	890,000	924,791	920,038	924,549		(242)		(242)			(4,511)	(4,511)	14,894	
21036P-BL-1	CONSTELLATION BRANDS INC	02/24/2025	JP MORGAN SECURITIES LLC	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)	205,000	199,738	201,943	199,990		253		253			1,953	1,953	6,627	2,867
21036P-BS-6	CONSTELLATION BRANDS INC	06/17/2025	MORGAN STANLEY & CO. LLC	09/10/2025	BARCLAYS CAPITAL	14,900,000	14,920,562	15,159,409	14,920,160		(402)		(402)			239,249	239,249	258,267	93,373
22535W-AN-7	CREDIT AGRICOLE SA	06/09/2025	VARIOUS	10/01/2025	VARIOUS	11,110,000	11,259,875	11,476,956	11,258,977		(897)		(897)			217,978	217,978	324,844	245,994
22535W-AR-8	CREDIT AGRICOLE SA	06/17/2025	VARIOUS	08/19/2025	VARIOUS	27,000,000	27,245,640	27,545,270	27,240,354		(5,286)		(5,286)			304,916	304,916	246,740	60,488
12704P-AB-4	CRH SMW FINANCE DAC	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	14,810,000	15,061,770	15,315,169	15,037,946		(23,824)		(23,824)			277,223	277,223	611,427	231,920
233853-BA-7	DAIMLER TRUCK FINANCE NORTH AMERIC	03/05/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	240,000	238,675	238,529	238,733		58		58			(204)	(204)	7,023	2,688
24703T-AG-1	DELL INTERNATIONAL LLC	05/29/2025	JP MORGAN SECURITIES LLC	06/12/2025	JP MORGAN SECURITIES LLC	5,000,000	5,097,150	5,111,800	5,096,575		(575)		(575)			15,225	15,225	53,000	45,639
24703D-BU-4	DELL INTERNATIONAL LLC/EMC CORP	10/07/2025	BOFA SECURITIES INC (MERRILL LYNCH)	12/23/2025	SUSQUEHANNA FINANCIAL GROUP	15,050,000	15,030,435	14,843,815	15,030,435							(186,620)	(186,620)	166,303	4,264
24703T-AP-1	DELL INTERNATIONAL LLC/EMC CORP	06/17/2025	VARIOUS	09/30/2025	VARIOUS	29,010,000	28,840,823	29,574,001	28,846,706		5,883		5,883			727,295	727,295	594,435	324,147
251526-DA-4	DEUTSCHE BANK (NY BRNCH)	07/25/2025	GOLDMAN SACHS & CO	09/03/2025	BOFA SECURITIES INC (MERRILL LYNCH)	9,800,000	9,963,758	10,032,554	9,960,954		(2,804)		(2,804)			71,600	71,600	165,826	113,915
251526-CY-3	DEUTSCHE BANK AG (NEW YORK BRANCH)	04/23/2025	MORGAN STANLEY & CO. LLC	06/10/2025	JP MORGAN SECURITIES LLC	250,000	241,650	243,470	241,734		84		84			1,736	1,736	3,377	1,613
25160P-AQ-0	DEUTSCHE BANK NY	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	4,962,000	5,025,712	5,075,580	5,014,956		(10,756)		(10,756)			60,624	60,624	214,027	80,723
25179M-BG-7	DEVON ENERGY CORPORATION	06/09/2025	JP MORGAN SECURITIES LLC	06/25/2025	JP MORGAN SECURITIES LLC	10,360,000	9,839,514	9,990,977	9,841,573		2,059		2,059			149,404	149,404	151,141	127,198
25470D-BX-6	DISCOVERY COMMUNICATIONS LLC	06/30/2025	EXCHANGE TRANSACTIONS	07/31/2025	JP MORGAN SECURITIES LLC	500,000	499,603	300,000	499,616		14		14			(199,616)	(199,616)	8,125	
25746U-DG-1	DOMINION ENERGY INC	05/29/2025	JP MORGAN SECURITIES LLC	06/25/2025	MORGAN STANLEY & CO. LLC	5,000,000	4,687,150	4,731,650	4,690,901		3,751		3,751			40,749	40,749	39,844	29,063
25746U-DX-4	DOMINION ENERGY INC	10/07/2025	BOFA SECURITIES INC (MERRILL LYNCH)	12/23/2025	GOLDMAN SACHS & CO	4,850,000	4,994,821	4,968,437	4,992,260		(2,561)		(2,561)			(23,823)	(23,823)	72,689	16,887
233331-BN-6	DTE ENERGY COMPANY	05/29/2025	JP MORGAN SECURITIES LLC	06/25/2025	MORGAN STANLEY & CO. LLC	5,000,000	5,076,550	5,104,500	5,075,773		(777)		(777)			28,727	28,727	90,278	73,667

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
26441C-BU-8	DUKE ENERGY CORP	05/20/2025	WELLS FARGO SECURITIES LLC	09/22/2025	MORGAN STANLEY & CO. LLC	60,000	50,260	54,147	50,315		55		55			3,832	3,832	1,817	800
26442U-AU-8	DUKE ENERGY PROGRESS LLC	06/17/2025	VARIOUS	08/06/2025	VARIOUS	21,550,000	21,367,017	21,649,414	21,370,002		2,985		2,985			279,412	279,412	424,838	280,163
26614N-AC-6	DUPONT DE NEMOURS INC	10/02/2025	EXCHANGE TRANSACTIONS	11/07/2025	SECURITY CALLED AT 102.26300000	308,000	323,298	314,970	322,808		(490)		(490)			(14,808)	(14,808)	13,923	
281020-BC-0	EDISON INTERNATIONAL	03/11/2025	MIZUHO SECURITIES USA INC.	03/12/2025	CITADEL SECURITIES	20,000	19,768	19,902	19,768							134	134		
28504D-AG-8	ELECTRICITE DE FRANCE SA	01/06/2025	MORGAN STANLEY & CO. LLC	04/21/2025	GOLDMAN SACHS & CO	100,000	99,867	95,559	99,867							(4,308)	(4,308)	1,753	
286181-AR-3	ELEMENT FLEET MANAGEMENT CORP	12/08/2025	BOFA SECURITIES INC (MERRILL LYNCH)	12/29/2025	BARCLAYS CAPITAL	215,000	215,120	215,869	215,120							748	748	998	416
29250N-CC-7	ENBRIDGE INC	02/24/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	1,775,000	1,799,300	1,804,998	1,798,596		(704)		(704)			6,402	6,402	76,547	38,828
29250N-CJ-2	ENBRIDGE INC	06/16/2025	CITIGROUP GLOBAL MARKETS INC.	07/07/2025	WELLS FARGO SECURITIES LLC	20,000,000	19,993,000	20,078,200	19,993,063		63		63			85,137	85,137	49,000	
G3040L-AA-0	ENERGUATE TRUST	02/20/2025	BARCLAYS BANK PLC	09/29/2025	SECURITY CALLED AT 100.00000000	4,435,000	4,389,400	4,435,000	4,402,295		12,895		12,895			32,705	32,705	235,948	76,927
29273V-BE-9	ENERGY TRANSFER LP	06/17/2025	VARIOUS	09/16/2025	VARIOUS	28,950,000	29,089,028	29,872,668	29,090,527		1,499		1,499			782,141	782,141	758,338	464,233
29278N-AF-0	ENERGY TRANSFER LP	07/25/2025	GOLDMAN SACHS & CO	10/07/2025	BOFA SECURITIES INC (MERRILL LYNCH)	17,700,000	17,899,479	18,013,821	17,885,935		(13,544)		(13,544)			127,886	127,886	275,014	104,651
P3762T-AE-1	ENGIE ENERGIA CHILE SA	03/26/2025	VARIOUS	09/02/2025	HSBC SECURITIES (USA) INC.	1,135,000	1,176,047	1,186,075	1,174,611		(1,437)		(1,437)			11,464	11,464	63,513	32,015
29336U-AG-2	ENLINK MIDSTREAM PARTNERS LP	05/15/2025	GOLDMAN SACHS & CO	06/16/2025	EXCHANGE TRANSACTIONS	6,000,000	5,148,180	5,213,723	5,149,832		1,652		1,652			63,891	63,891	163,500	149,875
26875P-AX-9	EOG RESOURCES INC	06/16/2025	GOLDMAN SACHS & CO	09/19/2025	WELLS FARGO SECURITIES LLC	500,000	499,510	505,940	499,548		38		38			6,392	6,392	4,950	
26875P-AY-7	EOG RESOURCES INC	06/16/2025	GOLDMAN SACHS & CO	07/07/2025	WELLS FARGO SECURITIES LLC	25,000,000	24,948,000	25,065,250	24,948,143		143		143			117,107	117,107	24,306	
26884L-AW-9	EQT CORP	04/02/2025	EXCHANGE TRANSACTIONS	09/08/2025	144A SECURITY EXCHANGE TRANSACTION	13,655,000	13,216,333	13,263,190	13,263,190		46,856		46,856					307,238	
26884L-AY-5	EQT CORP	04/02/2025	EXCHANGE TRANSACTIONS	09/08/2025	144A SECURITY EXCHANGE TRANSACTION	2,590,000	2,647,310	2,639,586	2,639,586		(7,723)		(7,723)						
26884L-BA-6	EQT CORP	04/02/2025	EXCHANGE TRANSACTIONS	09/08/2025	VARIOUS	1,640,000	1,768,608	1,758,121	1,758,230		(10,378)		(10,378)			(110)	(110)	61,379	
26884L-BB-4	EQT CORP	09/08/2025	144A SECURITY EXCHANGE TRANSACTION	12/29/2025	BARCLAYS CAPITAL	50,000	53,601	55,113	53,369		(232)		(232)			1,743	1,743	2,177	
26884L-BC-2	EQT CORP	04/02/2025	EXCHANGE TRANSACTIONS	09/08/2025	144A SECURITY EXCHANGE TRANSACTION	9,670,000	9,296,338	9,321,214	9,321,214		24,876		24,876					229,663	
26884L-BG-3	EQT CORP	04/02/2025	EXCHANGE TRANSACTIONS	09/08/2025	144A SECURITY EXCHANGE TRANSACTION	3,830,000	3,906,316	3,878,653	3,878,653		(27,664)		(27,664)					143,625	
26884L-BH-1	EQT CORP	09/08/2025	144A SECURITY EXCHANGE TRANSACTION	12/30/2025	SECURITY CALLED AT 101.87500000	3,830,000	3,878,653	3,901,813	3,858,403		(20,250)		(20,250)			(28,403)	(28,403)	238,577	
294429-AG-0	EQUIFAX INC	10/16/2025	VARIOUS	12/29/2025	BARCLAYS CAPITAL	3,409,000	3,907,600	3,854,181	3,901,676		(5,924)		(5,924)			(47,495)	(47,495)	118,652	70,263
29449W-AD-9	EQUITABLE FINANCIAL LIFE GLOBAL FU	02/24/2025	JP MORGAN SECURITIES LLC	05/13/2025	BARCLAYS CAPITAL	4,265,000	3,565,839	3,601,793	3,589,222		23,383		23,383			12,571	12,571	37,111	20,733
31428X-CH-7	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS	10/08/2025	VARIOUS	3,200,000	3,194,866	3,054,937	3,195,335		469		469			(140,398)	(140,398)	39,077	
31428X-CK-0	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS	10/08/2025	144A SECURITY EXCHANGE TRANSACTION	21,850,000	21,974,075	21,962,785	21,962,785		(11,290)		(11,290)					262,200	
31428X-CN-4	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS	10/08/2025	144A SECURITY EXCHANGE TRANSACTION	17,010,000	15,742,330	15,773,207	15,773,207		30,877		30,877					276,413	
31428X-CP-9	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS	10/01/2025	144A SECURITY EXCHANGE TRANSACTION	12,000,000	11,860,463	11,864,103	11,864,103		3,640		3,640					232,500	
31428X-CQ-7	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS	10/08/2025	144A SECURITY EXCHANGE TRANSACTION	3,000,000	2,868,467	2,871,560	2,871,560		3,093		3,093					61,500	
31428X-CR-5	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS	10/08/2025	144A SECURITY EXCHANGE TRANSACTION	5,600,000	5,592,945	5,593,395	5,593,395		450		450					142,800	
31428X-CV-6	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS	10/08/2025	144A SECURITY EXCHANGE TRANSACTION	8,248,000	7,954,618	7,959,476	7,959,476		4,858		4,858					181,456	
31428X-CW-4	FEDEX CORP	03/05/2025	VARIOUS	10/08/2025	144A SECURITY EXCHANGE TRANSACTION	20,430,000	16,217,538	16,272,990	16,272,990		55,453		55,453					413,708	23,470
31428X-CY-0	FEDEX CORP	02/26/2025	EXCHANGE TRANSACTIONS	10/08/2025	144A SECURITY EXCHANGE TRANSACTION	1,805,000	1,705,999	1,707,286	1,707,286		1,286		1,286					47,381	
337738-BG-2	FISERV INC	02/04/2025	MORGAN STANLEY & CO. LLC	06/16/2025	JANE STREET EXECUTION SERVICES LLC	485,000	492,610	495,345	491,897		(713)		(713)			3,449	3,449	21,434	11,876
337738-BL-1	FISERV INC	02/24/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	410,000	414,744	415,236	414,596		(147)		(147)			639	639	18,373	9,931
337738-BN-7	FISERV INC	05/20/2025	JEFFERIES & COMPANY INC.	06/16/2025	BOFA SECURITIES INC (MERRILL LYNCH)	140,000	136,203	137,836	136,230		27		27			1,606	1,606	2,503	1,983

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
345397-G4-9	FORD MOTOR CREDIT COMPANY LLC	01/02/2025	CITIGROUP GLOBAL MARKETS INC.	01/09/2025	CITIGROUP GLOBAL MARKETS INC.	205,000	204,934	204,572	204,934							(363)	(363)	100	
31209D-AC-9	FORVIA SE	09/17/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10/28/2025	CITIGROUP GLOBAL MARKETS INC.	1,747,000	1,760,470	1,777,573	1,760,231		(239)		(239)			17,342	17,342	11,792	
35137L-AN-5	FOX CORP	03/05/2025	JP MORGAN SECURITIES LLC	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)	250,000	267,563	268,410	266,996		(566)		(566)			1,414	1,414	12,233	6,635
36266G-AC-1	GE HEALTHCARE TECHNOLOGIES INC	06/17/2025	MORGAN STANLEY & CO. LLC	09/25/2025	GOLDMAN SACHS & CO	15,000,000	15,198,300	15,474,450	15,194,264		(4,036)		(4,036)			280,186	280,186	245,208	20,625
36267V-AK-9	GE HEALTHCARE TECHNOLOGIES INC	03/05/2025	JP MORGAN SECURITIES LLC	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)	110,000	116,069	116,075	115,843		(225)		(225)			232	232	4,186	1,949
37045V-BB-5	GENERAL MOTORS CO	10/02/2025	VARIOUS	12/23/2025	VARIOUS	28,225,000	29,196,100	29,992,640	29,178,174		(17,927)		(17,927)			814,467	814,467	792,374	369,071
37045X-FA-9	GENERAL MOTORS FINANCIAL CO INC	09/24/2025	GOLDMAN SACHS & CO	12/11/2025	BARCLAYS CAPITAL	9,900,000	9,981,774	10,045,332	9,980,340		(1,434)		(1,434)			64,992	64,992	143,880	28,476
37045X-FB-7	GENERAL MOTORS FINANCIAL CO INC	01/06/2025	CITIGROUP GLOBAL MARKETS INC.	04/07/2025	BARCLAYS CAPITAL	105,000	104,765	102,981	104,775		11		11			(1,794)	(1,794)	1,420	
373334-LB-5	GEORGIA POWER COMPANY	06/09/2025	JP MORGAN SECURITIES LLC	06/25/2025	JP MORGAN SECURITIES LLC	11,880,000	11,792,920	11,968,150	11,793,438		518		518			174,712	174,712	193,908	166,452
375558-BJ-1	GILEAD SCIENCES INC	09/24/2025	VARIOUS	10/15/2025	VARIOUS	11,345,000	10,545,136	10,624,014	10,550,683		5,547		5,547			73,331	73,331	81,092	41,003
G3946K-AA-7	GOHL CAPITAL LTD 4.25% 24 JAN 2027 REGS	03/24/2025	CITIGROUP GLOBAL MARKETS INC.	12/02/2025	STANDARD CHARTERED	1,175,000	1,157,375	1,164,719	1,163,961		6,586		6,586			758	758	43,002	8,600
38141G-FD-1	GOLDMAN SACHS GROUP INC	10/07/2025	BOFA SECURITIES INC (MERRILL LYNCH)	12/23/2025	MORGAN STANLEY & CO. LLC	13,350,000	14,999,259	14,910,749	14,978,241		(21,018)		(21,018)			(67,493)	(67,493)	207,759	17,522
38141G-A9-5	GOLDMAN SACHS GROUP INC/THE	06/17/2025	MORGAN STANLEY & CO. LLC	09/03/2025	DEUTSCHE BANK SECURITIES INC.	18,700,000	19,403,494	19,739,346	19,391,050		(12,444)		(12,444)			348,296	348,296	392,066	161,081
38141G-C3-6	GOLDMAN SACHS GROUP INC/THE	01/21/2025	VARIOUS	04/15/2025	GOLDMAN SACHS & CO	90,000	89,995	90,136	89,997		1		1			139	139	1,015	
38141G-C4-4	GOLDMAN SACHS GROUP INC/THE	02/24/2025	VARIOUS	10/01/2025	VARIOUS	780,000	788,120	811,077	787,818		(302)		(302)			23,259	23,259	25,140	2,782
38141G-C9-3	GOLDMAN SACHS GROUP INC/THE	05/29/2025	VARIOUS	10/14/2025	VARIOUS	15,275,000	15,482,365	15,609,131	15,480,004		(2,361)		(2,361)			129,127	129,127	143,828	86,995
38141G-WV-2	GOLDMAN SACHS GROUP INC/THE	07/25/2025	GOLDMAN SACHS & CO	11/04/2025	VARIOUS	25,000,000	24,576,000	24,810,613	24,598,047		22,047		22,047			212,566	212,566	440,167	251,618
U4034G-AA-1	GUSAP III LP	10/08/2025	MARKETAXESS CORP	12/02/2025	SECURITY CALLED AT 100.80500000	1,420,000	1,401,029	1,431,431	1,401,679		650		650			18,321	18,321	33,392	13,076
404119-DB-2	HCA INC	09/24/2025	GOLDMAN SACHS & CO	12/11/2025	GOLDMAN SACHS & CO	9,525,000	9,973,628	10,019,824	9,965,524		(8,103)		(8,103)			54,300	54,300	153,657	36,513
42703N-AA-9	HERC HOLDINGS ESCROW INC	05/15/2025	JP MORGAN SECURITIES LLC	06/17/2025	EXCHANGE TRANSACTIONS	3,500,000	3,500,000	3,500,000	3,500,000										
42703N-AB-7	HERC HOLDINGS ESCROW INC	05/16/2025	JP MORGAN SECURITIES LLC	06/17/2025	EXCHANGE TRANSACTIONS	5,650,000	5,712,125	5,711,697	5,711,709		(416)		(416)			(12)	(12)		
42824C-BT-5	HEWLETT PACKARD ENTERPRISE CO	01/10/2025	WELLS FARGO SECURITIES LLC	05/13/2025	BARCLAYS CAPITAL	3,050,000	2,956,274	2,995,588	2,962,520		6,246		6,246			33,068	33,068	87,891	41,247
437076-CT-7	HOME DEPOT INC	05/20/2025	JEFFERIES & COMPANY INC.	11/04/2025	MORGAN STANLEY & CO. LLC	20,000	17,625	18,516	17,644		19		19			872	872	633	182
404280-EW-5	HSBC HOLDINGS PLC	05/29/2025	JP MORGAN SECURITIES LLC	06/25/2025	MORGAN STANLEY & CO. LLC	7,500,000	7,527,900	7,610,475	7,527,612		(288)		(288)			82,863	82,863	46,942	21,833
404280-EX-3	HSBC HOLDINGS PLC	06/17/2025	VARIOUS	07/15/2025	VARIOUS	30,070,000	30,382,585	30,662,452	30,381,929		(655)		(655)			280,523	280,523	241,091	143,832
456837-BF-9	ING GROEP NV	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	05/29/2025	JP MORGAN SECURITIES LLC	8,335,000	8,496,032	8,478,279	8,485,263		(10,769)		(10,769)			(6,984)	(6,984)	115,487	67,602
456837-BQ-5	ING GROEP NV	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	11/04/2025	JP MORGAN SECURITIES LLC	1,313,000	1,320,550	1,330,397	1,319,354		(1,196)		(1,196)			11,044	11,044	38,980	6,024
456837-BS-1	ING GROEP NV	06/09/2025	JP MORGAN SECURITIES LLC	06/25/2025	JP MORGAN SECURITIES LLC	19,800,000	19,708,326	20,018,592	19,708,878		552		552			309,714	309,714	276,526	227,906
458140-CL-2	INTEL CORPORATION	03/05/2025	JP MORGAN SECURITIES LLC	08/15/2025	VARIOUS	4,340,000	4,247,949	4,332,077	4,252,039		4,091		4,091			80,037	80,037	108,569	11,796
459200-LJ-8	INTERNATIONAL BUSINESS MACHINES CO	06/09/2025	JP MORGAN SECURITIES LLC	06/25/2025	JP MORGAN SECURITIES LLC	9,880,000	9,818,744	9,960,226	9,819,158		414		414			141,068	141,068	194,087	171,253
445658-CG-0	JB HUNT TRANSPORT SERVICES INC	03/11/2025	VARIOUS	11/19/2025	JANE STREET EXECUTION SERVICES LLC	190,000	189,592	194,055	189,669		78		78			4,385	4,385	6,388	
46647P-BE-5	JPMORGAN CHASE & CO	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	06/12/2025	JP MORGAN SECURITIES LLC	16,341,000	15,091,731	15,105,457	15,116,838		25,108		25,108			(11,381)	(11,381)	72,110	17,406
46647P-BJ-4	JPMORGAN CHASE & CO	06/17/2025	MORGAN STANLEY & CO. LLC	07/29/2025	MORGAN STANLEY & CO. LLC	19,500,000	19,301,490	19,474,455	19,305,545		4,055		4,055			168,910	168,910	306,647	204,432
46647P-EU-6	JPMORGAN CHASE & CO	01/16/2025	VARIOUS	11/04/2025	JP MORGAN SECURITIES LLC	10,120,000	10,120,567	10,294,266	10,120,490		(77)		(77)			173,777	173,777	388,247	
46647P-EW-2	JPMORGAN CHASE & CO	09/24/2025	VARIOUS	12/11/2025	VARIOUS	16,630,000	17,362,372	17,430,146	17,348,867		(13,505)		(13,505)			81,279	81,279	379,799	144,521
46647P-EX-0	JPMORGAN CHASE & CO	04/23/2025	VARIOUS	10/15/2025	JP MORGAN SECURITIES LLC	555,000	556,121	588,339	556,081		(40)		(40)			32,258	32,258	14,947	56
46647P-EY-8	JPMORGAN CHASE & CO	05/29/2025	JP MORGAN SECURITIES LLC	10/15/2025	VARIOUS	5,480,000	5,548,750	5,599,328	5,548,084		(666)		(666)			51,244	51,244	57,199	29,059
46647P-FC-5	JPMORGAN CHASE & CO	10/02/2025	DEUTSCHE BANK SECURITIES INC.	12/11/2025	JP MORGAN SECURITIES LLC	14,250,000	14,860,613	14,811,023	14,851,987		(8,626)		(8,626)			(40,964)	(40,964)	306,796	154,502
483007-AJ-9	KAISER ALUMINUM CORPORATION	04/03/2025	WELLS FARGO SECURITIES LLC	11/06/2025	VARIOUS	1,300,000	1,233,375	1,299,730	1,245,867		12,492		12,492			53,862	53,862	40,470	5,511
49271V-AV-2	KEURIG DR PEPPER INC	03/05/2025	VARIOUS	07/10/2025	VARIOUS	7,415,000	7,448,880	7,510,026	7,449,221		341		341			60,805	60,805	235,821	162,867
49271V-BA-7	KEURIG DR PEPPER INC	06/17/2025	VARIOUS	07/29/2025	MORGAN STANLEY & CO. LLC	25,000,000	24,935,550	24,939,950	24,935,819		269		269			4,131	4,131	159,083	118,194
49326E-EP-4	KEYCORP	06/17/2025	MORGAN STANLEY & CO. LLC	09/25/2025	VARIOUS	14,000,000	14,739,340	15,243,068	14,723,628		(15,712)		(15,712)			519,440	519,440	486,334	253,906
49326E-EQ-2	KEYCORP	02/25/2025	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)	12/03/2025	GOLDMAN SACHS & CO	360,000	360,000	369,767	360,000							9,767	9,767	13,827	
49338L-AG-8	KEYSIGHT TECHNOLOGIES INC	02/24/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	610,000	593,500	597,550	594,046		546		546			3,504	3,504	22,814	11,407
49456B-BB-6	KINDER MORGAN INC	05/29/2025	JP MORGAN SECURITIES LLC	06/25/2025	MORGAN STANLEY & CO. LLC	10,000,000	10,083,800	10,171,900	10,082,954		(846)		(846)			88,946	88,946	78,681	45,778

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
49456B-BC-4	KINDER MORGAN INC	11/20/2025	VARIOUS	12/23/2025	VARIOUS	28,815,000	29,532,556	30,039,289	29,528,388		(4,168)		(4,168)			510,901	510,901	513,187	316,617
50077L-AV-8	KRAFT HEINZ FOODS CO	06/17/2025	VARIOUS	07/15/2025	MORGAN STANLEY & CO. LLC	23,000,000	22,066,410	22,004,205	22,072,865		6,455		6,455			(68,660)	(68,660)	204,688	172,760
50077L-BN-5	KRAFT HEINZ FOODS CO	06/09/2025	JP MORGAN SECURITIES LLC	06/25/2025	JP MORGAN SECURITIES LLC	13,908,000	13,750,701	14,015,926	13,751,556		855		855			264,370	264,370	252,430	219,051
501044-DV-0	KROGER CO	09/24/2025	GOLDMAN SACHS & CO	12/11/2025	CITADEL SECURITIES	14,825,000	14,972,212	14,948,344	14,969,395		(2,817)		(2,817)			(21,051)	(21,051)	179,135	20,590
53359K-AA-9	LINCOLN FINANCIAL GLOBAL FUNDING	04/28/2025	VARIOUS	11/04/2025	VARIOUS	23,075,000	23,371,952	23,669,093	23,344,129		(27,823)		(27,823)			324,964	324,964	756,708	214,264
53944Y-BA-0	LLOYDS BANKING GROUP PLC	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	14,544,000	15,025,406	15,274,254	14,972,224		(53,182)		(53,182)			302,030	302,030	748,856	332,825
55279H-AV-2	M&T BANK CORPORATION	01/24/2025	BOFA SECURITIES INC (MERRILL LYNCH)	12/29/2025	SECURITY CALLED AT 100.00000000	13,020,000	13,017,787	13,020,000	13,019,918		2,132		2,132			82	82	558,341	
56585A-BK-7	MARATHON PETROLEUM CORP	07/25/2025	GOLDMAN SACHS & CO	09/30/2025	JP MORGAN SECURITIES LLC	9,800,000	9,986,690	10,078,516	9,980,672		(6,018)		(6,018)			97,844	97,844	323,849	235,527
571903-BU-6	MARRIOTT INTERNATIONAL INC	10/07/2025	BOFA SECURITIES INC (MERRILL LYNCH)	12/23/2025	RBC CAPITAL MARKETS CORP	9,450,000	9,709,403	9,661,680	9,706,223		(3,179)		(3,179)			(44,543)	(44,543)	430,237	320,513
M67798-AA-2	MDGH SUKUK LTD	01/31/2025	GOLDMAN SACHS & CO	09/26/2025	MARKETAXESS CORPORATION	4,500,000	4,486,500	4,671,675	4,487,565		1,065		1,065			184,110	184,110	220,676	74,385
59156R-CD-8	METLIFE INC.	02/24/2025	JP MORGAN SECURITIES LLC	02/25/2025	JP MORGAN SECURITIES LLC	1,250,000	1,198,713	1,212,075	1,198,715		3		3			13,360	13,360	7,474	7,292
P57908-AE-8	MEXICHEM SAB DE CV	03/24/2025	MARKETAXESS CORP	11/03/2025	BARCLAYS BANK PLC	746,000	719,032	655,495	719,537		504		504			(64,041)	(64,041)	31,472	839
606822-DL-5	MITSUBISHI UFJ FINANCIAL GROUP INC	06/17/2025	MORGAN STANLEY & CO. LLC	09/25/2025	MUFG SECURITIES AMERICA INC	19,100,000	19,450,485	19,978,982	19,444,167		(6,318)		(6,318)			534,815	534,815	452,819	160,870
606822-DQ-4	MITSUBISHI UFJ FINANCIAL GROUP INC	09/24/2025	GOLDMAN SACHS & CO	10/15/2025	MUFG SECURITIES AMERICA INC	14,725,000	15,000,652	15,090,327	14,999,439		(1,213)		(1,213)			90,888	90,888	72,149	27,586
60687Y-DJ-5	MIZUHO FINANCIAL GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC	09/25/2025	MIZUHO SECURITIES USA INC.	1,365,000	1,372,398	1,407,465	1,371,997		(401)		(401)			35,468	35,468	45,845	2,467
61747Y-FH-3	MORGAN STANLEY	07/25/2025	GOLDMAN SACHS & CO	10/07/2025	BOFA SECURITIES INC (MERRILL LYNCH)	9,500,000	10,034,470	10,103,345	10,005,377		(29,093)		(29,093)			97,968	97,968	265,446	147,094
61747Y-FL-4	MORGAN STANLEY	06/09/2025	JP MORGAN SECURITIES LLC	06/25/2025	JP MORGAN SECURITIES LLC	19,500,000	19,565,520	19,795,035	19,565,520							229,515	229,515	467,799	420,427
61748U-AF-9	MORGAN STANLEY	09/24/2025	GOLDMAN SACHS & CO	12/11/2025	WELLS FARGO SECURITIES LLC	18,900,000	19,820,619	19,865,979	19,804,854		(15,765)		(15,765)			61,125	61,125	422,377	196,523
61690D-K7-2	MORGAN STANLEY BANK NA	01/16/2025	MORGAN STANLEY & CO. LLC	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10,120,000	10,120,000	10,319,769	10,120,000							199,769	199,769	391,995	
61776N-VG-5	MORGAN STANLEY PRIVATE BANK NA	07/17/2025	VARIOUS	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	4,740,000	4,743,990	4,839,635	4,743,835		(155)		(155)			95,800	95,800	61,084	
55336V-BY-5	MPLX LP	06/09/2025	JP MORGAN SECURITIES LLC	06/25/2025	JP MORGAN SECURITIES LLC	10,110,000	9,841,782	9,967,955	9,842,905		1,123		1,123			125,050	125,050	160,749	136,485
55336V-CC-2	MPLX LP	10/02/2025	DEUTSCHE BANK SECURITIES INC.	11/25/2025	MORGAN STANLEY & CO. LLC	9,850,000	9,933,134	9,955,986	9,932,629		(505)		(505)			23,357	23,357	155,138	76,830
632525-CF-6	NATIONAL AUSTRALIA BANK LTD	02/24/2025	JP MORGAN SECURITIES LLC	10/01/2025	BARCLAYS CAPITAL	1,050,000	1,068,312	1,102,910	1,067,595		(717)		(717)			35,315	35,315	44,413	7,058
639057-AV-0	NATWEST GROUP PLC	06/17/2025	MORGAN STANLEY & CO. LLC	07/29/2025	MORGAN STANLEY & CO. LLC	9,900,000	9,967,914	10,063,647	9,966,570		(1,344)		(1,344)			97,077	97,077	94,244	35,166
780097-BL-4	NATWEST GROUP PLC	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	6,546,000	6,443,555	6,588,876	6,452,771		9,216		9,216			136,105	136,105	283,695	138,211
651639-AM-8	NEWMONT CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC	08/13/2025	SECURITY CALLED AT 111.31400000	3,280,000	3,508,386	3,651,099	3,503,763		(4,623)		(4,623)			(223,763)	(223,763)	548,766	82,000
65163L-AR-0	NEWMONT CORPORATION	02/24/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	250,000	253,170	253,980	253,092		(78)		(78)			888	888	10,997	5,944
L67359-AA-4	NEXA RESOURCES SA	03/24/2025	MARKETAXESS CORP	04/09/2025	SECURITY CALLED AT 104.12500000	1,385,000	1,428,242	1,442,131	1,427,641		(601)		(601)			(42,641)	(42,641)	77,387	16,755
65339K-CL-2	NEXTERA ENERGY CAPITAL HOLDINGS IN	07/29/2025	CITIGROUP GLOBAL MARKETS INC.	11/03/2025	GOLDMAN SACHS & CO	10,000,000	10,031,600	10,102,600	10,027,503		(4,097)		(4,097)			75,097	75,097	121,029	
65339K-DL-1	NEXTERA ENERGY CAPITAL HOLDINGS IN	10/02/2025	VARIOUS	12/11/2025	VARIOUS	23,225,000	23,709,885	24,058,322	23,703,452		(6,432)		(6,432)			354,870	354,870	637,434	319,680
666807-CN-0	NORTHROP GRUMMAN CORP	06/17/2025	MORGAN STANLEY & CO. LLC	08/06/2025	MORGAN STANLEY & CO. LLC	14,900,000	14,935,313	15,069,413	14,934,798		(515)		(515)			134,615	134,615	130,872	36,567
667274-AC-8	NORTHWELL HEALTHCARE INC	02/10/2025	MORGAN STANLEY & CO. LLC	07/01/2025	INSURANCE WRAP EXCHANGE PER CNTLS	3,535,000	2,898,523	3,489,613	2,904,336		5,812		5,812			585,278	585,278	101,231	41,831
670346-AH-8	NUCOR CORP	02/24/2025	JP MORGAN SECURITIES LLC	10/01/2025	BARCLAYS CAPITAL	555,000	606,510	622,066	604,835		(1,675)		(1,675)			17,231	17,231	29,699	8,288
674599-DF-9	OCCIDENTAL PETROLEUM CORP	10/07/2025	BOFA SECURITIES INC (MERRILL LYNCH)	12/23/2025	RBC CAPITAL MARKETS CORP	9,325,000	9,997,706	9,872,471	9,988,692		(9,014)		(9,014)			(116,221)	(116,221)	165,402	38,427
682680-CR-2	ONEOK INC	06/16/2025	EXCHANGE TRANSACTIONS	12/29/2025	BARCLAYS CAPITAL	2,200,000	2,330,029	2,367,306	2,320,076		(9,953)		(9,953)			47,230	47,230	100,179	
68389X-DA-0	ORACLE CORPORATION	06/09/2025	JP MORGAN SECURITIES LLC	06/25/2025	JP MORGAN SECURITIES LLC	14,680,000	14,726,682	14,883,024	14,726,682							156,342	156,342	320,717	284,833
P7S81Y-AC-9	ORBIA ADVANCE CORP SAB DE CV	10/22/2025	HSBC SECURITIES (USA) INC.	11/03/2025	BARCLAYS BANK PLC	2,580,000	2,200,740	2,122,050	2,202,535		1,795		1,795			(80,485)	(80,485)	35,645	33,379
68560E-AC-2	ORBIA ADVANCE CORP SAB DE CV 144A	04/30/2025	VARIOUS	10/22/2025	VARIOUS	7,573,000	7,567,926	7,766,460	7,568,666		740		740			197,794	197,794	223,584	
P7S81Y-AB-1	ORBIA ADVANCE CORPORATION SAB DE C	04/10/2025	HSBC SECURITIES (USA) INC.	05/13/2025	SECURITY CALLED AT 100.00000000	2,910,000	2,786,325	2,910,000	2,796,239		9,914		9,914			113,761	113,761	27,584	22,734
124857-AZ-6	PARAMOUNT GLOBAL	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10,411,000	10,028,604	10,252,336	10,072,049		43,445		43,445			180,288	180,288	398,394	179,763
709599-BW-3	PENSKE TRUCK LEASING CO LP / PTL F	05/21/2025	MARKETAXESS CORP	06/17/2025	MARKETAXESS CORP	440,000	454,740	455,849	454,435		(305)		(305)			1,414	1,414	10,130	8,208
72650R-BQ-4	PLAINS ALL AMERICAN PIPELINE LP	09/24/2025	GOLDMAN SACHS & CO	12/23/2025	WELLS FARGO SECURITIES LLC	18,825,000	19,707,140	19,539,785	19,691,131		(16,008)		(16,008)			(151,346)	(151,346)	588,046	311,135
693475-CC-7	PNC FINANCIAL SERVICES GROUP INC	10/02/2025	VARIOUS	12/11/2025	VARIOUS	32,475,000	33,329,469	33,586,964	33,317,687		(11,781)		(11,781)			269,276	269,276	720,124	499,396
693475-CD-5	PNC FINANCIAL SERVICES GROUP INC	05/29/2025	VARIOUS	07/21/2025	VARIOUS	7,725,000	7,723,539	7,788,207	7,723,582		43		43			64,625	64,625	46,000	20,413

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
693475-BE-4	PNC FINANCIAL SERVICES GROUP INC (	02/24/2025	JP MORGAN SECURITIES LLC	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)	540,000	515,252	520,857	516,227		975		975			4,630	4,630	15,127	5,482
69351U-BB-8	PPL ELECTRIC UTILITIES CORPORATION	03/05/2025	JP MORGAN SECURITIES LLC	05/01/2025	BARCLAYS CAPITAL	2,285,000	2,220,220	2,145,501	2,220,511		291		291			(75,010)	(75,010)	55,649	38,321
74251V-AP-7	PRINCIPAL FINANCIAL GROUP INC	03/21/2025	EXCHANGE TRANSACTIONS	09/19/2025	VARIOUS	1,650,000	1,650,000	1,645,879	1,650,000							(4,121)	(4,121)	38,963	
744320-CK-9	PRUDENTIAL FINANCIAL INC	06/09/2025	JP MORGAN SECURITIES LLC	06/25/2025	JP MORGAN SECURITIES LLC	19,840,000	19,705,485	19,979,872	19,706,238		753		753			273,634	273,634	292,309	246,457
76209P-AG-8	RGA GLOBAL FUNDING	01/06/2025	US BANCORP INVESTMENTS INC	05/13/2025	BARCLAYS CAPITAL	10,580,000	10,572,171	10,721,031	10,572,653		482		482			148,378	148,378	192,865	
78016H-ZZ-6	ROYAL BANK OF CANADA	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	06/12/2025	JP MORGAN SECURITIES LLC	13,437,000	13,582,657	13,533,478	13,579,283		(3,374)		(3,374)			(45,806)	(45,806)	242,963	161,357
78017D-AA-6	ROYAL BANK OF CANADA	07/25/2025	VARIOUS	10/28/2025	VARIOUS	23,978,000	24,239,885	24,377,572	24,222,944		(16,941)		(16,941)			154,628	154,628	277,515	30,640
78017D-AC-2	ROYAL BANK OF CANADA	06/17/2025	VARIOUS	07/29/2025	VARIOUS	33,900,000	34,169,892	34,409,325	34,164,916		(4,976)		(4,976)			244,409	244,409	739,370	389,567
780153-BU-5	ROYAL CARIBBEAN CRUISES LTD	04/22/2025	WELLS FARGO SECURITIES LLC	05/28/2025	VARIOUS	1,330,000	1,331,663	1,347,700	1,331,655		(8)		(8)			16,045	16,045	15,944	8,774
80282K-BM-7	SANTANDER HOLDINGS USA INC	05/29/2025	JP MORGAN SECURITIES LLC	06/25/2025	MORGAN STANLEY & CO. LLC	5,000,000	5,021,250	5,072,100	5,021,064		(186)		(186)			51,036	51,036	81,782	64,682
80281L-AY-1	SANTANDER UK GROUP HOLDINGS PLC	09/24/2025	GOLDMAN SACHS & CO	12/11/2025	MORGAN STANLEY & CO. LLC	15,075,000	14,991,786	15,010,027	14,993,107		1,321		1,321			16,920	16,920	172,056	6,452
806851-AR-2	SCHLUMBERGER HOLDINGS CORP	03/17/2025	EXCHANGE TRANSACTIONS	06/12/2025	VARIOUS	13,300,000	11,933,779	12,076,265	11,984,859		51,080		51,080			91,406	91,406	156,954	
822905-AV-7	SHELL FINANCE US INC	12/08/2025	EXCHANGE TRANSACTIONS	12/29/2025	BARCLAYS CAPITAL	12,950,000	13,407,654	13,339,536	13,407,654							(68,118)	(68,118)	187,955	
822582-AD-4	SHELL INTERNATIONAL FINANCE BV	09/19/2025	VARIOUS	12/08/2025	EXCHANGE TRANSACTIONS	21,560,000	24,360,882	24,304,034	24,304,034		(56,848)		(56,848)					274,444	329,171
822582-CE-0	SHELL INTERNATIONAL FINANCE BV	02/06/2025	DEUTSCHE BANK SECURITIES INC.	12/08/2025	EXCHANGE TRANSACTIONS	1,930,000	1,297,423	1,307,788	1,307,788		10,364		10,364					60,313	15,078
824348-BJ-4	SHERWIN-WILLIAMS COMPANY (THE)	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	05/01/2025	GOLDMAN SACHS & CO	16,111,000	15,044,452	15,004,335	15,046,354		1,902		1,902			(42,018)	(42,018)	101,656	97,695
82622R-AE-6	SIEMENS FUNDING B.V	06/17/2025	MORGAN STANLEY & CO. LLC	07/15/2025	DEUTSCHE BANK SECURITIES INC.	19,300,000	19,491,263	19,425,450	19,490,172		(1,091)		(1,091)			(64,722)	(64,722)	133,813	55,756
83272G-AB-7	SMURFIT KAPPA TREASURY UNLIMITED C	02/24/2025	JP MORGAN SECURITIES LLC	05/21/2025	144A SECURITY EXCHANGE TRANSACTION	6,050,000	6,080,366	6,080,511	6,080,511		146		146					174,754	132,606
83272Y-AA-0	SMURFIT WESTROCK FINANCING DAC	03/27/2025	BOFA SECURITIES INC (MERRILL LYNCH)	05/21/2025	144A SECURITY EXCHANGE TRANSACTION	10,000,000	9,949,200	9,950,780	9,950,780		1,580		1,580						183,610
83368R-CF-7	SOCIETE GENERALE SA	01/06/2025	VARIOUS	04/21/2025	CITADEL SECURITIES	300,000	299,831	302,355	299,831							2,524	2,524	5,033	
83444M-AP-6	SOLVENTUM CORP	01/02/2025	144A SECURITY EXCHANGE TRANSACTION	05/29/2025	JP MORGAN SECURITIES LLC	5,730,000	5,722,596	5,837,495	5,723,688		1,092		1,092			113,807	113,807	233,784	
842434-DC-3	SOUTHERN CALIFORNIA GAS COMPANY	06/17/2025	MORGAN STANLEY & CO. LLC	07/29/2025	MORGAN STANLEY & CO. LLC	5,000,000	5,047,600	5,098,750	5,047,296		(304)		(304)			51,454	51,454	56,014	24,222
842587-EA-1	SOUTHERN COMPANY (THE)	09/24/2025	GOLDMAN SACHS & CO	12/11/2025	MUFG SECURITIES AMERICA INC	10,050,000	9,986,183	9,957,942	9,987,397		1,215		1,215			(29,455)	(29,455)	117,794	13,540
853254-CS-7	STANDARD CHARTERED PLC	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	11/04/2025	JP MORGAN SECURITIES LLC	5,788,000	6,003,024	6,019,462	5,964,239		(38,785)		(38,785)			55,223	55,223	299,866	111,437
85325C-2D-3	STANDARD CHARTERED PLC	01/13/2025	VARIOUS	10/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	10,440,000	10,443,762	10,719,792	10,442,986		(776)		(776)			276,806	276,806	447,038	
85325C-2J-0	STANDARD CHARTERED PLC	10/02/2025	JP MORGAN SECURITIES LLC	10/15/2025	HSBC SECURITIES (USA) INC.	9,725,000	9,935,838	9,954,218	9,935,838							18,380	18,380	93,360	74,396
855244-AZ-2	STARBUCKS CORPORATION	06/17/2025	MORGAN STANLEY & CO. LLC	10/28/2025	VARIOUS	11,100,000	9,956,034	10,157,293	9,990,425		34,391		34,391			166,868	166,868	77,414	25,946
855244-BL-2	STARBUCKS CORPORATION	05/29/2025	JP MORGAN SECURITIES LLC	06/12/2025	JP MORGAN SECURITIES LLC	5,000,000	5,008,500	5,026,850	5,008,470		(30)		(30)			18,380	18,380	23,333	16,667
857477-BV-4	STATE STREET CORP	02/24/2025	JP MORGAN SECURITIES LLC	05/01/2025	GOLDMAN SACHS & CO	940,000	889,052	888,742	889,982		930		930			(1,240)	(1,240)	9,568	2,283
857477-CA-9	STATE STREET CORP	02/24/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	520,000	510,219	514,826	510,609		391		391			4,217	4,217	11,490	2,019
857477-CF-8	STATE STREET CORP	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	05/29/2025	JP MORGAN SECURITIES LLC	13,243,000	13,770,071	13,755,239	13,757,528		(12,544)		(12,544)			(2,289)	(2,289)	401,457	330,366
857477-CG-6	STATE STREET CORP	02/24/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	590,000	622,362	625,642	621,310		(1,051)		(1,051)			4,331	4,331	23,080	9,433
857477-CN-1	STATE STREET CORP	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	11/04/2025	JP MORGAN SECURITIES LLC	1,251,000	1,255,766	1,263,410	1,255,005		(762)		(762)			8,405	8,405	40,141	10,862
857477-CX-9	STATE STREET CORP	03/05/2025	JP MORGAN SECURITIES LLC	10/01/2025	BARCLAYS CAPITAL	250,000	250,570	255,945	250,562		(8)		(8)			5,383	5,383	7,648	429
863667-BL-4	STRYKER CORPORATION	06/17/2025	MORGAN STANLEY & CO. LLC	08/13/2025	MORGAN STANLEY & CO. LLC	19,000,000	19,201,020	19,424,460	19,195,887		(5,133)		(5,133)			228,573	228,573	470,989	327,644
86562M-DP-2	SUMITOMO MITSUI FINANCIAL GROUP IN	02/24/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	780,000	798,642	798,658	798,110		(532)		(532)			548	548	21,917	5,539
P8803L-AA-6	SURA ASSET MANAGEMENT SA	03/24/2025	MARKETAXESS CORP	05/22/2025	SECURITY CALLED AT 100.00000000	1,795,000	1,783,443	1,795,000	1,784,387		944		944			10,613	10,613	48,209	35,775
87020P-AY-3	SWEDBANK AB	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	11/04/2025	JP MORGAN SECURITIES LLC	14,645,000	15,066,630	15,158,747	15,015,218		(51,412)		(51,412)			143,529	143,529	508,107	98,982
871829-BU-0	SYSCO CORPORATION	05/29/2025	JP MORGAN SECURITIES LLC	06/12/2025	JP MORGAN SECURITIES LLC	5,000,000	5,064,850	5,087,950	5,064,601		(249)		(249)			23,349	23,349	76,500	69,417
871829-BV-8	SYSCO CORPORATION	06/09/2025	JP MORGAN SECURITIES LLC	06/25/2025	JP MORGAN SECURITIES LLC	9,860,000	9,834,956	9,968,066	9,835,271		315		315			132,795	132,795	178,959	155,295
882884-G8-2	TEXAS-NEW MEXICO POWER COMPANY	02/14/2025	DIRECT PLACEMENT	06/24/2025	SECURITY CALLED AT 100.00000000	30,900,000	30,900,000	30,900,000	30,900,000									579,118	
87264A-BF-1	T-MOBILE USA INC	06/17/2025	VARIOUS	07/15/2025	VARIOUS	27,600,000	26,612,472	26,601,846	26,620,658		8,186		8,186			(18,812)	(18,812)	221,908	175,053
87264A-DM-4	T-MOBILE USA INC	09/24/2025	GOLDMAN SACHS & CO	12/23/2025	MORGAN STANLEY & CO. LLC	20,125,000	19,824,936	19,737,795	19,832,365		7,428		7,428			(94,570)	(94,570)	417,761	183,920

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
87264A-DX-0	T-MOBILE USA INC	10/07/2025	BOFA SECURITIES INC (MERRILL LYNCH)	12/23/2025	GOLDMAN SACHS & CO	15,050,000	15,046,238	14,969,934	15,046,652		414		414			(76,718)	(76,718)	155,203	
89115A-3E-0	TORONTO-DOMINION BANK/THE	01/28/2025	TD SECURITIES (USA) LLC	05/29/2025	JP MORGAN SECURITIES LLC	2,820,000	2,820,000	2,841,094	2,820,000							21,094	21,094	46,836	
89115A-3G-5	TORONTO-DOMINION BANK/THE	02/24/2025	JP MORGAN SECURITIES LLC	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)	1,125,000	1,136,295	1,146,870	1,135,864		(431)		(431)			11,006	11,006	27,152	4,139
89115K-AB-6	TORONTO-DOMINION BANK/THE	06/17/2025	MORGAN STANLEY & CO. LLC	07/29/2025	MORGAN STANLEY & CO. LLC	11,500,000	11,515,065	11,621,325	11,514,805		(260)		(260)			106,520	106,520	87,546	23,038
89115K-AJ-9	TORONTO-DOMINION BANK/THE	10/07/2025	BOFA SECURITIES INC (MERRILL LYNCH)	12/23/2025	RBC CAPITAL MARKETS CORP	14,975,000	15,047,180	14,977,396	15,046,083		(1,097)		(1,097)			(68,687)	(68,687)	143,494	
89236T-NJ-0	TOYOTA MOTOR CREDIT CORP	06/17/2025	MORGAN STANLEY & CO. LLC	08/06/2025	MORGAN STANLEY & CO. LLC	14,800,000	14,916,772	15,080,164	14,914,043		(2,729)		(2,729)			166,121	166,121	161,813	65,120
87268L-AA-5	TR FINANCE LLC	03/20/2025	EXCHANGE TRANSACTIONS	09/19/2025	MORGAN STANLEY & CO. LLC	250,000	249,741	248,500	249,854		112		112			(1,354)	(1,354)	7,142	
89417E-AS-8	TRAVELERS COMPANIES INC	02/24/2025	JP MORGAN SECURITIES LLC	05/01/2025	BARCLAYS CAPITAL	775,000	767,893	750,960	767,966		73		73			(17,007)	(17,007)	18,420	10,559
89788M-AN-2	TRUIST FINANCIAL CORP	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	05/21/2025	MORGAN STANLEY & CO. LLC	3,287,000	3,341,236	3,328,712	3,338,279		(2,957)		(2,957)			(9,566)	(9,566)	90,548	77,850
89788M-AP-7	TRUIST FINANCIAL CORP	02/24/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	530,000	547,050	549,732	546,476		(574)		(574)			3,256	3,256	18,398	6,651
89788M-AQ-5	TRUIST FINANCIAL CORP	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	06/25/2025	MORGAN STANLEY & CO. LLC	6,206,000	6,686,965	6,697,826	6,666,737		(20,228)		(20,228)			31,089	31,089	291,337	220,971
89788M-AS-1	TRUIST FINANCIAL CORP	10/02/2025	VARIOUS	10/15/2025	VARIOUS	53,070,000	54,606,706	55,415,690	54,600,257		(6,449)		(6,449)			815,433	815,433	1,416,509	1,002,720
P9401J-AC-1	TRUST FIBRA UNO	06/05/2025	BANK OF AMERICA INTERNATIONAL - EMD DESK	12/04/2025	EXCHANGE TRANSACTIONS	1,500,000	1,540,500	1,702,700	1,539,610		(890)		(890)			163,090	163,090	106,563	45,719
89834J-AC-7	TRUST FIBRA UNO 144A	01/16/2025	J.P. MORGAN SECURITIES LLC	12/04/2025	EXCHANGE TRANSACTIONS	700,000	700,000	794,594	700,000							94,594	94,594	49,729	
P9401J-AA-5	TRUST FIBRAUNO	06/11/2025	VARIOUS	12/04/2025	EXCHANGE TRANSACTIONS	725,000	723,288	771,690	723,446		158		158			48,244	48,244	43,072	14,441
P9401J-AB-3	TRUST FIBRAUNO	03/24/2025	CITIGROUP GLOBAL MARKETS INC.	12/04/2025	EXCHANGE TRANSACTIONS	405,000	418,669	436,327	417,583		(1,086)		(1,086)			18,744	18,744	26,854	5,371
225401-BG-2	UBS GROUP AG	02/24/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	425,000	452,867	453,518	451,905		(963)		(963)			1,613	1,613	21,498	11,381
902613-BJ-6	UBS GROUP AG	03/05/2025	UBS SECURITIES LLC	04/22/2025	GOLDMAN SACHS & CO	900,000	916,317	910,764	915,871		(446)		(446)			(5,107)	(5,107)	10,178	4,342
907818-GG-7	UNION PACIFIC CORPORATION	06/17/2025	MORGAN STANLEY & CO. LLC	07/29/2025	MORGAN STANLEY & CO. LLC	20,000,000	20,154,800	20,170,600	20,154,365		(435)		(435)			16,235	16,235	473,167	354,167
911312-CJ-3	UNITED PARCEL SERVICE INC	06/09/2025	JP MORGAN SECURITIES LLC	06/25/2025	JP MORGAN SECURITIES LLC	9,960,000	9,942,271	10,093,165	9,942,375		103		103			150,791	150,791	61,005	37,765
91324P-FJ-6	UNITEDHEALTH GROUP INC	02/24/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	1,015,000	1,013,884	1,013,417	1,014,011		128		128			(595)	(595)	25,555	5,808
91159H-JG-6	US BANCORP	02/24/2025	JP MORGAN SECURITIES LLC	07/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)	600,000	581,676	587,820	582,377		701		701			5,443	5,443	14,239	2,732
91159H-JT-8	US BANCORP	05/29/2025	JP MORGAN SECURITIES LLC	06/25/2025	MORGAN STANLEY & CO. LLC	10,000,000	10,061,900	10,139,500	10,061,377		(523)		(523)			78,123	78,123	187,823	155,585
91159H-JU-5	US BANCORP	06/09/2025	JP MORGAN SECURITIES LLC	09/25/2025	VARIOUS	15,715,000	15,645,903	15,922,268	15,646,287		384		384			275,980	275,980	329,276	265,391
92343V-CQ-5	VERIZON COMMUNICATIONS INC	06/17/2025	MORGAN STANLEY & CO. LLC	09/03/2025	HSBC SECURITIES (USA) INC.	12,000,000	11,279,520	11,447,640	11,292,634		13,114		13,114			155,006	155,006	180,400	68,933
92343V-GY-4	VERIZON COMMUNICATIONS INC	04/16/2025	144A SECURITY EXCHANGE TRANSACTION	05/13/2025	BARCLAYS CAPITAL	124,000	122,487	118,415	122,499		11		11			(4,084)	(4,084)	1,465	
92343V-GZ-1	VERIZON COMMUNICATIONS INC	10/02/2025	VARIOUS	12/23/2025	JP MORGAN SECURITIES LLC	29,720,000	29,812,815	29,917,516	29,809,115		(3,700)		(3,700)			108,401	108,401	361,212	198,969
92343V-HA-5	VERIZON COMMUNICATIONS INC	10/16/2025	BARCLAYS CAPITAL	12/23/2025	MORGAN STANLEY & CO. LLC	2,635,000	2,713,365	2,660,164	2,712,667		(698)		(698)			(52,503)	(52,503)	70,763	44,276
92857W-BT-6	VODAFONE GROUP PLC	05/15/2025	SECURITY CALLED AT 86.55100000	07/17/2025	GOLDMAN SACHS & CO	6,000,000	5,012,040	5,193,060	5,013,838		1,798		1,798			179,222	179,222	177,667	125,563
928668-CH-3	VOLKSWAGEN GROUP OF AMERICA FINANC	02/24/2025	JP MORGAN SECURITIES LLC	07/10/2025	VARIOUS	965,000	961,478	960,327	961,663		185		185			(1,335)	(1,335)	40,815	22,967
928668-CS-9	VOLKSWAGEN GROUP OF AMERICA FINANC	10/02/2025	JP MORGAN SECURITIES LLC	12/23/2025	GOLDMAN SACHS & CO	9,675,000	10,006,272	10,011,980	10,000,189		(6,083)		(6,083)			11,792	11,792	135,611	9,353
929160-BC-2	VULCAN MATERIALS COMPANY	02/24/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	520,000	523,858	524,446	523,795		(64)		(64)			651	651	17,851	7,341
25470D-CC-1	WARNER MEDIA (DISCOVERY)	06/30/2025	EXCHANGE TRANSACTIONS	07/15/2025	BOFA SECURITIES INC (MERRILL LYNCH)	55,000	43,175	47,713	43,263		88		88			4,450	4,450	338	
55903V-BQ-5	WARNER MEDIA (DISCOVERY)	06/30/2025	EXCHANGE TRANSACTIONS	07/15/2025	UBS SECURITIES LLC	161,000	121,760	133,630	121,760							11,870	11,870	2,316	
55903V-BY-8	WARNERMEDIA HLDG	06/30/2025	EXCHANGE TRANSACTIONS	07/15/2025	MORGAN STANLEY & CO. LLC	35,000	30,573	32,244	30,619		47		47			1,625	1,625	477	
55903V-BC-6	WARNERMEDIA HOLDINGS INC	04/07/2025	MARKETAXESS CORP	06/30/2025	VARIOUS	275,000	237,564	222,120	180,986		638	28,927	(28,289)			12,845	12,845	1,423	752
55903V-BU-6	WARNERMEDIA HOLDINGS INC	06/30/2025	EXCHANGE TRANSACTIONS	07/31/2025	VARIOUS	3,365,000	2,952,903	2,085,725	2,953,562		659		659			(867,837)	(867,837)	65,304	
94106L-CA-5	WASTE MANAGEMENT INC	06/25/2025	144A SECURITY EXCHANGE TRANSACTION	10/28/2025	VARIOUS	8,989,000	8,875,438	8,973,793	8,886,025		10,587		10,587			87,767	87,767	271,946	
95000U-3N-1	WELLS FARGO & COMPANY	06/09/2025	JP MORGAN SECURITIES LLC	06/25/2025	JP MORGAN SECURITIES LLC	20,410,000	20,034,864	20,291,010	20,036,088		1,224		1,224			254,922	254,922	67,950	20,680
95000U-3P-6	WELLS FARGO & COMPANY	05/29/2025	VARIOUS	06/25/2025	VARIOUS	29,040,000	29,259,270	29,498,689	29,256,860		(2,410)		(2,410)			241,829	241,829	556,721	281,865
95000U-3T-8	WELLS FARGO & COMPANY	07/25/2025	GOLDMAN SACHS & CO	10/07/2025	BOFA SECURITIES INC (MERRILL LYNCH)	24,700,000	25,008,256	25,192,765	24,988,823		(19,433)		(19,433)			203,942	203,942	562,645	323,947
95000U-3V-3	WELLS FARGO & COMPANY	09/24/2025	GOLDMAN SACHS & CO	12/23/2025	DEUTSCHE BANK SECURITIES INC.	18,600,000	19,566,642	19,520,142	19,547,716		(18,926)		(18,926)			(27,574)	(27,574)	697,916	440,179
958667-AH-0	WESTERN MIDSTREAM OPERATING LP	12/08/2025	RBC CAPITAL MARKETS CORP	12/29/2025	BARCLAYS CAPITAL	210,000	209,954	210,284	209,954							330	330	728	140
969457-CP-3	WILLIAMS COMPANIES INC	06/17/2025	MORGAN STANLEY & CO. LLC	07/29/2025	MORGAN STANLEY & CO. LLC	14,400,000	14,641,776	14,729,184	14,641,009		(767)		(767)			88,175	88,175	450,240	356,160

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
980236-AR-4	WOODSIDE FINANCE LTD	09/24/2025	VARIOUS	12/11/2025	VARIOUS	15,700,000	15,586,124	15,538,964	15,588,690		2,566		2,566			(49,726)	(49,726)	220,161	43,258
98919V-AA-3	ZAYO GROUP HOLDINGS	04/02/2025	JP MORGAN SECURITIES LLC	09/26/2025	EXCHANGE TRANSACTIONS	1,300,000	1,192,750	1,256,645	1,218,216		25,466		25,466			38,429	38,429	29,611	4,622
98919V-AC-9	ZAYO GROUP HOLDINGS INC	09/26/2025	EXCHANGE TRANSACTIONS	10/16/2025	SECURITY CALLED AT 100.00000000	287,578	272,434	287,578	272,841		408		408			14,737	14,737	999	
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						2,757,703,578	2,757,759,331	2,780,868,209	2,757,766,922		64,816	28,927	35,889			22,554,547	22,554,547	53,931,773	23,754,868
55670#-AH-2	VARIABLE FUNDING NOTE	12/24/2025	DIRECT PLACEMENT	12/30/2025	SECURITY CALLED AT 100.00000000	1,553,421,430	1,553,421,430	1,553,421,430	1,553,421,430										
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)						1,553,421,430	1,553,421,430	1,553,421,430	1,553,421,430										
464287-24-2	ISHARES IBOXX INVESTMENT GRADE	01/31/2025	VARIOUS	04/09/2025	VARIOUS		1,244,842,239	1,268,388,464	1,244,842,239							23,546,225	23,546,225	11,120,749	
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value							1,244,842,239	1,268,388,464	1,244,842,239							23,546,225	23,546,225	11,120,749	
44107T-BB-1	HOST HOTELS & RESORTS LP	02/24/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	330,000	331,733	330,132	331,717		(16)		(16)			(1,585)	(1,585)	9,928	2,822
59523U-AV-9	MID-AMERICA APARTMENTS LP	02/24/2025	JP MORGAN SECURITIES LLC	07/10/2025	BARCLAYS CAPITAL	260,000	257,452	259,795	257,565		113		113			2,229	2,229	10,689	5,778
74340X-CR-0	PROLOGIS LP	06/17/2025	MORGAN STANLEY & CO. LLC	08/19/2025	WELLS FARGO SECURITIES LLC	14,900,000	14,929,055	15,130,503	14,929,055							201,448	201,448	223,810	89,090
828807-DF-1	SIMON PROPERTY GROUP LP	04/28/2025	BOFA SECURITIES INC (MERRILL LYNCH)	05/01/2025	GOLDMAN SACHS & CO	5,000,000	4,593,950	4,576,100	4,594,659		709		709			(18,559)	(18,559)	16,674	15,653
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)						20,490,000	20,112,190	20,296,530	20,112,996		806		806			183,533	183,533	261,101	113,343
BNL2AA-HW-0	COHERENT CORP (COHERENT CORP)	01/02/2025	CASHLESS EXCHANGE	09/26/2025	VARIOUS	5,051,404	5,051,404	5,051,404	5,051,404									225,029	
BNL2AH-1G-7	DTZ US BORROWER LLC (CUSHMAN & WA	01/22/2025	CASHLESS EXCHANGE	10/01/2025	VARIOUS	1,814,971	1,814,971	1,814,971	1,814,971									87,350	
BNL2AU-UP-6	EDGEWATER GENERATION	02/07/2025	CASHLESS EXCHANGE	11/26/2025	SECURITY CALLED AT 100.00000000	2,750,991	2,750,991	2,750,991	2,750,991									156,738	
BNL2AW-3R-8	FILTRATION GROUP CORP	01/29/2025	CASHLESS EXCHANGE	08/06/2025	VARIOUS	2,139,405	2,139,405	2,139,405	2,139,405									82,220	
BNL2B1-EB-8	NORTH AMERICAN BANCARD (NAB)	01/30/2025	CASHLESS EXCHANGE	08/15/2025	VARIOUS	539,852	539,852	538,053	539,852							(1,798)	(1,798)	5,750	
BNL2BN-DJ-4	OREGON TOOL INC (ASP)	02/24/2025	CASHLESS EXCHANGE	03/31/2025	VARIOUS	2,042,587	1,634,070	1,516,981	1,636,024		1,954		1,954			(119,043)	(119,043)	26,714	
BNL2AS-RQ-3	PAREXEL (WEST STREET/ PHOENIX)	01/27/2025	CASHLESS EXCHANGE	12/12/2025	VARIOUS	261,760	261,760	261,760	261,760									15,566	
BNL2AW-RS-0	PRO MACH INC	03/04/2025	CASHLESS EXCHANGE	10/16/2025	SECURITY CALLED AT 100.00000000	7,824,355	7,824,355	7,824,355	7,824,355									346,619	
82453A-AB-3	SHIFT4 PAYMENTS LLC / SHIFT4 PAYME 144A	05/08/2025	GOLDMAN SACHS & CO	05/12/2025	CITIGROUP GLOBAL MARKETS INC.	664,000	667,320	676,450	667,320							9,130	9,130	11,330	11,330
BNL1XS-VV-4	SIGNATURE AVIATION (BROWN GROUP)	08/26/2025	DIRECT PLACEMENT - GLOBAL ATLANTIC	12/31/2025	SECURITY CALLED AT 100.00000000	2,836	2,836	2,836	2,836									54	
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)						23,092,161	22,686,964	22,577,206	22,688,918		1,954		1,954			(111,711)	(111,711)	957,370	11,330
0489999999. Total - issuer credit obligations (unaffiliated)						7,585,110,739	8,773,854,181	8,835,793,294	8,774,057,287		260,337	28,927	231,410			61,148,225	61,148,225	85,395,294	38,058,641
0499999999. Total - issuer credit obligations (affiliated)						1,553,421,430	1,553,421,430	1,553,421,430	1,553,421,430										
0509999998. Total - issuer credit obligations						9,138,532,169	10,327,275,611	10,389,214,724	10,327,478,717		260,337	28,927	231,410			61,148,225	61,148,225	85,395,294	38,058,641
12673U-AB-0	COLT MORTGAGE LOAN TRUST COLT_25-INV2	02/07/2025	BARCLAYS CAPITAL	04/25/2025	VARIOUS	3,100,000	3,099,989	3,106,939	3,100,000		11		11			6,939	6,939	43,276	6,496
12673U-AC-8	COLT MORTGAGE LOAN TRUST COLT_25-INV2	02/07/2025	BARCLAYS CAPITAL	04/25/2025	VARIOUS	3,900,000	3,899,949	3,909,632	3,900,000		51		51			9,632	9,632	55,861	8,385
617932-AA-6	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	01/23/2025	MORGAN STANLEY & CO. LLC	06/11/2025	VARIOUS	17,700,000	17,699,773	17,746,761	17,700,000		227		227			46,761	46,761	439,935	84,636
67121E-AA-0	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	03/27/2025	MIZUHO SECURITIES USA INC.	06/11/2025	VARIOUS	1,300,000	1,299,982	1,302,996	1,300,000		18		18			2,996	2,996	19,935	5,984
914917-AA-7	UNLOCK HEA TRUST UNLOK_25-2	11/07/2025	BARCLAYS CAPITAL	12/19/2025	VARIOUS	5,190,000	5,173,398	5,175,683	5,173,564		166		166			2,119	2,119	48,584	37,195
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)						31,190,000	31,173,091	31,242,011	31,173,564		473		473			68,447	68,447	607,591	142,696
00120J-AE-3	AGL CLO LTD AGL 2020-13	04/09/2025	BOFA SECURITIES INC (MERRILL LYNCH)	08/08/2025	SECURITY CALLED AT 100.00000000	3,185,000	3,172,260	3,185,000	3,174,504		2,244		2,244			10,496	10,496	109,102	43,367
03666B-AA-2	ANTARES CLO LTD ANTR_21-1A	02/26/2025	SMBC NIKKO SECURITIES	10/15/2025	SECURITY CALLED AT 100.00000000	2,000,000	2,004,000	2,000,000	2,003,872		(128)		(128)			(3,872)	(3,872)	88,321	10,491
12511W-AH-9	CCS8 UNITRANCHE PTNR 2024-1 FUNDED	12/11/2025	REVOLVER FUNDING BROKER	12/22/2025	SECURITY CALLED AT 100.00000000	10,511,995	10,511,995	10,511,995	10,511,995									127,119	
29247B-AA-5	EMPWR 2023-2A	03/12/2025	CITIGROUP GLOBAL MARKETS INC.	08/22/2025	SECURITY CALLED AT 100.00000000	3,235,000	3,252,469	3,235,000	3,251,940		(529)		(529)			(16,940)	(16,940)	127,634	33,304
36320W-AL-0	GALAXY CLO LTD GALXY_15-21A	03/19/2025	MIZUHO SECURITIES USA INC.	09/10/2025	VARIOUS	409,179	409,056	409,179	409,592		536		536			(413)	(413)	9,092	3,675
39729R-AA-6	GREENWOOD PARK CLO LTD GRNPK_18-1A	04/07/2025	MORGAN STANLEY & CO. LLC	08/15/2025	VARIOUS	81,195	80,789	81,195	80,969		179		179			227	227	2,102	1,047

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
48206K-AQ-9	JNPPK 2023-1A	04/11/2025	WELLS FARGO SECURITIES LLC	10/08/2025	SECURITY CALLED AT 100.00000000	2,798,978	2,770,988	2,798,978	2,776,522		5,534		5,534			22,456	22,456	112,085	35,771
48206K-AS-5	JNPPK 2023-1A	03/28/2025	SMBC NIKKO SECURITIES	10/08/2025	SECURITY CALLED AT 100.00000000	670,000	668,325	670,000	668,954		629		629			1,046	1,046	28,282	7,504
55952A-AA-7	MAGNE 2023-37	04/10/2025	DEUTSCHE BANK SECURITIES INC.	11/07/2025	SECURITY CALLED AT 100.00000000	9,555,000	9,555,000	9,555,000	9,555,000									455,706	126,193
69145@-AA-7	OXFORD FINANCE CREDIT FUND FUNDING TRUST	06/30/2025	REVOLVER FUNDING BROKER	07/14/2025	EXCHANGE TRANSACTIONS	56,907,431	56,907,431	56,907,431	56,907,431									1,237,660	
69145@-AB-5	OXFORD FINANCE CREDIT FUND FUNDING TRUST	06/30/2025	REVOLVER FUNDING BROKER	07/14/2025	EXCHANGE TRANSACTIONS	7,903,810	7,903,810	7,903,810	7,903,810									185,091	
69145@-AC-3	OXFORD FINANCE CREDIT FUND FUNDING TRUST	06/30/2025	REVOLVER FUNDING BROKER	07/14/2025	EXCHANGE TRANSACTIONS	6,323,048	6,323,048	6,323,048	6,323,048									166,006	
69145@-AD-1	OXFORD FINANCE CREDIT FUND FUNDING TRUST	06/30/2025	REVOLVER FUNDING BROKER	07/14/2025	EXCHANGE TRANSACTIONS	3,951,905	3,951,905	3,951,905	3,951,905									117,174	
69144@-AA-8	OXFORD FINANCE FUNDING IX LLC	05/21/2025	REVOLVER FUNDING BROKER	07/14/2025	VARIOUS	26,968,223	26,968,223	26,968,223	26,968,223									519,115	
69144@-AB-6	OXFORD FINANCE FUNDING IX LLC	05/21/2025	REVOLVER FUNDING BROKER	07/14/2025	VARIOUS	3,694,277	3,694,277	3,694,277	3,694,277									86,327	
69689Q-AA-3	PALMER SQUARE CLO PLMRS_2022-1	04/10/2025	DEUTSCHE BANK SECURITIES INC.	09/18/2025	SECURITY CALLED AT 100.00000000	1,338,000	1,329,972	1,338,000	1,331,680		1,708		1,708			6,320	6,320	50,060	16,690
72134C-AA-9	PIKES PEAK CLO PIPK_23-14	03/18/2025	DEUTSCHE BANK SECURITIES INC.	06/13/2025	SECURITY CALLED AT 100.00000000	4,000,000	4,001,200	4,000,000	4,001,200							(1,200)	(1,200)	99,057	39,540
883310-AL-8	THAYER PARK CLO LTD THAYR_17-1A	04/08/2025	BNP PARIBAS SECURITIES CORP	11/21/2025	SECURITY CALLED AT 100.00000000	4,000,000	3,986,000	4,000,000	3,990,963		4,963		4,963			9,037	9,037	187,613	48,488
89532W-AA-7	TRESTLES CLO LTD TREST_21-4A	03/12/2025	WELLS FARGO SECURITIES LLC	11/10/2025	SECURITY CALLED AT 100.00000000	3,200,000	3,201,600	3,200,000	3,200,895		(705)		(705)			(895)	(895)	148,419	25,952
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)						150,733,041	150,692,348	150,733,041	150,706,780		14,431		14,431			26,262	26,262	3,855,965	392,022
33884E-AG-6	FLAT 2024-1A	04/17/2025	MIZUHO SECURITIES USA INC.	09/03/2025	SECURITY CALLED AT 100.00000000	5,096,000	5,053,958	5,096,000	5,058,706		4,748		4,748			37,294	37,294	118,317	5,016
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)						5,096,000	5,053,958	5,096,000	5,058,706		4,748		4,748			37,294	37,294	118,317	5,016
826935-AA-6	SRFC 2024-1A	01/06/2025	APOLLO GLOBAL SECURITIES LLC	06/10/2025	VARIOUS	63,345	63,384	63,512	63,376		(8)		(8)			135	135	1,394	154
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)						63,345	63,384	63,512	63,376		(8)		(8)			135	135	1,394	154
45783W-A*-8	INNOVATION CREDIT SMA II SPE LLC INNCS_2	09/26/2025	REVOLVER FUNDING BROKER	12/24/2025	DIRECT PLACEMENT	768,500	768,500	768,500	768,500									11,806	
902613-BQ-0	UBS GROUP AG	10/02/2025	VARIOUS	12/11/2025	VARIOUS	28,650,000	29,292,959	29,894,997	29,283,084		(9,874)		(9,874)			611,913	611,913	733,483	325,361
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)						29,418,500	30,061,459	30,663,497	30,051,584		(9,874)		(9,874)			611,913	611,913	745,289	325,361
1889999999. Total - asset-backed securities (unaffiliated)						211,404,886	211,990,282	212,702,061	211,995,304		5,022		5,022			706,757	706,757	5,210,239	860,233
1899999999. Total - asset-backed securities (affiliated)						5,096,000	5,053,958	5,096,000	5,058,706		4,748		4,748			37,294	37,294	118,317	5,016
1909999998. Total - asset-backed securities						216,500,886	217,044,240	217,798,061	217,054,010		9,770		9,770			744,051	744,051	5,328,556	865,249
2009999999. Total - issuer credit obligations and asset-backed securities						9,355,033,055	10,544,319,851	10,607,012,785	10,544,532,727		270,107	28,927	241,180			61,892,276	61,892,276	90,723,850	38,923,890
59156R-CA-4	METLIFE INC	01/02/2025	TRANSFER BROKER	09/15/2025	SECURITY CALLED AT 100.00000000	4,100,000	4,100,000	4,100,000	4,100,000									78,925	
726503-AE-5	PLAINS ALL AMERICAN PIPELINE LP	02/28/2025	TRANSFER BROKER	08/13/2025	BARCLAYS CAPITAL	610,000	571,363	610,000	571,363							38,638	38,638	26,521	
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred							4,671,363	4,710,000	4,671,363							38,638	38,638	105,446	
4509999998. Total - preferred stocks							4,671,363	4,710,000	4,671,363							38,638	38,638	105,446	
12510Q-10-0	CCC INTELLIGENT SOLUTIONS HO	02/19/2025	INSTINET LLC	02/19/2025	INSTINET LLC	368,763	3,943,886	3,942,593	3,943,886							(1,293)	(1,293)		
21077C-30-5	CONTEXTLOGIC INC	03/06/2025	DIRECT PLACEMENT	03/14/2025	VIRTU KNIGHT CAPITAL GROUP LLC	26,664	208,512	196,174	208,512							(12,338)	(12,338)		
29103K-10-0	FOLD HOLDINGS INC	08/14/2025	DISTRIBUTION ON LIMITED PARTNERSHIP	08/21/2025	VIRTU KNIGHT CAPITAL GROUP LLC	18,017	74,230	68,365	74,230							(5,865)	(5,865)		
M7S64L-12-3	PAGAYA TECHNOLOGIES LTD -A	09/18/2025	DIRECT PLACEMENT	09/30/2025	INSTINET LLC	73,620	3,076,580	2,176,384	3,076,580							(900,196)	(900,196)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20
										11	12	13	14	15					
CUSIP Identi-fication	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
781154-10-9	RUBRIK INC	12/15/2025	DIRECT PLACEMENT	12/19/2025	VARIOUS	4,666	407,512	380,747	407,512							(26,765)	(26,765)		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded							7,710,720	6,764,263	7,710,720							(946,457)	(946,457)		
BNL2AY-X7-5	DIAMOND SPORTS GROUP LLC	01/02/2025	CASHLESS EXCHANGE	05/08/2025	OPPENHEIMER & CO. INC	1,101	19,545	15,935	19,545							(3,610)	(3,610)		
31339#-11-1	FEDERAL HOME LOAN BK NEW YORK	05/02/2025	DIRECT PLACEMENT	06/03/2025	DIRECT PLACEMENT	1,395,000	139,500,000	139,500,000	139,500,000										
BNL2AF-PA-8	NOMOS AI INC	01/14/2025	DIRECT PLACEMENT	11/03/2025	CONVERSION TRANSACTIONS NON CASH	2,500,000	2,500,000	5,956,542	2,500,000							3,456,542	3,456,542		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other							142,019,545	145,472,477	142,019,545							3,452,932	3,452,932		
5989999998. Total - common stocks							149,730,265	152,236,740	149,730,265							2,506,475	2,506,475		
5999999999. Total - preferred and common stocks							154,401,628	156,946,740	154,401,628							2,545,113	2,545,113	105,446	
6009999999 - Totals							10,698,721,479	10,763,959,525	10,698,934,355		270,107	28,927	241,180			64,437,389	64,437,389	90,829,296	38,923,890

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total preferred stocks								XXX	XXX
44989@-10-1	LIFE INSURANCE COMPANY OF NORTH AMERICA	65498		8BI	4,308,795,601	2,021,185,375	490,544		
53205@-10-0	INA LIFE INSURANCE COMPANY OF NY	64548		8BI	269,057,073	56,267,392			
64953@-10-1	N.Y. LIFE INS. & ANNUITY CORP.	91596		8BI	8,611,633,146				
67066@-10-8	NYLIFE INS. CO. OF ARIZONA	81353		8BI	391,765,028				
1299999. Subtotal - common stock - U.S. life insurer					13,581,250,849	2,077,452,767	490,544	XXX	XXX
1899999. Total common stocks					13,581,250,849	2,077,452,767	490,544	XXX	XXX
1999999 - Totals					13,581,250,849	2,077,452,767	490,544	XXX	XXX

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	3	4	5	6	Change in Book/Adjusted Carrying Value				11	12	Interest						19
						7	8	9	10			13	14	15	16	17	18	
Description	Restricted Asset Code	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Interest Income Due and Accrued Dec. 31 of Current Year	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
TREASURY BILL		12/22/2025	CITIGROUP GLOBAL MARKETS INC.	04/14/2026	573,145		568			579,000	572,576			0.000	3.574	N/A		
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					573,145		568			579,000	572,576			XXX	XXX	XXX		
AFRICA FINANCE CORP		12/16/2025	VARIOUS	04/17/2026	1,089,979		3			1,090,000	1,089,976	9,802		4.375	4.376	AO	19,469	19,437
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					1,089,979		3			1,090,000	1,089,976	9,802		XXX	XXX	XXX	19,469	19,437
AERCAP IRELAND CAPITAL DAC		04/30/2025	MILLENNIUM ADVISORS LLC	04/03/2026	579,296		1,831			580,000	577,465	6,309		4.450	4.937	AO	12,905	2,007
ALCON FINANCE CORPORATION		11/26/2025	BARCLAYS CAPITAL	09/23/2026	11,480,666		13,191			11,586,000	11,467,475	86,734		2.750	4.028	MS		57,528
AMERICAN EXPRESS COMPANY		11/26/2025	CITIGROUP GLOBAL MARKETS INC.	11/04/2026	9,817,569		19,669			10,000,000	9,797,900	26,125		1.650	3.875	MN		11,000
AMGEN INC		08/27/2025	JP MORGAN SECURITIES LLC	08/19/2026	9,900,093		53,093			10,000,000	9,847,000	95,333		2.600	4.217	FA		6,500
AMPHENOL CORPORATION		03/31/2025	VARIOUS	03/30/2026	19,082,880		(56,446)			19,064,000	19,139,326	228,900		4.750	4.341	MS	452,770	2,515
APPLE INC		09/30/2025	BARCLAYS CAPITAL	09/11/2026	9,885,087		40,887			10,000,000	9,844,200	62,639		2.050	3.743	MS		11,389
ARCH CAPITAL FINANCE LLC		12/29/2025	JP MORGAN SECURITIES LLC	12/15/2026	12,469,352		(14)			12,466,000	12,469,366	22,223		4.011	3.977	JD		20,834
ARCHER DANIELS MIDLAND CO		08/27/2025	GOLDMAN SACHS & CO	08/11/2026	19,956,751		101,552			20,141,000	19,855,199	195,815		2.500	4.032	FA		23,778
AUSTRALIA & NEW ZEALAND BANKING GR		08/01/2025	JANE STREET EXECUTION SERVICES LLC	05/19/2026	8,997,409		3,259			9,000,000	8,994,150	46,200		4.400	4.477	MN	198,000	82,500
AUSTRALIA & NEW ZEALAND BANKING GR		12/11/2025	BOFA SECURITIES INC (MERRILL LYNCH)	04/07/2026	4,751,872		10,528			4,800,000	4,741,344			0.000	3.807	N/A		
BANCO SANTANDER SA		03/31/2025	JANE STREET EXECUTION SERVICES LLC	03/25/2026	3,975,596		77,356			4,000,000	3,898,240	19,723		1.849	4.523	MS	36,980	1,233
BANK OF AMERICA CORP		03/31/2025	BOFA SECURITIES INC (MERRILL LYNCH)	03/03/2026	11,991,321		16,233			11,995,000	11,975,088	174,960		4.450	4.632	MS	266,889	41,516
BANK OF MONTREAL		06/30/2025	JP MORGAN SECURITIES LLC	06/05/2026	17,263,770		(78,419)			17,195,000	17,342,189	65,819		5.300	4.345	JD	455,668	65,819
BANK OF MONTREAL		03/05/2025	JP MORGAN SECURITIES LLC	03/03/2026	9,999,998		12			10,000,000	9,999,986	32,392		4.380	0.000	MJSD	344,983	1,275
BANK OF MONTREAL		04/09/2025	JP MORGAN SECURITIES LLC	01/12/2026	10,000,000					10,000,000	10,000,000	93,953		4.440	0.000	JAJO	240,608	
BANK OF NOVA SCOTIA		06/30/2025	JP MORGAN SECURITIES LLC	06/24/2026	11,997,376		176,025			12,170,000	11,821,351	3,195		1.350	4.366	JD	82,148	3,195
BANK OF NOVA SCOTIA (FXD)		12/29/2025	RBC CAPITAL MARKETS CORP	12/07/2026	17,943,191		(715)			17,700,000	17,943,906	63,130		5.350	3.834	JD		60,500
BARCLAYS PLC		05/30/2025	BARCLAYS CAPITAL	05/12/2026	24,026,925		(41,475)			24,000,000	24,068,400	169,867		5.200	4.884	MN	624,000	69,333
BRANCH BANKING AND TRUST COMPANY		10/31/2025	BNP PARIBAS SECURITIES CORP	10/30/2026	10,000,356		4,729			10,025,000	9,995,627	64,550		3.800	4.104	AO		3,175
BLACKSTONE SECURED LENDING FUND		09/30/2025	GOLDMAN SACHS & CO	09/16/2026	10,513,003		42,818			10,636,000	10,470,185	85,310		2.750	4.428	MS		12,187
CDP FINANCIAL INC		12/11/2025	BARCLAYS CAPITAL	03/19/2026	3,719,521		8,313			3,750,000	3,711,208			0.000	3.840	N/A		
CVS HEALTH CORP		06/30/2025	BOFA SECURITIES INC (MERRILL LYNCH)	06/01/2026	22,838,899		191,719			23,000,000	22,647,180	55,104		2.875	4.595	JD	330,625	55,104
CANADIAN IMPERIAL BANK OF COMMERCE		06/30/2025	JP MORGAN SECURITIES LLC	06/22/2026	4,928,006		74,306			5,000,000	4,853,700	1,563		1.250	4.347	JD	31,250	1,563
CANADIAN IMPERIAL BANK OF COMMERCE		08/01/2025	BOFA SECURITIES INC (MERRILL LYNCH)	07/17/2026	6,044,853		(32,907)			6,000,000	6,077,760	153,477		5.615	4.210	JJ		15,909
CANADIAN IMPERIAL BANK OF COMMERCE		12/29/2025	BARCLAYS CAPITAL	10/02/2026	18,773,181		(989)			18,500,000	18,774,170	271,032		5.926	3.907	AO		267,987
CENTERPOINT ENERGY INC		06/30/2025	BOFA SECURITIES INC (MERRILL LYNCH)	06/01/2026	3,949,774		59,294			4,000,000	3,890,480	4,833		1.450	4.532	JD	29,000	4,833
CITIBANK NA (FXD)		12/29/2025	BARCLAYS CAPITAL	12/04/2026	11,655,890		(510)			11,500,000	11,656,400	47,334		5.488	3.836	JD		45,581
CREDIT AGRICOLE CIB (NEW YORK)		11/20/2025	CITIGROUP GLOBAL MARKETS INC.	03/20/2026	4,957,533		22,867			5,000,000	4,934,667			0.000	3.972	N/A		
CREDIT AGRICOLE CIB (NEW YORK)		12/11/2025	BARCLAYS CAPITAL	03/25/2026	1,486,858		3,325			1,500,000	1,483,533			0.000	3.842	N/A		
DR HORTON INC		12/29/2025	GOLDMAN SACHS & CO	10/15/2026	10,650,205		760			10,868,000	10,649,445	29,827		1.300	3.902	AO		29,434
WALT DISNEY COMPANY		11/10/2025	BOFA SECURITIES INC (MERRILL LYNCH)	02/20/2026	14,917,917		85,367			15,000,000	14,832,550			0.000	3.984	N/A		
ELEMENT FLEET MANAGEMENT CORP		06/30/2025	US BANCORP INVESTMENTS INC	06/26/2026	3,221,331		(24,771)			3,201,000	3,246,102	2,788		6.271	4.663	JD	100,367	2,788
EMERSON ELECTRIC CO		11/18/2025	WELLS FARGO SECURITIES LLC	02/26/2026	3,478,712		16,726			3,500,000	3,461,986			0.000	3.953	N/A		
EMERSON ELECTRIC CO		12/22/2025	BOFA SECURITIES INC (MERRILL LYNCH)	03/25/2026	9,914,233		9,300			10,000,000	9,904,933			0.000	3.756	N/A		
EQUINIX INC		11/26/2025	CITIGROUP GLOBAL MARKETS INC.	11/18/2026	23,592,814		23,933			23,825,000	23,568,881	82,527		2.900	4.038	MN		19,192
ESSILORLUXOTTICA SA		11/25/2025	JP MORGAN SECURITIES LLC	03/03/2026	10,926,936		44,318			11,000,000	10,882,618			0.000	3.962	N/A		
GENERAL MOTORS FINANCIAL COMPANY I		04/30/2025	CITIGROUP GLOBAL MARKETS INC.	04/06/2026	10,007,083		(17,217)			10,000,000	10,024,300	127,500		5.400	5.125	AO	270,000	37,500
GLOBAL PAYMENTS INC		03/31/2025	MORGAN STANLEY & CO. LLC	03/01/2026	8,208,571		206,587			8,255,000	8,001,984	33,020		1.200	4.653	MS	49,530	8,255
GOLUB CAPITAL BDC INC.		08/27/2025	BARCLAYS CAPITAL	08/24/2026	12,881,250		94,271			13,063,000	12,786,979	115,208		2.500	4.712	FA		3,629
HSBC HOLDINGS PLC		03/31/2025	JANE STREET EXECUTION SERVICES LLC	03/08/2026	3,999,009		4,049			4,000,000	3,994,960	53,989		4.300	4.436	MS	86,000	10,989
HSBC HOLDINGS PLC		11/26/2025	VARIOUS	11/23/2026	6,147,760		(1,391)			6,134,000	6,149,151	28,327		4.375	4.116	MN		3,727
HENKEL OF AMERICA INC		12/10/2025	CITIGROUP GLOBAL MARKETS INC.	06/09/2026	3,442,804		7,914			3,500,000	3,434,890			0.000	3.770	N/A		
HENKEL OF AMERICA INC		12/26/2025	JP MORGAN SECURITIES LLC	06/17/2026	2,653,658		832			2,700,000	2,652,825			0.000	3.766	N/A		
HEWLETT PACKARD ENTERPRISE CO		04/30/2025	MORGAN STANLEY & CO. LLC	04/01/2026	5,092,114		99,752			5,130,000	4,992,362	22,444		1.750	4.775	AO	44,888	7,481
HONEYWELL INTERNATIONAL		12/01/2025	CITIGROUP GLOBAL MARKETS INC.	03/02/2026	16,739,571		79,980			16,850,000	16,659,591			0.000	3.977	N/A		

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	3	4	5	6	Change in Book/Adjusted Carrying Value				11	12	Interest						19
						7	8	9	10			13	14	15	16	17	18	
Description	Restricted Asset Code	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Interest Income Due and Accrued Dec. 31 of Current Year	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
HONEYWELL INTERNATIONAL		12/02/2025	CITIGROUP GLOBAL MARKETS INC.	03/10/2026	4,962,694		16,458			5,000,000	4,946,236			0.000	3.993	N/A		
ING GROEP NV		02/27/2025	ING FINANCIAL MARKETS LLC	01/06/2026	12,160,256		(14,701)			12,160,000	12,174,957	273,389		4.625	4.470	JJ	281,200	81,236
INTERNATIONAL BUSINESS MACHINES CO		05/30/2025	WELLS FARGO SECURITIES LLC	05/15/2026	9,959,305		62,605			10,000,000	9,896,700	42,167		3.300	4.417	MN	165,000	15,583
JPMORGAN CHASE & CO		12/29/2025	JP MORGAN SECURITIES LLC	12/15/2026	6,414,997		(43)			6,400,000	6,415,040	11,733		4.125	3.871	JD		11,000
KENVUE INC		03/31/2025	BOFA SECURITIES INC (MERRILL LYNCH)	03/22/2026	4,957,143		(37,407)			4,950,000	4,994,550	72,827		5.350	4.313	MS	132,413	6,621
KEYBANK NA		05/30/2025	BARCLAYS CAPITAL	05/20/2026	9,166,636		72,261			9,215,000	9,094,376	35,683		3.400	4.792	MN	156,655	10,444
KOOKMIN BANK		10/31/2025	GOLDMAN SACHS INTERNATIONAL	05/06/2026	495,491		2,091			500,000	493,400	1,050		1.375	4.024	MN	3,438	3,380
KRAFT HEINZ FOODS CO		06/30/2025	BARCLAYS CAPITAL	06/01/2026	9,376,239		66,478			9,432,000	9,309,761	23,580		3.000	4.450	JD	141,480	23,580
LINCOLN NATIONAL CORPORATION		12/29/2025	CITIGROUP GLOBAL MARKETS INC.	12/12/2026	7,781,424		73			7,805,000	7,781,351	85,665		3.625	3.953	MS		84,879
MARRIOTT INTERNATIONAL INC		06/30/2025	CITADEL SECURITIES	06/15/2026	11,930,224		75,304			12,000,000	11,854,920	16,667		3.125	4.430	JD	187,500	16,667
MCKESSON CORP		08/27/2025	JP MORGAN SECURITIES LLC	08/15/2026	9,826,753		93,653			10,000,000	9,733,100	49,111		1.300	4.153	FA		4,694
MERCEDES-BENZ FINANCE NORTH AMERIC		08/01/2025	RBC CAPITAL MARKETS CORP	07/31/2026	5,017,290		(11,810)			5,000,000	5,029,100	102,240		4.875	4.267	JJ		2,708
MITSUBISHI UFJ FINANCIAL GROUP INC		09/30/2025	GOLDMAN SACHS & CO	09/13/2026	15,270,125		45,839			15,400,000	15,224,286	127,373		2.757	3.992	MS		21,229
MIZUHO FINANCIAL GROUP INC		09/30/2025	MIZUHO SECURITIES USA INC.	09/13/2026	13,893,531		37,591			14,000,000	13,855,940	119,238		2.839	3.952	MS		19,873
MORGAN STANLEY BANK NA		04/30/2025	MORGAN STANLEY & CO. LLC	04/21/2026	8,969,185		(26,923)			8,960,000	8,996,109	82,825		4.754	4.284	AO	212,979	11,832
NXP BV		03/31/2025	BARCLAYS CAPITAL	03/01/2026	19,825,000		(101,702)			19,825,000	19,926,702	353,546		5.350	4.649	MS	530,319	88,386
NATIONAL BANK OF CANADA		02/06/2025	JP MORGAN SECURITIES LLC	02/05/2026	10,000,000					10,000,000	10,000,000	30,411		4.020	4.445	MON	384,783	
NATIONAL RURAL UTILITIES COOPERATI		06/30/2025	BOFA SECURITIES INC (MERRILL LYNCH)	06/15/2026	3,940,682		63,922			4,000,000	3,876,760	1,778		1.000	4.326	JD	20,000	1,778
NATIXIS (NEW YORK BRANCH)		10/27/2025	BOFA SECURITIES INC (MERRILL LYNCH)	01/29/2026	12,960,263		93,665			13,000,000	12,866,598			0.000	3.971	N/A		
NATIXIS (NEW YORK BRANCH)		08/13/2025	GOLDMAN SACHS & CO	02/02/2026	9,963,022		162,933			10,000,000	9,800,089			0.000	4.205	N/A		
OVINTIV INC		02/27/2025	BARCLAYS CAPITAL	01/01/2026	23,480,000		(78,893)			23,480,000	23,558,893	631,025		5.375	4.788	JJ	631,025	199,825
ORACLE CORP		09/17/2025	GOLDMAN SACHS & CO	01/16/2026	1,886,669		23,540			1,890,000	1,863,129			0.000	4.291	N/A		
OWENS CORNING		08/27/2025	RBC CAPITAL MARKETS CORP	08/15/2026	9,098,208		25,362			9,145,000	9,072,846	117,462		3.400	4.242	FA		11,228
PNC FINANCIAL SERVICES GROUP INC (		08/27/2025	BARCLAYS CAPITAL	07/23/2026	5,532,183		27,534			5,578,000	5,504,649	63,651		2.600	4.096	JJ		14,100
PNC FINANCIAL SERVICES GROUP INC (		08/27/2025	JP MORGAN SECURITIES LLC	08/13/2026	2,023,158		20,096			2,060,000	2,003,062	9,081		1.150	4.121	FA		987
PUBLIC SERVICE ELECTRIC AND GAS CO		03/31/2025	VARIOUS	03/15/2026	20,514,169		507,592			20,655,000	20,006,577	57,777		0.950	4.339	MS	98,111	8,721
RYDER SYSTEM INC		12/29/2025	BARCLAYS CAPITAL	12/01/2026	13,298,380		381			13,425,000	13,298,000	32,444		2.900	3.956	JD		31,362
CHARLES SCHWAB CORPORATION (THE)		05/30/2025	GOLDMAN SACHS & CO	05/13/2026	22,734,421		414,071			23,000,000	22,320,350	35,267		1.150	4.368	MN	132,250	13,960
SHINFN 1.35 01/10/26		03/24/2025	VARIOUS	01/10/2026	1,259,007		30,367			1,260,000	1,228,640	8,080		1.350	4.576	JJ	8,505	3,507
SIERRA PACIFIC POWER COMPANY		05/30/2025	BARCLAYS CAPITAL	05/01/2026	24,775,588		261,332			25,000,000	24,586,750	108,333		2.600	4.464	MN	325,000	55,972
SONOCO PRODUCTS COMPANY		09/30/2025	BOFA SECURITIES INC (MERRILL LYNCH)	09/01/2026	20,028,834		(10,366)			20,000,000	20,039,200	296,667		4.450	4.226	MS		74,167
SOUTHERN CALIFORNIA GAS COMPANY		06/30/2025	VARIOUS	06/15/2026	16,373,124		147,418			16,509,000	16,225,706	19,077		2.600	4.447	JD	214,617	19,077
SUMITOMO MITSUI FINANCIAL GROUP IN		09/30/2025	SMBC NIKKO SECURITIES	09/17/2026	7,856,451		49,811			8,000,000	7,806,640	32,402		1.402	3.990	MS		4,362
SUMITOMO MITSUI FINANCIAL GROUP IN		02/27/2025	SMBC NIKKO SECURITIES	01/13/2026	7,397,406		(59,416)			7,395,000	7,456,822	188,563		5.464	4.466	JJ	202,031	50,508
SUMITOMO MITSUI FINANCIAL GROUP IN		08/01/2025	SMBC NIKKO SECURITIES	07/13/2026	8,066,178		(49,502)			8,000,000	8,115,680	219,520		5.880	4.293	JJ		27,440
SUMITOMO MITSUI TRUST BANK LIMITED		11/10/2025	BOFA SECURITIES INC (MERRILL LYNCH)	02/12/2026	9,954,033		56,911			10,000,000	9,897,122			0.000	3.981	N/A		
SUMITOMO MITSUI TRUST BANK LIMITED		11/06/2025	VARIOUS	02/18/2026	11,936,800		74,611			12,000,000	11,862,189			0.000	3.996	N/A		
THERMO FISHER SCIENTIFIC INC		08/27/2025	JP MORGAN SECURITIES LLC	08/10/2026	10,042,214		(27,086)			10,000,000	10,069,300	193,993		4.953	4.132	FA		24,765
TORONTO-DOMINION BANK/THE		02/27/2025	JANE STREET EXECUTION SERVICES LLC	01/09/2026	4,940,707		(26,117)			4,940,000	4,966,824	120,442		5.103	4.444	JJ	126,044	34,312
TORONTO-DOMINION BANK/THE		12/29/2025	TD SECURITIES (USA) LLC	12/17/2026	7,650,851		(145)			7,600,000	7,650,996	13,501		4.568	3.851	JD		12,537
TORONTO DOMINION BANK		04/23/2025	JP MORGAN SECURITIES LLC	04/22/2026	10,000,000					10,000,000	10,000,000	86,750		4.630	0.000	JAJO	240,564	1,325
TOYOTA MOTOR CREDIT CORP.		09/22/2025	DIRECT - TOYOTA	03/30/2026	9,902,956		111,381			10,000,000	9,791,575			0.000	4.055	N/A		
TOYOTA MOTOR CREDIT CORP		06/30/2025	BNP PARIBAS SECURITIES CORP	06/18/2026	11,828,275		181,675			12,000,000	11,646,600	4,875		1.125	4.276	JD	67,500	4,875
US BANCORP		04/30/2025	BARCLAYS CAPITAL	04/27/2026	23,232,151		219,611			23,340,000	23,012,540	128,629		3.100	4.567	AO	361,770	8,039
UNITEDHEALTH GROUP INC		05/30/2025	WELLS FARGO SECURITIES LLC	05/15/2026	20,422,127		388,052			20,675,000	20,034,075	30,381		1.150	4.510	MN	118,881	11,228
VW CREDIT INC		11/24/2025	BONY MELLON CAPITAL MARKETS LLC	05/18/2026	1,806,159		8,000			1,835,000	1,798,160			0.000	4.211	N/A		
WELLS FARGO & COMPANY		06/30/2025	GOLDMAN SACHS & CO	06/03/2026	5,988,742		13,282			6,000,000	5,975,460	19,133		4.100	4.555	JD	123,000	19,133
WESTPAC BANKING CORP		03/17/2025	JP MORGAN SECURITIES LLC	03/12/2026	15,000,000					15,000,000	15,000,000	32,767		4.650	4.301	MON	505,345	
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					972,760,045		4,249,731			977,068,000	968,582,812	6,451,253		XXX	XXX	XXX	9,027,021	2,025,576

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	3	4	5	6	Change in Book/Adjusted Carrying Value				11	12	Interest						19
						7	8	9	10			13	14	15	16	17	18	
Description	Restricted Asset Code	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Interest Income Due and Accrued Dec. 31 of Current Year	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
AVALONBAY COMMUNITIES INC		05/30/2025	TD SECURITIES (USA) LLC	05/11/2026	14,922,910		122,860			15,000,000	14,800,050	56,542		2.950	4.404	MN	221,250	20,896
CROWN CASTLE INTERNATIONAL CORP		06/30/2025	BARCLAYS CAPITAL	06/15/2026	9,959,958		43,258			10,000,000	9,916,700	16,444		3.700	4.599	JD	185,000	16,444
WELLTOWER INC		04/30/2025	RBC CAPITAL MARKETS CORP	04/01/2026	15,792,418		36,998			15,806,000	15,755,421	167,939		4.250	4.602	AO	335,878	55,980
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					40,675,286		203,116			40,806,000	40,472,171	240,925		XXX	XXX	XXX	742,128	93,320
0489999999. Total - issuer credit obligations (unaffiliated)					1,015,098,455		4,453,418			1,019,543,000	1,010,717,535	6,701,980		XXX	XXX	XXX	9,788,618	2,138,333
0499999999. Total - issuer credit obligations (affiliated)														XXX	XXX	XXX		
0509999999. Total - issuer credit obligations					1,015,098,455		4,453,418			1,019,543,000	1,010,717,535	6,701,980		XXX	XXX	XXX	9,788,618	2,138,333
7689999999. Total short-term investments (unaffiliated)					1,015,098,455		4,453,418			1,019,543,000	1,010,717,535	6,701,980		XXX	XXX	XXX	9,788,618	2,138,333
7699999999. Total short-term investments (affiliated)														XXX	XXX	XXX		
7709999999 - Totals					1,015,098,455		4,453,418			1,019,543,000	1,010,717,535	6,701,980		XXX	XXX	XXX	9,788,618	2,138,333

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 573,145	1B ..$ 9,885,087	1C ..$ 23,471,393	1D ..$ 65,245,263	1E ..$ 152,274,690	1F ..$ 198,161,094	1G ..$ 257,430,410
1B	2A ...$ 99,963,428	2B ..$ 156,376,540	2C ..$ 51,717,405				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
Ascent Holding Co. ...					09/30/2025	09/30/2032	861,908	1,499,720	1.74													
0159999999. Subtotal - purchased options - hedging other - call options and warrants														XXX							XXX	XXX
10Y RTP 6.195000 3/17/2026	Fixed Income Security	D1	Interest Rate	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/12/2025	03/17/2026		500,000,000	SOFR/(6.20)		750,000		483		483	(749,517)						B053
10Y RTP 6.205000 2/11/2026	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/11/2025	02/11/2026		1,000,000,000	SOFR/(6.21)		1,745,000		11		11	(1,744,989)						B053
10Y RTP 6.207000 2/23/2026	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/20/2025	02/23/2026		1,025,000,000	SOFR/(6.21)		1,681,000		83		83	(1,680,917)						B053
10Y RTP 6.340000 2/22/2027	Fixed Income Security	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	02/21/2025	02/22/2027		200,000,000	SOFR/(6.34)		948,000		149,776		149,776	(798,224)						B053
10Y RTR 2.860000 2/13/2029	Fixed Income Security	D1	Duration	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/13/2024	02/13/2029		50,000,000	2.86/(SOFR)	1,410,000			470,449		470,449	(488,987)						B311
15Y RTR 2.500000 8/10/2027	Fixed Income Security	D1	Duration	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/10/2027		30,000,000	2.50/(SOFR)	1,935,000			77,016		77,016	(230,363)						B311
17Y RTR 2.500000 7/19/2027	Fixed Income Security	D1	Duration	TORONTO DOMINION BANK PT3QB789TSUIDF371261	09/01/2022	07/19/2027		50,000,000	2.50/(SOFR)	2,967,500			107,039		107,039	(396,141)						B311
18Y RTR 2.500000 9/20/2027	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2022	09/20/2027		40,000,000	2.50/(SOFR)	2,368,000			112,800		112,800	(360,705)						B311
19Y RTR 2.250000 11/17/2027	Fixed Income Security	D1	Duration	TORONTO DOMINION BANK PT3QB789TSUIDF371261	08/24/2022	11/17/2027		40,000,000	2.25/(SOFR)	2,220,000			85,489		85,489	(289,378)						B311
20Y RTR 2.250000 11/16/2027	Fixed Income Security	D1	Duration	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	11/16/2022	11/16/2027		50,000,000	2.25/(SOFR)	2,040,000			108,504		108,504	(372,693)						B311
20Y RTR 2.300000 12/7/2027	Fixed Income Security	D1	Duration	TORONTO DOMINION BANK PT3QB789TSUIDF371261	12/05/2022	12/07/2027		50,000,000	2.30/(SOFR)	2,910,000			123,208		123,208	(407,972)						B311
20Y RTR 2.350000 6/3/2027	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/03/2022	06/03/2027		40,000,000	2.35/(SOFR)	2,928,000			63,058		63,058	(284,066)						B311
20Y RTR 2.400000 3/25/2027	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/27/2022	03/25/2027		40,000,000	2.40/(SOFR)	2,960,000			53,613		53,613	(278,418)						B311
20Y RTR 2.400000 4/10/2028	Fixed Income Security	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/06/2023	04/06/2028		50,000,000	2.40/(SOFR)	3,095,000			176,312		176,312	(497,981)						B311
20Y RTR 2.450000 3/21/2028	Fixed Income Security	D1	Duration	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/21/2023	03/21/2028		50,000,000	2.45/(SOFR)	3,030,000			186,104		186,104	(520,043)						B311
20Y RTR 2.550000 4/20/2028	Fixed Income Security	D1	Duration	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	04/20/2023	04/20/2028		40,000,000	2.55/(SOFR)	2,336,000			195,470		195,470	(489,799)						B311
20Y RTR 2.600000 12/7/2027	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/03/2022	12/07/2027		40,000,000	2.60/(SOFR)	3,012,000			164,778		164,778	(469,914)						B311
20Y RTR 2.750000 10/26/2027	Fixed Income Security	D1	Duration	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/24/2022	10/26/2027		60,000,000	2.75/(SOFR)	3,096,000			290,084		290,084	(818,849)						B311
22Y RTR 2.500000 9/24/2027	Fixed Income Security	D1	Duration	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGCO3JS6CEU02	08/24/2022	09/24/2027		30,000,000	2.50/(SOFR)	2,370,000			90,437		90,437	(337,493)						B311
23Y RTR 2.400000 10/18/2027	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/17/2022	10/18/2027		35,000,000	2.40/(SOFR)	2,936,500			95,737		95,737	(380,739)						B311
25Y RTR 2.300000 11/30/2027	Fixed Income Security	D1	Duration	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	11/28/2022	11/30/2027		40,000,000	2.30/(SOFR)	2,788,000			106,408		106,408	(458,513)						B311

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
25Y RTR 2.500000 10/27/2027	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/27/2022	10/27/2027		50,000,000	2.50/(SOFR)	3,143,750			162,473		162,473	(673,354)						B0311
25Y RTR 2.700000 11/2/2027	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/31/2022	11/02/2027		40,000,000	2.70/(SOFR)	2,840,000			200,769		200,769	(710,690)						B0311
2Y RTP 6.494000 2/8/2027	Fixed Income Security	D1	Interest Rate	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	02/07/2025	02/08/2027		1,000,000,000	SOFR/(6.49)		1,425,000		26,248		26,248	(1,398,752)						B053
2Y RTP 6.500000 2/16/2027	Fixed Income Security	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	02/14/2025	02/16/2027		2,130,000,000	SOFR/(6.50)		2,662,500		59,569		59,569	(2,602,931)						B053
2Y RTP 6.527500 2/24/2027	Fixed Income Security	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	02/20/2025	02/24/2027		1,100,000,000	SOFR/(6.53)		1,375,000		31,627		31,627	(1,343,373)						B053
5Y RTP 6.221000 2/13/2026	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026		1,000,000,000	SOFR/(6.22)		1,040,000		3		3	(1,039,997)						B053
5Y RTP 6.296000 2/12/2026	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/12/2025	02/12/2026		1,000,000,000	SOFR/(6.30)		1,070,000		2		2	(1,069,998)						B053
5Y RTP 6.520000 2/10/2027	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/10/2025	02/10/2027		700,000,000	SOFR/(6.52)		1,942,500		72,456		72,456	(1,870,044)						B053
5Y RTP 6.530000 2/10/2027	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/10/2025	02/10/2027		700,000,000	SOFR/(6.53)		1,942,500		71,393		71,393	(1,871,107)						B053
7Y RTP 6.034000 4/27/2026	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	04/25/2025	04/27/2026		500,000,000	SOFR/(6.03)		587,500		2,392		2,392	(585,108)						B053
7Y RTP 6.041000 6/12/2026	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	06/12/2025	06/12/2026		700,000,000	SOFR/(6.04)		770,000		17,961		17,961	(752,039)						B053
7Y RTP 6.220000 2/9/2026	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2026		1,000,000,000	SOFR/(6.22)		1,175,000					(1,175,000)						B053
7Y RTP 6.268000 2/11/2026	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/11/2025	02/11/2026		1,000,000,000	SOFR/(6.27)		1,160,000					(1,160,000)						B053
7Y RTP 6.325000 2/17/2026	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/13/2025	02/17/2026		1,200,000,000	SOFR/(6.33)		1,380,000		1		1	(1,379,999)						B053
15Y RTR 2.400000 6/29/2027	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/27/2022	06/29/2027		100,000,000	2.40/(0.25)	4,202,500			187,388		187,388	(627,889)						B053
5Y RTP 6.515000 4/26/2027	Fixed Income Security	D1	Duration	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	04/24/2025	04/28/2032		500,000,000	SOFR/(6.515)		1,270,000		113,482		113,482	(1,156,518)						B053
10Y RTP 6.140000 4/28/2026	Fixed Income Security	D1	Duration	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	04/28/2025	04/30/2036		1,000,000,000	SOFR/(6.14)		1,490,000		13,793		13,793	(1,476,207)						B053
20Y RTR 2.550000 6/16/2026	Fixed Income Security	D1	Duration	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	06/16/2025	06/18/2046		1,000,000,000	2.55/(SOFR)		790,625		88,003		88,003	(971,997)						B0311
2Y RTP 6.250000 5/28/2027	Fixed Income Security	D1	Duration	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	05/30/2025	06/02/2029		275,000,000	SOFR/(6.25)		1,060,000		47,005		47,005	(743,620)						B053
0209999999. Subtotal - purchased options - hedging other - other										54,588,250	26,264,625		3,751,424	XXX	3,751,424	(34,664,324)					XXX	XXX
0219999999. Subtotal - purchased options - hedging other										54,588,250	26,264,625		3,751,424	XXX	3,751,424	(34,664,324)					XXX	XXX
0289999999. Subtotal - purchased options - replications														XXX							XXX	XXX
0359999999. Subtotal - purchased options - income generation														XXX							XXX	XXX
0429999999. Subtotal - purchased options - other														XXX							XXX	XXX
0439999999. Total purchased options - call options and warrants														XXX							XXX	XXX
0449999999. Total purchased options - put options														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0459999999. Total purchased options - caps														XXX							XXX	XXX
0469999999. Total purchased options - floors														XXX							XXX	XXX
0479999999. Total purchased options - collars														XXX							XXX	XXX
0489999999. Total purchased options - other										54,588,250	26,264,625		3,751,424	XXX	3,751,424	(34,664,324)					XXX	XXX
0499999999. Total purchased options										54,588,250	26,264,625		3,751,424	XXX	3,751,424	(34,664,324)					XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - written options - hedging other														XXX							XXX	XXX
0779999999. Subtotal - written options - replications														XXX							XXX	XXX
0849999999. Subtotal - written options - income generation														XXX							XXX	XXX
0919999999. Subtotal - written options - other														XXX							XXX	XXX
0929999999. Total written options - call options and warrants														XXX							XXX	XXX
0939999999. Total written options - put options														XXX							XXX	XXX
0949999999. Total written options - caps														XXX							XXX	XXX
0959999999. Total written options - floors														XXX							XXX	XXX
0969999999. Total written options - collars														XXX							XXX	XXX
0979999999. Total written options - other														XXX							XXX	XXX
0989999999. Total written options														XXX							XXX	XXX
SWP: OIS 4.600000 6/3/2030 SOF	MTN Liabilitty	D1	Interest Rate	London Clearing House 549300HN4UKV1E2R3U73	05/27/2025	06/03/2030		300,000,000	4.60/(SOFR+92.00 bps)		(103,288)	(1,070,558)	(90,948)		2,891,340			12,340		3,155,230		B031
SWP: OIS 5.124000 6/11/2029	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	02/14/2008	06/11/2029		38,500,000	5.12/(SOFR+11.45 bps)			269,658			2,029,263					357,375		B031
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate											(103,288)	(800,900)	(90,948)	XXX	4,920,603			12,340		3,512,606	XXX	XXX
CSWAP: AUD/USD 07/24/2029	Foreign Liability	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/17/2024	07/24/2029		185,240,000	5.10/(4.84)			328,102	(1,856,297)		(5,381,837)	13,117,400				1,748,626		B020
CSWAP: AUD/USD 07/24/2029	Foreign Liability	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOOSJ21A208	07/17/2024	07/24/2029		151,560,000	AUDBBRBBSW3M+110.00 bps/(SOFR+102.85 bps)			(776,628)	(1,518,789)		(1,520,410)	10,732,418				1,430,694		B020
CSWAP: AUD/USD 09/05/2030	Foreign Liability	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOOSJ21A208	08/28/2025	09/05/2030		162,750,000	AUDBBRBBSW3M+95.00 bps/(SOFR+88.40 bps)			(135,619)	3,962,457		4,121,879	3,962,457				1,760,823		B020
CSWAP: AUD/USD 09/05/2030	Foreign Liability	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	08/28/2025	09/05/2030		260,400,000	4.45/(SOFR+85.90 bps)			(233,896)	6,339,931		(1,512,676)	6,339,931				2,817,316		B020
CSWAP: AUD/USD 09/08/2026	Foreign Liability	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/31/2021	09/08/2026		274,837,500	AUDBBRBBSW3M+550.00 bps/(SOFR+62.90 bps)			(2,702,967)	(24,768,814)		(24,991,618)	17,887,364				1,139,558		B021
CSWAP: AUD/USD 09/19/2028	Foreign Liability	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2023	09/19/2028		289,215,000	5.35/(5.44)			256,508	10,867,423		4,521,679	21,464,836				2,385,168		B021
CSWAP: CAD/USD 04/17/2028	Foreign Liability	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/08/2021	04/17/2028		795,544,950	2.00/(1.83)			(96,153)	(66,017,317)		(47,347,957)	34,214,045				6,027,126		B021
CSWAP: CAD/USD 06/17/2032	Foreign Liability	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OX0HC3ZE78	06/10/2025	06/17/2032		730,700,000	4.00/(5.04)			(10,880,591)	(1,172,369)		(16,083,993)	(1,172,369)				9,290,063		B020

E19.2

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: CAD/USD 06/30/2026	Foreign Liability	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/26/2023	06/30/2026		304,367,676	.CADCORRA+91.00 bps/(SOFR+102.00 bps)			(5,812,375)	(12,556,624)		(12,678,444)	13,685,618				1,071,671		B021
CSWAP: CAD/USD 06/30/2026	Foreign Liability	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	06/26/2023	06/30/2026		494,597,474	5.25/(5.23)			(875,891)	(20,404,514)		(17,115,617)	22,239,129				1,741,465		B021
CSWAP: CHF/USD 05/04/2028	Foreign Liability	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/20/2022	05/04/2028		211,304,808	1.38/(3.68)			(4,137,981)	41,140,760		47,834,822	31,755,911				1,617,022		B021
CSWAP: CHF/USD 07/23/2030	Foreign Liability	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/08/2021	07/23/2030		512,129,382	0.13/(2.12)			(10,082,137)	87,428,841		115,030,367	75,420,290				5,469,031		B021
CSWAP: CHF/USD 09/11/2029	Foreign Liability	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/02/2020	09/11/2029		395,604,396	0.13/(1.40)			(4,932,409)	58,797,624		86,705,254	57,160,640				3,804,097		B021
CSWAP: CHF/USD 10/18/2027	Foreign Liability	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/09/2019	10/18/2027		650,260,104	0.25/(3.22)			(18,861,722)	170,187,987		176,224,194	103,206,712				4,358,756		B021
CSWAP: CHF/USD 5/7/2032	Foreign Liability	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/17/2024	05/07/2032		428,220,000	1.88/(5.56)			(14,176,196)	64,048,854		65,582,337	61,924,027				5,396,857		B021
CSWAP: EUR/USD 01/09/2030	Foreign Liability	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	01/04/2023	01/09/2030		688,350,000	3.63/(4.77)			(5,376,717)	75,042,847		80,107,997	90,317,815				6,907,033		B021
CSWAP: EUR/USD 01/15/2032	Foreign Liability	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/08/2025	01/15/2032		617,940,000	3.20/(5.12)			(8,741,411)	86,730,320		65,106,634	86,730,320				7,595,785		B021
CSWAP: EUR/USD 01/23/2027	Foreign Liability	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/16/2020	01/23/2027		890,800,000	0.25/(2.27)			(17,858,634)	48,760,427		42,594,345	111,160,388				4,592,188		B021
CSWAP: EUR/USD 05/03/2034	Foreign Liability	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	05/03/2034		106,960,000	3.63/(5.43)			(1,354,137)	10,485,053		6,414,249	13,895,049				1,544,680		B021
CSWAP: EUR/USD 06/08/2035	Foreign Liability	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	06/02/2025	06/08/2035		570,850,000	3.63/(5.29)			(3,530,567)	16,375,267		(4,807,403)	16,375,267				8,770,073		B020
CSWAP: EUR/USD 07/09/2027	Foreign Liability	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/02/2024	07/09/2027		536,700,000	EURIBOR3M+45.00 bps/(SOFR+67.15 bps)			(10,969,934)	50,525,267		50,111,943	69,475,243				3,309,037		B023
CSWAP: EUR/USD 09/30/2052	STADIUM FUNDING TRUST - VALENCIA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/07/2025	09/30/2052		37,598,290	7.84/(5.82)			1,208,185	(1,276,023)		766,616	(1,276,023)				972,610		B021
CSWAP: EUR/USD 1/30/2031	Foreign Liability	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/23/2024	01/30/2031		706,030,000	3.45/(4.97)			(8,834,784)	57,362,847		49,037,252	90,317,815				7,960,415		B021
CSWAP: EUR/USD 10/04/2028	Foreign Liability	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/27/2021	10/04/2028		702,300,000	0.25/(1.76)			(10,720,256)	2,370,320		(4,249,627)	83,370,291				5,835,479		B021
CSWAP: EUR/USD 6/7/2034	Foreign Liability	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/03/2024	06/07/2034		542,600,000	3.63/(5.22)			(6,227,595)	44,625,267		31,316,487	69,475,243				7,880,953		B023
CSWAP: GBP/USD 04/22/2040	BROMFORD FLAGSHIP LIMITED	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/25/2025	04/22/2040		22,006,500	5.71/(6.06)			672,853	(859,343)		(1,610,674)	(859,343)				416,351		B021
CSWAP: GBP/USD 04/30/2031	Foreign Liability	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/23/2024	04/30/2031		497,720,000	4.88/(5.34)			(267,273)	40,299,845		26,560,339	37,059,880				5,746,191		B023
CSWAP: GBP/USD 07/09/2037	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/12/2025	07/09/2037		6,120,000	5.77/(5.83)			(24,884)	67,277		127,879	67,277				103,899		B020
CSWAP: GBP/USD 07/15/2027	Foreign Liability	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/04/2022	07/15/2027		879,710,000	1.50/(SOFR+55.25 bps)			(30,127,979)	(5,427,752)		(39,324,817)	60,222,306				5,453,113		B020
CSWAP: GBP/USD 09/29/2026	Foreign Liability	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/21/2025	09/29/2026		336,325,000	SONIA+33.00 bps/(SOFR+26.93 bps)			(1,533,073)	(62,597)		(147,378)	(62,597)				1,451,668		B021
CSWAP: GBP/USD 10/03/2033	Foreign Liability	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/26/2023	10/03/2033		121,850,000	5.25/(5.53)			318,962	12,654,961		10,183,278	9,264,970				1,697,354		B023
CSWAP: GBP/USD 12/11/2032	PD PORTS ACQUISITIONS UK LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2025	12/11/2032		6,422,920	5.60/(5.94)			91,000	(167,823)		(251,966)	(167,823)				84,667		B023
CSWAP: GBP/USD 12/11/2037	PD PORTS ACQUISITIONS UK LTD	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/20/2025	12/11/2037		46,795,560	6.07/(6.42)			662,304	(1,222,711)		(2,432,173)	(1,222,711)				808,948		B023
CSWAP: GBP/USD 12/11/2040	HEATHROW AIRPORT LIMITED	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	08/13/2025	12/11/2040		92,343,600	5.78/(6.09)			(1,644,274)	745,721		(1,141,586)	745,721				1,785,611		B021

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: GBP/USD 12/14/2028	Foreign Liability	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/07/2021	12/14/2028		881,075,000	0.75/(1.46)			(6,231,224)	(6,792,752)		(28,823,530)	60,222,306				7,574,381		B021
CSWAP: GBP/USD 12/17/2026	Foreign Liability	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	09/10/2019	12/17/2026		679,800,000	1.25/(2.08)			(4,839,868)	59,977,287		52,438,046	50,957,335				3,333,176		B023
CSWAP: GBP/USD 12/30/2054	EVERTON STADIUM DEVELOPMENT HOLDIN	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	02/05/2025	12/30/2054		44,741,125	7.43/(7.38)			44,414	(3,344,399)		(3,927,532)	(3,344,399)				1,205,033		B021
CSWAP: GBP/USD 12/7/2029	Foreign Liability	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	11/30/2023	12/07/2029		631,500,000	4.95/(5.08)			1,326,666	41,024,806		34,872,676	46,324,850				6,265,061		B021
CSWAP: NOK/USD 05/04/2033	Foreign Liability	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/26/2023	05/04/2033		103,871,581	4.35/(4.63)			158,969	5,181,299		1,512,638	12,199,297				1,407,566		B021
CSWAP: NOK/USD 06/16/2031	Foreign Liability	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/07/2023	06/16/2031		136,116,152	4.66/(4.99)			669,055	12,592,314		8,216,865	16,635,404				1,590,329		B021
CSWAP: NOK/USD 9/29/2034	Foreign Liability	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/30/2024	09/29/2034		95,000,000	4.41/(4.55)			206,025	4,138,978		1,700,647	11,090,269				1,405,124		B023
CSWAP: USD/AUD 02/05/2044	SYDNEY AIRPORT FINANCE COMPANY	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	10/02/2018	02/05/2044		28,144,180	4.65/(4.85)			64,392	2,070,352		4,111,079	(1,865,056)				598,843		B023
CSWAP: USD/AUD 02/05/2049	SYDNEY AIRPORT FINANCE COMPANY	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	10/02/2018	02/05/2049		30,663,480	4.73/(4.90)			80,726	2,255,677		4,623,529	(2,032,005)				737,121		B023
CSWAP: USD/AUD 05/07/2039	FLINDERS PORT HOLDINGS PTY LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	02/06/2019	05/07/2039		7,916,520	4.62/(4.72)			16,497	514,487		1,112,794	(529,466)				144,659		B023
CSWAP: USD/AUD 07/11/2039	LONSDALE FINANCE PTY LTD	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	04/09/2019	07/11/2039		33,044,310	4.21/(4.35)			71,389	2,169,163		4,402,263	(2,208,493)				607,832		B023
CSWAP: USD/AUD 07/18/2028	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		70,855,700	4.15/(4.44)			255,678	9,372,146		10,322,381	(4,397,906)				565,509		B023
CSWAP: USD/AUD 08/01/2029	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/01/2019	08/01/2029		7,038,000	3.67/(3.48)			30,534	369,502		594,960	(476,996)				66,641		B023
CSWAP: USD/AUD 08/01/2031	BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/01/2019	08/01/2031		6,615,720	3.77/(3.66)			24,588	347,332		648,282	(448,377)				78,182		B023
CSWAP: USD/AUD 10/1/2028	LONSDALE FINANCE PTY LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		31,130,940	4.29/(4.42)			113,085	2,989,877		3,557,404	(2,012,925)				258,285		B023
CSWAP: USD/AUD 10/12/2052	UNIVERSITY OF MELBOURNE	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/12/2022	10/12/2052		57,392,000	4.37/(5.27)			(403,009)	709,765		(1,601,347)	(4,054,469)				1,485,555		B023
CSWAP: USD/AUD 10/18/2048	QPH FINANCE CO PTY LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/18/2018	10/18/2048		31,251,240	4.57/(4.98)			54,716	3,043,492		4,444,664	(2,017,695)				746,337		B023
CSWAP: USD/AUD 12/13/2028	NETWORK FINANCE COMPANY PTY LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		122,470,320	4.20/(4.36)			531,933	14,840,758		17,162,337	(7,698,721)				1,052,359		B023
CSWAP: USD/AUD 2/12/2039	QANTAS AIRWAYS LTD ..	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZ3VO5H2G7GRSO5BHJ91	11/14/2023	02/12/2039		39,467,000	6.67/(7.63)			(432,046)	(1,210,840)		(1,483,146)	(2,909,678)				714,942		B023
CSWAP: USD/AUD 4/11/2033	NSW PORTS FINANCE CO PTY LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/14/2018	04/11/2033		20,198,400	4.20/(4.65)			75,628	3,127,044		3,707,684	(1,221,111)				272,532		B023
CSWAP: USD/AUD 4/11/2048	NSW PORTS FINANCE CO PTY LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/14/2018	04/11/2048		43,631,700	4.44/(5.00)			141,780	6,754,905		7,860,785	(2,637,790)				1,030,049		B023
CSWAP: USD/AUD 6/16/2040	SYDNEY AIRPORT FINANCE COMPANY	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/12/2020	06/16/2040		11,468,200	3.20/(3.28)			(1,321)	131,753		937,311	(810,894)				218,111		B023
CSWAP: USD/AUD 6/25/2031	QANTAS AIRWAYS LTD ..	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/22/2019	06/25/2031		25,872,560	3.85/(3.64)			88,873	799,006		2,092,971	(1,793,506)				302,967		B023
CSWAP: USD/AUD 6/27/2027	HALLETT HILL NO 2 PTY LTD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/17/2015	06/27/2027		15,875,342	3.86/(4.88)			(52,373)	1,978,690		1,921,751	(1,186,067)				96,816		B023
CSWAP: USD/AUD 7/11/2032	ALS GROUP FINANCE PTY LTD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/15/2022	07/11/2032		8,014,200	3.61/(4.64)			(50,111)	612,167		538,894	(529,466)				102,409		B023
CSWAP: USD/AUD 7/11/2032	ALS GROUP FINANCE PTY LTD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/15/2022	07/11/2032		12,057,400	3.61/(4.64)			(75,393)	921,008		810,768	(796,584)				154,074		B023
CSWAP: USD/AUD 8/14/2029	QPH FINANCE CO PTY LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/11/2014	08/14/2029		15,206,940	4.55/(6.28)			20,149	4,403,973		4,262,562	(772,734)				144,704		B023
CSWAP: USD/AUD 9/18/2032	MIRVAC GROUP FINANCE LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/12/2019	09/18/2032		7,153,830	4.21/(4.19)			19,039	418,647		780,398	(481,766)				92,728		B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/AUD 9/18/2034	MIRVAC GROUP FINANCE LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		17,353,350	4.29/(4.31)			40,663	1,015,529		2,081,065	(1,168,641)				256,227		B023
CSWAP: USD/CAD 01/07/2032	RICHARDSON INTERNATIONAL LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/07/2021	01/07/2032		11,235,060	2.86/(3.19)			(8,217)	948,720		356,120	(482,418)				137,852		B023
CSWAP: USD/CAD 06/27/2030	TFORCE HOLDINGS INC.	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OXOHC3ZE78	06/20/2025	06/27/2030		2,038,884	5.52/(4.52)			24,946	(3,793)		17,393	(3,793)				21,603		B023
CSWAP: USD/CAD 06/27/2032	TFORCE HOLDINGS INC.	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OXOHC3ZE78	06/20/2025	06/27/2032		2,184,519	5.88/(4.94)			26,001	(4,064)		25,327	(4,064)				27,833		B023
CSWAP: USD/CAD 06/27/2034	TFORCE HOLDINGS INC.	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 2IGI19DL77OXOHC3ZE78	06/20/2025	06/27/2034		11,505,133	6.23/(5.33)			134,939	(21,403)		169,102	(21,403)				167,647		B023
CSWAP: USD/CAD 06/30/2033	LINAMAR CORPORATION .	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		71,271,400	6.14/(5.96)			190,556	434,267		(1,958,347)	(3,322,184)				976,013		B023
CSWAP: USD/CAD 06/30/2051	OILERS ENTERTAINMENT GROUP CANADA	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/26/2025	06/30/2051		14,013,720	6.21/(5.07)			54,657	(649,785)		26,645	(649,785)				353,915		B023
CSWAP: USD/CAD 06/30/2051	OILERS ENTERTAINMENT GROUP CANADA	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		34,467,449	4.05/(4.56)			(42,803)	2,571,072		(1,501,652)	(1,559,273)				870,471		B023
CSWAP: USD/CAD 07/10/2037	MULLEN GROUP LTD.	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/22/2025	07/10/2037		34,612,080	7.00/(6.04)			588,614	(405,246)		416,823	(405,246)				587,680		B023
CSWAP: USD/CAD 07/17/2034	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		28,706,313	3.13/(3.42)			(36,774)	1,203,121		(672,367)	(1,289,869)				419,641		B023
CSWAP: USD/CAD 07/17/2035	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		50,788,091	3.17/(3.46)			(64,101)	2,128,598		(1,450,571)	(2,282,077)				784,670		B023
CSWAP: USD/CAD 08/06/2037	MCCAIN FINANCE CANADA LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/18/2025	08/06/2037		6,922,650	5.73/(5.07)			(13,109)	(7,862)		6,822	(7,862)				117,916		B023
CSWAP: USD/CAD 10/23/2030	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		11,493,329	3.73/(3.68)			47,256	1,061,084		765,881	(489,261)				126,083		B023
CSWAP: USD/CAD 10/23/2032	MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		13,824,144	3.84/(3.79)			57,631	1,276,269		828,417	(588,482)				180,463		B023
CSWAP: USD/CAD 11/08/2041	DP WORLD CANADA INVESTMENT INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		25,879,500	2.95/(3.54)			(53,575)	2,571,092		(22,970)	(1,093,139)				515,414		B023
CSWAP: USD/CAD 4/8/2029	KEYERA PARTNERSHIP ...	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	09/20/2013	04/08/2029		33,835,683	5.12/(5.34)			399,086	8,448,121		8,102,563	(1,190,649)				305,985		B023
CSWAP: USD/CAD 7/10/2034	MULLEN GROUP LTD	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	06/06/2024	07/10/2034		14,792,625	6.57/(5.93)			97,236	19,690		(33,548)	(692,834)				216,002		B023
CSWAP: USD/CHF 01/06/2050	THERMO FISHER SCIENTIFIC INC.	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2024	01/06/2050		157,045,208	5.83/(1.47)			3,830,250	(20,466,060)		(9,900,685)	(12,925,929)				3,849,440		B023
CSWAP: USD/CHF 10/14/2037	CADENT FINANCE PLC ...	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/23/2025	10/14/2037		59,964,000	5.67/(1.86)			(491,338)	8,178		976,326	8,178				1,029,676		B023
CSWAP: USD/CHF 10/15/2035	SCOTTISH GAS NETWORKS PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/24/2025	10/15/2035		62,416,640	5.63/(1.91)			(70,601)	(189,860)		413,257	(189,860)				976,702		B023
CSWAP: USD/CHF 12/11/2035	SOUTHERN GAS NETWORKS PLC	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/18/2025	12/11/2035		52,856,246	5.58/(1.90)			(297,258)	(283,546)		37,551	(283,546)				833,667		B023
CSWAP: USD/CHF 4/15/2036	BRUKER CORPORATION ...	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	01/10/2024	04/15/2036		15,255,500	5.89/(2.62)			466,010	(1,153,462)		(2,028,418)	(2,064,134)				244,753		B023
CSWAP: USD/CHF 4/15/2039	BRUKER CORPORATION ...	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2024	04/15/2039		71,583,500	6.15/(2.71)			2,306,703	(5,412,398)		(10,296,669)	(9,685,553)				1,305,094		B023
CSWAP: USD/EUR 01/07/2031	AMERICOLD REALTY OPERATING PARTNER	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/30/2020	01/07/2031		31,701,580	3.07/(1.62)			458,155	(126,029)		342,560	(3,765,558)				355,210		B023
CSWAP: USD/EUR 02/01/2034	KONINKLIJKE FRIESLANDCAMPINA NV .	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/25/2023	02/01/2034		42,352,000	6.77/(5.00)			567,339	(4,626,021)		(3,986,130)	(5,558,019)				602,425		B023
CSWAP: USD/EUR 02/01/2036	KONINKLIJKE FRIESLANDCAMPINA NV .	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/25/2023	02/01/2036		15,882,000	6.87/(5.11)			209,660	(1,734,758)		(1,494,192)	(2,084,257)				252,283		B023
CSWAP: USD/EUR 02/28/2033	BRUSSELS AIRPORT COMPANY NV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		3,979,720	5.47/(4.44)			29,134	(365,747)		(465,881)	(514,117)				53,272		B023
CSWAP: USD/EUR 03/10/2027	BIDCORP FOODSERVICE EUROPE LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2027		7,293,000	3.32/(1.65)			116,551	(340,928)		(318,312)	(903,178)				39,763		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/EUR 03/10/2029	BIDCORP FOODSERVICE EUROPE LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2029		8,976,000	3.50/(1.88)			137,753	(419,604)		(301,816)	(1,111,604)				80,181		B023
CSWAP: USD/EUR 03/12/2035	TATE & LYLE INTERNATIONAL FINANCE	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/23/2025	03/12/2035		4,160,000	6.02/(4.03)			259,993	(537,802)		(352,962)	(537,802)				63,090		B023
CSWAP: USD/EUR 03/12/2037	TATE & LYLE INTERNATIONAL FINANCE	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/23/2025	03/12/2037		2,080,000	6.12/(4.13)			129,815	(268,901)		(164,753)	(268,901)				34,809		B023
CSWAP: USD/EUR 03/13/2030	BIDCORP FOODSERVICE EUROPE LIMITED	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	01/23/2025	03/13/2030		12,480,000	5.87/(3.83)			781,007	(1,613,406)		(1,316,557)	(1,613,406)				127,882		B023
CSWAP: USD/EUR 03/13/2032	BIDCORP FOODSERVICE EUROPE LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	01/23/2025	05/13/2032		10,920,000	6.07/(4.04)			851,969	(1,411,731)		(1,047,049)	(1,411,731)				137,803		B023
CSWAP: USD/EUR 03/27/2026	EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGCO3JS6CEU02	03/08/2019	03/27/2026		13,021,000	3.54/(0.90)			338,095	(602,626)		(569,559)	(1,611,826)				31,602		B023
CSWAP: USD/EUR 03/31/2034	RHEINKALK HOLDING GMBH	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/09/2022	03/31/2034		20,525,100	3.75/(2.38)			255,776	(1,319,680)		(958,847)	(2,584,479)				294,806		B023
CSWAP: USD/EUR 03/31/2037	RHEINKALK HOLDING GMBH	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/09/2022	03/31/2037		27,035,750	3.92/(2.58)			324,542	(1,738,288)		(1,232,665)	(3,404,287)				453,500		B023
CSWAP: USD/EUR 04/29/2044	BRUSSELS AIRPORT COMPANY NV	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/22/2024	04/29/2044		10,804,000	6.01/(4.29)			151,044	(940,505)		(555,244)	(1,389,505)				231,340		B023
CSWAP: USD/EUR 05/03/2027	SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/17/2017	05/03/2027		8,963,333	3.95/(1.71)			187,262	(823,754)		(722,420)	(1,157,921)				51,821		B023
CSWAP: USD/EUR 05/07/2032	M FINANCE	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	04/18/2024	05/07/2032		7,462,000	6.64/(4.65)			116,363	(759,154)		(543,932)	(972,653)				94,044		B023
CSWAP: USD/EUR 05/07/2034	M FINANCE	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/18/2024	05/07/2034		11,726,000	6.68/(4.69)			181,717	(1,192,956)		(771,223)	(1,528,455)				169,454		B023
CSWAP: USD/EUR 05/10/2032	MILLIKEN & CO	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		34,624,000	4.46/(2.70)			541,531	(2,958,417)		(1,836,650)	(4,446,416)				436,648		B023
CSWAP: USD/EUR 05/14/2040	XPFIBRE GROUPE	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	04/02/2025	05/14/2040		35,830,750	6.27/(4.84)			2,090,595	(3,043,563)		(3,420,576)	(3,043,563)				679,323		B023
CSWAP: USD/EUR 05/18/2032	WAREHOUSES DE PAUW NV	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	04/13/2022	05/18/2032		14,917,800	4.22/(2.60)			215,826	(1,289,617)		(912,589)	(1,917,517)				188,454		B023
CSWAP: USD/EUR 05/23/2034	SG FINANCE & TREASURY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2024	05/23/2034		25,677,600	6.17/(4.26)			405,569	(2,509,213)		(1,574,811)	(3,334,812)				372,043		B023
CSWAP: USD/EUR 05/23/2039	SG FINANCE & TREASURY LTD	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/23/2024	05/23/2039		32,097,000	6.39/(4.48)			500,631	(3,136,516)		(1,663,678)	(4,168,515)				587,472		B023
CSWAP: USD/EUR 06/05/2034	BRUSSELS AIRPORT COMPANY NV	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		7,030,800	3.77/(1.64)			146,152	(368,238)		183,603	(875,388)				102,085		B023
CSWAP: USD/EUR 06/07/2029	KINGSPAN SECURITIES LTD	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	04/18/2023	06/07/2029		65,658,000	5.47/(4.70)			315,838	(4,809,032)		(6,237,995)	(8,337,029)				608,499		B023
CSWAP: USD/EUR 06/08/2032	SHV NEDERLAND BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2032		4,805,100	4.63/(3.12)			59,654	(479,927)		(409,290)	(625,277)				60,975		B023
CSWAP: USD/EUR 06/08/2034	SHV NEDERLAND BV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/25/2022	06/08/2034		4,805,100	4.73/(3.27)			56,240	(479,927)		(411,475)	(625,277)				69,803		B023
CSWAP: USD/EUR 06/14/2029	SONEPAR SA	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/17/2019	06/14/2029		6,783,600	3.90/(1.50)			158,997	(263,103)		11,434	(833,703)				63,044		B023
CSWAP: USD/EUR 06/17/2054	BRUSSELS AIRPORT COMPANY NV	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/22/2024	06/17/2054		28,846,680	6.05/(4.29)			416,557	(2,511,149)		(866,904)	(3,709,978)				769,718		B023
CSWAP: USD/EUR 06/20/2030	FERRERO INTERNATIONAL SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2030		32,535,640	5.09/(4.27)			175,326	(2,462,986)		(3,219,384)	(4,140,724)				343,988		B023
CSWAP: USD/EUR 06/20/2033	FERRERO INTERNATIONAL SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		25,438,940	5.22/(4.39)			137,123	(1,925,757)		(2,859,851)	(3,237,546)				347,732		B023
CSWAP: USD/EUR 07/01/2041	PURATOS GROUP NV	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		25,590,600	3.55/(1.84)			455,287	927,139		2,698,837	(2,917,960)				503,907		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/EUR 07/01/2042	PURATOS GROUP NV	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		37,167,300	3.30/(1.56)			667,489	1,346,559		3,206,143	(4,237,990)				755,091		B023
CSWAP: USD/EUR 07/09/2035	METTLER-TOLEDO INTERNATIONAL INC.	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	12/10/2024	07/09/2035		4,105,530	5.70/(3.80)			(29,446)	(474,827)		(297,132)	(452,025)				63,357		B023
CSWAP: USD/EUR 07/12/2032	HALMA PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		15,504,000	4.03/(2.29)			245,808	(1,231,920)		(956,803)	(1,980,044)				198,158		B023
CSWAP: USD/EUR 07/23/2026	EVIDES NV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	03/08/2019	07/23/2026		22,674,500	3.52/(0.90)			581,665	(1,049,401)		(913,484)	(2,806,800)				84,757		B023
CSWAP: USD/EUR 08/17/2027	SEGRO PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		39,735,150	3.75/(1.77)			757,967	(1,957,844)		(1,551,793)	(4,932,742)				253,450		B023
CSWAP: USD/EUR 08/17/2029	SEGRO PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L10QEMIK50	05/24/2017	08/17/2029		56,244,825	3.88/(2.00)			1,010,928	(2,771,314)		(1,427,332)	(6,982,262)				535,814		B023
CSWAP: USD/EUR 08/20/2029	LINEAGE TREASURY EUROPE BV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/04/2022	08/20/2029		25,532,500	5.27/(3.54)			323,045	(3,828,763)		(3,568,638)	(3,473,762)				243,510		B023
CSWAP: USD/EUR 08/20/2032	LINEAGE TREASURY EUROPE BV	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	08/04/2022	08/20/2032		12,255,600	5.35/(3.74)			137,382	(1,837,806)		(1,696,327)	(1,667,406)				157,915		B023
CSWAP: USD/EUR 09/05/2030	SPIRAX SARCO OVERSEAS LIMITED	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/10/2023	09/05/2030		48,479,200	5.62/(4.38)			500,727	(3,196,623)		(3,478,416)	(6,113,821)				524,506		B023
CSWAP: USD/EUR 09/23/2031	BREEDON HOLDINGS LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	06/23/2021	09/23/2031		10,770,300	2.95/(1.33)			177,618	200,245		468,684	(1,250,554)				128,924		B023
CSWAP: USD/EUR 09/25/2030	HGIT PROPERTIES LP	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	09/12/2025	09/25/2030		4,570,800	5.28/(4.06)			23,883	(9,557)		(10,214)	(9,557)				49,741		B023
CSWAP: USD/EUR 09/25/2032	HGIT PROPERTIES LP	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	09/12/2025	09/25/2032		6,094,400	5.55/(4.34)			31,753	(12,743)		(21,316)	(12,743)				79,108		B023
CSWAP: USD/EUR 1/24/2029	TENNET HOLDING BV	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		32,490,000	4.19/(1.61)			826,748	(981,840)		336,173	(3,960,089)				284,566		B023
CSWAP: USD/EUR 1/24/2031	TENNET HOLDING BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		61,560,000	4.30/(1.83)			1,493,988	(1,860,329)		1,963,523	(7,503,326)				692,960		B023
CSWAP: USD/EUR 1/30/2030	SSP FINANCING LTD	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	01/16/2025	01/30/2030		54,163,700	6.01/(3.99)			1,544,401	(7,788,566)		(6,693,972)	(7,788,566)				547,357		B023
CSWAP: USD/EUR 1/31/2031	LINAMAR CORPORATION	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/29/2020	01/31/2031		22,230,000	2.78/(1.37)			317,200	(84,560)		211,566	(2,640,059)				250,708		B023
CSWAP: USD/EUR 10/01/2031	FUTBOL CLUB BARCELONA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		28,781,018	3.35/(1.89)			478,896	222,483		455,001	(3,940,643)				345,175		B023
CSWAP: USD/EUR 10/01/2031	FUTBOL CLUB BARCELONA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	08/04/2021	10/01/2031		37,678,265	3.67/(2.07)			615,921	291,261		1,178,028	(4,423,296)				451,881		B023
CSWAP: USD/EUR 10/11/2029	SPIRAX-SARCO OVERSEAS LIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/03/2022	10/11/2029		65,452,300	5.58/(4.17)			383,168	(13,235,886)		(13,790,793)	(9,309,683)				636,338		B023
CSWAP: USD/EUR 10/23/2034	MERILUX SARL	D1	Currency	UBS AG, LONDON BFM8T61CT2L10QEMIK50	10/08/2024	10/23/2034		32,388,050	5.90/(4.39)			380,830	(2,258,241)		(1,932,100)	(4,099,039)				480,841		B023
CSWAP: USD/EUR 10/27/2029	DENTSPLY SIRONA INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		7,502,660	3.35/(1.50)			133,384	(366,159)		(172,301)	(930,968)				73,364		B023
CSWAP: USD/EUR 10/27/2029	SIRONA DENTAL SERVICES GMBH	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		22,507,980	3.35/(1.50)			400,153	(1,098,476)		(516,902)	(2,792,905)				220,091		B023
CSWAP: USD/EUR 10/29/2032	VTG FINANCE SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/01/2020	10/29/2032		20,829,625	2.78/(1.45)			276,024	(16,872)		262,248	(2,466,371)				272,241		B023
CSWAP: USD/EUR 10/29/2035	VTG FINANCE SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/01/2020	10/29/2035		22,589,875	3.09/(1.70)			312,115	(18,298)		535,624	(2,674,797)				354,180		B023
CSWAP: USD/EUR 11/04/2026	GATX RAIL GERMANY GMBH	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/17/2019	11/04/2026		52,282,800	3.20/(1.07)			1,084,760	(2,916,375)		(2,628,532)	(6,530,673)				240,136		B023
CSWAP: USD/EUR 11/08/2028	ALS GROUP FINANCE PTY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/25/2023	11/08/2028		31,410,720	6.51/(4.71)			411,404	(3,470,461)		(3,276,637)	(4,126,829)				265,487		B023
CSWAP: USD/EUR 11/08/2030	AMVEST RCF CUSTODIAN BV	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	10/26/2023	11/08/2030		52,357,760	7.06/(5.19)			691,145	(5,894,986)		(5,248,876)	(6,891,944)				576,978		B023
CSWAP: USD/EUR 11/12/2026	KINGSPAN SECURITIES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/09/2015	11/12/2026		3,291,500	4.07/(2.43)			51,789	(114,407)		(111,641)	(402,956)				15,313		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/EUR 11/15/2053	VAL FINANCE COMPANY SARL	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053		4,226,400	7.09/(5.22)			53,550	(471,402)		(391,502)	(555,802)				111,606		B023
CSWAP: USD/EUR 11/30/2031	VICAT SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		33,770,500	2.93/(1.27)			561,321	(288,565)		711,597	(4,029,564)				410,760		B023
CSWAP: USD/EUR 11/30/2036	VICAT SA	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		8,151,500	3.26/(1.57)			137,955	(69,654)		383,022	(972,653)				134,705		B023
CSWAP: USD/EUR 12/04/2037	DFMG HOLDING GMBH	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	11/19/2025	12/04/2037		36,138,980	5.89/(4.56)			395,368	(621,322)		(574,717)	(621,322)				624,228		B023
CSWAP: USD/EUR 12/04/2040	DFMG HOLDING GMBH	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/19/2025	12/04/2040		40,411,000	6.09/(4.72)			443,204	(694,769)		(671,097)	(694,769)				780,910		B023
CSWAP: USD/EUR 12/08/2040	BRUSSELS AIRPORT COMPANY NV	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		17,382,750	4.67/(2.94)			309,436	118,327		1,206,526	(2,042,572)				336,031		B023
CSWAP: USD/EUR 12/1/2030	COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030		62,983,285	3.87/(2.07)			1,238,410	(4,967,067)		(3,952,017)	(8,653,720)				698,557		B023
CSWAP: USD/EUR 12/1/2032	KINGSPAN SECURITIES LIMITED	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		17,850,000	2.94/(1.66)			234,779	233,242		396,850	(2,084,257)				235,300		B023
CSWAP: USD/EUR 12/10/2035	ROQUETTE FRERES SA	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/25/2025	12/10/2035		20,808,000	5.72/(4.47)			138,523	(332,110)		(385,120)	(332,110)				328,146		B023
CSWAP: USD/EUR 12/10/2037	ROQUETTE FRERES SA	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/25/2025	12/10/2037		20,808,000	5.83/(4.55)			138,811	(332,110)		(403,063)	(332,110)				359,664		B023
CSWAP: USD/EUR 12/11/2030	KINGSPAN SECURITIES LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		17,850,000	2.83/(1.59)			227,336	233,242		307,865	(2,084,257)				198,527		B023
CSWAP: USD/EUR 12/13/2027	AMETEK INC	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/28/2018	12/13/2027		12,411,300	4.38/(1.71)			322,354	(507,656)		(185,096)	(1,528,455)				86,672		B023
CSWAP: USD/EUR 12/14/2034	ROQUETTE FRERES SA	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034		8,336,000	4.88/(3.59)			70,916	(1,059,604)		(1,089,219)	(1,111,604)				124,754		B023
CSWAP: USD/EUR 12/17/2040	SEGRO PLC	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/17/2020	12/17/2040		56,243,500	3.08/(1.83)			672,682	(1,598,189)		(340,163)	(6,843,311)				1,088,156		B023
CSWAP: USD/EUR 12/21/2035	VESTEDA FINANCE BV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		46,902,450	2.70/(1.38)			626,709	41,874		1,036,463	(5,544,124)				740,780		B023
CSWAP: USD/EUR 12/3/2032	SAFESTORE HOLDINGS PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/14/2024	12/03/2032		15,828,000	5.91/(4.03)			232,457	(1,788,758)		(1,332,426)	(2,084,257)				208,317		B023
CSWAP: USD/EUR 2/20/2040	BRUSSELS AIRPORT COMPANY NV	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		16,405,200	4.13/(2.14)			314,619	(859,223)		774,673	(2,042,572)				308,531		B023
CSWAP: USD/EUR 2/21/2028	IMI GROUP LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		21,501,000	3.41/(1.53)			413,457	360,890		624,992	(2,501,109)				157,357		B023
CSWAP: USD/EUR 2/28/2030	BRUSSELS AIRPORT COMPANY NV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/09/2023	02/28/2030		32,268,000	5.44/(4.32)			267,056	(2,965,516)		(3,352,846)	(4,168,515)				329,244		B023
CSWAP: USD/EUR 3/10/2028	EVIDES NV	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		11,479,950	2.07/(0.79)			146,465	87,780		91,395	(1,347,820)				84,978		B023
CSWAP: USD/EUR 3/20/2031	DIPLOMA PLC	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL77OXOHC3ZE78	02/28/2024	03/20/2031		8,664,000	5.81/(4.18)			109,610	(731,604)		(630,179)	(1,111,604)				98,967		B023
CSWAP: USD/EUR 3/20/2034	DIPLOMA PLC	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	02/28/2024	03/20/2034		13,537,500	5.89/(4.27)			168,362	(1,143,132)		(923,101)	(1,736,881)				194,086		B023
CSWAP: USD/EUR 3/20/2036	DIPLOMA PLC	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	02/28/2024	03/20/2036		22,743,000	6.00/(4.38)			280,780	(1,920,461)		(1,513,373)	(2,917,960)				363,615		B023
CSWAP: USD/EUR 4/11/2039	PUBLIC STORAGE	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/03/2024	04/11/2039		99,789,000	5.83/(4.08)			1,403,265	(8,847,674)		(5,105,374)	(12,852,920)				1,818,580		B023
CSWAP: USD/EUR 4/30/2034	HALMA PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/04/2024	04/30/2034		21,472,200	5.72/(3.94)			312,309	(1,723,198)		(1,226,878)	(2,744,272)				309,941		B023
CSWAP: USD/EUR 5/14/2034	XPFIBRE GROUPE	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/26/2024	05/14/2034		24,837,740	5.90/(4.53)			260,778	(1,352,507)		(1,334,307)	(3,098,596)				359,346		B023
CSWAP: USD/EUR 5/14/2037	XPFIBRE GROUPE	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	09/26/2024	05/14/2037		16,595,620	6.09/(4.70)			175,580	(903,693)		(921,419)	(2,070,362)				279,863		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/EUR 6/06/2027	CRODA INTERNATIONAL PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/16/2019	06/06/2027		13,425,600	3.65/(1.18)			324,678	(667,806)		(455,444)	(1,667,406)				80,277		B023
CSWAP: USD/EUR 6/15/2044	VTG FINANCE SA	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/30/2024	06/15/2044		15,434,175	6.54/(4.70)			225,140	(1,301,745)		(661,749)	(1,980,044)				331,642		B023
CSWAP: USD/EUR 6/18/2034	CHANEL LIMITED	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/30/2024	06/18/2034		46,590,500	5.68/(4.00)			625,664	(3,910,873)		(2,768,890)	(5,974,871)				677,908		B023
CSWAP: USD/EUR 6/18/2036	CHANEL LTD	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	05/30/2024	06/18/2036		12,460,250	5.79/(4.10)			167,511	(1,045,931)		(689,606)	(1,597,931)				201,602		B023
CSWAP: USD/EUR 6/27/2045	ALPHA TRAINS FINANCE SA	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	06/27/2024	06/27/2045		10,724,000	6.20/(4.67)			952,919	(1,020,505)		(1,041,519)	(181,591)				236,788		B023
CSWAP: USD/EUR 6/27/2050	ALPHA TRAINS FINANCE SA	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2050		24,986,920	6.14/(4.63)			2,218,336	(2,377,777)		(2,410,123)	(634,071)				618,447		B023
CSWAP: USD/EUR 6/28/2029	IMI GROUP LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/15/2022	06/28/2029		9,373,500	4.81/(3.30)			101,801	(1,196,555)		(1,151,810)	(1,250,554)				87,595		B023
CSWAP: USD/EUR 6/29/2030	SAFRAN	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		26,383,450	3.28/(2.00)			312,870	(1,216,138)		(1,067,664)	(3,265,336)				279,711		B023
CSWAP: USD/EUR 6/29/2032	SAFRAN	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		29,190,200	3.37/(2.05)			355,684	(1,345,514)		(1,015,017)	(3,612,713)				372,064		B023
CSWAP: USD/EUR 8/15/2031	SH EURO FINANCE LP	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/31/2024	08/15/2031		27,100,000	5.42/(3.93)			329,027	(2,261,263)		(2,066,962)	(3,473,762)				321,357		B023
CSWAP: USD/EUR 8/15/2034	SH EURO FINANCE LP	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	07/31/2024	08/15/2034		6,937,600	5.60/(4.11)			83,157	(578,883)		(513,864)	(889,283)				101,887		B023
CSWAP: USD/EUR 9/20/2035	VITENS NV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/23/2023	09/20/2035		70,460,000	5.90/(4.46)			766,003	(5,879,285)		(5,700,617)	(9,031,782)				1,098,703		B023
CSWAP: USD/EUR 9/23/2028	WOODWARD INTERNATIONAL BV	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2028		22,494,000	3.20/(1.31)			412,962	(995,011)		(582,434)	(2,779,010)				185,882		B023
CSWAP: USD/EUR 9/27/2033	COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	03/16/2018	09/27/2033		29,474,400	4.17/(1.96)			683,441	1,287,587		2,600,397	(3,334,812)				410,139		B023
CSWAP: USD/GBP 01/09/2034	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	01/09/2034		4,176,250	4.56/(3.01)			59,383	(195,161)		309,417	(301,112)				59,172		B023
CSWAP: USD/GBP 01/10/2029	NORTHERN GAS NETWORKS LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		21,824,550	4.28/(2.84)			307,255	(368,769)		674,336	(1,528,720)				189,953		B023
CSWAP: USD/GBP 01/10/2031	NORTHERN GAS NETWORKS LTD	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		26,454,000	4.40/(2.97)			368,842	(446,992)		1,538,088	(1,852,994)				296,655		B023
CSWAP: USD/GBP 01/15/2049	QUEEN MARY UNIVERSITY OF LONDON	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		24,244,000	4.75/(2.97)			403,852	(1,311,943)		5,568,822	(1,760,344)				582,077		B023
CSWAP: USD/GBP 01/16/2030	PEEL PORTS PP FINANCE LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		31,701,300	3.72/(2.54)			335,219	(2,059,445)		(323,926)	(2,325,508)				318,853		B023
CSWAP: USD/GBP 01/31/2029	DERWENT LONDON PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		21,823,020	4.50/(2.87)			330,877	(1,177,328)		19,280	(1,584,310)				191,735		B023
CSWAP: USD/GBP 01/31/2034	UMV GLOBAL FOODS COMPANY LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/10/2021	01/31/2034		43,139,200	3.30/(2.64)			302,703	97,612		2,540,100	(2,964,790)				613,518		B023
CSWAP: USD/GBP 02/06/2029	ANGLIAN WATER SERVICES FINANCING P	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	10/11/2018	02/06/2029		24,343,200	4.31/(2.88)			344,940	(405,713)		768,246	(1,704,754)				214,445		B023
CSWAP: USD/GBP 02/19/2045	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		10,251,000	3.79/(2.66)			84,886	(1,181,922)		670,117	(787,522)				224,300		B023
CSWAP: USD/GBP 02/28/2028	TRITAX BIG BOX REIT PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		82,534,200	4.49/(2.86)			1,244,419	(4,221,500)		(1,006,462)	(5,975,906)				606,731		B023
CSWAP: USD/GBP 02/28/2030	TRITAX BIG BOX REIT PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/15/2018	02/28/2030		45,105,900	4.60/(2.98)			670,032	(2,307,099)		915,991	(3,265,902)				460,234		B023
CSWAP: USD/GBP 03/18/2044	WALES & WEST UTILITIES LTD	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/20/2023	03/18/2044		5,448,100	5.94/(5.50)			2,283	(335,613)		(25,025)	(398,394)				116,291		B023
CSWAP: USD/GBP 03/19/2034	CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		82,137,600	4.32/(2.89)			1,042,317	(3,945,575)		5,503,313	(5,929,581)				1,177,406		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/GBP 03/19/2039	CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		75,720,600	4.49/(2.99)			1,015,835	(3,637,327)		9,370,884	(5,466,332)				1,376,675		B023
CSWAP: USD/GBP 03/31/2045	VIRIDOR ENERGY GROUP LIMITED	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	10/09/2025	03/31/2045		108,660,860	5.97/(6.48)			(687,069)	(826,178)		(5,257,421)	(826,178)				2,384,374		B023
CSWAP: USD/GBP 04/01/2028	ANGLIAN WATER SERVICES FINANCING	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2012	04/01/2028		42,000,000	4.19/(4.39)			179,339	5,976,480		6,103,199	(2,481,372)				315,144		B023
CSWAP: USD/GBP 04/13/2035	SCOTLAND GAS NETWORKS PLC	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/04/2022	04/13/2035		30,324,000	5.78/(6.31)			(492,588)	(5,454,320)		(7,344,273)	(2,464,482)				462,072		B023
CSWAP: USD/GBP 04/18/2044	WALES & WEST UTILITIES LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	01/18/2024	04/18/2044		40,920,870	6.09/(5.84)			(54,569)	(2,524,232)		(1,293,738)	(2,992,585)				875,496		B023
CSWAP: USD/GBP 04/28/2028	LONDONMETRIC PROPERTY PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		34,055,000	2.70/(2.06)			238,891	1,101,285		1,715,145	(2,269,918)				259,692		B023
CSWAP: USD/GBP 04/28/2031	GROSVENOR LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/11/2011	04/28/2031		38,707,900	5.70/(5.57)			388,307	6,157,699		7,352,003	(2,242,123)				446,654		B023
CSWAP: USD/GBP 05/07/2039	BROMFORD HOUSING GROUP LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2019	05/07/2039		16,853,200	4.50/(3.01)			235,498	(632,445)		2,242,237	(1,204,446)				307,959		B023
CSWAP: USD/GBP 05/12/2035	SOUTH WEST WATER LTD	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	04/05/2023	05/12/2035		12,101,720	5.34/(5.48)			(64,915)	(945,261)		(1,046,040)	(898,702)				185,191		B023
CSWAP: USD/GBP 05/23/2039	SG FINANCE & TREASURY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2024	05/23/2039		24,888,000	6.43/(6.01)			(4,709)	(2,012,992)		(997,712)	(1,852,994)				455,525		B023
CSWAP: USD/GBP 06/05/2028	GREAT PORTLAND ESTATES PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	02/16/2018	06/05/2028		7,717,050	4.10/(2.70)			118,064	319,277		602,916	(509,573)				60,150		B023
CSWAP: USD/GBP 06/06/2027	CRODA INTERNATIONAL PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		12,804,000	3.62/(2.46)			130,942	(646,496)		(398,330)	(926,497)				76,560		B023
CSWAP: USD/GBP 06/15/2037	MOTO INVESTMENTS LTD	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		39,456,800	3.87/(3.27)			220,464	(356,669)		2,337,416	(2,742,431)				667,946		B023
CSWAP: USD/GBP 06/16/2028	LONDONMETRIC PROPERTY PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/17/2021	06/16/2028		34,055,000	2.72/(2.06)			246,724	1,101,285		1,767,751	(2,269,918)				267,081		B023
CSWAP: USD/GBP 06/16/2061	KINGS COLLEGE LONDON	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	06/16/2061		9,723,000	3.36/(2.07)			133,664	307,653		2,593,764	(648,548)				289,585		B023
CSWAP: USD/GBP 06/30/2032	REALTY INCOME CORPORATION	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/30/2022	06/30/2032		13,570,250	3.91/(3.18)			84,150	(283,761)		427,873	(954,292)				173,006		B023
CSWAP: USD/GBP 06/30/2032	PEEL PORTS PP FINANCE LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/10/2022	06/30/2032		6,518,400	3.38/(2.83)			35,631	62,162		328,392	(444,719)				83,102		B023
CSWAP: USD/GBP 06/30/2034	PEEL PORTS PP FINANCE LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		7,876,400	3.45/(2.84)			48,332	75,112		508,778	(537,368)				114,827		B023
CSWAP: USD/GBP 06/30/2037	NORTHERN GAS NETWORKS LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/30/2021	06/30/2037		44,963,750	2.91/(2.10)			380,041	1,249,638		4,915,775	(3,011,115)				762,534		B023
CSWAP: USD/GBP 07/03/2034	YORKSHIRE WATER SERVICES LIMITED	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	03/26/2024	07/03/2034		36,236,620	6.07/(5.68)			9,653	(2,366,304)		(1,187,946)	(2,659,046)				528,533		B023
CSWAP: USD/GBP 07/09/2032	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	06/12/2025	07/09/2032		1,700,000	5.39/(5.43)			(6,798)	18,688		34,621	18,688				21,714		B023
CSWAP: USD/GBP 07/11/2034	PEEL PORTS PP FINANCE LIMITED	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	10/12/2023	07/11/2034		1,101,780	6.62/(6.32)			(4,244)	(108,765)		(89,771)	(83,385)				16,091		B023
CSWAP: USD/GBP 07/11/2036	PEEL PORTS PP FINANCE LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/12/2023	07/11/2036		2,815,660	6.72/(6.39)			(10,385)	(277,954)		(216,925)	(213,094)				45,693		B023
CSWAP: USD/GBP 07/13/2027	BLUECO 22 LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/16/2023	07/13/2027		6,386,625	SOFR+348.50 bps/(SONIA+325.00 bps)			(26,866)	(674,885)		(630,043)	(486,411)				39,519		B023
CSWAP: USD/GBP 07/27/2038	HEATHROW AIRPORT LTD	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	04/27/2023	07/27/2038		15,575,000	5.74/(5.94)			(98,215)	(1,238,120)		(1,580,712)	(1,158,121)				276,188		B023
CSWAP: USD/GBP 08/16/2040	ABP ACQUISITIONS UK LTD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	01/19/2023	08/16/2040		11,602,420	5.47/(5.40)			(47,716)	(1,041,046)		(967,325)	(870,907)				221,934		B023
CSWAP: USD/GBP 08/22/2033	FORTH PORTS FINANCE PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		11,495,000	5.79/(5.61)			(47,328)	(1,282,971)		(1,170,418)	(880,172)				158,932		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/GBP 08/28/2048	UNIVERSITY OF DURHAM	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/28/2018	08/28/2048		10,462,400	4.16/(2.66)			151,389	(297,997)		2,175,799	(741,198)				249,095		B023
CSWAP: USD/GBP 09/16/2042	SOUTH EAST WATER LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		77,044,500	4.67/(3.22)			1,050,795	(1,640,902)		12,903,399	(5,420,008)				1,575,204		B023
CSWAP: USD/GBP 09/17/2028	PEEL PORT PP FINANCE UNLIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		46,692,690	4.44/(2.92)			634,187	(2,132,611)		(13,681)	(3,363,184)				384,689		B023
CSWAP: USD/GBP 09/17/2028	PEEL PORT PP FINANCE UNLIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/08/2018	09/17/2028		23,282,030	4.43/(2.92)			315,638	(1,063,368)		(8,318)	(1,676,960)				191,814		B023
CSWAP: USD/GBP 09/20/2038	SOUTH WEST WATER LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/05/2023	09/20/2038		6,362,760	5.42/(5.49)			(32,512)	(496,993)		(529,637)	(472,513)				113,503		B023
CSWAP: USD/GBP 09/23/2031	BREEDON HOLDINGS LIMITED	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2021	09/23/2031		10,499,250	2.94/(2.34)			72,666	411,378		805,515	(694,873)				125,679		B023
CSWAP: USD/GBP 09/23/2036	NORTHERN GAS NETWORKS LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/30/2021	09/23/2036		40,121,500	2.77/(2.02)			324,788	1,115,061		4,033,855	(2,686,841)				657,337		B023
CSWAP: USD/GBP 09/28/2032	BAZALGETTE TUNNEL LIMITED	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	06/29/2017	09/28/2032		65,729,400	4.00/(2.86)			684,993	(2,330,110)		2,901,516	(4,688,075)				853,720		B023
CSWAP: USD/GBP 1/24/2049	BIRMINGHAM AIRPORT (FINANCE) PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/24/2018	01/24/2049		14,861,450	5.03/(3.21)			254,546	(606,621)		3,646,155	(1,065,472)				357,001		B023
CSWAP: USD/GBP 1/8/2029	DERWENT LONDON PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2029		14,819,360	4.92/(4.41)			180,894	2,444,904		2,816,587	(852,377)				128,866		B023
CSWAP: USD/GBP 1/8/2034	DERWENT LONDON PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		54,445,040	5.27/(4.68)			729,112	8,982,363		12,383,670	(3,131,560)				771,286		B023
CSWAP: USD/GBP 10/11/2033	BAZALGETTE TUNNEL LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/08/2023	10/11/2033		11,281,500	5.51/(6.02)			(101,077)	(823,947)		(1,201,090)	(833,847)				157,371		B023
CSWAP: USD/GBP 10/11/2035	BAZALGETTE TUNNEL LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/08/2023	10/11/2035		11,281,500	5.59/(6.05)			(95,315)	(823,947)		(1,237,749)	(833,847)				176,435		B023
CSWAP: USD/GBP 10/16/2029	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/23/2014	10/16/2029		31,099,825	3.81/(3.58)			303,010	6,552,670		7,047,520	(1,690,857)				302,905		B023
CSWAP: USD/GBP 10/16/2034	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/23/2014	10/16/2034		32,377,900	4.05/(3.79)			337,693	6,821,957		7,802,717	(1,760,344)				480,167		B023
CSWAP: USD/GBP 10/19/2043	ESPUG FINANCE LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/04/2023	10/19/2043		18,778,250	7.27/(6.91)			(91,911)	(2,070,019)		(1,690,484)	(1,436,070)				396,250		B023
CSWAP: USD/GBP 10/20/2028	PORTERBROOK RAIL FINANCE LTD	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		42,679,300	3.72/(3.28)			302,913	3,672,861		4,397,244	(2,686,841)				357,430		B023
CSWAP: USD/GBP 10/20/2044	PORTERBROOK RAIL FINANCE LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/23/2024	10/20/2044		71,274,500	6.04/(5.99)			(129,736)	(2,703,229)		(2,008,553)	(5,095,734)				1,545,870		B023
CSWAP: USD/GBP 10/26/2032	GROSVENOR LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/14/2022	10/26/2032		45,553,200	4.10/(3.23)			351,177	(1,254,527)		1,618,561	(3,224,210)				595,017		B023
CSWAP: USD/GBP 10/26/2043	WALES AND WEST UTILITIES LIMITED	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	07/25/2023	10/26/2043		61,593,600	5.80/(5.98)			(259,835)	(2,968,781)		(4,363,241)	(4,447,186)				1,300,418		B023
CSWAP: USD/GBP 10/30/2029	YORKSHIRE WATER SERVICES BRADFORD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/30/2014	10/30/2029		69,037,560	4.00/(3.54)			735,827	11,738,447		13,386,275	(3,946,877)				675,800		B023
CSWAP: USD/GBP 11/01/2053	CLEVELAND CLINIC UK FINANCING PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		22,030,840	4.63/(2.94)			353,026	(700,498)		5,779,956	(1,565,780)				581,368		B023
CSWAP: USD/GBP 11/02/2041	UK POWER NETWORKS SERVICES HOLDING	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		106,266,150	3.67/(2.66)			1,179,069	3,369,855		16,376,134	(7,087,702)				2,115,291		B023
CSWAP: USD/GBP 11/04/2030	LONDONMETRIC PROPERTY PLC	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	08/05/2025	11/04/2030		7,641,750	4.98/(5.22)			(86,158)	(92,285)		(108,266)	(92,285)				84,116		B023
CSWAP: USD/GBP 11/04/2032	LONDONMETRIC PROPERTY PLC	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2025	11/04/2032		4,651,500	5.28/(5.51)			(52,411)	(56,174)		(75,745)	(56,174)				60,868		B023
CSWAP: USD/GBP 11/07/2028	GROSVENOR LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/08/2018	11/07/2028		9,266,400	4.25/(2.75)			128,514	(417,957)		19,670	(667,078)				78,283		B023
CSWAP: USD/GBP 11/07/2033	GROSVENOR LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/08/2018	11/07/2033		32,689,800	4.47/(2.95)			458,318	(1,474,460)		2,340,326	(2,353,302)				458,169		B023

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/GBP 11/07/2038	SEVERN TRENT WATER LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/07/2018	11/07/2038		100,331,500	4.53/(2.97)			1,466,201	(3,909,845)		13,491,212	(7,180,352)				1,799,005		B023
CSWAP: USD/GBP 11/12/2030	MITIE TREASURY MANAGEMENT LTD.	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/27/2025	11/12/2030		4,998,750	5.09/(5.38)			(60,139)	(45,186)		(68,603)	(45,186)				55,148		B023
CSWAP: USD/GBP 11/12/2032	MITIE TREASURY MANAGEMENT LTD.	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	10/27/2025	11/12/2032		3,999,000	5.35/(5.63)			(48,053)	(36,149)		(65,403)	(36,149)				52,413		B023
CSWAP: USD/GBP 11/14/2034	HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	11/14/2034		19,275,000	4.65/(3.11)			271,823	(900,744)		1,612,747	(1,389,746)				287,138		B023
CSWAP: USD/GBP 11/14/2039	ANGLIAN WATER SERVICES FINANCING P	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	10/23/2024	11/14/2039		64,760,000	6.09/(6.05)			(95,624)	(2,492,481)		(1,910,051)	(4,632,485)				1,206,321		B023
CSWAP: USD/GBP 11/16/2051	MAGNA HOUSING LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/05/2021	11/16/2051		7,485,500	3.30/(2.51)			62,678	87,727		1,052,429	(509,573)				190,451		B023
CSWAP: USD/GBP 11/16/2056	MAGNA HOUSING LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/05/2021	11/16/2056		12,249,000	3.32/(2.51)			105,381	143,553		1,918,341	(833,847)				340,440		B023
CSWAP: USD/GBP 11/22/2035	GREAT PORTLAND ESTATES PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/05/2020	11/22/2035		24,309,000	3.23/(2.77)			99,396	(574,418)		673,658	(1,714,019)				382,406		B023
CSWAP: USD/GBP 11/26/2034	SOUTHERN GAS NETWORKS PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		89,597,350	3.16/(2.27)			686,052	(4,959,638)		2,630,251	(6,513,274)				1,337,193		B023
CSWAP: USD/GBP 11/28/2032	ABP ACQUISITIONS UK LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	11/15/2022	11/28/2032		9,643,050	5.88/(SONIA+217.00 bps)			(137,737)	(1,251,852)		(1,337,087)	(750,463)				126,789		B023
CSWAP: USD/GBP 11/3/2030	EVERSHOLT FUNDING PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/09/2015	11/03/2030		39,428,940	4.08/(3.54)			392,642	4,861,165		6,145,481	(2,381,097)				433,890		B023
CSWAP: USD/GBP 11/30/2033	BROMFORD HOUSING GROUP LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		60,498,900	5.74/(5.83)			(327,018)	(4,736,006)		(5,022,119)	(4,493,510)				851,324		B023
CSWAP: USD/GBP 12/02/2035	SOUTH EAST WATER LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		24,879,600	2.79/(2.04)			199,620	668,707		2,380,913	(1,667,695)				391,923		B023
CSWAP: USD/GBP 12/05/2034	ABP ACQUISITIONS UK LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/23/2023	12/05/2034		29,693,360	5.62/(5.97)			(264,248)	(2,453,326)		(3,255,594)	(2,214,328)				443,770		B023
CSWAP: USD/GBP 12/12/2036	PEEL PORTS PP FINANCE LIMITED	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 21GI19DL77OXOHC3ZE78	09/24/2024	12/12/2036		1,873,620	5.48/(5.66)			(5,343)	(9,449)		(15,110)	(129,710)				31,009		B023
CSWAP: USD/GBP 12/16/2030	MITIE TREASURY MANAGEMENT LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		23,400,500	3.52/(2.84)			169,584	534,657		1,438,889	(1,575,045)				260,620		B023
CSWAP: USD/GBP 12/16/2032	MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/29/2021	12/16/2032		23,400,500	3.70/(2.97)			182,167	534,657		1,789,538	(1,575,045)				308,771		B023
CSWAP: USD/GBP 12/16/2034	MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/29/2021	12/16/2034		23,400,500	3.80/(3.00)			198,905	534,657		2,189,656	(1,575,045)				350,312		B023
CSWAP: USD/GBP 12/18/2029	MARS INCORPORATED	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	12/10/2024	12/18/2029		12,757,000	5.20/(5.21)			(39,755)	(693,496)		(636,268)	(894,712)				127,045		B023
CSWAP: USD/GBP 12/18/2033	MARS INCORPORATED	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/10/2024	12/18/2033		7,654,200	5.43/(5.42)			(22,748)	(416,098)		(363,704)	(511,866)				108,043		B023
CSWAP: USD/GBP 12/18/2038	MARS INCORPORATED	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	12/10/2024	12/18/2038		3,827,100	5.71/(5.73)			(13,548)	(208,049)		(203,133)	(247,407)				68,921		B023
CSWAP: USD/GBP 12/20/2031	MITIE TREASURY MANAGEMENT LTD.	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/12/2024	12/20/2031		24,497,550	5.76/(5.71)			(64,052)	(1,394,655)		(1,226,752)	(1,721,358)				299,347		B023
CSWAP: USD/GBP 12/31/2047	ENFINIUM HOLDINGS LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/24/2021	12/31/2047		62,831,400	4.16/(3.23)			546,597	(520,437)		6,849,646	(4,363,801)				1,473,986		B023
CSWAP: USD/GBP 12/5/2033	2DWT	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/10/2013	12/05/2033		19,128,000	4.71/(4.10)			233,686	2,987,405		4,064,903	(1,111,796)				269,397		B023
CSWAP: USD/GBP 2/15/2039	ABP ACQUISITIONS UK LTD	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	01/30/2024	02/15/2039		16,705,920	5.71/(5.47)			(16,083)	(1,048,735)		(570,574)	(1,222,976)				302,721		B023
CSWAP: USD/GBP 2/3/2027	ERAC UK FINANCE LIMITED	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/04/2014	02/03/2027		31,340,000	4.00/(3.43)			346,115	4,439,008		4,674,084	(1,852,994)				163,836		B023

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/GBP 3/3/2028	SEVERN TRENT WATER LTD	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		101,820,450	3.79/(3.37)			865,453	12,038,388		13,355,802	(6,184,368)				750,404		B023
CSWAP: USD/GBP 3/31/2039	HIGH SPEED RAIL FINANCE PLC	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/14/2016	03/31/2039		51,902,884	3.10/(2.30)			302,349	(5,254,439)		(2,394,575)	(3,921,033)				944,818		B023
CSWAP: USD/GBP 3/31/2043	VIRIDOR ENERGY GROUP LTD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/16/2021	03/31/2043		56,193,097	3.72/(2.90)			466,448	(43,885)		4,807,312	(3,894,778)				1,167,192		B023
CSWAP: USD/GBP 3/6/2040	PEEL PORTS PP FINANCE LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/24/2024	03/06/2040		37,204,740	5.57/(5.72)			(1,509,723)	(187,639)		(375,816)	336,889				700,720		B023
CSWAP: USD/GBP 4/17/2033	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2013	04/17/2033		66,244,800	4.94/(4.63)			486,672	6,524,597		8,914,841	(4,113,647)				894,834		B023
CSWAP: USD/GBP 4/2/2044	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/08/2023	04/02/2044		24,540,000	7.02/(6.55)			(39,657)	(2,360,992)		(1,315,542)	(1,852,994)				524,401		B023
CSWAP: USD/GBP 4/24/2039	SOUTH WEST WATER LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/04/2024	04/24/2039		34,591,830	6.16/(5.75)			16,642	(2,128,024)		(567,689)	(2,529,337)				631,255		B023
CSWAP: USD/GBP 6/15/2029	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		11,739,000	4.88/(4.51)			145,988	2,323,653		2,620,052	(648,548)				109,140		B023
CSWAP: USD/GBP 6/26/2039	NORTHERN GAS NETWORKS LTD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/22/2019	06/26/2039		23,421,000	4.02/(2.71)			270,998	(1,462,418)		2,215,166	(1,714,019)				430,162		B023
CSWAP: USD/GBP 6/27/2036	HEATHROW AIRPORT LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		25,887,180	4.09/(2.61)			407,738	1,272,772		4,749,874	(1,695,490)				419,338		B023
CSWAP: USD/GBP 6/5/2030	GREAT PORTLAND ESTATES PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		7,717,050	4.21/(2.79)			120,054	319,277		821,573	(509,573)				81,214		B023
CSWAP: USD/GBP 7/17/2029	ABP ACQUISITIONS UK LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/09/2014	07/17/2029		37,755,200	4.56/(4.38)			423,539	7,626,089		8,341,201	(2,075,353)				355,441		B023
CSWAP: USD/GBP 7/18/2039	CADOGAN ESTATES LIMITED	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039		20,222,850	4.33/(2.79)			304,272	(625,419)		2,958,420	(1,436,070)				372,252		B023
CSWAP: USD/GBP 7/20/2031	PORTERBROOK RAIL FINANCE LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2016	07/20/2031		14,717,000	3.83/(3.33)			113,526	1,266,504		1,750,831	(926,497)				173,408		B023
CSWAP: USD/GBP 9/1/2031	SOUTHERN WATER SERVICES FINANCE LT .	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		29,641,200	3.35/(2.78)			234,132	2,202,188		3,238,110	(1,890,054)				352,943		B023
CSWAP: USD/GBP 9/12/2030	CADOGAN ESTATES LIMITED	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/25/2013	09/12/2030		9,637,500	4.57/(4.07)			96,573	1,230,940		1,550,661	(579,061)				104,483		B023
CSWAP: USD/GBP 9/16/2034	CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2034		14,142,150	4.13/(3.87)			152,693	3,045,491		3,497,899	(764,360)				208,747		B023
CSWAP: USD/GBP 9/16/2039	CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2039		28,284,300	4.36/(4.09)			319,233	6,090,981		7,233,242	(1,528,720)				523,791		B023
CSWAP: USD/GBP 9/16/2044	CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2044		12,427,950	4.64/(4.38)			147,569	2,676,340		3,296,639	(671,710)				268,881		B023
CSWAP: USD/GBP 9/24/2030	BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2015	09/24/2030		10,499,200	4.39/(3.72)			120,742	1,352,863		1,759,090	(630,018)				114,222		B023
CSWAP: USD/GBP 9/27/2030	SCOTLAND GAS NETWORKS PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		16,846,080	4.20/(2.74)			237,222	(370,555)		854,397	(1,185,916)				183,430		B023
CSWAP: USD/GBP 9/27/2030	SOUTHERN GAS NETWORKS PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		16,714,470	4.20/(2.74)			235,369	(367,660)		847,722	(1,176,651)				181,997		B023
CSWAP: USD/GBP 9/30/2034	THE GREAT ROLLING STOCK COMPANY	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		54,982,600	3.43/(2.36)			554,521	(1,643,989)		1,835,011	(3,900,552)				813,363		B023
CSWAP: USD/JPY 03/08/2035	EQUINIX JAPAN KK	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3V05H2G7GRS05BHJ91	01/19/2023	03/08/2035		40,124,680	5.43/(2.13)			1,432,391	7,268,750		10,456,847	(86,760)				608,158		B023
CSWAP: USD/JPY 03/12/2038	SOUTHERN GAS NETWORKS PLC	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	02/26/2025	03/12/2038		49,120,050	6.01/(2.65)			2,045,474	2,228,602		6,846,316	2,228,602				857,941		B023
CSWAP: USD/JPY 03/19/2034	AFLAC INCORPORATED ...	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/07/2024	03/19/2034		29,578,794	5.48/(1.60)			1,148,704	1,642,975		4,814,256	(73,768)				423,999		B023
CSWAP: USD/JPY 05/29/2035	AFLAC INCORPORATED ...	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YL1OR75625	05/16/2025	05/29/2035		47,992,329	5.72/(2.32)			1,243,275	3,418,021		7,316,877	3,418,021				736,244		B023

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/JPY 05/29/2040	AFLAC INCORPORATED	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	05/16/2025	05/29/2040		16,383,252	5.97/(2.65)			418,809	1,166,818		2,993,019	1,166,818				311,057		B023
CSWAP: USD/JPY 06/17/2045	METLIFE INC	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0Z3VO5H2G7GRS05BHJ91	06/04/2025	06/17/2045		90,753,000	6.34/(3.29)			1,106,894	7,815,745		18,615,220	7,815,745				2,002,434		B023
CSWAP: USD/JPY 07/11/2033	DYSON FINANCE LIMITED	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/30/2023	07/11/2033		22,108,609	5.67/(1.37)			965,370	1,693,284		4,531,973	(53,909)				303,370		B023
CSWAP: USD/JPY 07/30/2040	BERKSHIRE HATHAWAY INC.	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	07/17/2025	07/30/2040		33,125,060	5.80/(2.71)			470,176	1,723,739		4,524,802	1,723,739				632,616		B023
CSWAP: USD/JPY 09/06/2035	THERMO FISHER SCIENTIFIC INC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/24/2023	09/06/2035		30,853,620	5.65/(1.50)			1,285,819	2,144,567		6,663,285	(75,810)				480,160		B023
CSWAP: USD/JPY 09/06/2043	THERMO FISHER SCIENTIFIC INC	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/24/2023	09/06/2043		13,712,720	5.95/(2.02)			542,281	953,141		4,133,692	(33,693)				288,401		B023
CSWAP: USD/JPY 11/07/2038	COSTCO WHOLESALE JAPAN LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/19/2023	11/07/2038		9,811,119	6.31/(1.84)			435,994	432,830		2,597,938	(24,764)				175,919		B023
CSWAP: USD/JPY 11/07/2043	COSTCO WHOLESALE JAPAN LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/19/2023	11/07/2043		2,422,746	6.44/(2.12)			103,933	106,882		791,838	(6,115)				51,198		B023
CSWAP: USD/JPY 2/18/2036	ABP ACQUISITIONS UK LIMITED	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	02/04/2025	02/18/2036		6,586,301	5.99/(2.25)			378,926	63,605		792,477	63,605				104,864		B023
CSWAP: USD/JPY 5/11/2032	DH JAPAN FINANCE SA (DANAHER CORP)	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		34,765,556	3.69/(0.65)			1,112,061	9,884,374		11,019,455	(65,702)				438,528		B023
CSWAP: USD/JPY 8/22/2029	COSTCO WHOLESALE JAPAN LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		14,132,644	2.97/(0.28)			390,228	4,371,566		4,447,796	(25,775)				134,888		B023
CSWAP: USD/NOK 10/3/2034	GOLDCUP 101311 AB PUBL	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/25/2024	10/03/2034		39,623,278	6.00/(5.52)			(16,342)	(4,023,514)		(2,583,547)	(4,884,034)				586,426		B023
CSWAP: USD/NZD 11/21/2033	ORION NEW ZEALAND LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/25/2023	11/21/2033		33,674,280	6.33/(3M NZDBBRFRA+186.00 bps)			336,209	436,386		2,321,703	(855,436)				473,117		B023
CSWAP: USD/NZD 11/21/2035	ORION NEW ZEALAND LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/25/2023	11/21/2035		21,323,160	6.43/(3M NZDBBRFRA+198.00 bps)			209,167	276,327		1,524,663	(541,678)				335,389		B023
CSWAP: USD/SEK 10/3/2034	GOLDCUP 101311 AB PUBL	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/25/2024	10/03/2034		34,392,547	6.06/(4.45)			344,819	(6,070,541)		(5,530,363)	(6,709,978)				509,011		B023
CSWAP: USD/SEK 10/3/2035	NORDIQUS INFRASTRUCTURE AB	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/06/2025	10/03/2035		2,893,455	6.12/(4.36)			98,891	(533,015)		(445,448)	(533,015)				45,201		B023
CSWAP: USD/SEK 10/3/2039	NORDIQUS INFRASTRUCTURE AB	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/06/2025	10/03/2039		4,701,865	6.32/(4.57)			158,993	(866,149)		(729,820)	(866,149)				87,220		B023
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange												(98,797,410)	814,988,158	XXX	1,009,732,317	799,742,644				264,547,246	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108											(103,288)	(99,598,310)	814,897,210	XXX	1,014,652,920	799,742,644		12,340		268,059,852	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
FSWP: OIS 2.614000 8/23/2027	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/22/2022	08/23/2027		250,000,000	SOFR/(2.61)			4,472,377	3,001,674		3,001,674	(6,320,028)				1,602,652		B0311
FSWP: OIS 2.690000 7/22/2031	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/19/2022	07/22/2031		68,000,000	SOFR/(2.69)			1,110,825	2,812,307		2,812,307	(2,582,510)				801,629		B0311
FSWP: OIS 3.818000 2/21/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034		100,000,000	SOFR/(3.82)				403,445		403,445	(679,842)				1,427,230		B0311
FSWP: OIS 3.821000 2/21/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034		100,000,000	SOFR/(3.82)				391,203		391,203	(680,671)				1,427,230		B0311
FSWP: OIS 3.834900 2/13/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/09/2024	02/13/2038		100,000,000	3.83/(SOFR)				(2,484,700)		(2,484,700)	(894,452)				1,741,319		B0311
FSWP: OIS 3.919300 2/21/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/16/2024	02/21/2038		150,000,000	3.92/(SOFR)				(3,101,024)		(3,101,024)	(1,313,931)				2,614,337		B0311
FSWP: USD 3.783200 2/23/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039		50,000,000	3.78/(SOFR)				(1,605,761)		(1,605,761)	(315,904)				906,786		B0311

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FSWP: USD 3.785000 2/23/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039		50,000,000	3.79/(SOFR)				(1,599,129)		(1,599,129)	(315,477)				906,786		B0311
FSWP: USD 3.975200 2/22/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/22/2024	02/22/2039		100,000,000	3.98/(SOFR)				(2,030,397)		(2,030,397)	(1,260,247)				1,813,383		B0311
SWP: OIS 2.002000 12/31/2035	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/05/2022	12/31/2035		16,990,510	2.00/(SOFR+(77.40) bps)			(244,214)	(1,960,079)		(1,960,079)	558,782				268,717		B0311
SWP: OIS 2.005000 12/31/2040	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/05/2022	12/31/2040		22,658,202	2.01/(SOFR+(83.70) bps)			(310,457)	(4,393,318)		(4,393,318)	189,773				438,934		B0311
SWP: OIS 2.00527 12/29/2045	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/28/2022	12/29/2045		62,286,009	2.01/(SOFR+(110.50) bps)			(683,490)	(14,563,790)		(14,563,790)	(1,324,081)				1,393,044		B031
SWP: OIS 2.364000 4/13/2027	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	03/17/2015	04/13/2027		8,500,000	2.36/(SOFR+42.8 bps)			(205,532)	(154,190)		(154,190)	242,215				48,124		B0311
SWP: OIS 2.436000 10/30/2030	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/26/2022	10/30/2030		250,000,000	SOFR/(2.44)			4,719,022	11,337,245		11,337,245	(9,747,575)				2,747,976		B0311
SWP: OIS 2.491000 7/26/2028	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/22/2022	07/26/2028		50,000,000	SOFR/(2.49)			916,282	1,025,748		1,025,748	(1,580,256)				400,770		B0311
SWP: OIS 2.541000 8/15/2033	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/26/2022	08/15/2033		250,000,000	SOFR/(2.54)			4,457,010	18,536,629		18,536,629	(9,439,784)				3,452,218		B0311
SWP: OIS 2.600000 8/26/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/22/2022	08/26/2032		150,000,000	SOFR/(2.60)			838,383	9,004,455		9,004,455	(4,184,974)				1,935,165		B0311
SWP: OIS 2.652000 8/26/2047	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/26/2023	08/26/2047		150,000,000	SOFR/(2.65)	14,912,071		778,150	33,006,499		33,006,499	3,305,353				3,490,986		B0311
SWP: OIS 2.778000 12/31/2043	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	06/09/2022	12/31/2043		63,119,287	2.78/(SOFR+(8.75) bps)			(793,633)	(15,275,500)		(15,275,500)	(788,114)				1,339,370		B0311
SWP: OIS 2.788554 12/31/2043	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/13/2022	12/31/2043		63,242,837	2.79/(SOFR+(6.75) bps)			(804,977)	(15,340,814)		(15,340,814)	(789,802)				1,341,992		B0311
SWP: OIS 2.797500 12/31/2043	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/25/2022	12/31/2043		69,921,526	2.80/(SOFR+(11.00) bps)			(859,763)	(16,422,952)		(16,422,952)	(882,669)				1,483,711		B0311
SWP: OIS 2.812500 12/31/2038	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	07/07/2022	12/31/2038		38,043,562	2.81/(SOFR+(7.20) bps)			(471,739)	(5,835,130)		(5,835,130)	709,489				686,057		B0311
SWP: OIS 2.820568 12/31/2043	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/30/2022	12/31/2043		37,545,900	2.82/(SOFR+(5.00) bps)			(474,852)	(8,990,255)		(8,990,255)	(474,838)				796,711		B0311
SWP: OIS 2.851000 8/16/2029	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/24/2022	08/16/2029		200,000,000	SOFR/(2.85)			3,102,875	3,786,885		3,786,885	(6,688,482)				1,904,573		B0311
SWP: OIS 2.877137 12/31/2044	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	08/31/2022	12/31/2044		38,537,768	2.88/(SOFR+4.10 bps)			(498,265)	(9,974,127)		(9,974,127)	(776,297)				840,214		B0311
SWP: OIS 2.920275 12/31/2043	Fixed Income Security	D1	Duration	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/01/2022	12/31/2043		43,116,168	2.92/(SOFR+(9.30) bps)			(478,127)	(9,457,417)		(9,457,417)	(582,508)				914,910		B0311
SWP: OIS 2.954200 9/6/2029	Real Estate	Schedule A	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/07/2022	09/06/2029		400,000,000	SOFR/(2.95)			5,789,568	6,348,117		6,348,117	(13,135,582)				3,839,235		B0311
SWP: OIS 3.031000 6/5/2034	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/01/2022	06/05/2034		75,000,000	SOFR/(3.03)			997,277	3,600,032		3,600,032	(2,551,868)				1,088,978		B031
SWP: OIS 3.387850 10/1/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/01/2025	10/03/2028		55,000,000	3.28/(SOFR)			(100,622)	(67,087)		(67,087)	(67,087)				456,774		B031

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: OIS 3.405200 6/26/2027 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/27/2024	10/01/2026		105,000,000	3.39/(SOFR)			(1,012,963)	(116,776)		(116,776)	1,160,907				454,871		B031
SWP: OIS 3.454900 6/23/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/24/2025	06/26/2027		24,000,000	SOFR/(3.41)			39,989	(21,725)		(21,725)	(21,725)				146,229		B031
SWP: OIS 3.477000 5/28/2027 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/19/2024	06/23/2026		100,000,000	SOFR/(3.45)			871,622	99,433		99,433	(854,765)				345,222		B031
SWP: OIS 3.489000 2/1/2042 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/26/2025	05/28/2027		21,000,000	SOFR/(3.48)			46,223	(35,110)		(35,110)	(35,110)				124,481		B0311
SWP: OIS 3.513700 4/1/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/01/2024	02/01/2042		50,000,000	3.49/(SOFR)				(3,552,570)		(3,552,570)	(239,376)				1,003,077		B031
SWP: OIS 3.532300 12/26/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/27/2024	04/01/2026		70,000,000	3.51/(SOFR)			(566,504)	(43,533)		(43,533)	490,356				174,760		B031
SWP: OIS 3.538600 3/23/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/24/2025	12/26/2026		38,000,000	SOFR/(3.53)			49,815	(33,593)		(33,593)	(33,593)				188,694		B031
SWP: OIS 3.594390 2/6/2036 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/19/2024	03/23/2026		15,000,000	SOFR/(3.54)			117,919	7,865		7,865	(100,525)				35,549		B031
SWP: OIS 3.598000 3/5/2034 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/31/2025	12/04/2026		67,000,000	SOFR/(3.59)			31,366	(73,686)		(73,686)	(73,686)				322,372		B0311
SWP: OIS 3.632000 6/13/2028	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/06/2024	02/06/2036		75,000,000	SOFR/(3.59)				1,245,621		1,245,621	(1,639,571)				1,192,173		B0311
SWP: OIS 3.646700 11/28/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/05/2024	03/05/2034		100,000,000	SOFR/(3.60)				1,321,968		1,321,968	(599,801)				1,430,107		B031
SWP: OIS 3.655300 12/23/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/30/2025	10/02/2026		80,000,000	SOFR/(3.63)			76,940	(54,310)		(54,310)	(54,310)				347,200		B037
SWP: OIS 3.675400 3/27/2034 SOF	MTN Liabilitty	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/06/2023	06/13/2028		500,000,000	3.63/(SOFR)			(3,854,198)	3,613,801		3,613,801	10,616,784				3,914,760		B031
SWP: OIS 3.722600 3/12/2038 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/26/2025	11/28/2026		27,000,000	SOFR/(3.65)			42,164	(42,859)		(42,859)	(42,859)				128,753		B0311
SWP: OIS 3.739500 5/2/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/27/2024	03/27/2034		50,000,000	SOFR/(3.68)			237,325	14,181		14,181	(1,454,831)				717,683		B0311
SWP: OIS 3.742200 4/2/2027 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/12/2024	03/12/2038		50,000,000	3.72/(SOFR)				(1,542,191)		(1,542,191)	(483,048)				873,311		B031
SWP: OIS 3.745600 8/18/2040 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/30/2025	05/02/2026		150,000,000	SOFR/(3.74)			525,883	(4,926)		(4,926)	(4,926)				433,605		B031
SWP: OIS 3.746600 3/25/2034 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/31/2025	04/02/2027		65,000,000	3.74/(SOFR)			(266,467)	281,111		281,111	281,111				363,660		B0311
SWP: OIS 3.749000 3/22/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/16/2023	08/18/2040		100,000,000	SOFR/(3.75)			144,709	3,183,893		3,183,893	(889,630)				1,913,184		B0311
SWP: OIS 3.755700 8/29/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/25/2024	03/25/2034		125,000,000	SOFR/(3.75)			529,218	(598,198)		(598,198)	(3,614,012)				1,793,610		B0311
SWP: OIS 3.758500 1/29/2037 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/22/2024	03/22/2039		50,000,000	3.75/(SOFR)				(1,357,624)		(1,357,624)	295,433				909,331		B031
SWP: OIS 3.766200 2/13/2036 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/27/2025	08/29/2026		90,000,000	SOFR/(3.76)			108,689	(103,872)		(103,872)	(103,872)				365,658		B0311
SWP: OIS 3.773500 5/29/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/25/2024	01/29/2037		37,500,000	SOFR/(3.76)				457,303		457,303	(533,138)				624,340		B0311
SWP: OIS 3.775330 3/20/2027 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/09/2024	02/13/2036		100,000,000	3.77/(SOFR)				(1,514,178)		(1,514,178)	329,450				1,591,071		B031
SWP: OIS 3.779000 4/2/2026	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/27/2024	05/29/2026		70,000,000	SOFR/(3.77)			386,643	(21,102)		(21,102)	(363,398)				223,622		B031
SWP: OIS 3.785400 3/25/2039 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/17/2025	03/20/2027		48,000,000	SOFR/(3.78)			115,171	(222,295)		(222,295)	(222,295)				264,701		B037

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: OIS 3.786250 10/1/2025 SOF	MTN Liabilitty	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/29/2023	04/02/2026		200,000,000	3.78/(SOFR)			(1,139,017)	(231,651)		(231,651)	700,530				502,051		B0311
SWP: OIS 3.789560 3/13/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/25/2024	03/25/2039		75,000,000	3.79/(SOFR)				(1,792,536)		(1,792,536)	451,998				1,364,421		B0311
SWP: OIS 3.800000 12/5/2029 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/12/2024	03/13/2039		37,500,000	3.79/(SOFR)				(995,802)		(995,802)	(491,298)				681,363		B037
SWP: OIS 3.800100 2/14/2039 SOF	MTN Liabilitty	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/02/2024	12/05/2029		650,000,000	3.80/(SOFR)	54,912		(3,364,172)	9,405,410		9,405,410	17,388,792		(10,958)		6,444,109		B0311
SWP: OIS 3.804100 8/5/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/12/2024	02/14/2039		100,000,000	3.80/(SOFR)				(3,065,571)		(3,065,571)	(603,759)				1,811,871		B031
SWP: OIS 3.807000 3/28/2039 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/01/2025	08/05/2026		50,000,000	SOFR/(3.80)			72,438	(55,750)		(55,750)	(55,750)				192,763		B0311
SWP: OIS 3.816760 2/15/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/28/2024	03/28/2039		75,000,000	3.81/(SOFR)				(1,954,883)		(1,954,883)	(986,508)				1,364,844		B0311
SWP: OIS 3.823300 12/24/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/13/2024	02/15/2034		50,000,000	SOFR/(3.82)				199,123		199,123	(344,554)				712,895		B031
SWP: OIS 3.830000 12/13/2027 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/20/2025	12/24/2026		99,000,000	SOFR/(3.82)			357,484	(360,208)		(360,208)	(360,208)				490,230		B037
SWP: OIS 3.837100 3/20/2041 SOF	MTN Liabilitty	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/06/2024	12/13/2027		300,000,000	3.83/(SOFR)	3,445		(1,458,701)	2,813,289		2,813,289	5,075,928		(1,141)		2,095,004		B0311
SWP: OIS 3.837500 2/12/2041 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/20/2024	03/20/2041		50,000,000	3.84/(SOFR)				(2,091,058)		(2,091,058)	(992,971)				975,557		B0311
SWP: OIS 3.838900 3/26/2041 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041		50,000,000	3.84/(SOFR)				(2,066,463)		(2,066,463)	(966,684)				972,393		B0311
SWP: OIS 3.842740 2/12/2041 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/26/2024	03/26/2041		50,000,000	3.84/(SOFR)				(2,088,777)		(2,088,777)	(996,929)				976,084		B0311
SWP: OIS 3.845400 3/27/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041		50,000,000	3.84/(SOFR)				(2,048,743)		(2,048,743)	(965,612)				972,393		B0311
SWP: OIS 3.847900 12/20/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/27/2024	03/27/2039		50,000,000	3.85/(SOFR)				(1,240,812)		(1,240,812)	(654,021)				909,802		B031
SWP: OIS 3.851000 3/19/2041 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/17/2025	12/20/2026		37,000,000	SOFR/(3.85)			72,251	(141,297)		(141,297)	(141,297)				182,191		B0311
SWP: OIS 3.867800 9/24/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/19/2024	03/19/2041		50,000,000	3.85/(SOFR)				(2,043,590)		(2,043,590)	(989,432)				975,470		B031
SWP: OIS 3.867950 2/16/2027 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/20/2025	09/24/2026		70,000,000	SOFR/(3.87)			213,367	(160,272)		(160,272)	(160,272)				299,349		B031
SWP: OIS 3.876000 2/15/2039 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/14/2025	02/16/2027		130,000,000	SOFR/(3.87)			314,152	(661,462)		(661,462)	(661,462)				690,582		B0311
SWP: OIS 3.880900 2/28/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/13/2024	02/15/2039		50,000,000	3.88/(SOFR)				(1,253,993)		(1,253,993)	(284,894)				906,030		B031
SWP: OIS 3.882140 7/2/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/27/2024	02/28/2026		65,000,000	SOFR/(3.88)			289,432	(8,413)		(8,413)	(210,893)				130,666		B031
SWP: OIS 3.886500 3/14/2039 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/30/2025	07/02/2026		150,000,000	SOFR/(3.88)			244,572	(165,322)		(165,322)	(165,322)				531,056		B0311
SWP: OIS 3.889100 2/27/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/14/2024	03/14/2039		75,000,000	3.89/(SOFR)				(1,752,272)		(1,752,272)	(968,088)				1,362,867		B0311
SWP: OIS 3.899280 2/27/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		125,000,000	3.89/(SOFR)				(2,898,504)		(2,898,504)	(1,601,840)				2,267,908		B0311
SWP: OIS 3.904200 3/20/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		250,000,000	3.90/(SOFR)				(5,713,299)		(5,713,299)	(3,198,641)				4,535,816		B0311
SWP: OIS 3.913130 4/9/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/18/2024	03/20/2039		75,000,000	3.90/(SOFR)				(1,712,997)		(1,712,997)	(969,010)				1,363,715		B0311

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: OIS 3.925400 4/3/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/09/2024	04/09/2039		50,000,000	3.91/(SOFR)				(1,332,509)		(1,332,509)	(696,627)				911,025		B0311
SWP: OIS 3.934600 6/24/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/01/2024	04/03/2039		75,000,000	3.93/(SOFR)				(1,668,245)		(1,668,245)	(972,583)				1,365,691		B031
SWP: OIS 3.937880 4/3/2038 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/20/2025	06/24/2026		7,000,000	SOFR/(3.93)			17,687	(8,771)		(8,771)	(8,771)				24,235		B0311
SWP: OIS 3.940720 4/5/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/03/2024	04/03/2038		50,000,000	3.94/(SOFR)				(1,018,859)		(1,018,859)	(463,929)				875,465		B0311
SWP: OIS 3.943300 9/20/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/04/2024	04/05/2039		50,000,000	3.94/(SOFR)				(1,262,508)		(1,262,508)	(689,570)				910,649		B031
SWP: OIS 3.951500 4/3/2039 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/17/2025	09/20/2026		33,000,000	SOFR/(3.94)			44,768	(91,581)		(91,581)	(91,581)				140,060		B0311
SWP: OIS 3.959600 1/16/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/02/2024	04/03/2039		50,000,000	3.95/(SOFR)				(1,069,430)		(1,069,430)	(645,832)				910,461		B031
SWP: OIS 3.970000 4/4/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/11/2024	01/16/2026		12,000,000	SOFR/(3.96)			44,888	(485)		(485)	(26,863)				12,562		B031
SWP: OIS 3.986150 9/12/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/02/2025	04/04/2026		100,000,000	SOFR/(3.97)		(4,300)	233,500	(52,718)		(52,718)	(51,629)		3,210		253,739		B031
SWP: OIS 3.990900 4/10/2039 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/10/2024	09/12/2026		55,000,000	SOFR/(3.99)			176,985	(161,103)		(161,103)	(264,877)				229,856		B0311
SWP: OIS 3.997000 8/16/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/08/2024	04/10/2039		50,000,000	3.99/(SOFR)				(1,007,422)		(1,007,422)	(644,179)				911,119		B031
SWP: OIS 4.020800 4/12/2039 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/14/2025	08/16/2026		33,000,000	SOFR/(4.00)			46,630	(81,236)		(81,236)	(81,236)				130,408		B0311
SWP: OIS 4.022100 6/12/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/10/2024	04/12/2039		100,000,000	4.02/(SOFR)				(2,149,169)		(2,149,169)	(1,362,217)				1,822,613		B031
SWP: OIS 4.022400 11/29/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/10/2024	06/12/2026		30,000,000	SOFR/(4.02)			82,464	(44,597)		(44,597)	(83,683)				100,239		B0311
SWP: OIS 4.057500 4/11/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/11/2024	04/11/2039		100,000,000	4.06/(SOFR)				(1,796,414)		(1,796,414)	(1,275,115)				1,822,425		B031
SWP: OIS 4.065860 6/20/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/17/2025	06/20/2026		50,000,000	SOFR/(4.07)			41,284	(91,576)		(91,576)	(91,576)				171,116		B031
SWP: OIS 4.069010 5/1/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/30/2025	05/01/2026		125,000,000	SOFR/(4.07)			120,126	(141,755)		(141,755)	(141,755)				359,854		B031
SWP: OIS 4.075800 4/3/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/27/2025	04/03/2026		14,245,000	SOFR/(4.08)			25,247	(10,936)		(10,936)	(10,936)				35,952		B031
SWP: OIS 4.076380 3/12/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/10/2024	03/12/2026		10,000,000	SOFR/(4.08)			23,418	(5,492)		(5,492)	(13,443)				22,052		B023
SWP: OIS 4.081000 9/1/2027	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA NA REAL ESTATE B4TYDEB6GKMZ0031MB27	11/09/2022	09/01/2027		225,000,000	SOFR/(4.08)			(141,797)	(2,987,176)		(2,987,176)	(2,512,208)				1,453,164		B031
SWP: OIS 4.096000 8/15/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/13/2024	08/15/2026		110,000,000	SOFR/(4.10)			235,337	(336,783)		(336,783)	(359,997)				433,740		B031
SWP: OIS 4.099600 5/16/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/14/2025	05/16/2026		23,000,000	SOFR/(4.10)			21,541	(32,887)		(32,887)	(32,887)				70,197		B031
SWP: OIS 4.101600 10/16/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/07/2024	02/12/2026		15,000,000	SOFR/(4.11)			31,164	(5,161)		(5,161)	(12,817)				25,742		B031
SWP: OIS 4.112000 12/24/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/13/2024	05/15/2026		25,000,000	SOFR/(4.12)			44,653	(36,919)		(36,919)	(37,521)				76,020		B031
SWP: OIS 4.113400 2/12/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/24/2025	04/28/2026		15,090,000	SOFR/(4.14)			20,977	(19,210)		(19,210)	(19,210)				42,900		B031

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: OIS 4.124100 5/15/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/27/2025	01/03/2026		47,975,000	SOFR/(4.15)			62,458	(1,082)		(1,082)	(1,082)				21,747		B0311
SWP: OIS 4.139600 4/28/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/01/2024	04/01/2026		100,000,000	SOFR/(4.15)			100,098	(92,775)		(92,775)	(33,392)				249,657		B031
SWP: OIS 4.145880 1/3/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/24/2025	03/28/2026		22,930,000	SOFR/(4.15)			31,310	(20,662)		(20,662)	(20,662)				55,974		B031
SWP: OIS 4.150700 4/1/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/18/2025	11/20/2026		141,000,000	SOFR/(4.15)			167,902	(825,317)		(825,317)	(825,317)				664,225		B031
SWP: OIS 4.151000 12/12/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/24/2025	02/28/2026		20,920,000	SOFR/(4.17)			27,719	(11,938)		(11,938)	(11,938)				42,054		B031
SWP: OIS 4.151110 3/28/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/18/2025	08/20/2026		17,000,000	SOFR/(4.17)			14,594	(61,104)		(61,104)	(61,104)				67,767		B031
SWP: OIS 4.153400 11/20/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/13/2024	02/15/2026		15,000,000	SOFR/(4.17)			21,856	(7,007)		(7,007)	(4,518)				26,625		B031
SWP: OIS 4.166010 2/28/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/24/2025	01/28/2026		31,390,000	SOFR/(4.19)			40,314	(8,240)		(8,240)	(8,240)				43,470		B031
SWP: OIS 4.170500 8/20/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/18/2025	05/20/2026		13,000,000	SOFR/(4.20)			8,323	(23,982)		(23,982)	(23,982)				40,256		B031
SWP: OIS 4.172500 2/15/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/18/2025	02/20/2026		2,000,000	SOFR/(4.25)			920	(1,225)		(1,225)	(1,225)				3,738		B0311
SWP: OIS 4.185000 1/28/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/12/2024	04/01/2026		100,000,000	4.45/(SOFR)			126,395	164,905		164,905	(179,955)				249,657		B037
SWP: OIS 4.201500 5/20/2026 SOF	MTN Liabilitty	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/12/2023	09/18/2026		300,000,000	4.55/(SOFR)			438,296	2,050,416		2,050,416	(2,641)				1,268,426		B031
SWP: OIS 4.204800 11/12/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/14/2024	03/18/2026		80,000,000	SOFR/(4.58)			(191,228)	(130,572)		(130,572)	251,922				183,721		B031
SWP: OIS 4.233000 12/23/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/26/2024	03/28/2026		80,000,000	SOFR/(4.69)			(297,709)	(175,242)		(175,242)	342,941				195,287		B031
SWP: OIS 4.246500 11/15/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/21/2024	05/23/2026		45,000,000	SOFR/(4.72)			(174,170)	(179,498)		(179,498)	168,851				140,833		B0311
SWP: OIS 4.250000 12/20/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/26/2006	09/28/2036		19,500,000	5.33/(SOFR+26.16 bps)			143,882	2,082,990		2,082,990	380,265				319,685		B0311
SWP: OIS 4.254930 2/20/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/07/2006	09/11/2036		31,250,000	5.55/(SOFR+26.16 bps)			300,451	3,937,243		3,937,243	588,426				511,205		B037
SWP: OIS 4.278200 11/20/2025 SOF	MTN Liabilitty	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/27/2021	10/04/2028		292,625,000	1.76/(SOFR+67.25 bps)			(9,424,619)	(17,174,621)		(17,174,621)	12,917,303				2,431,450		B031
SWP: OIS 4.447200 4/1/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/30/2025	01/26/2027		76,000,000	SOFR/(3.40)				6,772		6,772	6,772				393,301		B031
SWP: OIS 4.546300 9/18/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/30/2025	11/10/2026		71,000,000	SOFR/(3.46)				5,967		5,967	5,967				329,266		B031
SWP: OIS 4.575500 3/18/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/26/2025	11/01/2026		105,000,000	SOFR/(3.54)			22,543	(93,068)		(93,068)	(93,068)				479,913		B0311
SWP: OIS 4.693200 3/28/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/22/2024	02/22/2044		50,000,000	3.87/(SOFR)				(2,365,937)		(2,365,937)	(1,541,473)				1,065,251		B0311
SWP: OIS 4.724100 5/23/2026 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/21/2024	02/21/2036		250,000,000	3.91/(SOFR)				(2,800,816)		(2,800,816)	(709,466)				3,981,980		B0311
SWP: OIS 4.790800 12/28/2025 SOF	Real Estate	Schedule A	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/20/2024	02/20/2038		50,000,000	3.91/(SOFR)				(1,050,330)		(1,050,330)	(438,815)				871,348		B0311
SWP: OIS 4.893700 11/23/2025 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/20/2024	02/22/2039		50,000,000	3.96/(SOFR)				(1,032,305)		(1,032,305)	(631,154)				906,691		B0311

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: OIS 5.330000 9/28/2036	Fixed Income Security	D1	Interest Rate	HSBC BANK USA, N.A. 549300HN4UKV1E2R3U73	07/26/2011	09/11/2036		31,250,000	.US3MLIB/(3.98)			193,585	362,376		362,376	(805,069)				511,205		B0311
SWP: OIS 5.550000 9/11/2036	Fixed Income Security	D1	Interest Rate	HSBC BANK USA, N.A. 1IE8VN30JCEQV1H4R804	07/27/2011	09/28/2036		19,500,000	.US3MLIB/(4.15)			88,124	(64,249)		(64,249)	(478,692)				319,685		B0311
1119999999. Subtotal - swaps - hedging other - interest rate										14,970,428	(4,300)	7,251,364	(74,122,901)	XXX	(74,122,901)	(55,514,382)		(8,889)		124,188,967	XXX	XXX
CSWAP: CHF/USD 05/04/2028	Foreign Liability	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/20/2022	05/04/2028		21,130	100.00/(100.00)			5,251	18,149		18,149	5,249				162		B021
CSWAP: CHF/USD 05/07/2032	Foreign Liability	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/17/2024	05/07/2032		51,386	100.00/(100.00)			(34)	30,313		30,313	29,504				648		B021
CSWAP: CHF/USD 07/23/2030	Foreign Liability	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/08/2021	07/23/2030		51,213	100.00/(100.00)			11,812	76,056		76,056	22,566				547		B021
CSWAP: CHF/USD 09/11/2029	Foreign Liability	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/02/2020	09/11/2029		39,560	100.00/(100.00)			7,341	43,151		43,151	14,965				380		B021
CSWAP: CHF/USD 10/18/2027	Foreign Liability	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/09/2019	10/18/2027		650,260,104	0.01/(0.01)			6,075	22,634		22,634	21,374				4,358,756		B023
CSWAP: GBP/USD 12/18/2058	CASCADE INFRASTRUCTURE LIMITED	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	12/18/2058		55,134,750	6.58/(6.96)				(2,202,544)		(2,202,544)	(2,202,544)				1,583,296		B023
CSWAP: USD/AUD 03/12/2044	NEW TERMINAL FINANCING CO PTY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2018	03/12/2044		19,208,640	4.85/(5.04)			50,704	3,085,650		3,085,650	(451,032)				409,827		B023
CSWAP: USD/AUD 09/17/2037	CLEANAWAY WASTE MANAGEMENT LTD.	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/22/2025	09/17/2037		45,211,650	5.99/(AUDBBRBBSW3M+199.00 bps)			1,886,081	(1,023,484)		(1,023,484)	(1,023,485)				773,917		B023
CSWAP: USD/CAD 03/18/2038	MCCAIN FINANCE CANADA LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/18/2025	03/18/2038		4,590,810	5.83/(5.24)				(13,354)		(13,354)	(13,354)				80,238		B023
CSWAP: USD/CAD 03/18/2041	MCCAIN FINANCE CANADA LTD.	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	07/18/2025	03/18/2041		33,520,200	5.94/(5.33)				(45,080)		(45,080)	(45,080)				653,900		B023
CSWAP: USD/CAD 09/25/2029	UDCS 2025-1A A2 144A	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/07/2025	09/25/2029		14,332,805	5.30/(4.51)			39,310	(44,504)		(44,504)	(44,503)				138,536		B023
CSWAP: USD/EUR 02/04/2038	OAK HOLDINGS 2 GMBH	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/03/2025	02/04/2038		75,790,000	5.90/(4.63)				(231,970)		(231,970)	(231,970)				1,318,403		B023
CSWAP: USD/EUR 06/28/2030	VDCDE 2025-1A A2 144A	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	05/22/2025	06/28/2030		44,346,120	6.09/(4.29)			847,614	(865,355)		(865,355)	(865,355)				470,004		B023
CSWAP: USD/EUR 06/30/2053	SPORTING ENTERTAINMENT S.A.	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/10/2025	06/30/2053		20,478,900	7.34/(5.75)			120,220	(163,660)		(163,660)	(163,659)				537,108		B023
CSWAP: USD/EUR 10/31/2028	AMETEK INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		19,283,250	3.32/(1.53)			327,192	(946,840)		(946,840)	(1,944,521)				162,358		B023
CSWAP: USD/EUR 12/04/2036	VITENS NV	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2025	12/04/2036		63,437,000	5.54/(4.18)			762,440	(645,857)		(645,857)	(645,857)				1,048,835		B023
CSWAP: USD/EUR 12/22/2028	Foreign Commercial Mortgage Loans	B	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/16/2025	12/22/2028		35,288,169	SOFR+311.10 bps/(EURIBOR3M+290.00 bps)			(200,458)	200,104		200,104	200,104				304,486		B023
CSWAP: USD/EUR 12/27/2029	Foreign Commercial Mortgage Loans	B	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	12/18/2025	12/27/2029		27,879,346	SOFR+282.70 bps/(EURIBOR3M+260.00 bps)			(9,628)	(53,219)		(53,219)	(53,219)				278,507		B023
CSWAP: USD/EUR 6/27/2026	CRODA INTERNATIONAL PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		12,850,100	3.27/(1.43)			227,349	(639,740)		(639,740)	(1,528,667)				44,868		B023
CSWAP: USD/EUR 6/30/2030	INTER MEDIA AND COMMUNICATION SPA	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	06/05/2025	06/30/2030		459,200	6.20/(4.52)			5,748	(3,120)		(3,120)	(3,120)				4,870		B023
CSWAP: USD/EUR 8/20/2026	LINEAGE TREASURY EUROPE BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		26,631,640	2.30/(0.89)			377,773	(52,082)		(52,082)	(2,842,320)				106,161		B023
CSWAP: USD/EUR 9/23/2026	WOODWARD INC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2026		7,423,020	3.07/(1.12)			141,446	(304,428)		(304,428)	(867,636)				31,684		B023
CSWAP: USD/GBP 02/27/2045	VIVID HOUSING LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	11/26/2019	02/27/2045		18,781,440	3.59/(2.54)			177,715	2,103,611		2,103,611	(892,121)				411,187		B023

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSWAP: USD/GBP 06/27/2026	CRODA INTERNATIONAL PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/02/2016	06/27/2026		8,293,225	3.30/(2.80)			54,469	580,841		580,841	(568,780)				28,957		B023
CSWAP: USD/GBP 08/20/2026	LINEAGE TREASURY EUROPE BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2021	08/20/2026		48,904,620	2.30/(1.98)			189,859	1,542,436		1,542,436	(3,357,214)				194,947		B023
CSWAP: USD/GBP 09/05/2032	THE PORTMAN ESTATE (PRIMARY) LTD	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		9,230,550	4.77/(4.61)			76,652	1,548,027		1,548,027	(400,355)				119,329		B023
CSWAP: USD/GBP 09/05/2037	THE PORTMAN ESTATE (PRIMARY) LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		15,175,650	5.13/(5.01)			128,021	2,697,026		2,697,026	(680,782)				259,407		B023
CSWAP: USD/GBP 10/20/2044	PORTERBROOK RAIL FINANCE LIMITED	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	11/05/2025	10/20/2044		38,740,450	5.83/(6.05)			(710,627)	(710,627)		(710,627)	(710,627)				840,240		B023
CSWAP: USD/GBP 11/13/2029	Foreign Commercial Mortgage Loans	B	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/10/2025	11/13/2029		49,566,435	SOFR+259.70 bps/(SONIA+270.00 bps)			(90,525)	(1,232,660)		(1,232,660)	(1,232,660)				487,621		B023
CSWAP: USD/GBP 11/23/2028	AMETEK INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		34,188,000	3.35/(2.59)			175,585	(2,470,155)		(2,470,155)	(2,536,245)				291,032		B023
CSWAP: USD/GBP 11/27/2045	VIVID HOUSING LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	11/26/2019	11/27/2045		51,713,280	3.71/(2.64)			494,662	6,101,467		6,101,467	(2,510,833)				1,154,045		B023
CSWAP: USD/GBP 3/22/2030	THAMES WATER UTILITIES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	03/22/2030		44,066,500	3.93/(2.55)			668,492	5,005,928		5,005,928	(236,175)				452,871		B023
CSWAP: USD/GBP 3/26/2026	THE BRITISH LAND COMPANY PLC	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/24/2013	03/26/2026		51,918,220	4.47/(3.97)			527,679	6,664,655		6,664,655	(3,441,778)				125,272		B023
CSWAP: USD/GBP 4/22/2028	THAMES WATER UTILITIES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/24/2018	04/22/2028		44,066,500	3.83/(2.45)			664,450	3,863,665		3,863,665	(1,378,438)				334,847		B023
CSWAP: USD/GBP 4/27/2026	ANGLIAN WATER SERVICES FINANCING P	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2016	04/27/2026		23,733,600	3.37/(2.93)			149,254	1,578,149		1,578,149	(1,631,298)				67,186		B023
CSWAP: USD/GBP 6/29/2029	ARQIVA PP FINANCING PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		16,872,751	5.08/(SONIA+237.66 bps)			(50,623)	3,489,520		3,489,520	(1,936,193)				157,737		B023
CSWAP: USD/GBP 9/1/2026	HEATHROW AIRPORT LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/06/2014	09/01/2026		76,446,000	3.95/(3.77)			753,886	16,079,824		16,079,824	(4,268,960)				312,517		B023
CSWAP: USD/GBP 9/11/2032	WH SMITH PLC	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	09/11/2032		2,585,000	5.82/(6.13)			120,679	(138,933)		(138,933)	(138,932)				33,459		B023
CSWAP: USD/GBP 9/11/2035	WH SMITH PLC	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/11/2025	09/11/2035		29,727,500	6.05/(6.40)			1,383,365	(1,886,069)		(1,886,069)	(1,886,069)				462,962		B023
CSWAP: USD/GBP 9/12/2026	CADOGAN ESTATES LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/25/2013	09/12/2026		9,252,000	4.23/(3.75)			86,751	1,220,262		1,220,262	(598,711)				38,666		B023
CSWAP: USD/GBP 9/5/2027	THE PORTMAN ESTATE (PRIMARY) LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	12/10/2015	09/05/2027		31,469,450	3.97/(3.37)			316,816	3,959,636		3,959,636	(1,947,680)				203,912		B023
CSWAP: USD/SEK 10/07/2030	Foreign Commercial Mortgage Loans	B	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/01/2025	10/07/2030		31,030,511	SOFR+318.85 bps/(3M STIBOR+295.00 bps)			94,947	(556,835)		(556,835)	(556,835)				338,853		B023
1139999999. Subtotal - swaps - hedging other - foreign exchange												10,528,370	45,680,592	XXX	45,680,592	(43,543,246)				18,622,538	XXX	XXX
SWP: IFS 0.00 12/31/2035	Liability Hedge	Exhibit 5	Inflation Risk	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	03/22/2016	12/31/2035		15,000,000	CPI_1/(CPI_1)			189,923	341,936		341,936	(60,284)				237,236		B070
SWP: IFS 1.91 12/31/2025	Liability Hedge	Exhibit 5	Inflation Risk	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/23/2016	12/31/2030		10,000,000	CPI_1/(CPI_1)			128,352	151,808		151,808	(408)				111,834		B070
SWP: IFS 1.99 12/31/2030	Liability Hedge	Exhibit 5	Inflation Risk	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/22/2016	12/31/2040		20,000,000	CPI_1/(CPI_1)			252,394	493,567		493,567	(120,338)				387,440		B070
SWP: IFS 2.005 12/31/2040	Liability Hedge	Exhibit 5	Inflation Risk	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/22/2016	12/31/2045		55,000,000	CPI_1/(CPI_1)			694,083	1,139,222		1,139,222	(577,345)				1,230,258		B070
SWP: IFS 2.005 12/31/2045	Liability Hedge	Exhibit 5	Inflation Risk	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2010	12/31/2028		4,000,000	CPI_1/(CPI_1)			30,622	15,948		15,948	1,529				34,657		B070
SWP: IFS 2.30250000 12/31/2028	Liability Hedge	Exhibit 5	Inflation Risk	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	07/19/2010	12/31/2043		4,000,000	CPI_1/(CPI_1)			2,057	(135,937)		(135,937)	(5,481)				84,879		B070

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: IFS 2.67 12/31/2043	Liability Hedge	Exhibit 5	Inflation Risk	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	12/18/2013	12/31/2028		7,700,000	CPI_1/(CPI_1)			6,307	(76,894)		(76,894)	19,493				66,714		B070
SWP: IFS 2.689012/31/2028	Liability Hedge	Exhibit 5	Inflation Risk	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/11/2013	12/31/2043		50,000,000	CPI_1/(CPI_1)			(37,548)	(3,064,733)		(3,064,733)	(25,107)				1,060,983		B070
SWP: IFS 2.778 12/31/43	Liability Hedge	Exhibit 5	Inflation Risk	UBS AG, LONDON BFM8T61CT2L10QCEMIK50	12/12/2013	12/31/2043		50,000,000	CPI_1/(CPI_1)			(44,559)	(3,181,321)		(3,181,321)	(20,791)				1,060,983		B070
SWP: IFS 2.78892 12/31/43	Liability Hedge	Exhibit 5	Inflation Risk	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	12/17/2013	12/31/2033		5,700,000	CPI_1/(CPI_1)			(5,385)	(217,723)		(217,723)	(20,539)				80,638		B070
SWP: IFS 2.79 12/31/2033	Liability Hedge	Exhibit 5	Inflation Risk	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/13/2013	12/31/2043		55,000,000	CPI_1/(CPI_1)			(59,551)	(3,540,876)		(3,540,876)	(16,090)				1,167,081		B070
SWP: IFS 2.7975 12/31/43	Liability Hedge	Exhibit 5	Inflation Risk	London Clearing House 549300HN4UKV1E2R3U73	12/18/2013	12/31/2029		1,000,000	CPI_1/(CPI_1)			(822)	(20,666)		(20,666)	641				10,003		B070
SWP: IFS 2.810 12/31/2029 LCH	Liability Hedge	Exhibit 5	Inflation Risk	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/16/2013	12/31/2038		30,000,000	CPI_1/(CPI_1)			(40,341)	(1,595,958)		(1,595,958)	(104,628)				541,004		B070
SWP: IFS 2.8125 12/31/38	Liability Hedge	Exhibit 5	Inflation Risk	UBS AG, LONDON BFM8T61CT2L10QCEMIK50	12/16/2013	12/31/2043		29,500,000	CPI_1/(CPI_1)			(42,938)	(2,023,151)		(2,023,151)	(1,887)				625,980		B070
SWP: IFS 2.82094 12/31/2043	Liability Hedge	Exhibit 5	Inflation Risk	London Clearing House 549300HN4UKV1E2R3U73	12/18/2013	12/31/2034		2,000,000	CPI_1/(CPI_1)			(3,161)	(96,246)		(96,246)	(10,463)				30,009		B070
SWP: IFS 2.855 12/31/2034 LCH	Liability Hedge	Exhibit 5	Inflation Risk	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/20/2010	12/31/2043		3,000,000	CPI_1/(CPI_1)			(10,440)	(198,417)		(198,417)	2,953				63,659		B070
SWP: IFS 2.86 12/31/2043	Liability Hedge	Exhibit 5	Inflation Risk	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/18/2013	12/31/2039		3,000,000	CPI_1/(CPI_1)			(5,250)	(195,063)		(195,063)	(7,601)				56,141		B070
SWP: IFS 2.865 12/31/2039	Liability Hedge	Exhibit 5	Inflation Risk	London Clearing House 549300HN4UKV1E2R3U73	12/17/2013	12/31/2044		31,000,000	CPI_1/(CPI_1)			(60,826)	(2,533,115)		(2,533,115)	47,013				675,873		B070
SWP: IFS 2.8775 12/31/44 LCH	Liability Hedge	Exhibit 5	Inflation Risk	UBS AG, LONDON BFM8T61CT2L10QCEMIK50	06/17/2011	12/31/2033		9,000,000	CPI_1/(CPI_1)			(34,496)	(400,492)		(400,492)	(46,122)				127,323		B070
SWP: IFS 2.88 12/31/2033	Liability Hedge	Exhibit 5	Inflation Risk	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/05/2011	12/31/2043		10,000,000	CPI_1/(CPI_1)			(47,254)	(875,006)		(875,006)	18,046				212,197		B070
SWP: IFS 2.95 12/31/2043	Liability Hedge	Exhibit 5	Inflation Risk	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/23/2011	12/31/2043		14,000,000	CPI_1/(CPI_1)			(74,413)	(1,254,635)		(1,254,635)	31,594				297,075		B070
SWP: IFS 2.98 12/31/2043	Liability Hedge	Exhibit 5	Inflation Risk	UBS AG, LONDON BFM8T61CT2L10QCEMIK50	01/06/2010	12/31/2033		4,500,000	CPI_1/(CPI_1)			(265,406)	(289,039)		(289,039)	(29,684)				63,661		B070
1159999999. Subtotal - swaps - hedging other - other												571,346	(17,556,792)	XXX	(17,556,792)	(925,498)				8,225,628	XXX	XXX
1169999999. Subtotal - swaps - hedging other										14,970,428	(4,300)	18,351,080	(45,999,101)	XXX	(45,999,101)	(99,983,127)		(8,889)		151,037,134	XXX	XXX
SWP: OIS 3.570000 4/2/2034 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/04/2025	09/08/2032		155,000,000	SOFR/(3.45)			306,730			1,144,955					2,005,012		B031
SWP: OIS 1.390000 8/31/2031	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/17/2025	09/19/2035		75,000,000	SOFR/(3.53)			110,371			1,509,851					1,169,332		B031
SWP: OIS 2.152500 3/10/2032	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/18/2025	06/22/2034		135,000,000	SOFR/(3.53)			190,721			1,638,544					1,965,566		B031
SWP: OIS 3.171880 9/10/2029 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/24/2025	03/26/2034		480,000,000	SOFR/(3.55)			612,510			4,349,423					6,888,609		B031
SWP: OIS 3.250000 9/15/2031 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/30/2025	04/02/2034		112,000,000	SOFR/(3.57)			124,750			866,083					1,609,212		B031
SWP: OIS 3.320000 9/12/2032 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/25/2025	12/29/2034		185,000,000	SOFR/(3.63)			186,120			1,350,747					2,775,000		B031
SWP: OIS 3.330000 9/18/2032 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/07/2025	08/08/2034		267,000,000	SOFR/(3.64)			550,845			1,243,478					3,916,859		B031
SWP: OIS 3.421300 9/11/2033 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/02/2025	09/04/2034		163,000,000	SOFR/(3.66)			230,405			577,820					2,401,443		B031
SWP: OIS 3.430000 9/23/2032 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/19/2025	08/21/2034		208,000,000	SOFR/(3.73)			293,284			(327,381)					3,057,642		B031
SWP: OIS 3.454550 9/8/2032 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/08/2025	07/10/2035		225,000,000	SOFR/(3.86)		212,281	255,478	201,998		(1,733,024)			(10,283)		3,472,729		B031

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: USD 1.760000 10/4/2028	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/26/2021	08/31/2031		100,000,000	1.39/-SOFR+26.16 bps			(3,198,741)			(12,230,870)					1,190,430		B031
SWP: USD 3.874200 2/22/2044 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/24/2022	03/10/2032		200,000,000	2.15/-SOFR			(4,281,875)			(15,117,345)					2,488,879		B031
SWP: USD 3.910600 2/21/2036 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/08/2025	09/10/2029		207,000,000	SOFR/-3.17			581,743			1,424,210					1,989,756		B031
SWP: USD 3.912700 2/20/2038 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/11/2025	09/15/2031		245,000,000	SOFR/-3.25			586,960			3,273,750					2,927,106		B031
SWP: USD 3.964800 2/22/2039 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/10/2025	09/12/2032		213,000,000	SOFR/-3.32			486,104			3,296,260					2,757,529		B031
SWP: USD 3.975000 09/11/2036	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/16/2025	09/18/2032		90,000,000	SOFR/-3.33			185,371			1,349,427					1,166,581		B031
SWP: USD 4.147500 09/28/2036	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/09/2025	09/11/2033		44,500,000	SOFR/-3.42			88,952			671,253					617,467		B031
SWP: OIS 3.630170 10/2/2026 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/22/2025	09/23/2032		65,000,000	SOFR/-3.43			106,747			588,422					843,389		B031
1179999999. Subtotal - swaps - replication - interest rate											212,281	(2,583,525)	201,998	XXX	(6,124,398)			(10,283)		43,242,540	XXX	XXX
ICE: (CDX.NA.IG.44.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	09/02/2025	06/20/2030		959,500,000	1.00			16,257,953	6,220,585		14,267,876			21,545,573		(1,990,077)		959,500,000		B053
ICE: (CDX.NA.IG.44.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	05/06/2025	06/20/2035		729,500,000	1.00			(2,280,124)	5,158,891		(2,123,362)			7,562,727		156,762		729,500,000		B053
ICE: (CDX.NA.IG.45.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	12/17/2025	12/20/2035		410,000,000	1.00			2,741,589	720,980		2,694,928			3,439,900		(46,662)		410,000,000		B053
ICE: (CDX.NA.IG.45.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	12/30/2025	12/20/2030		195,000,000	1.00			4,307,854	174,139		4,220,829			4,419,675		(75,763)		195,000,000		B053
1189999999. Subtotal - swaps - replication - credit default											21,027,272	12,274,595	19,060,270	XXX	36,967,874			(1,955,739)		2,294,000,000	XXX	XXX
1229999999. Subtotal - swaps - replication											21,239,553	9,691,070	19,262,269	XXX	30,843,476			(1,966,022)		2,337,242,540	XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/30/2025	02/04/2026		99,925,980	/-SOFR+-25.00 bps			(424,410)	(4,244)		(4,244)	(4,244)				154,716		B031
1329999999. Subtotal - swaps - other - total return												(424,410)	(4,244)	XXX	(4,244)	(4,244)				154,716	XXX	XXX
1349999999. Subtotal - swaps - other												(424,410)	(4,244)	XXX	(4,244)	(4,244)				154,716	XXX	XXX
1359999999. Total swaps - interest rate										14,970,428	104,693	3,866,940	(74,011,851)	XXX	(75,326,696)	(55,514,382)		(6,831)		170,944,114	XXX	XXX
1369999999. Total swaps - credit default											21,027,272	12,274,595	19,060,270	XXX	36,967,874			(1,955,739)		2,294,000,000	XXX	XXX
1379999999. Total swaps - foreign exchange												(88,269,040)	860,668,749	XXX	1,055,412,909	756,199,398				283,169,784	XXX	XXX
1389999999. Total swaps - total return												(424,410)	(4,244)	XXX	(4,244)	(4,244)				154,716	XXX	XXX
1399999999. Total swaps - other												571,346	(17,556,792)	XXX	(17,556,792)	(925,498)				8,225,628	XXX	XXX
1409999999. Total swaps										14,970,428	21,131,965	(71,980,570)	788,156,133	XXX	999,493,051	699,755,273		(1,962,571)		2,756,494,242	XXX	XXX
CAD/USD	Net Investment in Foreign Operations	D22	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	09/17/2025	03/20/2026		35,170,638	/()				153,311		36,485		153,311			81,812		B022
CAD/USD	Net Investment in Foreign Operations	D22	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	12/15/2025	06/24/2026		40,964,090	/()				110,543		(167,945)		110,543			141,823		B022
1419999999. Subtotal - forwards - hedging effective excluding variable annuity guarantees under SSAP No.108													263,854	XXX	(131,461)		263,854			223,635	XXX	XXX
AUD/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/05/2025	02/26/2026		16,856	/()				(93)		(93)	(2)	(91)			33		B031
AUD/USD	Foreign Equities	BA	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	11/03/2025	02/26/2026		5,761,634	/()				(108,788)		(108,788)	(246)	(108,542)			11,384		B031
CAD/USD	Foreign Equities	BA	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	11/03/2025	02/26/2026		46,041,370	/()				(1,015,371)		(1,015,371)	(107,945)	(907,426)			90,972		B031
CAD/USD	Foreign Equities	BA	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/05/2025	01/28/2026		346,722	/()				(2,660)		(2,660)	(372)	(2,288)			480		B031
EUR/USD	Foreign Equities	BA	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/05/2025	01/28/2026		20,333,464	/()				156,018		156,018	21,842	134,176			28,159		B031

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/19/2025	01/28/2026		176,699,366	/()				(2,692,381)		(2,692,381)	(187,484)	(2,504,896)			244,702		B031
EUR/USD	Foreign Equities	BA	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	11/19/2025	01/28/2026		3,796,311	/()				(58,110)		(58,110)	(4,028)	(54,083)			5,257		B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/19/2025	01/28/2026		104,396,983	/()				(1,598,088)		(1,598,088)	(110,756)	(1,487,332)			144,574		B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/20/2025	01/28/2026		31,308,783	/()				(113,173)		(113,173)	(33,852)	(79,320)			43,358		B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/20/2025	01/28/2026		2,308,155	/()				(8,343)		(8,343)	(2,496)	(5,848)			3,196		B022
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/20/2025	01/28/2026		422,847,643	/()				(1,570,638)		(1,570,638)	(457,126)	(1,113,512)			585,580		B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/20/2025	01/28/2026		140,881,728	/()				(534,082)		(534,082)	(152,284)	(381,798)			195,100		B031
EUR/USD	Fixed Income portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	09/30/2026		731,701	/()				4,841		4,841	4,841				3,164		B023
EUR/USD	Fixed Income portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	05/29/2026		4,782,936	/()				(34,107)		(34,107)	(34,106)				15,280		B023
EUR/USD	Fixed Income portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/28/2026		11,950,277	/()				(81,797)		(81,797)	(81,798)				48,451		B023
EUR/USD	Fixed Income portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	07/31/2026		16,090,477	/()				(111,850)		(111,850)	(111,850)				61,314		B023
EUR/USD	Fixed Income portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	09/30/2026		55,134,750	/()				364,741		364,741	364,741				238,413		B023
GBP/USD	Fixed Income portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	06/30/2026		22,347,728	/()				(157,708)		(157,708)	(157,708)				78,686		B023
GBP/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/16/2025	01/29/2026		8,483,244	/()				(20,257)		(20,257)	316	(20,574)			11,956		B031
GBP/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/05/2025	01/28/2026		125,316	/()				1,189		1,189	(7)	1,196			174		B031
GBP/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/20/2025	01/28/2026		53,769,803	/()				(138,451)		(138,451)	1,939	(140,390)			74,463		B031
GBP/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/20/2025	01/28/2026		54,148,010	/()				(139,425)		(139,425)	1,953	(141,378)			74,987		B031
GBP/USD	Fixed Income portfolio	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	06/30/2026		28,621	/()				179		179	179				101		B023
GBP/USD	Fixed Income portfolio	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	09/16/2025	03/11/2026		34,143,750	/()				(519,198)		(519,198)	(519,199)				74,763		B023
GBP/USD	Fixed Income portfolio	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	09/16/2025	03/11/2026		1,082,357	/()				(16,459)		(16,459)	(16,459)				2,370		B023
GBP/USD	Foreign Equities	BA	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/19/2025	01/29/2026		23,096,467	/()				(667,145)		(667,145)	2,672	(669,817)			32,551		B031
T-FRWD 2.375 05/51 64.687887	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. E570DZWZ7FF32TWEFA76	10/08/2025	01/07/2026		200,000,000	/()				(2,736,127)		(2,736,127)	(2,736,127)				138,485		B0311
T-FRWD 4.00 11/35 99.39056	Fixed Income Security	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL KB1H1DSPRFMYMCUFXT09	12/03/2025	01/06/2026		700,000,000	/()				(4,297,861)		(4,297,861)	(4,297,861)				448,743		B0311
1439999999. Subtotal - forwards - hedging other													(16,095,145)	XXX	(16,095,144)	(8,613,223)	(7,481,923)			2,656,696	XXX	XXX
T-FRWD 1.875 11/51 58.644468	Fixed Income Security	D1	Duration	JP MORGAN CHASE ... B4TYDEB6GKMZO031MB27	10/23/2025	10/21/2026		244,000,000	/()			(130,389)			(7,137,515)					1,094,932		B0311
T-FRWD 2.375 05/51 65.736087	Fixed Income Security	D1	Duration	CITIBANK, N.A. KB1H1DSPRFMYMCUFXT09	10/16/2025	10/15/2026		300,000,000	/()			(50,666)			(7,318,708)					1,332,420		B0311
T-FRWD 4.25 02/54 @ 97.848491	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. W22LROWP2IHZNBB6K528	03/25/2024	03/25/2027		70,000,000	/()			(143,294)			(5,604,947)					388,190		B0311

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
T-FRWD 4.25 2/54 @ 97.6202220	Fixed Income Security	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/18/2024	03/19/2026		230,000,000	/()			(1,178,828)			(16,004,227)					531,617		B0311
T-FRWD 4.75 02/41 101.687	Fixed Income Security	D1	Duration	GOLDMAN SACHS INTERNATIONAL B4TYDEB6GKMZ0031MB27	09/22/2025	09/21/2026		116,000,000	/()			242,419			(433,539)					493,269		B0311
T-FRWD 4.75 05/55 @ 97.432	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA 7H6GLXDRUGQFU57RNE97	06/17/2025	06/17/2026		137,000,000	/()			422,125			966,504					464,728		B0311
T-FRWD 4.75 05/55 @ 97.695	Fixed Income Security	D1	Duration	JP MORGAN CHASE ... I7331LVCZKQKX5T7XV54	06/25/2025	06/25/2026		131,000,000	/()			463,704			549,865					454,832		B0311
T-FRWD 4.75 05/55 @ 98.132	Fixed Income Security	D1	Duration	MORGAN STANLEY CAPITAL SERVICES, INC 7H6GLXDRUGQFU57RNE97	06/26/2025	07/07/2026		77,000,000	/()			287,577			(38,561)					276,308		B0311
T-FRWD 4.75 08/55 100.751	Fixed Income Security	D1	Duration	JP MORGAN CHASE ... I7331LVCZKQKX5T7XV54	09/16/2025	09/14/2026		89,000,000	/()			229,287			(2,489,726)					373,405		B0311
T-FRWD 4.75 08/55 99.314	Fixed Income Security	D1	Duration	MORGAN STANLEY CAPITAL SERVICES, INC PT30B789TSUIDF371261	09/30/2025	10/05/2026		124,000,000	/()			291,728			(1,818,566)					541,088		B0311
T-FRWD 4.75 11/53 @ 106.171415	Fixed Income Security	D1	Duration	TORONTO DOMINION BANK PT30B789TSUIDF371261	01/23/2024	01/23/2026		125,000,000	/()			(24,095)			(9,576,917)					156,891		B0311
T-FRWD 4.75 11/53 @ 96.752	Fixed Income Security	D1	Duration	TORONTO DOMINION BANK W22LROWP2IHZNBB6K528	06/18/2025	12/17/2026		132,000,000	/()			593,291			767,477					647,219		B0311
T-FRWD 4.75 5/55 @ 95.3207	Fixed Income Security	D1	Duration	GOLDMAN SACHS INTERNATIONAL B4TYDEB6GKMZ0031MB27	06/10/2025	06/10/2027		225,000,000	/()			1,061,065			3,154,599					1,350,514		B0311
T-FRWD 4.875 08/45 101.529	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA PT30B789TSUIDF371261	09/24/2025	03/24/2026		425,000,000	/()			804,307			(1,830,635)					1,013,332		B0311
T-FRWD 4.875 08/45 101.615	Fixed Income Security	D1	Duration	TORONTO DOMINION BANK W22LROWP2IHZNBB6K528	09/25/2025	02/25/2026		82,000,000	/()			136,559			(344,105)					160,595		B0311
T-FRWD 5.00 05/45 @ 98.2478650	Fixed Income Security	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/16/2025	06/16/2027		86,000,000	/()			487,692			2,225,238					519,132		B0311
T-FRWD 5.00 05/45 @ 99.722121	Fixed Income Security	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2025	06/23/2027		78,000,000	/()			460,897			902,583					473,928		B0311
1449999999. Subtotal - forwards - replication												3,953,379		XXX	(44,031,180)					10,272,398	XXX	XXX
1479999999. Subtotal - forwards												3,953,379	(15,831,291)	XXX	(60,257,785)	(8,613,223)	(7,218,069)			13,152,729	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments														XXX							XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108											(103,288)	(99,598,310)	815,161,064	XXX	1,014,521,460	799,742,644	263,854	12,340		268,283,487	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other										69,558,678	26,260,325	18,351,080	(58,342,822)	XXX	(58,342,821)	(143,260,674)	(7,481,923)	(8,889)		153,693,830	XXX	XXX
1719999999. Subtotal - replication											21,239,553	13,644,449	19,262,269	XXX	(13,187,704)			(1,966,022)		2,347,514,938	XXX	XXX
1729999999. Subtotal - income generation														XXX							XXX	XXX
1739999999. Subtotal - other												(424,410)	(4,244)	XXX	(4,244)	(4,244)				154,716	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives														XXX							XXX	XXX
1759999999 - Totals										69,558,678	47,396,590	(68,027,191)	776,076,266	XXX	942,986,690	656,477,726	(7,218,069)	(1,962,571)		2,769,646,971	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0020	Convert Foreign MTN to Floating USD
0021	Convert Foreign MTN to Fixed USD
0022	Hedge Net Investment in Foreign Subsidiary
0023	Convert Foreign Bonds to Fixed USD
0024	Hedge FX Exposure on Equity Investment

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0031	Convert Assets to Fixed/Float
0037	Swap Fixed to Floating Liabilities
0070	Hedge inflation Linked Benefits
0311	Duration Management Hedges

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108																	XXX							XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108																	XXX							XXX
15Y RTR 2.250000 10/27/2026	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/27/2022	10/27/2026	06/16/2025	Sale		50,000,000	2.25/(SOFR)	2,685,000		147,500		2,685,000		2,466,615			(2,537,500)			B0311
20Y RTR 2.550000 3/30/2026	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/28/2023	03/30/2026	06/16/2025	Sale		50,000,000	2.55/(SOFR)	2,555,000		108,000		2,555,000		2,357,151			(2,447,000)			B0311
20Y RTR 2.400000 4/6/2026	Fixed Income Security	D1	Duration	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	04/06/2023	04/06/2026	06/16/2025	Sale		50,000,000	2.40/(SOFR)	2,525,000		80,000		2,525,000		2,374,406			(2,445,000)			B0311
30Y RTR 2.350000 4/20/2026	Fixed Income Security	D1	Duration	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	04/20/2023	04/20/2026	06/17/2025	Sale		40,000,000	2.35/(SOFR)	2,280,000		83,000		2,280,000		2,037,827			(2,197,000)			B0311
10Y RTP 5.740000 8/26/2025	Fixed Income Security	D1	Duration	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	02/26/2024	08/26/2025	06/27/2025	Sale		250,000,000	SOFR/(5.74)	1,616,250		1,000		1,616,250		1,171,209			(1,615,250)			B0311
10Y RTP 5.750000 2/28/2025	Fixed Income Security	D1	Duration	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	02/28/2024	02/28/2025	02/28/2025	Expiration		150,000,000	SOFR/(5.75)	489,000				489,000		485,504			(489,000)			B0311
10Y RTP 5.680000 3/3/2025	Fixed Income Security	D1	Duration	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	03/01/2024	03/03/2025	01/13/2025	Sale		150,000,000	SOFR/(5.68)	502,500		6,750		502,500		497,166			(495,750)			B0311
10Y RTP 6.180000 3/3/2025	Fixed Income Security	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/01/2024	03/03/2025	03/03/2025	Expiration		100,000,000	SOFR/(6.18)	194,000				194,000		193,306			(194,000)			B0311
10Y RTP 5.680000 6/4/2025	Fixed Income Security	D1	Duration	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/04/2024	06/04/2025	06/04/2025	Expiration		150,000,000	SOFR/(5.68)	727,500				727,500		620,686			(727,500)			B0311
10Y RTP 5.570000 3/7/2025	Fixed Income Security	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/07/2024	03/07/2025	01/07/2025	Sale		200,000,000	SOFR/(5.57)	619,000		24,000		619,000		606,144			(595,000)			B0311
10Y RTP 5.570000 3/10/2025	Fixed Income Security	D1	Duration	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2025	01/08/2025	Sale		100,000,000	SOFR/(5.57)	295,000		13,000		295,000		287,527			(282,000)			B0311
30Y RTR 2.250000 7/20/2026	Fixed Income Security	D1	Duration	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/19/2022	07/20/2026	06/17/2025	Sale		50,000,000	2.25/(0.25)	3,935,000		137,500		3,935,000		3,606,864			(3,797,500)			B0311
15Y RTR 3.100000 6/8/2026	Fixed Income Security	D1	Duration	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/07/2023	06/08/2026	06/17/2025	Sale		40,000,000	3.10/(1.60)	1,692,000		306,000		1,692,000		1,237,902			(1,386,000)			B0311
7Y RTP 5.730000 2/26/2025	Fixed Income Security	D1	Duration	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	02/26/2024	02/26/2025	02/26/2025	Expiration		250,000,000	6.73/(5.73)	411,250				411,250		405,997			(411,250)			B0311
7Y RTP 5.660000 3/4/2025	Fixed Income Security	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/04/2024	03/04/2025	03/04/2025	Expiration		150,000,000	6.66/(5.66)	238,500				238,500		233,009			(238,500)			B0311
7Y RTP 5.540000 3/7/2025	Fixed Income Security	D1	Duration	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/07/2024	03/07/2025	01/10/2025	Sale		200,000,000	6.54/(5.54)	300,000		13,000		300,000		287,673			(287,000)			B0311
5Y RTP 4.100000 3/31/2025	Fixed Income Security	D1	Interest Rate	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	02/10/2025	03/31/2025	03/31/2025	Expiration		24,354,000	4.40/(4.10)		83,622			83,622					(83,622)			B031
5Y RTR 3.800000 3/31/2025	Fixed Income Security	D1	Interest Rate	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	02/10/2025	03/31/2025	03/31/2025	Sale		24,354,000	SOFR/(3.80)		(70,422)	(190,741)		(70,422)					(120,319)			B031
0209999999. Subtotal - purchased options - hedging other - other												21,065,000	13,200	729,009		21,078,200	XXX	18,868,986			(20,349,191)			XXX
0219999999. Subtotal - purchased options - hedging other												21,065,000	13,200	729,009		21,078,200	XXX	18,868,986			(20,349,191)			XXX
0289999999. Subtotal - purchased options - replications																	XXX							XXX
0359999999. Subtotal - purchased options - income generation																	XXX							XXX
0429999999. Subtotal - purchased options - other																	XXX							XXX
0439999999. Total purchased options - call options and warrants																	XXX							XXX
0449999999. Total purchased options - put options																	XXX							XXX
0459999999. Total purchased options - caps																	XXX							XXX
0469999999. Total purchased options - floors																	XXX							XXX
0479999999. Total purchased options - collars																	XXX							XXX
0489999999. Total purchased options - other												21,065,000	13,200	729,009		21,078,200	XXX	18,868,986			(20,349,191)			XXX
0499999999. Total purchased options												21,065,000	13,200	729,009		21,078,200	XXX	18,868,986			(20,349,191)			XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108																	XXX							XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108																	XXX							XXX
0709999999. Subtotal - written options - hedging other																	XXX							XXX
0779999999. Subtotal - written options - replications																	XXX							XXX
0849999999. Subtotal - written options - income generation																	XXX							XXX
0919999999. Subtotal - written options - other																	XXX							XXX
0929999999. Total written options - call options and warrants																	XXX							XXX
0939999999. Total written options - put options																	XXX							XXX
0949999999. Total written options - caps																	XXX							XXX
0959999999. Total written options - floors																	XXX							XXX
0969999999. Total written options - collars																	XXX							XXX
0979999999. Total written options - other																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0989999999. Total written options																	XXX							XXX
CSWAP: AUD/USD 07/24/2029	MULLEN GROUP LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/22/2014	10/22/2026	07/11/2025	Sale		11,869,545	4.04/(4.07)			3,040,537	64,699			(3,823,060)			3,040,537			B023
CSWAP: AUD/USD 07/24/2029	HALLETT HILL NO 2 PTY LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/17/2015	06/27/2027	12/29/2025	Maturity		879,426	3.86/(4.88)			146,149							146,149			B023
CSWAP: AUD/USD 09/05/2030	COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030	12/01/2025	Maturity		11,571,429	3.87/(2.07)			(832,571)							(832,571)			B023
CSWAP: AUD/USD 09/08/2026	HIGH SPEED RAIL FINANCE PLC	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/14/2016	03/31/2039	09/30/2025	Maturity		695,932	3.10/(2.30)			(62,469)							(62,469)			B023
CSWAP: CAD/USD 04/17/2028	ISPT FINANCE PTY LTD	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS56EU02	05/30/2019	08/28/2029	12/04/2025	Sale		14,844,372	3.54/(3.38)			1,171,507	25,677			(1,614,371)			1,171,507			B023
CSWAP: CAD/USD 06/17/2032	ISPT FINANCE PTY LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUG0FU57RNE97	05/30/2019	08/28/2031	12/04/2025	Sale		9,236,498	3.65/(3.57)			856,815	13,503			(1,004,497)			856,815			B023
CSWAP: CAD/USD 06/30/2026	FUTBOL CLUB BARCELONA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	10/01/2025	Maturity		3,793,739	3.35/(1.89)			32,627							32,627			B023
CSWAP: CHF/USD 05/04/2028	VIRIDOR ENERGY GROUP LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043	09/30/2025	Maturity		301,797	3.72/(2.90)			7,247							7,247			B023
CSWAP: CHF/USD 09/11/2029	OILERS ENTERTAINMENT GROUP CANADA	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051	12/30/2025	Maturity		539,163	4.05/(4.56)			46,130							46,130			B023
CSWAP: CHF/USD 10/18/2027	Foreign Liability	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/06/2022	04/13/2025	04/13/2025	Maturity		119,955,000	3.35/(3.34)			(11,955,864)	(81,940)			15,657,962			(11,955,864)			B023
CSWAP: EUR/USD 01/15/2032	Foreign Liability	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	09/12/2022	09/16/2025	09/16/2025	Maturity		525,825,000	4.35/(SOFR+87.53 bps)			85,657,832	(972,704)			(37,754,960)			85,657,832			B023
CSWAP: EUR/USD 01/23/2027	BIFFA LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/27/2023	05/23/2028	12/11/2025	Sale		23,976,886	6.32/(6.20)			(2,520,283)	(120,363)			907,198			(2,520,283)			B023
CSWAP: EUR/USD 05/03/2034	Foreign Liability	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/19/2023	04/25/2025	04/25/2025	Maturity		63,702,382	4.15/(SOFR+58.00 bps)			740,157	(191,389)			(664,664)			740,157			B023
CSWAP: EUR/USD 06/08/2035	Foreign Liability	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/21/2023	07/28/2025	07/28/2025	Maturity		63,984,439	4.94/(SOFR+71.00 bps)			(288,954)	(137,056)			(382,608)			(288,954)			B023
CSWAP: EUR/USD 09/30/2052	Foreign Liability	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/18/2024	08/22/2025	08/22/2025	Maturity		648,950,000	SONIA+30.00 bps/(SOFR+29.50 bps)			22,425,245	422,095			22,750,044			22,425,245			B023
CSWAP: EUR/USD 1/30/2031	GOLDCUP 101311 AB PUBL	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/25/2024	10/03/2034	10/03/2025	Maturity		72,870	6.00/(5.52)			(6,148)							(6,148)			B023
CSWAP: EUR/USD 10/04/2028	GOLDCUP 101311 AB PUBL	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/25/2024	10/03/2034	10/03/2025	Maturity		413,591	6.06/(4.45)			(46,738)							(46,738)			B023
CSWAP: GBP/USD 04/22/2040	NORDIQUS INFRASTRUCTURE AB	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/06/2025	10/03/2035	10/03/2025	Maturity		42,832	6.12/(4.36)			(5,088)							(5,088)			B023
CSWAP: GBP/USD 04/30/2031	NORDIQUS INFRASTRUCTURE AB	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/06/2025	10/03/2039	10/03/2025	Maturity		69,602	6.32/(4.57)			(8,267)							(8,267)			B023
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange														98,397,864	(977,478)		XXX	(5,928,956)			98,397,864			XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108														98,397,864	(977,478)		XXX	(5,928,956)			98,397,864			XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108																	XXX							XXX
SWP: USD 5.057500 06/30/2040	Fixed Income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/09/2010	06/30/2040	02/18/2025	Sale		8,000,000	.5.06/(US3MLIB)			547,320	2,426	(1,219)		(599,395)			548,539			B0311
SWP: USD 5.120000 12/31/2040	Fixed Income Portfolio	D1	Interest Rate	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	04/26/2010	12/31/2040	02/18/2025	Sale		10,000,000	.5.12/(US3MLIB)			744,535	3,855	(1,494)		(839,619)			746,028			B0311
SWP: USD 3.731000 11/01/2037	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/30/2010	11/01/2037	02/07/2025	Sale		30,000,000	.US3MLIB/(3.73)			1,928,076	31,574	450		(1,960,117)			1,927,626			B0311
SWP: USD 4.820000 03/31/2040	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/20/2010	03/31/2040	02/07/2025	Sale		7,000,000	4.82/(US3MLIB)			328,047	(489)	(1,069)		(338,015)			329,116			B0311
SWP: USD 4.835000 06/30/2040	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/20/2010	06/30/2040	02/07/2025	Sale		3,000,000	4.84/(US3MLIB)			147,080	(170)	(470)		(148,501)			147,550			B0311
SWP: USD 5.267500 03/31/2041	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/07/2011	03/31/2041	02/07/2025	Sale		9,000,000	.5.27/(US3MLIB)			907,567	3,398	(1,374)		(918,530)			908,941			B0311
SWP: USD 5.217500 03/31/2041	Fixed Income Portfolio	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/07/2011	03/31/2041	02/07/2025	Sale		5,000,000	.5.22/(US3MLIB)			475,308	1,638	(763)		(480,762)			476,071			B0311
SWP: USD 4.640000 09/30/2041	Liability Hedge	Exhibit 7	Interest Rate	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	03/02/2011	09/30/2041	02/18/2025	Sale		3,000,000	.4.64/(US3MLIB)			152,865	(726)	(457)		(83,167)			153,322			B0311
SWP: USD 3.982500 07/16/2038	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/17/2011	07/16/2038	02/11/2025	Sale		4,000,000	US3MLIB/(3.98)			182,913	3,960	633		(169,912)			182,280			B0311
SWP: USD 4.030000 09/11/2036	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	07/26/2011	09/11/2036	02/11/2025	Sale		31,250,000	.US3MLIB/(4.03)			1,082,995	28,543	3,877		(1,008,546)			1,079,118			B0311
SWP: USD 4.035000 07/02/2037	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/26/2011	07/02/2037	02/11/2025	Sale		25,000,000	.US3MLIB/(4.04)			941,414	23,194	3,963		(850,149)			937,451			B0311

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SWP: USD 4.201000 09/28/2036	Liability Hedge	Exhibit 7	Interest Rate	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/27/2011	09/28/2036	02/11/2025	Sale		19,500,000	.US3MLIB/(4.20)			372,718	14,423	2,916		(317,641)			369,801			B0311
SWP: USD 2.705000 10/31/2037	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2012	10/31/2037	03/11/2025	Sale		5,000,000	.US3MLIB/(2.71)			723,937	18,281			(834,342)			723,937			B0311
SWP: USD 2.820000 5/22/2038	Liability Hedge	Exhibit 7	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/03/2013	05/22/2038	03/11/2025	Sale		12,000,000	. US3MLIB/(2.82)			1,679,125	40,970			(1,935,337)			1,679,125			B0311
SWP: USD 2.890000 6/16/2038	Fixed Income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/11/2013	06/16/2038	03/11/2025	Sale		12,000,000	. US3MLIB/(2.89)			1,549,654	39,606			(1,851,311)			1,549,654			B0311
FSWP: OIS 2.652000 8/26/2047	Liability Hedge	Exhibit 7	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/22/2022	08/26/2047	06/18/2025	Sale		150,000,000	2.65/(SOFR)			(31,508,000)				30,501,800			(31,508,000)			B0311
SWP: OIS 2.788000 8/21/2037	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/22/2022	08/21/2037	06/23/2025	Sale		100,000,000	2.79/(SOFR)			(10,888,731)	(804,034)			13,386,826			(10,888,731)			B0311
SWP: OIS 3.184000 10/18/2052	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/18/2022	10/18/2052	06/25/2025	Sale		60,000,000	3.18/(SOFR)			(9,090,000)	(362,886)	(556,647)		8,339,385			(8,533,353)			B0311
SWP: OIS 3.667500 10/19/2029	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/18/2022	10/19/2029	09/08/2025	Sale		200,000,000	SOFR/(3.67)			(1,803,596)	1,129,881	1,559,330		(3,854,143)			(3,362,925)			B0311
SWP: OIS 3.783000 10/25/2032	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/19/2022	10/25/2032	09/04/2025	Sale		150,000,000	SOFR/(3.78)			(2,487,714)	712,657			(3,455,399)			(2,487,714)			B0311
SWP: OIS 3.281000 10/21/2052	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/19/2022	10/21/2052	06/26/2025	Sale		75,000,000	3.28/(SOFR)			(9,132,252)	(420,341)			9,233,599			(9,132,252)			B0311
FSWP: OIS 3.036000 11/17/2051	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/17/2022	11/17/2051	06/25/2025	Sale		75,000,000	3.04/(SOFR)			(11,100,000)				10,250,952			(11,100,000)			B0311
FSWP: OIS 2.694500 12/3/2057	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/28/2022	12/03/2057	06/10/2025	Sale		100,000,000	2.69/(SOFR)			(22,260,000)				17,762,773			(22,260,000)			B0311
SWP: OIS 3.061000 12/9/2042	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/05/2022	12/09/2042	06/16/2025	Sale		100,000,000	3.06/(SOFR)			(12,148,233)				10,680,530			(12,148,233)			B0311
SWP: OIS 3.965000 6/29/2037	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/17/2011	06/29/2037	02/26/2025	Sale		50,000,000	SOFR+26.16 bps/(3.97)			1,125,497	55,574			(2,056,616)			1,125,497			B0311
SWP: OIS 5.985000 6/29/2037	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/27/2007	06/29/2037	02/24/2025	Sale		25,000,000	5.99/(SOFR+26.16 bps)			3,993,354	47,479			(3,872,492)			3,993,354			B0311
SWP: OIS 5.501000 9/5/2036 .	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/31/2006	09/05/2036	02/24/2025	Sale		31,250,000	5.50/(SOFR+26.16 bps)			3,370,814	36,553			(3,204,332)			3,370,814			B0311
SWP: OIS 6.015000 7/2/2037 .	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/28/2007	07/02/2037	02/26/2025	Sale		25,000,000	6.02/(SOFR+26.16 bps)			4,414,957	50,724			(3,935,612)			4,414,957			B0311
SWP: OIS 3.986250 7/2/2037 .	Real Estate	Schedule A	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/26/2011	07/02/2037	02/26/2025	Sale		25,000,000	SOFR+26.16 bps/(3.99)			516,214	26,763			(984,854)			516,214			B0311
SWP: OIS 3.512790 9/21/2032	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/15/2022	09/21/2032	06/23/2025	Sale		130,000,000	3.51/(SOFR+26.16 bps)			(3,921,244)	(698,032)	(395,602)		7,210,958			(3,525,642)			B0311
SWP: OIS 3.932500 9/5/2036 .	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/26/2011	09/05/2036	02/24/2025	Sale		31,250,000	SOFR+26.16 bps/(3.93)			1,115,100	35,609			(1,306,859)			1,115,100			B0311
SWP: OIS 4.081250 9/15/2036	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/26/2011	09/15/2036	02/24/2025	Sale		31,250,000	SOFR+26.16 bps/(4.08)			691,614	28,541			(880,684)			691,614			B0311
SWP: OIS 5.450000 11/1/2037	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/30/2007	11/01/2037	02/20/2025	Sale		30,000,000	5.45/(SOFR+26.16 bps)			3,000,922	30,123			(3,128,576)			3,000,922			B0311
SWP: OIS 3.557000 6/30/2040	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	04/10/2014	06/30/2040	02/24/2025	Sale		4,000,000	SOFR+26.16 bps/(3.56)			367,364	6,702			(387,591)			367,364			B0311
SWP: OIS 3.043000 7/22/2032	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/19/2022	07/22/2032	09/17/2025	Sale		110,000,000	3.04/(SOFR+26.16 bps)			(4,738,408)	(1,274,772)	(807,867)		9,302,878			(3,930,541)			B0311
SWP: OIS 5.332500 9/28/2036	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/26/2006	09/28/2036	02/24/2025	Sale		19,500,000	5.33/(SOFR+26.16 bps)			1,809,517	18,301			(1,707,232)			1,809,517			B0311
SWP: OIS 6.000000 6/29/2037	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/27/2007	06/29/2037	02/24/2025	Sale		25,000,000	6.00/(SOFR+26.16 bps)			4,029,558	48,031			(3,908,884)			4,029,558			B0311
SWP: OIS 3.753750 3/31/2039	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	01/13/2014	03/31/2039	03/04/2025	Sale		10,000,000	SOFR+26.16 bps/(3.75)			407,542	14,969			(696,441)			407,542			B0311
SWP: OIS 5.505000 9/15/2036	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/13/2006	09/15/2036	02/24/2025	Sale		31,250,000	5.51/(SOFR+26.16 bps)			3,388,015	36,961			(3,221,883)			3,388,015			B0311
SWP: OIS 3.709760 10/26/2052	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/20/2022	10/26/2052	06/17/2025	Sale		65,000,000	3.71/(SOFR+26.16 bps)			(6,821,738)	(277,769)			5,908,118			(6,821,738)			B0311
SWP: OIS 3.637500 9/30/2041	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	07/24/2013	09/30/2041	03/10/2025	Sale		2,000,000	SOFR+26.16 bps/(3.64)			131,210	3,493			(185,728)			131,210			B0311
SWP: OIS 3.330000 9/30/2040	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	07/15/2014	09/30/2040	03/07/2025	Sale		4,000,000	SOFR+26.16 bps/(3.33)			422,508	8,907			(497,126)			422,508			B0311
SWP: OIS 5.095000 9/30/2040	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	03/23/2010	09/30/2040	03/05/2025	Sale		4,000,000	5.10/(SOFR+26.16 bps)			405,683	3,935			(314,860)			405,683			B0311
SWP: OIS 5.034000 12/31/2039	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	12/15/2009	12/31/2039	02/24/2025	Sale		3,000,000	5.03/(SOFR+26.16 bps)			223,462	1,135			(209,039)			223,462			B0311

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SWP: OIS 4.302500 3/30/2041	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	05/11/2011	03/30/2041	02/28/2025	Sale		2,000,000	4.30/(SOFR+26.16 bps)			31,978	(1,229)			25,301			31,978			B0311
SWP: OIS 4.560000 3/29/2041	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	04/01/2011	03/29/2041	02/28/2025	Sale		2,000,000	4.56/(SOFR+26.16 bps)			93,320	(413)			(35,231)			93,320			B0311
SWP: OIS 2.403000 6/30/2040	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	04/10/2015	06/30/2040	03/05/2025	Sale		8,000,000	SOFR+26.16 bps/(2.40)			1,662,859	30,416			(1,825,355)			1,662,859			B0311
SWP: OIS 4.742500 3/31/2041	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	02/04/2011	03/31/2041	03/14/2025	Sale		3,000,000	4.74/(SOFR+26.16 bps)			164,136	797			(117,219)			164,136			B0311
SWP: OIS 3.134500 3/31/2041	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	10/03/2014	03/31/2041	03/14/2025	Sale		6,000,000	SOFR+26.16 bps/(3.13)			810,887	17,971			(900,004)			810,887			B0311
SWP: OIS 2.495000 3/31/2040	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	01/09/2015	03/31/2040	02/24/2025	Sale		7,000,000	SOFR+26.16 bps/(2.50)			1,467,389	23,516			(1,506,202)			1,467,389			B0311
SWP: OIS 5.025000 6/30/2039	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	12/15/2009	06/30/2039	02/27/2025	Sale		3,000,000	5.03/(SOFR+26.16 bps)			261,106	1,557			(201,720)			261,106			B0311
SWP: OIS 3.131720 9/13/2052	Fixed Income Portfolio	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/09/2022	09/13/2052	06/17/2025	Sale		75,000,000	3.13/(SOFR+26.16 bps)			(14,875,362)	(521,345)			13,977,604			(14,875,362)			B0311
SWP: OIS 5.100000 3/31/2041	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	02/04/2011	03/31/2041	03/14/2025	Sale		3,000,000	5.10/(SOFR+26.16 bps)			290,768	2,972			(243,327)			290,768			B0311
SWP: OIS 3.341000 9/30/2041	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	07/15/2014	09/30/2041	03/10/2025	Sale		3,000,000	SOFR+26.16 bps/(3.34)			305,003	6,944			(385,432)			305,003			B0311
SWP: OIS 2.838000 12/31/2039	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	10/15/2014	12/31/2039	02/27/2025	Sale		3,000,000	SOFR+26.16 bps/(2.84)			466,873	9,010			(523,162)			466,873			B0311
SWP: OIS 3.545000 6/30/2039	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	04/10/2014	06/30/2039	03/04/2025	Sale		11,000,000	SOFR+26.16 bps/(3.55)			708,727	19,159			(1,025,594)			708,727			B0311
SWP: OIS 4.955000 3/31/2041	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	02/04/2011	03/31/2041	03/14/2025	Sale		3,000,000	4.96/(SOFR+26.16 bps)			239,407	2,089			(192,178)			239,407			B0311
SWP: OIS 4.917500 9/30/2041	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	03/02/2011	09/30/2041	03/10/2025	Sale		3,000,000	4.92/(SOFR+26.16 bps)			270,239	2,121			(182,638)			270,239			B0311
SWP: OIS 5.117500 6/28/2040	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	02/24/2010	06/28/2040	02/24/2025	Sale		4,000,000	5.12/(SOFR+26.16 bps)			340,088	2,488			(321,723)			340,088			B0311
SWP: OIS 4.675000 6/30/2039	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	10/09/2009	06/30/2039	03/04/2025	Sale		8,000,000	4.68/(SOFR+26.16 bps)			475,290	1,886			(234,317)			475,290			B0311
SWP: OIS 5.027500 6/30/2040	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	02/09/2010	06/30/2040	02/24/2025	Sale		4,000,000	5.03/(SOFR+26.16 bps)			299,984	1,958			(281,507)			299,984			B0311
SWP: OIS 5.100000 12/31/2040	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/26/2010	12/31/2040	02/28/2025	Sale		5,000,000	5.10/(SOFR+26.16 bps)			550,241	2,639			(402,149)			550,241			B0311
SWP: OIS 5.544000 10/31/2037	Liability Hedge	Exhibit 7	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	10/29/2007	10/31/2037	02/20/2025	Sale		5,000,000	5.54/(SOFR+26.16 bps)			548,159	5,676			(570,628)			548,159			B0311
SWP: OIS 2.982000 9/28/2040	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	07/10/2015	09/28/2040	03/05/2025	Sale		10,000,000	SOFR+26.16 bps/(2.98)			1,435,391	27,726			(1,643,790)			1,435,391			B0311
SWP: OIS 5.030000 9/26/2040	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	03/23/2010	09/26/2040	03/05/2025	Sale		3,000,000	5.03/(SOFR+26.16 bps)			281,330	2,602			(212,962)			281,330			B0311
SWP: OIS 3.129500 3/30/2041	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	10/03/2014	03/30/2041	02/28/2025	Sale		2,000,000	SOFR+26.16 bps/(3.13)			247,544	4,943			(301,163)			247,544			B0311
SWP: OIS 5.973000 7/3/2037	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/29/2007	07/03/2037	02/26/2025	Sale		25,000,000	5.97/(SOFR+26.16 bps)			4,316,011	49,103			(3,834,475)			4,316,011			B0311
SWP: OIS 3.129500 3/29/2041	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	10/03/2014	03/29/2041	02/28/2025	Sale		2,000,000	SOFR+26.16 bps/(3.13)			247,577	4,943			(301,201)			247,577			B0311
SWP: OIS 3.630000 9/26/2040	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	07/24/2013	09/26/2040	03/05/2025	Sale		3,000,000	SOFR+26.16 bps/(3.63)			205,270	4,865			(269,814)			205,270			B0311
SWP: OIS 2.871000 9/30/2041	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	07/07/2015	09/30/2041	03/10/2025	Sale		5,000,000	SOFR+26.16 bps/(2.87)			794,166	16,077			(924,650)			794,166			B0311
SWP: OIS 2.926250 6/28/2040	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	04/10/2013	06/28/2040	02/24/2025	Sale		4,000,000	SOFR+26.16 bps/(2.93)			653,986	10,416			(674,964)			653,986			B0311
SWP: OIS 4.337000 3/31/2040	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	07/19/2010	03/31/2040	02/24/2025	Sale		4,000,000	4.34/(SOFR+26.16 bps)			(12,477)	(2,591)			32,475			(12,477)			B0311
SWP: OIS 2.398000 3/31/2041	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	01/22/2016	03/31/2041	03/14/2025	Sale		9,000,000	SOFR+26.16 bps/(2.40)			1,998,970	40,397			(2,129,406)			1,998,970			B0311
SWP: OIS 4.168000 7/3/2037	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	07/27/2011	07/03/2037	02/26/2025	Sale		25,000,000	SOFR+26.16 bps/(4.17)			74,589	19,838			(544,178)			74,589			B0311
SWP: OIS 2.415000 6/30/2040	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	04/07/2015	06/30/2040	02/24/2025	Sale		3,000,000	SOFR+26.16 bps/(2.42)			664,223	10,070			(680,413)			664,223			B0311
SWP: OIS 2.637500 4/28/2038	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	10/10/2012	04/28/2038	02/21/2025	Sale		5,000,000	SOFR+26.16 bps/(2.64)			886,953	14,367			(896,682)			886,953			B0311
SWP: OIS 2.420000 6/28/2041	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	04/07/2015	06/28/2041	03/10/2025	Sale		4,000,000	SOFR+26.16 bps/(2.42)			844,818	16,319			(946,281)			844,818			B0311
SWP: OIS 4.805000 9/30/2041	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	03/02/2011	09/30/2041	03/10/2025	Sale		2,000,000	4.81/(SOFR+26.16 bps)			152,793	983			(94,733)			152,793			B0311
SWP: OIS 3.603750 7/19/2038	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	07/24/2013	07/19/2038	02/21/2025	Sale		12,000,000	SOFR+26.16 bps/(3.60)			969,915	18,317			(985,739)			969,915			B0311

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SWP: OIS 3.885000 3/31/2041	Fixed income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	01/06/2014	03/31/2041	02/28/2025	Sale		3,000,000	SOFR+26.16 bps/(3.89)			101,298	4,188			(185,264)			101,298			B0311
SWP: OIS 6.002000 7/2/2037	Fixed income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	06/28/2007	07/02/2037	02/26/2025	Sale		25,000,000	6.00/(SOFR+26.16 bps)			4,383,358	50,227			(3,904,082)			4,383,358			B0311
SWP: OIS 3.940000 7/2/2037	Liability Hedge	Exhibit 7	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	07/26/2011	07/02/2037	02/26/2025	Sale		25,000,000	SOFR+26.16 bps/(3.94)			628,632	28,530			(1,097,027)			628,632			B0311
SWP: OIS 2.857000 9/30/2040	Fixed income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	07/07/2015	09/30/2040	03/07/2025	Sale		2,000,000	SOFR+26.16 bps/(2.86)			320,742	6,188			(357,365)			320,742			B0311
SWP: OIS 4.180000 11/1/2037	Fixed income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	07/27/2011	11/01/2037	02/20/2025	Sale		10,000,000	SOFR+26.16 bps/(4.18)			244,600	7,245			(214,117)			244,600			B0311
SWP: OIS 5.501000 11/1/2037	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	10/30/2007	11/01/2037	02/20/2025	Sale		10,000,000	5.50/(SOFR+26.16 bps)			1,050,300	10,735			(1,093,335)			1,050,300			B0311
SWP: OIS 2.500000 3/31/2041	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	01/09/2015	03/31/2041	03/14/2025	Sale		5,000,000	SOFR+26.16 bps/(2.50)			1,050,322	21,409			(1,123,036)			1,050,322			B0311
SWP: OIS 5.986000 7/2/2037	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	06/28/2007	07/02/2037	02/26/2025	Sale		25,000,000	5.99/(SOFR+26.16 bps)			4,344,468	49,616			(3,865,276)			4,344,468			B0311
SWP: OIS 4.965000 6/28/2041	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	04/01/2011	06/28/2041	03/14/2025	Sale		4,000,000	4.97/(SOFR+26.16 bps)			325,858	3,348			(263,468)			325,858			B0311
SWP: OIS 5.968000 7/3/2037	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	06/29/2007	07/03/2037	02/26/2025	Sale		25,000,000	5.97/(SOFR+26.16 bps)			4,303,850	48,912			(3,822,345)			4,303,850			B0311
SWP: OIS 5.547500 12/12/2037	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/10/2007	12/12/2037	02/20/2025	Sale		5,000,000	5.55/(SOFR+26.16 bps)			551,387	5,709			(573,589)			551,387			B0311
SWP: OIS 2.666250 12/12/2037	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/09/2012	12/12/2037	02/20/2025	Sale		5,000,000	SOFR+26.16 bps/(2.67)			870,626	13,900			(862,205)			870,626			B0311
SWP: OIS 5.175000 12/31/2040	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/07/2010	12/31/2040	03/07/2025	Sale		5,000,000	5.18/(SOFR+26.16 bps)			545,554	5,176			(445,793)			545,554			B0311
SWP: OIS 5.551000 9/11/2036	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/07/2006	09/11/2036	02/24/2025	Sale		31,250,000	5.55/(SOFR+26.16 bps)			3,517,214	38,984			(3,351,696)			3,517,214			B0311
SWP: OIS 4.087000 7/3/2037	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300LC02FLSSVFFR64	07/26/2011	07/03/2037	02/26/2025	Sale		25,000,000	SOFR+26.16 bps/(4.09)			271,619	22,932			(740,671)			271,619			B0311
SWP: OIS 3.133750 12/31/2040	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/06/2014	12/31/2040	03/07/2025	Sale		5,000,000	SOFR+26.16 bps/(3.13)			649,949	13,535			(742,065)			649,949			B0311
SWP: OIS 3.890000 3/31/2039	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/08/2014	03/31/2039	03/04/2025	Sale		8,000,000	SOFR+26.16 bps/(3.89)			208,153	10,068			(440,493)			208,153			B0311
SWP: OIS 5.268000 5/22/2038	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/20/2008	05/22/2038	02/21/2025	Sale		12,000,000	5.27/(SOFR+26.16 bps)			1,069,878	9,180			(1,065,635)			1,069,878			B0311
SWP: OIS 3.704000 12/31/2040	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/01/2013	12/31/2040	03/07/2025	Sale		4,000,000	SOFR+26.16 bps/(3.70)			252,775	6,646			(328,177)			252,775			B0311
SWP: OIS 2.514000 12/31/2040	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/14/2015	12/31/2040	03/07/2025	Sale		2,000,000	SOFR+26.16 bps/(2.51)			405,168	7,686			(441,086)			405,168			B0311
SWP: OIS 3.325000 9/30/2039	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/15/2014	09/30/2039	02/27/2025	Sale		8,000,000	SOFR+26.16 bps/(3.33)			798,476	17,002			(950,976)			798,476			B0311
SWP: OIS 2.672500 12/31/2040	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/10/2012	12/31/2040	02/28/2025	Sale		5,000,000	SOFR+26.16 bps/(2.67)			880,451	16,579			(1,010,479)			880,451			B0311
SWP: OIS 5.296000 4/28/2038	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/24/2008	04/28/2038	02/21/2025	Sale		5,000,000	5.30/(SOFR+26.16 bps)			458,557	4,095			(456,659)			458,557			B0311
SWP: OIS 2.524000 12/31/2041	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/14/2015	12/31/2041	03/10/2025	Sale		3,000,000	SOFR+26.16 bps/(2.52)			609,683	12,003			(686,278)			609,683			B0311
SWP: OIS 4.700000 9/30/2039	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/14/2009	09/30/2039	02/27/2025	Sale		8,000,000	4.70/(SOFR+26.16 bps)			415,385	109			(256,359)			415,385			B0311
SWP: OIS 5.471000 6/16/2038	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/12/2008	06/16/2038	02/21/2025	Sale		12,000,000	5.47/(SOFR+26.16 bps)			1,320,553	12,758			(1,318,271)			1,320,553			B0311
SWP: OIS 5.267500 12/31/2040	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/07/2010	12/31/2040	02/28/2025	Sale		4,000,000	5.27/(SOFR+26.16 bps)			519,169	3,172			(399,697)			519,169			B0311
SWP: OIS 3.717500 4/28/2038	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/10/2013	04/28/2038	02/21/2025	Sale		12,000,000	SOFR+26.16 bps/(3.72)			816,833	16,481			(832,548)			816,833			B0311
SWP: OIS 4.917500 9/30/2039	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/12/2009	09/30/2039	02/27/2025	Sale		10,000,000	4.92/(SOFR+26.16 bps)			759,245	3,519			(559,171)			759,245			B0311
SWP: OIS 5.128000 8/30/2038	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/28/2008	08/30/2038	02/21/2025	Sale		12,000,000	5.13/(SOFR+26.16 bps)			890,834	6,911			(907,844)			890,834			B0311
SWP: OIS 4.410000 12/31/2039	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/28/2009	12/31/2039	02/27/2025	Sale		8,000,000	4.41/(SOFR+26.16 bps)			160,516	(4,464)			(2,619)			160,516			B0311
SWP: OIS 5.330000 7/19/2038	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/17/2008	07/19/2038	02/21/2025	Sale		12,000,000	5.33/(SOFR+26.16 bps)			1,153,726	10,453			(1,149,965)			1,153,726			B0311
SWP: OIS 1.851500 9/30/2041	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/15/2016	09/30/2041	03/10/2025	Sale		9,000,000	SOFR+26.16 bps/(1.85)			2,545,498	46,525			(2,766,459)			2,545,498			B0311
SWP: OIS 3.329000 9/30/2039	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/15/2014	09/30/2039	02/27/2025	Sale		10,000,000	SOFR+26.16 bps/(3.33)			993,681	21,190			(1,184,329)			993,681			B0311

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SWP: OIS 3.725000 9/24/2038	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/10/2013	09/24/2038	03/04/2025	Sale		12,000,000	SOFR+26.16 bps/(3.73)			504,686	17,165			(846,637)			504,686			B0311
SWP: OIS 1.600000 4/6/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/04/2022	04/06/2052	02/25/2025	Sale		50,000,000	SOFR+26.16 bps/(1.60)	1,775,000		21,140,919	231,750	1,607,541		(20,199,974)		(5,021)	19,533,378			B0311
SWP: OIS 2.838000 12/31/2039	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/15/2014	12/31/2039	02/27/2025	Sale		8,000,000	SOFR+26.16 bps/(2.84)			1,244,995	24,027			(1,395,099)			1,244,995			B0311
SWP: OIS 4.797500 12/31/2041	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/06/2011	12/31/2041	03/10/2025	Sale		8,000,000	4.80/(SOFR+26.16 bps)			610,788	2,853			(378,281)			610,788			B0311
SWP: OIS 2.482000 12/31/2040	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/15/2015	12/31/2040	03/07/2025	Sale		10,000,000	SOFR+26.16 bps/(2.48)			2,063,321	39,019			(2,242,671)			2,063,321			B0311
SWP: OIS 4.630000 3/31/2039	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/15/2009	03/31/2039	03/04/2025	Sale		8,000,000	4.63/(SOFR+26.16 bps)			432,079	292			(193,109)			432,079			B0311
SWP: OIS 5.137500 9/24/2038	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	09/22/2008	09/24/2038	03/04/2025	Sale		12,000,000	5.14/(SOFR+26.16 bps)			1,277,254	12,498			(918,039)			1,277,254			B0311
SWP: OIS 4.805000 9/30/2040	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/20/2010	09/30/2040	03/07/2025	Sale		2,000,000	4.81/(SOFR+26.16 bps)			130,174	955			(90,723)			130,174			B0311
SWP: OIS 5.327500 4/28/2038	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/24/2008	04/28/2038	02/26/2025	Sale		12,000,000	5.33/(SOFR+26.16 bps)			1,372,941	11,543			(1,134,467)			1,372,941			B0311
SWP: OIS 1.700000 4/20/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/18/2022	04/20/2032	05/12/2025	Sale		165,000,000	SOFR+26.16 bps/(1.70)	1,815,000		24,042,482	1,751,632	1,258,830		(26,082,940)		(65,052)	22,783,652			B0311
SWP: OIS 5.135000 9/28/2040	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/23/2010	09/28/2040	03/05/2025	Sale		10,000,000	5.14/(SOFR+26.16 bps)			1,059,552	10,549			(832,151)			1,059,552			B0311
SWP: OIS 2.711000 11/5/2037	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/05/2012	11/05/2037	02/20/2025	Sale		5,000,000	SOFR+26.16 bps/(2.71)			842,733	13,623			(834,438)			842,733			B0311
SWP: OIS 4.805000 12/31/2041	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/11/2011	12/31/2041	03/10/2025	Sale		3,000,000	4.81/(SOFR+26.16 bps)			231,812	1,113			(144,587)			231,812			B0311
SWP: OIS 2.667500 8/30/2038	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/11/2012	08/30/2038	02/21/2025	Sale		4,000,000	SOFR+26.16 bps/(2.67)			715,527	11,366			(719,052)			715,527			B0311
SWP: OIS 2.117000 6/28/2041	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/11/2016	06/28/2041	03/14/2025	Sale		7,000,000	SOFR+26.16 bps/(2.12)			1,808,799	34,566			(1,908,043)			1,808,799			B0311
SWP: OIS 4.810000 12/31/2040	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/20/2010	12/31/2040	02/28/2025	Sale		2,000,000	4.81/(SOFR+26.16 bps)			151,730	137			(93,356)			151,730			B0311
SWP: OIS 2.320000 4/6/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/01/2022	04/06/2052	02/25/2025	Sale		50,000,000	2.32/(SOFR+26.16 bps)			(15,176,361)	(177,750)			15,931,624			(15,176,361)			B0311
SWP: OIS 1.840000 12/31/2041	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/04/2016	12/31/2041	03/10/2025	Sale		8,000,000	SOFR+26.16 bps/(1.84)			2,298,722	42,495			(2,494,475)			2,298,722			B0311
SWP: OIS 5.163000 9/30/2041	Real Estate	Schedule A	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/03/2011	09/30/2041	03/10/2025	Sale		9,000,000	5.16/(SOFR+26.16 bps)			1,079,454	10,598			(813,301)			1,079,454			B0311
SWP: OIS 2.615000 4/21/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/11/2022	04/21/2052	02/25/2025	Sale		120,000,000	2.62/(SOFR+26.16 bps)			(30,572,906)	(374,681)			32,463,500			(30,572,906)			B0311
SWP: OIS 2.750000 9/1/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/30/2022	09/01/2052	02/25/2025	Sale		88,000,000	SOFR+26.16 bps/(2.75)	1,007,600		20,524,696	258,303	926,146		(21,004,511)		(2,850)	19,598,550			B0311
SWP: OIS 5.133000 9/30/2041	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/03/2011	09/30/2041	03/10/2025	Sale		5,000,000	5.13/(SOFR+26.16 bps)			581,453	5,600			(433,817)			581,453			B0311
SWP: OIS 2.827500 7/7/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/05/2022	07/07/2052	02/25/2025	Sale		55,000,000	2.83/(SOFR+26.16 bps)			(12,097,863)	(153,695)			12,987,979			(12,097,863)			B0311
SWP: OIS 2.897500 6/7/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/03/2022	06/07/2052	02/25/2025	Sale		75,000,000	2.90/(SOFR+26.16 bps)			(15,613,711)	(203,160)			16,840,193			(15,613,711)			B0311
SWP: OIS 2.850000 4/20/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/11/2022	04/20/2032	05/12/2025	Sale		165,000,000	2.85/(SOFR+26.16 bps)			(12,571,578)	(1,061,153)			15,535,345			(12,571,578)			B0311
SWP: OIS 1.800000 4/21/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	04/19/2022	04/21/2052	02/25/2025	Sale		120,000,000	SOFR+26.16 bps/(1.80)	3,948,000		46,790,181	521,381	3,580,937		(44,862,691)		(11,167)	43,209,244			B0311
SWP: OIS 3.476300 12/29/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/27/2022	12/29/2052	02/25/2025	Sale		60,000,000	3.48/(SOFR+26.16 bps)			(6,690,313)	(109,577)			7,741,869			(6,690,313)			B0311
SWP: OIS 2.953500 9/1/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/29/2022	09/01/2052	02/25/2025	Sale		88,000,000	2.95/(SOFR+26.16 bps)			(17,530,852)	(231,441)			18,983,403			(17,530,852)			B0311
SWP: OIS 3.140000 9/1/2032	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/30/2022	09/01/2032	05/12/2025	Sale		94,000,000	3.14/(SOFR+26.16 bps)			(5,859,660)	(505,764)			7,469,222			(5,859,660)			B0311
SWP: OIS 2.850000 6/1/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/10/2022	06/01/2052	02/25/2025	Sale		64,000,000	2.85/(SOFR+26.16 bps)			(13,827,957)	(178,257)			14,868,012			(13,827,957)			B0311
SWP: OIS 1.800000 7/20/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/18/2022	07/20/2052	02/25/2025	Sale		55,000,000	SOFR+26.16 bps/(1.80)	1,969,000		21,520,394	238,966	1,802,102		(20,472,315)		(5,569)	19,718,292			B0311
SWP: OIS 1.700000 7/7/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/05/2022	07/07/2052	02/25/2025	Sale		55,000,000	SOFR+26.16 bps/(1.70)	2,167,000		22,425,119	246,714	1,976,003		(21,185,167)		(10,875)	20,449,116			B0311
SWP: OIS 2.820000 7/20/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/15/2022	07/20/2052	02/25/2025	Sale		55,000,000	2.82/(SOFR+26.16 bps)			(12,169,650)	(154,816)			13,059,476			(12,169,650)			B0311
SWP: OIS 2.500000 6/1/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	05/27/2022	06/01/2052	02/25/2025	Sale		64,000,000	SOFR+26.16 bps/(2.50)	979,200		17,551,883	211,857	891,578		(17,644,808)		(2,769)	16,660,304			B0311

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SWP: OIS 2.500000 6/7/2052 .	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	06/03/2022	06/07/2052	02/25/2025	Sale		75,000,000	SOFR+26.16 bps/(2.50)	892,500		20,570,796	247,879	813,199		(20,911,684)		(2,524)	19,757,597			B0311
SWP: OIS 2.250000 9/1/2032 .	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	08/30/2022	09/01/2032	05/12/2025	Sale		94,000,000	SOFR+26.16 bps/(2.25)	893,940		11,145,564	810,193	652,784		(12,240,887)		(32,040)	10,492,780			B0311
SWP: OIS 2.450000 12/29/2052	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/27/2022	12/29/2052	02/25/2025	Sale		60,000,000	SOFR+26.16 bps/(2.45)	1,820,000		17,051,003	201,623	1,688,648		(16,262,163)		(9,133)	15,362,355			B0311
SWP: OIS 5.021250 9/28/2040	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/15/2010	09/28/2040	03/05/2025	Sale		4,000,000	5.02/(SOFR+26.16 bps)			371,094	3,411			(280,536)			371,094			B0311
SWP: OIS 2.481250 7/16/2038	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/03/2012	07/16/2038	02/21/2025	Sale		5,000,000	SOFR+26.16 bps/(2.48)			978,990	15,410			(988,835)			978,990			B0311
SWP: OIS 4.820000 3/31/2039	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/23/2009	03/31/2039	03/04/2025	Sale		10,000,000	4.82/(SOFR+26.16 bps)			745,578	3,691			(444,738)			745,578			B0311
SWP: OIS 2.815000 8/30/2038	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/03/2013	08/30/2038	02/21/2025	Sale		12,000,000	SOFR+26.16 bps/(2.82)			1,964,498	31,639			(1,973,417)			1,964,498			B0311
SWP: OIS 2.502500 9/28/2040	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/03/2012	09/28/2040	03/05/2025	Sale		4,000,000	SOFR+26.16 bps/(2.50)			796,419	14,500			(878,085)			796,419			B0311
SWP: OIS 4.906250 9/30/2039	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/15/2009	09/30/2039	02/27/2025	Sale		5,000,000	4.91/(SOFR+26.16 bps)			373,416	1,672			(273,412)			373,416			B0311
SWP: OIS 2.495000 9/30/2039	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/03/2012	09/30/2039	02/27/2025	Sale		5,000,000	SOFR+26.16 bps/(2.50)			957,005	17,082			(1,049,854)			957,005			B0311
SWP: OIS 5.030000 6/28/2041	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/31/2011	06/28/2041	03/14/2025	Sale		7,000,000	5.03/(SOFR+26.16 bps)			624,550	6,782			(515,139)			624,550			B0311
SWP: OIS 2.512500 9/30/2041	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	07/03/2012	09/30/2041	03/10/2025	Sale		3,000,000	SOFR+26.16 bps/(2.51)			607,311	11,708			(683,971)			607,311			B0311
SWP: OIS 4.543500 10/23/2035 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	10/19/2023	10/23/2035	06/23/2025	Sale		75,000,000	SOFR/(4.54)			(4,718,657)				2,740,697			(4,718,657)			B031
SWP: OIS 5.044000 2/14/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	11/14/2023	02/14/2025	02/14/2025	Maturity		73,000,000	SOFR/(5.04)	4,341			(45,913)			51,323		(4,341)				B0311
FSWP: OIS 3.171000 1/2/2054 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	12/28/2023	01/02/2054	06/10/2025	Sale		150,000,000	3.17/(SOFR)			(21,300,000)				15,029,530			(21,300,000)			B0311
FSWP: OIS 3.811420 1/26/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/26/2024	01/26/2038	09/25/2025	Sale		100,000,000	SOFR/(3.81)			650,000				(2,312,580)			650,000			B031
SWP: OIS 4.841400 2/1/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/30/2024	02/01/2025	02/01/2025	Maturity		100,000,000	SOFR/(4.84)				(28,920)			29,097						B031
SWP: OIS 4.647200 5/1/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/30/2024	05/01/2025	05/01/2025	Maturity		100,000,000	SOFR/(4.65)				(44,627)			73,632						B031
SWP: OIS 4.480320 8/1/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	01/30/2024	08/01/2025	08/01/2025	Maturity		50,000,000	SOFR/(4.48)				(2,309)			46,466						B0311
SWP: USD 3.748040 2/20/2035 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/20/2024	02/20/2035	09/18/2025	Sale		50,000,000	SOFR/(3.75)			(715,400)	187,435			(1,359,409)			(715,400)			B0311
FSWP: USD 3.706530 2/24/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032	09/11/2025	Sale		50,000,000	SOFR/(3.71)			(1,248,423)	187,424			(1,067,448)			(1,248,423)			B0311
FSWP: USD 3.705300 2/24/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032	09/11/2025	Sale		50,000,000	SOFR/(3.71)			(1,247,763)	187,764			(1,071,151)			(1,247,763)			B0311
FSWP: USD 3.706500 2/24/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032	09/10/2025	Sale		50,000,000	SOFR/(3.71)			(1,213,408)	186,335			(1,067,538)			(1,213,408)			B0311
SWP: OIS 3.743700 2/26/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032	09/10/2025	Sale		125,000,000	SOFR/(3.74)			(3,274,386)	435,435			(2,386,382)			(3,274,386)			B0311
SWP: OIS 3.746820 2/26/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032	09/11/2025	Sale		125,000,000	SOFR/(3.75)			(3,375,909)	435,912			(2,362,906)			(3,375,909)			B0311
SWP: OIS 3.000980 3/6/2064 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/06/2024	03/06/2064	09/30/2025	Sale		100,000,000	3.00/(SOFR)			(12,780,000)				6,774,388			(12,780,000)			B031
SWP: OIS 4.771000 9/18/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/14/2024	09/18/2025	09/18/2025	Maturity		55,000,000	SOFR/(4.77)				(122,503)			191,726						B031
SWP: OIS 4.904000 6/18/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/14/2024	06/18/2025	06/18/2025	Maturity		30,000,000	SOFR/(4.90)				(58,478)			72,804						B031
SWP: OIS 5.062600 3/18/2025 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/14/2024	03/18/2025	03/18/2025	Maturity		30,000,000	SOFR/(5.06)				(34,025)			36,235						B0311
SWP: OIS 3.770040 3/19/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/19/2024	03/19/2034	08/07/2025	Sale		100,000,000	SOFR/(3.77)			(1,097,875)	231,709			(2,242,125)			(1,097,875)			B0311
SWP: OIS 3.691650 3/20/2033 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/20/2024	03/20/2033	09/09/2025	Sale		50,000,000	SOFR/(3.69)			(1,059,961)				(1,060,355)			(1,059,961)			B0311
SWP: OIS 3.742400 3/20/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/20/2024	03/20/2032	09/10/2025	Sale		50,000,000	SOFR/(3.74)			(1,317,515)	153,539			(950,257)			(1,317,515)			B0311
SWP: OIS 3.807200 3/21/2040 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/21/2024	03/21/2040	09/22/2025	Sale		50,000,000	3.81/(SOFR)			(182,726)	(147,274)			1,740,746			(182,726)			B0311
SWP: OIS 3.755600 3/21/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/21/2024	03/21/2034	08/07/2025	Sale		100,000,000	SOFR/(3.76)			(991,160)	233,993			(2,347,060)			(991,160)			B0311
SWP: OIS 3.702250 3/24/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange 549300HN4UKV1E2R3U73	03/22/2024	03/24/2034	08/07/2025	Sale		75,000,000	SOFR/(3.70)			(458,933)	186,766			(2,055,718)			(458,933)			B0311

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SWP: OIS 3.732700 3/26/2034				Chicago Mercantile																				
SOF	Fixed Income Security	D1	Duration	Exchange 549300HN4UKV1E2R3U73	03/26/2024	03/26/2034	09/17/2025	Sale		50,000,000	SOFR/(3.73)			(1,067,646)	157,974			(1,257,098)			(1,067,646)			B0311
SWP: OIS 3.667500 3/28/2034				Chicago Mercantile																				
SOF	Fixed Income Security	D1	Duration	Exchange 549300HN4UKV1E2R3U73	03/28/2024	03/28/2034	09/24/2025	Sale		50,000,000	SOFR/(3.67)			(477,422)	177,422			(1,497,946)			(477,422)			B0311
SWP: OIS 3.804920 4/1/2034				Chicago Mercantile																				
SOF	Fixed Income Security	D1	Duration	Exchange 549300HN4UKV1E2R3U73	04/01/2024	04/01/2034	07/08/2025	Sale		50,000,000	SOFR/(3.80)			795	74,054			(987,277)			795			B0311
SWP: OIS 3.789570 4/2/2034				Chicago Mercantile																				
SOF	Fixed Income Security	D1	Duration	Exchange 549300HN4UKV1E2R3U73	04/02/2024	04/02/2034	09/02/2025	Sale		50,000,000	SOFR/(3.79)			(657,000)				(899,791)			(657,000)			B0311
SWP: OIS 3.844700 4/3/2034				Chicago Mercantile																				
SOF	Fixed Income Security	D1	Duration	Exchange 549300HN4UKV1E2R3U73	04/03/2024	04/03/2034	07/08/2025	Sale		50,000,000	SOFR/(3.84)			(147,224)	67,010			(838,256)			(147,224)			B0311
SWP: OIS 3.787160 4/6/2034				Chicago Mercantile																				
SOF	Fixed Income Security	D1	Duration	Exchange 549300HN4UKV1E2R3U73	04/04/2024	04/06/2034	09/02/2025	Sale		50,000,000	SOFR/(3.79)			(649,000)				(907,499)			(649,000)			B0311
SWP: OIS 3.799500 4/6/2034				Chicago Mercantile																				
SOF	Fixed Income Security	D1	Duration	Exchange 549300HN4UKV1E2R3U73	04/05/2024	04/06/2034	09/02/2025	Sale		75,000,000	SOFR/(3.80)			(1,004,000)				(1,301,510)			(1,004,000)			B0311
SWP: OIS 3.900200 4/8/2034				Chicago Mercantile																				
SOF	Fixed Income Security	D1	Duration	Exchange 549300HN4UKV1E2R3U73	04/08/2024	04/08/2034	07/08/2025	Sale		50,000,000	SOFR/(3.90)			(351,664)	56,122			(631,688)			(351,664)			B0311
SWP: OIS 3.839640 4/9/2034				Chicago Mercantile																				
SOF	Fixed Income Security	D1	Duration	Exchange 549300HN4UKV1E2R3U73	04/09/2024	04/09/2034	07/08/2025	Sale		50,000,000	SOFR/(3.84)			(125,219)	62,931			(855,668)			(125,219)			B0311
SWP: OIS 4.033020 4/10/2034				Chicago Mercantile																				
SOF	Fixed Income Security	D1	Duration	Exchange 549300HN4UKV1E2R3U73	04/10/2024	04/10/2034	07/08/2025	Sale		50,000,000	SOFR/(4.03)			(848,996)	38,155			(138,190)			(848,996)			B031
SWP: OIS 5.167000 8/3/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	05/01/2024	08/03/2025	08/03/2025	Maturity		17,000,000	SOFR/(5.17)				(70,674)			83,469						B031
SWP: OIS 5.307600 2/3/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	05/01/2024	02/03/2025	02/03/2025	Maturity		14,000,000	SOFR/(5.31)				(10,801)			10,722						B031
SWP: OIS 5.267700 5/3/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	05/01/2024	05/03/2025	05/03/2025	Maturity		18,000,000	SOFR/(5.27)				(46,707)			50,990						B031
SWP: OIS 5.004500 8/23/2025				Chicago Mercantile																				
SOF	Fixed Income Security	D1	Equity/Index	Exchange 549300HN4UKV1E2R3U73	05/21/2024	08/23/2025	08/23/2025	Maturity		35,000,000	SOFR/(5.00)				(123,400)			157,164						B031
SWP: OIS 4.893700 11/23/2025				Chicago Mercantile																				
SOF	Fixed Income Security	D1	Equity/Index	Exchange 549300HN4UKV1E2R3U73	05/21/2024	11/23/2025	11/23/2025	Maturity		25,000,000	SOFR/(4.89)				(113,599)			148,879						B031
SWP: OIS 5.147460 5/23/2025				Chicago Mercantile																				
SOF	Fixed Income Security	D1	Equity/Index	Exchange 549300HN4UKV1E2R3U73	05/21/2024	05/23/2025	05/23/2025	Maturity		15,000,000	SOFR/(5.15)				(38,265)			43,060						B031
SWP: OIS 5.069450 6/11/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	06/07/2024	06/11/2025	06/11/2025	Maturity		50,000,000	SOFR/(5.07)				(129,473)			150,405						B031
SWP: OIS 5.063800 6/28/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	06/26/2024	06/28/2025	06/28/2025	Maturity		35,000,000	SOFR/(5.06)				(101,556)			119,821						B031
SWP: OIS 5.174360 3/28/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	06/26/2024	03/28/2025	03/28/2025	Maturity		10,000,000	SOFR/(5.17)				(17,063)			17,831						B031
SWP: OIS 4.911600 9/28/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	06/26/2024	09/28/2025	09/28/2025	Maturity		25,000,000	SOFR/(4.91)				(86,788)			118,136						B031
SWP: OIS 4.790800 12/28/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	06/26/2024	12/28/2025	12/28/2025	Maturity		20,000,000	SOFR/(4.79)				(90,812)			116,770						B031
SWP: OIS 4.796600 7/22/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	07/18/2024	07/22/2025	07/22/2025	Maturity		50,000,000	SOFR/(4.80)				(90,031)			126,747						B031
SWP: OIS 4.723800 2/28/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	08/27/2024	02/28/2025	02/28/2025	Maturity		25,000,000	SOFR/(4.72)				(12,511)			13,341						B031
SWP: OIS 4.445000 5/29/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	08/27/2024	05/29/2025	05/29/2025	Maturity		25,000,000	SOFR/(4.45)				(828)			10,866						B031
SWP: OIS 4.219490 8/29/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	08/27/2024	08/29/2025	08/29/2025	Maturity		30,000,000	SOFR/(4.22)				49,001			(13,035)						B031
SWP: OIS 4.022400 11/29/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	08/27/2024	11/29/2025	11/29/2025	Maturity		15,000,000	SOFR/(4.02)				50,540			(24,752)						B031
SWP: OIS 4.437900 6/4/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	08/30/2024	06/04/2025	06/04/2025	Maturity		10,000,000	SOFR/(4.44)				(106)			4,494						B031
SWP: OIS 4.221900 9/4/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	08/30/2024	09/04/2025	09/04/2025	Maturity		50,000,000	SOFR/(4.22)				82,366			(19,619)						B031
SWP: OIS 3.911400 9/20/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	09/18/2024	09/20/2025	09/20/2025	Maturity		49,000,000	SOFR/(3.91)				196,907			(122,750)						B031
SWP: OIS 4.050700 6/23/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	09/19/2024	06/23/2025	06/23/2025	Maturity		10,000,000	SOFR/(4.05)				17,957			(12,167)						B031
SWP: OIS 3.655300 12/23/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	09/19/2024	12/23/2025	12/23/2025	Maturity		15,000,000	SOFR/(3.66)				103,024			(76,504)						B031
SWP: OIS 3.830700 9/23/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	09/19/2024	09/23/2025	09/23/2025	Maturity		20,000,000	SOFR/(3.83)				92,221			(61,466)						B031
SWP: OIS 4.345700 3/23/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	09/19/2024	03/23/2025	03/23/2025	Maturity		35,000,000	SOFR/(4.35)				4,703			(1,666)						B031
SWP: OIS 4.265150 4/1/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	09/27/2024	04/01/2025	04/01/2025	Maturity		55,000,000	4.27/(SOFR)				(19,103)			12,647						B031
SWP: OIS 3.786250 10/1/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	09/27/2024	10/01/2025	10/01/2025	Maturity		70,000,000	3.79/(SOFR)				(351,961)			240,766						B031
SWP: OIS 4.252000 7/16/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	10/11/2024	07/16/2025	07/16/2025	Maturity		24,000,000	SOFR/(4.25)				22,060			(4,372)						B031

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SWP: OIS 4.101600 10/16/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	10/11/2024	10/16/2025	10/16/2025	Maturity		16,000,000	SOFR/(4.10)				42,806			(17,609)						B031
SWP: OIS 4.285320 8/12/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	11/07/2024	08/12/2025	08/12/2025	Maturity		14,780,000	SOFR/(4.29)				11,724			2,440						B031
SWP: OIS 4.204800 11/12/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	11/07/2024	11/12/2025	11/12/2025	Maturity		24,877,000	SOFR/(4.20)				44,865			(3,605)						B031
SWP: OIS 4.388520 5/15/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	11/13/2024	05/15/2025	05/15/2025	Maturity		30,000,000	SOFR/(4.39)				403			9,220						B031
SWP: OIS 4.304200 8/15/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	11/13/2024	08/15/2025	08/15/2025	Maturity		5,000,000	SOFR/(4.30)				3,406			1,508						B031
SWP: OIS 4.246500 11/15/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	11/13/2024	11/15/2025	11/15/2025	Maturity		15,000,000	SOFR/(4.25)				21,263			3,524						B031
SWP: OIS 4.295360 6/12/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	12/10/2024	06/12/2025	06/12/2025	Maturity		15,000,000	SOFR/(4.30)				5,624			1,341						B031
SWP: OIS 4.210090 9/12/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	12/10/2024	09/12/2025	09/12/2025	Maturity		5,000,000	SOFR/(4.21)				7,048			(639)						B031
SWP: OIS 4.151000 12/12/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	12/10/2024	12/12/2025	12/12/2025	Maturity		10,000,000	SOFR/(4.15)				21,184			(4,450)						B031
SWP: OIS 4.233000 12/23/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	12/19/2024	12/23/2025	12/23/2025	Maturity		50,000,000	SOFR/(4.23)				57,768			19,658						B031
SWP: OIS 4.053700 3/31/2030			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	01/30/2025	03/31/2030	02/10/2025	Sale		13,237,914	SOFR/(4.05)			(858)	(24,417)	(853)				5	(23,564)			B0311
SWP: OIS 4.030000 9/11/2036			Interest	London Clearing							SOFR+26.16													
SOF	Fixed Income Security	D1	Rate	House 549300HN4UKV1E2R3U73	02/11/2025	09/11/2036	02/25/2025	Sale		31,250,000	bps/(4.03)			616,769	468,106	(266,878)		811,119		(2,693)	(343,013)			B0311
SWP: OIS 4.201000 9/28/2036			Interest	London Clearing							SOFR+26.16													
SOF	Fixed Income Security	D1	Rate	House 549300HN4UKV1E2R3U73	02/11/2025	09/28/2036	02/19/2025	Sale		19,500,000	bps/(4.20)			180,188	433,326	(189,034)		179,849		(339)	253,477			B0311
SWP: OIS 3.982500 7/16/2038			Interest	London Clearing							SOFR+26.16													
SOF	Fixed Income Security	D1	Rate	House 549300HN4UKV1E2R3U73	02/11/2025	07/16/2038	02/25/2025	Sale		4,000,000	bps/(3.98)			188,000	92,843	3,220		187,463		(537)	(94,620)			B0311
SWP: OIS 4.035000 7/2/2037			Interest	London Clearing							SOFR+26.16													
SOF	Fixed Income Security	D1	Rate	House 549300HN4UKV1E2R3U73	02/11/2025	07/02/2037	02/19/2025	Sale		25,000,000	bps/(4.04)			963,000	1,003,981	21,594		961,297		(1,703)	42,684			B0311
SWP: OIS 5.057500 6/30/2040			Interest	London Clearing							5.06/(SOFR+26.16													
SOF	Fixed Income Security	D1	Rate	House 549300HN4UKV1E2R3U73	02/18/2025	06/30/2040	02/19/2025	Sale		8,000,000	bps)			550,000	523,438	3,894		549,902		(98)	(26,464)			B0311
SWP: OIS 5.120000 12/31/2040			Interest	London Clearing							5.12/(SOFR+26.16													
SOF	Fixed Income Security	D1	Rate	House 549300HN4UKV1E2R3U73	02/18/2025	12/31/2040	02/19/2025	Sale		10,000,000	bps)			750,000	738,301	5,718		749,871		(129)	(11,569)			B0311
SWP: OIS 5.264000 7/16/2038			Interest	London Clearing							5.26/(SOFR+26.16													
SOF	Fixed Income Security	D1	Rate	House 549300HN4UKV1E2R3U73	02/18/2025	07/16/2038	02/19/2025	Sale		4,000,000	bps)			350,000	327,275	1,904		349,929		(71)	(22,653)			B0311
SWP: OIS 5.317000 7/16/2038			Interest	London Clearing							5.32/(SOFR+26.16													
SOF	Fixed Income Security	D1	Rate	House 549300HN4UKV1E2R3U73	02/18/2025	07/16/2038	02/19/2025	Sale		5,000,000	bps)			450,000	436,176	2,623		449,908		(92)	(13,732)			B0311
SWP: OIS 4.640000 9/30/2041			Interest	London Clearing							4.64/(SOFR+26.16													
SOF	Fixed Income Security	D1	Rate	House 549300HN4UKV1E2R3U73	02/18/2025	09/30/2041	02/19/2025	Sale		3,000,000	bps)			100,000	55,702	34,555		99,984		(16)	(44,282)			B0311
SWP: OIS 5.117500 8/30/2038			Interest	London Clearing							5.12/(SOFR+26.16													
SOF	Fixed Income Security	D1	Rate	House 549300HN4UKV1E2R3U73	02/18/2025	08/30/2038	02/19/2025	Sale		4,000,000	bps)			300,000	261,961	53,932		299,939		(61)	(37,978)			B0311
SWP: OIS 4.307900 8/20/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	02/18/2025	08/20/2025	08/20/2025	Maturity		4,000,000	SOFR/(4.31)				1,355									B031
SWP: OIS 4.278200 11/20/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	02/18/2025	11/20/2025	11/20/2025	Maturity		4,000,000	SOFR/(4.28)				2,389									B031
SWP: OIS 4.112000 12/24/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	03/20/2025	12/24/2025	12/24/2025	Maturity		21,000,000	SOFR/(4.11)				29,971									B037
FSWP: USD 3.640200 6/3/2030			Interest	London Clearing																				
SOF	MTN Liability	D1	Rate	House 549300HN4UKV1E2R3U73	05/27/2025	06/03/2030	06/03/2025	Sale		300,000,000	3.64/(SOFR)				(142,610)			(142,610)						B031
SWP: OIS 4.250000 12/20/2025			Interest	Chicago Mercantile																				
SOF	Fixed Income Security	D1	Rate	Exchange 549300HN4UKV1E2R3U73	06/17/2025	12/20/2025	12/20/2025	Maturity		25,000,000	SOFR/(4.25)				(714)									B0311
SWP: OIS 3.430000 9/24/2032				Chicago Mercantile																				
SOF	Fixed Income Security	D1	Duration	Exchange 549300HN4UKV1E2R3U73	09/22/2025	09/24/2032	09/24/2025	Sale		65,000,000	SOFR/(3.43)			78,363	78,363			78,363						B0311
SWP: USD 5.117500 08/30/2038			Interest	NATWEST MARKETS PLC		08/28/2008																		
	Fixed Income Security	D1	Rate	RR3QWICWWIPCS8A4SO74		08/30/2038	02/18/2025	Sale		4,000,000	.5.12/(US3MLIB)				246,747	1,809	(240)	(303,711)				246,987		B0311
SWP: USD 5.264000 07/16/2038			Interest	NATWEST MARKETS PLC																				
	Fixed Income Security	D1	Rate	RR3QWICWWIPCS8A4SO74	09/16/2008	07/16/2038	02/18/2025	Sale		4,000,000	.5.26/(US3MLIB)	360,000			338,797	2,357	161,328	(197,621)		(1,586)	177,469			B0311
SWP: USD 5.317000 07/16/2038			Interest	NATWEST MARKETS PLC																				
	Fixed Income Security	D1	Rate	RR3QWICWWIPCS8A4SO74	09/16/2008	07/16/2038	02/18/2025	Sale		5,000,000	.5.32/(US3MLIB)	420,000			369,180	3,292	188,179	(287,207)		(1,850)	181,001			B0311
SWP: OIS 3.472570 2/6/2051				BOFA SECURITIES INC				FULL TERMINATION																
SOF	Fixed Income Security	D1	Duration	549300HN4UKV1E2R3U73	09/16/2025	02/06/2051	09/16/2025			100,000,000	SOFR/(3.47)			(7,480,000)				5,385,527			(7,480,000)			B0311
SWP: OIS 3.708160 2/5/2034				BOFA SECURITIES INC				FULL TERMINATION																
SOF	Fixed Income Security	D1	Duration	549300HN4UKV1E2R3U73	09/18/2025	02/05/2034	09/18/2025			100,000,000	(3.70)/SOFR			(89,922)				(1,501,078)			(89,922)			B0311
FSWP: OIS 3.590890 2/9/2033				BOFA SECURITIES INC				FULL TERMINATION																
SOF	Fixed Income Security	D1	Duration	549300HN4UKV1E2R3U73	09/16/2025	02/09/2033	09/16/2025			50,000,000	SOFR/(3.60)			(375,000)				(973,508)			(375,000)			B0311
SWP: OIS 3.817300 2/15/2034				BOFA SECURITIES INC				FULL TERMINATION																
SOF	Fixed Income Security	D1	Duration	549300HN4UKV1E2R3U73	09/18/2025	02/15/2034	09/18/2025			50,000,000	3.817/SOFR			(256,029)				(542,649)			(256,029)			B0311

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SWP: USD 3.845500 2/22/2044 SOF	Fixed Income Security	D1	Duration	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/25/2025	02/22/2044	09/25/2025	FULL TERMINATION		50,000,000	SOFR/3.84			(1,730,000)				904,860			(1,730,000)			B0311
SWP: USD 3.872200 2/22/2044 SOF	Fixed Income Security	D1	Duration	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/25/2025	02/22/2044	09/25/2025	FULL TERMINATION		50,000,000	SOFR/3.87			(1,630,000)				830,067			(1,630,000)			B0311
SWP: USD 3.771370 2/23/2034 SOF	Fixed Income Security	D1	Duration	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/19/2025	02/23/2034	08/19/2025	FULL TERMINATION		50,000,000	3.77/SOFR			(364,748)				(954,872)			(364,748)			B0311
SWP: USD 3.770600 2/23/2034 SOF	Fixed Income Security	D1	Duration	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/19/2025	02/23/2034	08/19/2025	FULL TERMINATION		50,000,000	3.77/SOFR			(361,971)				(957,369)			(361,971)			B0311
SWP: OIS 3.796000 2/27/2044 SOF	Fixed Income Security	D1	Duration	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/24/2025	02/27/2044	09/24/2025	FULL TERMINATION		400,000,000	SOFR/3.79			(15,383,000)				8,337,804			(15,383,000)			B0311
FSWP: OIS 3.707000 2/26/2034 SOF	Fixed Income Security	D1	Duration	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/17/2025	02/26/2034	09/17/2025	FULL TERMINATION		125,000,000	SOFR/3.79			(2,600,893)				(2,910,684)			(2,600,893)			B0311
FSWP: OIS 3.714000 2/26/2034 SOF	Fixed Income Security	D1	Duration	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	08/19/2025	02/26/2034	08/19/2025	FULL TERMINATION		125,000,000	SOFR/3.79			(388,281)				(2,853,943)			(388,281)			B0311
SWP: OIS 3.928500 2/27/2039 SOF	Fixed Income Security	D1	Duration	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/22/2025	02/27/2039	09/22/2025	FULL TERMINATION		100,000,000	SOFR/3.99			(1,700,000)				915,542			(1,700,000)			B0311
SWP: OIS 5.225050 2/23/2025 SOF	Fixed Income Security	D1	Duration	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/23/2025	02/23/2025	02/26/2025	MATURITY		10,000,000	SOFR/5.29				(11,300)			11,505						B0311
1119999999. Subtotal - swaps - hedging other - interest rate												18,051,581	4,525,462	(21,767,629)	2,768,229	20,068,013	XXX	(58,671,842)		(160,511)	(41,835,641)			XXX
CSWAP: USD/GBP 6/29/2029	ARQIVA PP FINANCING PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029	12/31/2025	Maturity		4,121,613	5.08/(SONIA+237.66 bps)			1,037,823				1,037,823			1,037,823			B023
CSWAP: USD/EUR 4/13/2025	IMI GROUP LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/19/2015	04/13/2025	04/13/2025	Maturity		32,881,645	3.39/(1.39)			146,455	180,987			(3,015,447)			146,455			B023
CSWAP: USD/EUR 5/7/2025	SONEPAR SA	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/10/2015	05/07/2025	05/07/2025	Maturity		19,282,247	3.59/(1.53)			(1,211,247)	119,700			(485,009)			(1,211,247)			B023
CSWAP: USD/JPY 5/21/2025	COSTCO WHOLESALE JAPAN LTD	D1	Currency	MUFG SECURITIES EMEA PLC U7MI81AY4811YLIOR75625	04/23/2015	05/21/2025	05/21/2025	Maturity		38,736,900	3.18/(0.79)			8,246,167	455,047			(10,809,976)			8,246,167			B023
CSWAP: USD/GBP 11/01/2025	SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/31/2018	11/01/2025	11/01/2025	Maturity		6,000,000	4.28/(2.76)			(101,099)	92,579			(376,163)			(101,099)			B023
1139999999. Subtotal - swaps - hedging other - foreign exchange														8,118,099	848,313		XXX	(14,686,595)			8,118,099			XXX
SWP: IFS 1.91 12/31/2025	Liability Hedge	Exhibit 5	Inflation Risk	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/23/2016	12/31/2025	12/31/2025	Maturity		5,000,000	CPI_1/(CPI_1)				89,958			204,344						B070
1159999999. Subtotal - swaps - hedging other - other															89,958		XXX	204,344						XXX
1169999999. Subtotal - swaps - hedging other												18,051,581	4,525,462	(13,649,530)	3,706,500	20,068,013	XXX	(73,154,093)		(160,511)	(33,717,542)			XXX
ICE: (CDX.NA.IG.37.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	02/24/2022	12/20/2026	05/02/2025	Sale		175,000,000	1.00	18,996,072		2,707,878	811,111	1,885,964		76,549			821,914			B053
ICE: (CDX.NA.IG.38.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	08/30/2022	06/20/2027	05/06/2025	Sale		200,000,000	1.00	1,003,391		2,601,373	613,684	406,718		(34,141)			2,194,655			B053
ICE: (CDX.NA.IG.41.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exchange 549300HN4UKV1E2R3U73	02/05/2024	12/20/2028	04/30/2025	Sale		275,000,000	1.00	5,168,162		4,670,464	902,778	3,843,556		(341,261)			826,908			B053
1189999999. Subtotal - swaps - replication - credit default												25,167,624		9,979,715	2,327,573	6,136,237	XXX			(298,854)	3,843,477			XXX
1229999999. Subtotal - swaps - replication												25,167,624		9,979,715	2,327,573	6,136,237	XXX			(298,854)	3,843,477			XXX
1289999999. Subtotal - swaps - income generation																	XXX							XXX
TRSWAP: LGD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/11/2024	01/06/2025	01/06/2025	Maturity		105,898,272	0.00/(SOFR+(55.00) bps)				(188,866)			(10,990)						B031
TRSWAP: LGD US EQUITY	Fixed Income Security	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/11/2024	01/14/2025	01/14/2025	Maturity		104,505,600	0.00/(SOFR+(55.00) bps)				(1,299,112)			(52,144)						B031
TRSWAP: LGD US EQUITY	Fixed Income Security	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/12/2024	01/21/2025	01/21/2025	Maturity		51,201,600	0.00/(SOFR+(37.00) bps)				153,742			(9,134)						B031
TRSWAP: LGD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/12/2024	01/28/2025	01/28/2025	Maturity		102,825,600	0.00/(SOFR+(38.00) bps)				536,935			(15,384)						B031
TRSWAP: LGD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/16/2024	01/17/2025	01/17/2025	Maturity		52,227,072	0.00/(SOFR+(37.50) bps)				41,334			(5,935)						B031
TRSWAP: LGD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/17/2024	01/31/2025	01/31/2025	Maturity		52,257,600	RTY/(SOFR+(35.00) bps)				291,951			(5,959)						B031

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TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/02/2025	06/25/2025	06/25/2025	Maturity		100,645,800	../(SOFR+(35.00) bps)				1,362,977									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/02/2025	06/25/2025	06/25/2025	Maturity		100,645,800	../(SOFR+(35.00) bps)				1,362,977									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/25/2025	07/30/2025	07/30/2025	Maturity		102,262,600	108.79/(SOFR+(47 .00) bps)				264,910									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/25/2025	07/16/2025	07/16/2025	Maturity		102,262,600	108.79/(SOFR+(40 .00) bps)				(761,241)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/12/2025	10/15/2025	10/15/2025	Maturity		100,248,950	../(SOFR+(36.00) bps)				111,516									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	09/15/2025	10/29/2025	10/29/2025	Maturity		50,000,200	../(SOFR+(20.00) bps)				(100,248)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	09/15/2025	10/08/2025	10/08/2025	Maturity		50,000,200	../(SOFR+(25.00) bps)				(435,870)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/18/2025	11/12/2025	11/12/2025	Maturity		100,087,850	../(SOFR+(35.00) bps)				(513,272)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/08/2025	11/19/2025	11/19/2025	Maturity		49,510,700	../(SOFR+(31.00) bps)				(432,615)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/15/2025	11/25/2025	11/25/2025	Maturity		100,329,500	../(SOFR+(34.00) bps)				(453,097)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/29/2025	11/24/2025	11/24/2025	Maturity		49,964,600	../(SOFR+(30.00) bps)				(364,425)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	11/12/2025	12/17/2025	12/17/2025	Maturity		99,434,500	../(SOFR+(26.00) bps)				(585,505)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	11/19/2025	12/23/2025	12/23/2025	Maturity		49,119,100	../(SOFR+(30.00) bps)				140,564									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/24/2025	12/22/2025	12/22/2025	Maturity		49,555,200	../(SOFR+(31.00) bps)				(316,066)									B031
TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/05/2025	12/30/2025	12/30/2025	Maturity		100,106,580	../(SOFR+(25.00) bps)				(10,606)									B031
1329999999. Subtotal - swaps - other - total return															(1,194,017)		XXX	(99,546)						XXX
1349999999. Subtotal - swaps - other															(1,194,017)		XXX	(99,546)						XXX
1359999999. Total swaps - interest rate												18,051,581	4,525,462	(21,767,629)	2,768,229	20,068,013	XXX	(58,671,842)		(160,511)	(41,835,641)			XXX
1369999999. Total swaps - credit default												25,167,624		9,979,715	2,327,573	6,136,237	XXX			(298,854)	3,843,477			XXX
1379999999. Total swaps - foreign exchange														106,515,963	(129,165)		XXX	(20,615,551)			106,515,963			XXX
1389999999. Total swaps - total return															(1,194,017)		XXX	(99,546)						XXX
1399999999. Total swaps - other															89,958		XXX	204,344						XXX
1409999999. Total swaps												43,219,205	4,525,462	94,728,049	3,862,578	26,204,250	XXX	(79,182,595)		(459,365)	68,523,799			XXX
CAD/USD	Net Investment in Foreign Operations	D22	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/04/2024	03/21/2025	03/21/2025	Maturity		35,477,586	/()							(59,281)						B022
CAD/USD	Net Investment in Foreign Operations	D22	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/13/2024	06/20/2025	06/20/2025	Maturity		39,626,077	/()							(1,850,523)						B022
CAD/USD	Net Investment in Foreign Operations	D22	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL770X0HC3ZE78	03/19/2025	03/21/2025	03/21/2025	Maturity		33,501,025	/()							(66,692)						B022
CAD/USD	Net Investment in Foreign Operations	D22	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/19/2025	09/26/2025	09/26/2025	Maturity		33,793,045	/()							(631,597)						B022
CAD/USD	Net Investment in Foreign Operations	D22	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	06/16/2025	06/20/2025	06/20/2025	Maturity		41,315,686	/()							(527,602)						B022
CAD/USD	Net Investment in Foreign Operations	D22	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/16/2025	12/19/2025	12/19/2025	Maturity		41,671,457	/()							1,047,591						B022
CAD/USD	Net Investment in Foreign Operations	D22	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL770X0HC3ZE78	09/17/2025	09/26/2025	09/26/2025	Maturity		34,903,159	/()							(478,516)						B022
CAD/USD	Net Investment in Foreign Operations	D22	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	12/15/2025	12/19/2025	12/19/2025	Maturity		40,650,672	/()							(26,806)						B022
1419999999. Subtotal - forwards - hedging effective excluding variable annuity guarantees under SSAP No.108																	XXX		(2,593,426)					XXX
T-FWRD 4.25 11/34 100.160409	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange W22LROWP21HZNBB6K528	12/11/2024	01/13/2025	01/13/2025	Sale		150,000,000	/()			(6,381,239)				4,146,590			(6,381,239)			B031
T-FRWD 4.125 11/31 @ 99.843049	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange PT3QB789TSUIDF371261	12/11/2024	01/16/2025	01/16/2025	Sale		256,000,000	/()			(5,278,205)				5,045,638			(5,278,205)			B031
T-FWRD 4.25 11/34 100.190822	Fixed Income Security	D1	Duration	Chicago Mercantile Exchange ES7IP3U3RHIGC71XBU11	12/11/2024	01/27/2025	01/27/2025	Sale		134,000,000	/()			(3,207,889)				3,742,264			(3,207,889)			B031
T-FWRD 4.125 11/31 99.841084	Fixed Income Security	D1	Duration	SOCIETE GENERALE .. PT3QB789TSUIDF371261	12/11/2024	01/17/2025	01/17/2025	Sale		125,000,000	/()			(2,633,386)				2,460,635			(2,633,386)			B031

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T-FRNB 4.25 08/35 @ 101.5366720	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange KB1H1DSPRFMYMCUFXT09	09/12/2025	09/22/2025	09/22/2025	Sale		250,000,000	/()			(1,536,993)							(1,536,993)			B031
T-FRNB 4.25 08/35 @ 101.5374780	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange PT3QB789TSUIDF371261	09/12/2025	09/23/2025	09/23/2025	Sale		230,000,000	/()			(984,636)							(984,636)			B031
T-FRNB 4.00 11/35 99.178696	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange B4TYDEB6GKMZO031MB27	11/13/2025	11/20/2025	11/20/2025	Sale		273,000,000	/()			(615,809)							(615,809)			B031
T-FRNB 4.0 11/35 98.595886 .	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange W22LROWP2IHZNBB6KS28	12/09/2025	12/15/2025	12/15/2025	Maturity		131,000,000	/()													B031
AUD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL770X0HC3ZE78	07/24/2024	01/31/2025	01/31/2025	Maturity		3,442,953	/()			201,532				957	(223,372)		201,532			B031
CAD/USD	Foreign Equities	BA	Currency	JP MORGAN CHASE 7H6GLXDRUG0FU57RNE97	07/24/2024	01/31/2025	01/31/2025	Maturity		28,424,939	/()			1,361,340				33,146	(1,307,709)		1,361,340			B024
EUR/USD	Foreign Equities	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025	01/31/2025	Maturity		178,737,392	/()			8,460,735				222,995	(9,709,443)		8,460,735			B024
EUR/USD	Foreign Equities	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/24/2024	01/31/2025	01/31/2025	Maturity		206,899,698	/()			9,801,911				257,958	(11,247,310)		9,801,911			B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL770X0HC3ZE78	10/15/2024	04/25/2025	04/25/2025	Maturity		11,332,978	/()			(218,744)				(2,821)	(467,097)		(218,744)			B031
EUR/USD	Foreign Investments	D22	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL770X0HC3ZE78	10/22/2024	02/06/2025	02/06/2025	Maturity		4,209,612	/()			167,732				6,323	(193,522)		167,732			B031
GBP/USD	Foreign Equities	BA	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/22/2024	02/07/2025	02/07/2025	Maturity		44,695,680	/()			1,926,523				(5,415)	(1,549,271)		1,926,523			B031
EUR/USD	Foreign Equities	BA	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	10/22/2024	02/07/2025	02/07/2025	Maturity		35,356,763	/()			1,606,085				54,944	(1,653,266)		1,606,085			B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	02/03/2025	02/03/2025	Maturity		66,902,523	/()			2,822,424				90,551	(3,072,052)		2,822,424			B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	04/25/2025	04/25/2025	Maturity		67,167,799	/()			(2,940,909)				381,595	(3,337,329)		(2,940,909)			B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	02/04/2025	02/04/2025	Maturity		115,131,507	/()			5,700,740				161,479	(5,271,048)		5,700,740			B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	04/25/2025	04/25/2025	Maturity		115,591,573	/()			(5,074,542)				656,601	(5,731,114)		(5,074,542)			B031
GBP/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	02/05/2025	02/05/2025	Maturity		25,958,660	/()			1,003,673				(2,975)	(910,662)		1,003,673			B031
CAD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL770X0HC3ZE78	10/22/2024	02/05/2025	02/05/2025	Maturity		11,204,256	/()			436,533				15,199	(475,840)		436,533			B031
AUD/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/22/2024	02/05/2025	02/05/2025	Maturity		2,883,230	/()			190,338				1,049	(215,329)		190,338			B031
GBP/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/22/2024	02/05/2025	02/05/2025	Maturity		38,896,184	/()			1,498,046				(4,485)	(1,358,658)		1,498,046			B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL770X0HC3ZE78	11/20/2024	02/05/2025	02/05/2025	Maturity		2,183,240	/()			(29,985)				501	21,960		(29,985)			B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL770X0HC3ZE78	11/20/2024	02/03/2025	02/03/2025	Maturity		720,202	/()			(11,779)				(922)	14,539		(11,779)			B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL770X0HC3ZE78	11/20/2024	04/25/2025	04/25/2025	Maturity		8,489,928	/()			(607,319)				46,451	(207,339)		(607,319)			B031
CAD/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/20/2024	02/05/2025	02/05/2025	Maturity		1,035,645	/()			27,439				1,365	(31,119)		27,439			B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/21/2024	02/07/2025	02/07/2025	Maturity		404,228	/()			(5,842)				(589)	6,399		(5,842)			B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL770X0HC3ZE78	11/21/2024	04/25/2025	04/25/2025	Maturity		1,081,830	/()			(61,554)				(821)	(6,330)		(61,554)			B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2024	04/25/2025	04/25/2025	Maturity		2,116,310	/()			(148,146)				11,603	(54,636)		(148,146)			B031
GBP/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/06/2024	04/25/2025	04/25/2025	Maturity		4,687,608	/()			(215,559)				(2,863)	(75,548)		(215,559)			B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL770X0HC3ZE78	12/13/2024	02/05/2025	02/05/2025	Maturity		6,679,850	/()			(76,240)				1,603	51,627		(76,240)			B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL770X0HC3ZE78	12/13/2024	04/25/2025	04/25/2025	Maturity		19,881,341	/()			(1,524,338)				108,005	(392,542)		(1,524,338)			B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL770X0HC3ZE78	12/13/2024	04/25/2025	04/25/2025	Maturity		6,566,439	/()			503,461				(35,475)	129,649		503,461			B021
EUR/USD	Need Bond Key	D1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	01/08/2025	01/15/2025	01/15/2025	Maturity		2,644,783	/()													B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/29/2025	04/29/2025	04/29/2025	Maturity		435,041,245	/()			(38,004,962)							(38,004,962)			B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	01/29/2025	02/06/2025	02/06/2025	Maturity		4,042,942	/()			(1,061)							(1,061)			B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	01/29/2025	05/14/2025	05/14/2025	Maturity		2,583,619	/()			(169,881)							(169,881)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	01/29/2025	05/14/2025	05/14/2025	Maturity		86,276,522	/()			(5,672,943)							(5,672,943)			B031

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EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	01/29/2025	02/04/2025	02/04/2025	Maturity		110,585,756	/()			(1,154,989)							(1,154,989)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	01/29/2025	05/14/2025	05/14/2025	Maturity		36,838,332	/()			(2,422,232)							(2,422,232)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	01/29/2025	02/07/2025	02/07/2025	Maturity		33,530,006	/()			(177,714)							(177,714)			B031
AUD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL77OXOHC3ZE78	01/29/2025	02/05/2025	02/05/2025	Maturity		2,685,011	/()			7,882							7,882			B031
AUD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL77OXOHC3ZE78	01/29/2025	04/28/2025	04/28/2025	Maturity		6,410,618	/()			(162,138)							(162,138)			B031
CAD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL77OXOHC3ZE78	01/29/2025	04/23/2025	04/23/2025	Maturity		39,503,908	/()			(1,551,905)							(1,551,905)			B031
CAD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL77OXOHC3ZE78	01/29/2025	02/05/2025	02/05/2025	Maturity		11,704,809	/()			71,120							71,120			B031
GBP/USD	Foreign Equities	BA	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/29/2025	02/07/2025	02/07/2025	Maturity		42,879,831	/()			(110,673)							(110,673)			B031
GBP/USD	Foreign Equities	BA	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/29/2025	05/14/2025	05/14/2025	Maturity		42,864,635	/()			(2,815,660)							(2,815,660)			B031
GBP/USD	Foreign Equities	BA	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/29/2025	05/14/2025	05/14/2025	Maturity		51,682,744	/()			(3,394,897)							(3,394,897)			B031
GBP/USD	Foreign Equities	BA	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/29/2025	02/05/2025	02/05/2025	Maturity		53,464,289	/()			131,972							131,972			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	01/29/2025	02/03/2025	02/03/2025	Maturity		63,539,094	/()			(167,418)							(167,418)			B031
EUR/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/31/2025	05/14/2025	05/14/2025	Maturity		6,698,941	/()			438,467							438,467			B031
CAD/USD	Foreign Equities	BA	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP21HZNBB6K528	02/20/2025	04/23/2025	04/23/2025	Maturity		5,257,678	/()			(122,963)							(122,963)			B031
GBP/USD	Foreign Equities	BA	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP21HZNBB6K528	03/28/2025	05/14/2025	05/14/2025	Maturity		6,096,677	/()			(150,940)							(150,940)			B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/28/2025	05/14/2025	05/14/2025	Maturity		7,551,494	/()			(216,359)							(216,359)			B031
AUD/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/22/2025	04/28/2025	04/28/2025	Maturity		6,586,216	/()			(13,460)							(13,460)			B031
AUD/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/22/2025	08/01/2025	08/01/2025	Maturity		6,661,148	/()			(28,452)							(28,452)			B031
CAD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL77OXOHC3ZE78	04/22/2025	08/01/2025	08/01/2025	Maturity		46,918,178	/()			301,419							301,419			B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL77OXOHC3ZE78	04/23/2025	08/08/2025	08/08/2025	Maturity		17,554,022	/()			(161,219)							(161,219)			B031
EUR/USD	Foreign Equities	BA	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/23/2025	04/29/2025	04/29/2025	Maturity		472,579,023	/()			467,185							467,185			B031
EUR/USD	Foreign Equities	BA	Currency	B4TYDEB6GKMZO031MB27	04/23/2025	08/08/2025	08/08/2025	Maturity		601,122,731	/()			(9,661,727)							(9,661,727)			B031
EUR/USD	Foreign Investments	D22	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/23/2025	05/14/2025	05/14/2025	Maturity		159,638	/()			(2,997)							(2,997)			B031
EUR/USD	Foreign Equities	BA	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/23/2025	08/08/2025	08/08/2025	Maturity		91,920,428	/()			(1,493,099)							(1,493,099)			B031
EUR/USD	Foreign Equities	BA	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/23/2025	08/08/2025	08/08/2025	Maturity		2,277,046	/()			(36,987)							(36,987)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/24/2025	08/08/2025	08/08/2025	Maturity		10,190,092	/()			(152,472)							(152,472)			B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL77OXOHC3ZE78	05/09/2025	05/14/2025	05/14/2025	Maturity		52,121,660	/()			(193,748)							(193,748)			B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL77OXOHC3ZE78	05/09/2025	08/22/2025	08/22/2025	Maturity		55,307,794	/()			(467,691)							(467,691)			B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL77OXOHC3ZE78	05/09/2025	08/22/2025	08/22/2025	Maturity		52,144,904	/()			(440,945)							(440,945)			B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL77OXOHC3ZE78	05/09/2025	05/14/2025	05/14/2025	Maturity		55,283,141	/()			(205,500)							(205,500)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	05/09/2025	08/22/2025	08/22/2025	Maturity		40,516,819	/()			(996,672)							(996,672)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	05/09/2025	08/22/2025	08/22/2025	Maturity		93,391,967	/()			(2,297,346)							(2,297,346)			B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	05/09/2025	08/22/2025	08/22/2025	Maturity		2,637,598	/()			(64,882)							(64,882)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	05/09/2025	05/14/2025	05/14/2025	Maturity		92,793,605	/()			(844,141)							(844,141)			B031

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EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	05/09/2025	05/14/2025	05/14/2025	Maturity		2,620,699	/()			(23,840)							(23,840)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	05/09/2025	05/14/2025	05/14/2025	Maturity		40,257,228	/()			(366,219)							(366,219)			B021
EUR/USD	GMTN Liability	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	06/02/2025	06/09/2025	06/09/2025	Maturity		2,323,360	/()													B021
CAD/USD	GMTN Liability	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770X0HC3ZE78	06/10/2025	06/17/2025	06/17/2025	Maturity		3,193,159	/()			29,436							29,436			B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770X0HC3ZE78	06/25/2025	08/08/2025	08/08/2025	Maturity		6,065,473	/()			98,365							98,365			B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770X0HC3ZE78	06/25/2025	08/08/2025	08/08/2025	Maturity		8,106,710	/()			20,618							20,618			B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770X0HC3ZE78	06/25/2025	08/08/2025	08/08/2025	Maturity		1,500,178	/()			3,816							3,816			B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770X0HC3ZE78	06/25/2025	08/08/2025	08/08/2025	Maturity		2,194,646	/()			5,582							5,582			B023
CAD/USD	Need Bond Key	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/11/2025	07/15/2025	07/15/2025	Maturity		23,941,736	/()			(15,747)							(15,747)			B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770X0HC3ZE78	07/22/2025	10/22/2025	10/22/2025	Maturity		7,143,840	/()			89,110							89,110			B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770X0HC3ZE78	07/22/2025	08/08/2025	08/08/2025	Maturity		1,167,742	/()			(6,956)							(6,956)			B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770X0HC3ZE78	07/22/2025	08/22/2025	08/22/2025	Maturity		6,812,415	/()			(50,385)							(50,385)			B031
GBP/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2025	10/22/2025	10/22/2025	Maturity		2,022,087	/()			17,319							17,319			B031
CAD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770X0HC3ZE78	07/28/2025	08/01/2025	08/01/2025	Maturity		47,002,992	/()			(386,233)							(386,233)			B031
CAD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770X0HC3ZE78	07/28/2025	11/07/2025	11/07/2025	Maturity		47,223,770	/()			1,613,211							1,613,211			B031
AUD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770X0HC3ZE78	07/28/2025	08/01/2025	08/01/2025	Maturity		6,778,637	/()			(89,036)							(89,036)			B031
AUD/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770X0HC3ZE78	07/28/2025	11/07/2025	11/07/2025	Maturity		6,790,988	/()			68,140							68,140			B031
GBP/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 2IGI19DL770X0HC3ZE78	08/06/2025	11/21/2025	11/21/2025	Maturity		23,599,470	/()			462,199							462,199			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	08/06/2025	11/21/2025	11/21/2025	Maturity		180,653,135	/()			2,957,134							2,957,134			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	08/06/2025	11/21/2025	11/21/2025	Maturity		3,841,641	/()			62,884							62,884			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	08/06/2025	11/21/2025	11/21/2025	Maturity		105,643,604	/()			1,729,294							1,729,294			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	08/06/2025	10/21/2025	10/21/2025	Maturity		442,532,418	/()			1,653,822							1,653,822			B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	08/19/2025	10/22/2025	10/22/2025	Maturity		2,416,657	/()			20,417							20,417			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	08/19/2025	08/22/2025	08/22/2025	Maturity		34,874,912	/()			(123,451)							(123,451)			B031
EUR/USD	Foreign Investments	D22	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	08/19/2025	08/22/2025	08/22/2025	Maturity		2,712,081	/()			(9,600)							(9,600)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	08/19/2025	10/22/2025	10/22/2025	Maturity		35,011,321	/()			295,792							295,792			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	08/19/2025	08/22/2025	08/22/2025	Maturity		96,029,239	/()			(339,926)							(339,926)			B031
EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	08/19/2025	10/22/2025	10/22/2025	Maturity		96,025,558	/()			811,268							811,268			B031
GBP/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	08/19/2025	10/22/2025	10/22/2025	Maturity		54,107,914	/()			479,054							479,054			B031
GBP/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	08/19/2025	08/22/2025	08/22/2025	Maturity		56,023,266	/()			(247,780)							(247,780)			B031
GBP/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	08/19/2025	08/22/2025	08/22/2025	Maturity		52,819,459	/()			(233,610)							(233,610)			B031
GBP/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	08/19/2025	10/22/2025	10/22/2025	Maturity		52,844,213	/()			467,866							467,866			B031

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AUD/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/20/2025	11/07/2025	11/07/2025	Maturity		1,094,759	/()			5,250							5,250			B031
EUR/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/20/2025	11/21/2025	11/21/2025	Maturity		1,857,798	/()			(31,919)							(31,919)			B031
EUR/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/20/2025	10/22/2025	10/22/2025	Maturity		1,017,364	/()			(8,850)							(8,850)			B031
EUR/USD	Foreign Equities	BA	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/20/2025	10/21/2025	10/21/2025	Maturity		5,297,300	/()			(23,356)							(23,356)			B031
CAD/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/20/2025	11/07/2025	11/07/2025	Maturity		1,863,998	/()			40,829							40,829			B020
GBP/USD	GMTN Liability	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/21/2025	08/29/2025	08/29/2025	Maturity		168,163	/()													B020
AUD/USD	GMTN Liability	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC I7331LVCZKQKX5T7XV54	08/28/2025	09/05/2025	09/05/2025	Maturity		1,031,184	/()													B020
AUD/USD	GMTN Liability	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/28/2025	09/05/2025	09/05/2025	Maturity		406,875	/()													B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/17/2025	09/24/2025	09/24/2025	Maturity		41,927,909	/()			(203,356)							(203,356)			B031
EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/17/2025	10/22/2025	10/22/2025	Maturity		37,799,345	/()			856,896							856,896			B031
EUR/USD	Foreign Equities	BA	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/18/2025	10/22/2025	10/22/2025	Maturity		3,761,713	/()			(60,100)							(60,100)			B031
GBP/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/18/2025	10/22/2025	10/22/2025	Maturity		1,244,211	/()			16,932							16,932			B031
EUR/USD	Foreign Equities	BA	Currency	CANADIAN IMPERIAL BANK OF COMMERCE ... 21GI19DL77OXOHC3ZE78	09/25/2025	10/21/2025	10/21/2025	Maturity		20,819,868	/()			(77,306)							(77,306)			B031
SEK/USD	Foreign Commercial Mortgage Loans	BA	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/01/2025	10/07/2025	10/07/2025	Maturity		620,610	/()			84							84			B031
CAD/USD	Foreign Equities	BA	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/22/2025	11/07/2025	11/07/2025	Maturity		1,909,951	/()			(19,595)							(19,595)			B031
CAD/USD	Foreign Equities	BA	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	11/03/2025	11/07/2025	11/07/2025	Maturity		45,793,497	/()			(59,315)							(256,940)			B031
AUD/USD	Foreign Equities	BA	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	11/03/2025	11/07/2025	11/07/2025	Maturity		5,682,855	/()			(60,017)							(60,017)			B031
EUR/USD	Foreign Commercial Mortgage Loans	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/16/2025	12/19/2025	12/19/2025	Maturity		729,698	/()			2,319							2,319			B031
1439999999. Subtotal - forwards - hedging other														(58,413,596)			XXX	17,391,088	(47,266,360)		(58,611,221)			XXX
T-FRIID 3.625 2/53 @ 99.593647	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange W22LROWP2IHZNBB6K528	12/09/2025	12/15/2025	12/15/2025	Maturity		131,000,000	/()			(17,044,214)	(147,207)						(17,044,214)			B0311
T-FRIID 2.375 5/51 @ 75.00295	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange E57ODZWZ7FF32TWEFA76	03/27/2023	03/26/2025	03/26/2025	Sale		110,000,000	/()			(20,906,260)	(1,500,317)						(20,906,260)			B0311
T-FRIID 2.375 5/51 @ 76.104274	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange KB1H1DSPRFMYMCUFXT09	07/06/2023	07/08/2025	07/08/2025	Sale		200,000,000	/()			(36,760,161)	(2,001,709)						(36,760,161)			B0311
T-FRIID 4.125 8/53 @ 90.683526	Fixed Income Security	D1	Equity/Index	Chicago Mercantile Exchange E57ODZWZ7FF32TWEFA76	07/14/2023	07/18/2025	07/17/2025	Sale		300,000,000	/()			4,949,219	(814,379)						4,949,219			B0311
T-FRIID 2.375 5/51 @ 61.7414850	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange B4TYDEB6GKMZO031MB27	10/13/2023	10/17/2025	10/17/2025	Sale		175,000,000	/()			5,968,750	(232,970)						5,968,750			B0311
T-FRIID 2.375 05/51 @ 61.488981	Fixed Income Security	D1	Interest Rate	Chicago Mercantile Exchange KB1H1DSPRFMYMCUFXT09	07/08/2025	10/08/2025	10/08/2025	Sale		200,000,000	/()			12,843,750	(341,943)						12,843,750			B0311
1449999999. Subtotal - forwards - replication														(50,948,916)	(5,038,525)		XXX				(50,948,916)			XXX
1479999999. Subtotal - forwards														(109,362,512)	(5,038,525)		XXX	17,391,088	(49,859,786)		(109,560,137)			XXX
1509999999. Subtotal - SSAP No. 108 adjustments																	XXX							XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108														98,397,864	(977,478)		XXX	(5,928,956)	(2,593,426)		98,397,864			XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108																	XXX							XXX
1709999999. Subtotal - hedging other												39,116,581	4,538,662	(71,334,117)	3,706,500	41,146,213	XXX	(36,894,019)	(47,266,360)	(160,511)	(112,677,954)			XXX
1719999999. Subtotal - replication												25,167,624		(40,969,201)	(2,710,952)	6,136,237	XXX			(298,854)	(47,105,439)			XXX
1729999999. Subtotal - income generation																	XXX							XXX
1739999999. Subtotal - other															(1,194,017)		XXX	(99,546)						XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																	XXX							XXX
1759999999 - Totals												64,284,205	4,538,662	(13,905,454)	(1,175,947)	47,282,450	XXX	(42,922,521)	(49,859,786)	(459,365)	(61,385,529)			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0020	Convert Foreign MTN to Floating USD
0021	Convert Foreign MTN to Fixed USD
0022	Hedge Net Investment in Foreign Subsidiary
0023	Convert Foreign Bonds to Fixed USD
0024	Hedge FX Exposure on Equity Investment
0031	Convert Assets to Fixed/Float
0037	Swap Fixed to Floating Liabilities
0070	Hedge inflation Linked Benefits
0311	Duration Management Hedges

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TUH6	10	2,000,000	Mar-26 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2026	CBT ES7IP3U3RHIGC71XBU11	11/20/2025	104.3625	104.3938	(703)	(703)				625	625	10,301	B0311	2,000
USH6	25	2,500,000	Mar-26 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/20/2026	CBT ES7IP3U3RHIGC71XBU11	11/20/2025	116.5000	115.5938	(5,469)	(5,469)				(22,656)	(22,656)	12,876	B0311	1,000
UXYH6	1,295	129,500,000	Mar-26 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2026	CBT ES7IP3U3RHIGC71XBU11	12/03/2025	115.6804	115.0156	(242,813)	(242,813)				(860,916)	(860,916)	3,302,250	B031	1,000
WNH6	4	400,000	Mar-26 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/20/2026	CBT ES7IP3U3RHIGC71XBU11	11/20/2025	120.0730	118.0000	(1,500)	(1,500)				(8,292)	(8,292)	2,060	B0311	1,000
1539999999. Subtotal - long futures - hedging other												(250,484)	(250,484)				(891,239)	(891,239)	3,327,488	XXX	XXX
1579999999. Subtotal - long futures												(250,484)	(250,484)				(891,239)	(891,239)	3,327,488	XXX	XXX
FVH6	9	900,000	Mar-26 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2026	CBT ES7IP3U3RHIGC71XBU11	11/20/2025	109.4844	109.3031	1,055	1,055				1,617	1,617	4,635	B0311	1,000
TYH6	4	400,000	Mar-26 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2026	CBT ES7IP3U3RHIGC71XBU11	11/20/2025	112.8203	112.4375	813	813				1,531	1,531	2,060	B0311	1,000
TYH6	1	100,000	Mar-26 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2026	CBT ES7IP3U3RHIGC71XBU11	11/28/2025	113.4063	112.4375	203	203				969	969	515	B0311	1,000
UXYH6	35	3,500,000	Mar-26 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2026	CBT ES7IP3U3RHIGC71XBU11	11/20/2025	115.4375	115.0156	6,563	6,563				14,765	14,765	18,027	B0311	1,000
1609999999. Subtotal - short futures - hedging other												8,633	8,633				18,883	18,883	25,238	XXX	XXX
1649999999. Subtotal - short futures												8,633	8,633				18,883	18,883	25,238	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments																				XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108																				XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108																				XXX	XXX
1709999999. Subtotal - hedging other												(241,852)	(241,852)				(872,357)	(872,357)	3,352,725	XXX	XXX
1719999999. Subtotal - replication																				XXX	XXX
1729999999. Subtotal - income generation																				XXX	XXX
1739999999. Subtotal - other																				XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																				XXX	XXX
1759999999 - Totals												(241,852)	(241,852)				(872,357)	(872,357)	3,352,725	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Royal Bank Of Scotland			
Royal Bank of Canada	(132,484)	(109,367)	(241,852)
Goldman Sachs International			
Total Net Cash Deposits	(132,484)	(109,367)	(241,852)

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0311	Duration Management Hedges

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYH5	305	30,500,000	Mar-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	12/11/2024	110.9400	01/09/2025	108.3600	Sale	(788,029)	(788,029)			B031	1,000
UXYH5	275	27,500,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	12/11/2024	114.3700	01/09/2025	110.5900	Sale	(1,038,873)	(1,038,873)			B031	1,000
UXYH5	470	47,000,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	01/10/2025	110.4200	01/31/2025	111.3700	Sale	445,715	445,715			B031	1,000
USH5	1	100,000	Mar-25 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	117.1100	01/08/2025	112.0600	Sale	(5,048)	(5,048)			B0311	1,000
TUH5	2	400,000	Mar-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	102.9500	02/12/2025	102.5500	Sale	(1,595)	(1,595)			B0311	2,000
USH5	29	2,900,000	Mar-25 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	117.1100	02/24/2025	116.4300	Sale	10,358	10,358			B0311	1,000
USH5	7	700,000	Mar-25 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	01/07/2025	112.2200	02/24/2025	116.4300	Sale	2,500	2,500			B0311	1,000
USH5	1	100,000	Mar-25 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	01/17/2025	113.0600	02/24/2025	116.4300	Sale	357	357			B0311	1,000
USH5	1	100,000	Mar-25 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	02/06/2025	116.0300	02/24/2025	116.4300	Sale	357	357			B0311	1,000
TUH5	9	1,800,000	Mar-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	102.9500	02/24/2025	102.9100	Sale	(185)	(185)			B0311	2,000
TUH5	2	400,000	Mar-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2025	CBT ES7IP3U3RHIGC71XBU11	12/02/2024	102.9500	02/24/2025	102.9100	Sale	(41)	(41)			B0311	2,000
TUH5	2	400,000	Mar-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2025	CBT ES7IP3U3RHIGC71XBU11	01/07/2025	102.7700	02/24/2025	102.9100	Sale	(41)	(41)			B0311	2,000
WNH5	1	100,000	Mar-25 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	123.3500	02/24/2025	121.3800	Sale	(1,969)	(1,969)			B0311	1,000
TUM5	2	400,000	Jun-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	103.1100	02/28/2025	103.4800	Sale	1,454	1,454			B0311	2,000
WNM5	1	100,000	Jun-25 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	121.2500	04/07/2025	121.7800	Sale	1,570	1,570			B0311	1,000
WNM5	3	300,000	Jun-25 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	03/27/2025	120.0300	04/07/2025	120.0300	Sale	4,711	4,711			B0311	1,000
TUM5	2	400,000	Jun-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	103.1100	04/30/2025	104.0800	Sale	3,876	3,876			B0311	2,000
USM5	4	400,000	Jun-25 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	116.2500	05/21/2025	110.8400	Sale	(21,632)	(21,632)			B0311	1,000
USM5	32	3,200,000	Jun-25 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	116.2500	05/22/2025	110.5500	Sale	(183,340)	(183,340)			B0311	1,000
USM5	2	200,000	Jun-25 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	04/30/2025	116.7800	05/22/2025	110.5500	Sale	(11,459)	(11,459)			B0311	1,000
TUM5	8	1,600,000	Jun-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	103.1100	05/22/2025	103.3100	Sale	1,138	1,138			B0311	2,000
TUM5	2	400,000	Jun-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2025	CBT ES7IP3U3RHIGC71XBU11	02/26/2025	103.3300	05/22/2025	103.3100	Sale	284	284			B0311	2,000
TUM5	1	200,000	Jun-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2025	CBT ES7IP3U3RHIGC71XBU11	03/06/2025	103.5000	05/22/2025	103.3100	Sale	142	142			B0311	2,000
TUM5	4	800,000	Jun-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2025	CBT ES7IP3U3RHIGC71XBU11	05/20/2025	103.3600	05/22/2025	103.3100	Sale	569	569			B0311	2,000
USU5	1	100,000	Sep-25 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	05/22/2025	110.1900	05/30/2025	112.9700	Sale	2,781	2,781			B0311	1,000
TUU5	4	800,000	Sep-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2025	CBT ES7IP3U3RHIGC71XBU11	05/22/2025	103.5800	05/30/2025	103.7400	Sale	1,330	1,330			B0311	2,000
TYM5	1	100,000	Jun-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	05/20/2025	110.2000	05/22/2025	109.6100	Sale	(450)	(450)			B0311	1,000
TUU5	4	800,000	Sep-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2025	CBT ES7IP3U3RHIGC71XBU11	05/22/2025	103.5800	06/20/2025	103.6400	Sale	455	455			B0311	2,000
TYU5	1,240	124,000,000	Sep-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	06/02/2025	110.6500	06/02/2025	110.5600	Sale	(113,547)	(113,547)			B031	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU5	2,130	213,000,000	Sep-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	06/02/2025	110.6500	06/09/2025	110.0900	Sale	(1,208,498)	(1,208,498)			B031	1,000
UXYU5	950	95,000,000	Sep-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	06/02/2025	112.4000	06/02/2025	112.2900	Sale	(98,800)	(98,800)			B031	1,000
UXYU5	1,620	162,000,000	Sep-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	06/02/2025	112.4000	06/09/2025	111.8800	Sale	(833,069)	(833,069)			B031	1,000
TYU5	4	400,000	Sep-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	08/14/2025	112.0800	08/26/2025	112.0900	Sale	47	47			B0311	1,000
TUU5	9	1,800,000	Sep-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2025	CBT ES7IP3U3RHIGC71XBU11	05/22/2025	103.5800	08/26/2025	103.9300	Sale	5,880	5,880			B0311	2,000
TUU5	2	400,000	Sep-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2025	CBT ES7IP3U3RHIGC71XBU11	05/23/2025	103.6500	08/26/2025	103.9300	Sale	1,307	1,307			B0311	2,000
TUU5	3	600,000	Sep-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2025	CBT ES7IP3U3RHIGC71XBU11	07/16/2025	103.6600	08/26/2025	103.9300	Sale	1,960	1,960			B0311	2,000
WNU5	2	200,000	Sep-25 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	06/25/2025	117.3800	08/26/2025	116.8500	Sale	(2,204)	(2,204)			B0311	1,000
WNU5	1	100,000	Sep-25 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	06/30/2025	119.0900	08/26/2025	116.8500	Sale	(1,102)	(1,102)			B0311	1,000
USU5	28	2,800,000	Sep-25 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	05/22/2025	110.1900	08/26/2025	114.4900	Sale	120,374	120,374			B0311	1,000
TYZ5	1	100,000	Dec-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	09/16/2025	113.5300	09/17/2025	113.4100	Sale	(125)	(125)			B0311	1,000
UXYZ5	865	86,500,000	Dec-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	09/12/2025	115.9000	09/12/2025	115.8900	Sale	(6,825)	(6,825)			B031	1,000
UXYZ5	865	86,500,000	Dec-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	09/12/2025	115.9000	09/15/2025	116.1000	Sale	171,953	171,953			B031	1,000
UXYZ5	870	87,000,000	Dec-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	09/12/2025	115.9000	09/18/2025	115.4000	Sale	(434,339)	(434,339)			B031	1,000
TYZ5	1,550	155,000,000	Dec-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	09/26/2025	112.2700	10/02/2025	112.9100	Sale	996,774	996,774			B031	1,000
TYZ5	1,900	190,000,000	Dec-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	10/01/2025	112.6900	10/07/2025	112.6600	Sale	(59,375)	(59,375)			B031	1,000
TUZ5	14	2,800,000	Dec-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2025	CBT ES7IP3U3RHIGC71XBU11	08/26/2025	104.2200	10/15/2025	104.3600	Sale	4,055	4,055			B0311	2,000
TYZ5	5	500,000	Dec-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	10/31/2025	112.7200	11/03/2025	112.7200	Sale					B031	1,000
FVZ5	5	500,000	Dec-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2025	CBT ES7IP3U3RHIGC71XBU11	10/31/2025	109.2500	11/03/2025	109.2500	Sale					B031	1,000
TYZ5	1	100,000	Dec-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	09/16/2025	113.5300	11/13/2025	112.7200	Sale	(271)	(271)			B0311	1,000
TYZ5	2	200,000	Dec-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	10/31/2025	112.7200	11/13/2025	112.7200	Sale	(542)	(542)			B0311	1,000
USZ5	27	2,700,000	Dec-25 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	08/26/2025	114.1000	11/20/2025	116.9100	Sale	75,691	75,691			B0311	1,000
TUZ5	11	2,200,000	Dec-25 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2025	CBT ES7IP3U3RHIGC71XBU11	09/11/2025	104.4600	11/20/2025	104.1700	Sale	(6,273)	(6,273)			B0311	2,000
WNZ5	3	300,000	Dec-25 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	08/26/2025	116.6000	11/20/2025	120.3900	Sale	8,104	8,104			B0311	1,000
WNZ5	1	100,000	Dec-25 CBT ULTRA T-BOND FUTS + OPTS	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	09/08/2025	120.9400	11/20/2025	120.3900	Sale	2,701	2,701			B0311	1,000
UXYH6	865	86,500,000	Mar-26 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2026	CBT ES7IP3U3RHIGC71XBU11	12/03/2025	115.6800	12/05/2025	115.0900	Sale	(507,478)	(507,478)			B031	1,000
1539999999. Subtotal - long futures - hedging other														(3,458,663)	(3,458,663)			XXX	XXX
1579999999. Subtotal - long futures														(3,458,663)	(3,458,663)			XXX	XXX
TYH5	6	600,000	Mar-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	110.0200	01/06/2025	108.5200	Sale	9,014	9,014			B0311	1,000
FVH5	1	100,000	Mar-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	107.0200	01/08/2025	106.0700	Sale	954	954			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYH5	2	200,000	Mar-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	110.0200	01/17/2025	108.5200	Sale	3,005	3,005			B0311	1,000
FVH5	2	200,000	Mar-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	107.0200	01/28/2025	106.5200	Sale	1,001	1,001			B0311	1,000
FVH5	2	200,000	Mar-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	107.0200	01/31/2025	106.4100	Sale	352	352			B0311	1,000
FVH5	2	200,000	Mar-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2025	CBT ES7IP3U3RHIGC71XBU11	01/06/2025	106.1600	01/31/2025	106.1300	Sale	352	352			B0311	1,000
UXYH5	1	100,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	113.1600	01/31/2025	111.3600	Sale	1,797	1,797			B0311	1,000
TYH5	1	100,000	Mar-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	110.0200	02/06/2025	109.4500	Sale	455	455			B0311	1,000
UXYH5	3	300,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	113.1600	02/06/2025	112.3400	Sale	2,438	2,438			B0311	1,000
UXYH5	3	300,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	113.1600	02/12/2025	110.7800	Sale	7,125	7,125			B0311	1,000
UXYH5	1	100,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	113.1600	02/18/2025	111.5900	Sale	1,563	1,563			B0311	1,000
TYH5	2	200,000	Mar-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	110.0200	02/24/2025	109.7500	Sale	(1,605)	(1,605)			B0311	1,000
TYH5	2	200,000	Mar-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	01/02/2025	108.8800	02/24/2025	109.7500	Sale	(1,605)	(1,605)			B0311	1,000
TYH5	3	300,000	Mar-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	01/07/2025	108.1900	02/24/2025	109.7500	Sale	(2,407)	(2,407)			B0311	1,000
TYH5	1	100,000	Mar-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	02/12/2025	108.2500	02/24/2025	109.7500	Sale	(802)	(802)			B0311	1,000
TYH5	1	100,000	Mar-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	02/18/2025	108.8600	02/24/2025	109.7500	Sale	(802)	(802)			B0311	1,000
TYH5	1	100,000	Mar-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	02/06/2025	109.5600	02/24/2025	109.7500	Sale	(802)	(802)			B0311	1,000
FVH5	3	300,000	Mar-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2025	CBT ES7IP3U3RHIGC71XBU11	01/07/2025	106.0200	02/24/2025	106.8900	Sale	(1,813)	(1,813)			B0311	1,000
FVH5	2	200,000	Mar-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2025	CBT ES7IP3U3RHIGC71XBU11	01/21/2025	106.2700	02/24/2025	106.8900	Sale	(1,209)	(1,209)			B0311	1,000
FVH5	2	200,000	Mar-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2025	CBT ES7IP3U3RHIGC71XBU11	02/06/2025	106.7000	02/24/2025	106.8900	Sale	(1,209)	(1,209)			B0311	1,000
UXYH5	24	2,400,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/19/2024	113.1600	02/24/2025	112.8400	Sale	(9,761)	(9,761)			B0311	1,000
UXYH5	1	100,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	11/22/2024	112.8100	02/24/2025	112.8400	Sale	(407)	(407)			B0311	1,000
UXYH5	2	200,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	01/06/2025	110.8800	02/24/2025	112.8400	Sale	(813)	(813)			B0311	1,000
UXYH5	4	400,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	01/07/2025	110.3600	02/24/2025	112.8400	Sale	(1,627)	(1,627)			B0311	1,000
UXYH5	3	300,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	01/17/2025	110.9200	02/24/2025	112.8400	Sale	(1,220)	(1,220)			B0311	1,000
UXYH5	2	200,000	Mar-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2025	CBT ES7IP3U3RHIGC71XBU11	01/28/2025	111.5800	02/24/2025	112.8400	Sale	(813)	(813)			B0311	1,000
TYM5	3	300,000	Jun-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	109.7600	02/25/2025	110.5500	Sale	(2,360)	(2,360)			B0311	1,000
TYM5	1	100,000	Jun-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	109.7600	02/28/2025	111.0900	Sale	(1,333)	(1,333)			B0311	1,000
FVM5	2	200,000	Jun-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	107.0000	02/28/2025	107.9300	Sale	(1,860)	(1,860)			B0311	1,000
UXYM5	2	200,000	Jun-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	112.7000	02/28/2025	114.2200	Sale	(3,046)	(3,046)			B0311	1,000
UXYM5	5	500,000	Jun-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	112.7000	03/06/2025	113.4100	Sale	(3,554)	(3,554)			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYM5	1	100,000	Jun-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	109.7600	03/11/2025	110.8900	Sale	(1,130)	(1,130)			B0311	1,000
FVM5	4	400,000	Jun-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	107.0000	03/31/2025	108.1400	Sale	(4,563)	(4,563)			B0311	1,000
UXYM5	3	300,000	Jun-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	112.7000	03/31/2025	114.0900	Sale	(4,195)	(4,195)			B0311	1,000
TYM5	2	200,000	Jun-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	109.7600	04/07/2025	111.7000	Sale	(3,886)	(3,886)			B0311	1,000
FVM5	1	100,000	Jun-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	107.0000	04/07/2025	107.0000	Sale	(956)	(956)			B0311	1,000
FVM5	3	300,000	Jun-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2025	CBT ES7IP3U3RHIGC71XBU11	02/25/2025	107.4800	04/07/2025	107.1600	Sale	(2,868)	(2,868)			B0311	1,000
FVM5	2	200,000	Jun-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2025	CBT ES7IP3U3RHIGC71XBU11	03/11/2025	107.9300	04/07/2025	107.3000	Sale	(1,912)	(1,912)			B0311	1,000
FVM5	5	500,000	Jun-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2025	CBT ES7IP3U3RHIGC71XBU11	03/27/2025	107.6700	04/07/2025	107.2200	Sale	(4,780)	(4,780)			B0311	1,000
UXYM5	6	600,000	Jun-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	112.7000	04/07/2025	114.5200	Sale	(10,921)	(10,921)			B0311	1,000
FVM5	2	200,000	Jun-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2025	CBT ES7IP3U3RHIGC71XBU11	03/27/2025	107.6700	04/30/2025	109.2400	Sale	(3,141)	(3,141)			B0311	1,000
UXYM5	1	100,000	Jun-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	112.7000	04/30/2025	114.8400	Sale	(2,148)	(2,148)			B0311	1,000
TYM5	6	600,000	Jun-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	109.7600	05/20/2025	110.2000	Sale	(1,501)	(1,501)			B0311	1,000
TYM5	2	200,000	Jun-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	03/06/2025	0.0000	05/20/2025	110.2000	Sale	(500)	(500)			B0311	1,000
FVM5	6	600,000	Jun-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2025	CBT ES7IP3U3RHIGC71XBU11	03/27/2025	107.6700	05/22/2025	107.4500	Sale	949	949			B0311	1,000
FVM5	3	300,000	Jun-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2025	CBT ES7IP3U3RHIGC71XBU11	05/20/2025	107.7200	05/22/2025	107.4500	Sale	475	475			B0311	1,000
USM5	3	300,000	Jun-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	05/21/2025	0.0000	05/22/2025	107.4500	Sale	475	475			B0311	1,000
UXYM5	22	2,200,000	Jun-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	02/24/2025	112.7000	05/22/2025	111.1600	Sale	33,404	33,404			B0311	1,000
UXYM5	3	300,000	Jun-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	02/26/2025	114.0200	05/22/2025	111.1600	Sale	4,555	4,555			B0311	1,000
UXYM5	1	100,000	Jun-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	03/27/2025	113.0000	05/22/2025	111.1600	Sale	1,518	1,518			B0311	1,000
UXYM5	8	800,000	Jun-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	06/18/2025	CBT ES7IP3U3RHIGC71XBU11	05/20/2025	112.0800	05/22/2025	111.1600	Sale	12,147	12,147			B0311	1,000
FVU5	6	600,000	Sep-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2025	CBT ES7IP3U3RHIGC71XBU11	05/22/2025	107.5400	05/23/2025	107.9000	Sale	(2,156)	(2,156)			B0311	1,000
FVU5	3	300,000	Sep-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2025	CBT ES7IP3U3RHIGC71XBU11	05/22/2025	107.5400	05/30/2025	108.2700	Sale	(2,180)	(2,180)			B0311	1,000
UXYU5	3	300,000	Sep-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	05/22/2025	111.0200	05/30/2025	112.7300	Sale	(5,156)	(5,156)			B0311	1,000
TYU5	1	100,000	Sep-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	05/22/2025	109.6100	06/03/2025	110.6900	Sale	(1,078)	(1,078)			B0311	1,000
FVU5	3	300,000	Sep-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2025	CBT ES7IP3U3RHIGC71XBU11	05/22/2025	107.5400	06/20/2025	108.0500	Sale	(1,008)	(1,008)			B0311	1,000
USU5	16	1,600,000	Sep-25 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	06/16/2025	113.3500	06/16/2025	112.7100	Sale	4,306	4,306			B0311	1,000
USU5	43	4,300,000	Sep-25 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	06/16/2025	113.3500	06/16/2025	113.2200	Sale	11,572	11,572			B0311	1,000
USU5	17	1,700,000	Sep-25 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	06/16/2025	113.3500	06/17/2025	113.0200	Sale	1,463	1,463			B0311	1,000
USU5	45	4,500,000	Sep-25 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	06/16/2025	113.3500	06/17/2025	113.2600	Sale	3,874	3,874			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USU5	24	2,400,000	Sep-25 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	06/16/2025	113.3500	06/17/2025	113.4500	Sale	2,066	2,066			B0311	1,000
TYU5	1	100,000	Sep-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	05/22/2025	109.6100	06/25/2025	111.4500	Sale	(1,844)	(1,844)			B0311	1,000
TYU5	1	100,000	Sep-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	05/22/2025	109.6100	06/24/2025	111.6400	Sale	(2,031)	(2,031)			B0311	1,000
FVU5	2	200,000	Sep-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2025	CBT ES7IP3U3RHIGC71XBU11	05/27/2025	107.9700	06/20/2025	108.0500	Sale	(672)	(672)			B0311	1,000
FVU5	2	200,000	Sep-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2025	CBT ES7IP3U3RHIGC71XBU11	05/27/2025	107.9700	06/30/2025	109.0100	Sale	(2,078)	(2,078)			B0311	1,000
TYU5	2	200,000	Sep-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	05/28/2025	110.2500	07/24/2025	110.8300	Sale	(1,156)	(1,156)			B0311	1,000
FVU5	1	100,000	Sep-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2025	CBT ES7IP3U3RHIGC71XBU11	05/28/2025	107.8300	08/05/2025	109.0800	Sale	(1,057)	(1,057)			B0311	1,000
FVU5	2	200,000	Sep-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2025	CBT ES7IP3U3RHIGC71XBU11	06/03/2025	108.1200	08/05/2025	109.0800	Sale	(2,115)	(2,115)			B0311	1,000
UXYU5	1	100,000	Sep-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	05/22/2025	111.0200	08/14/2025	114.1900	Sale	(3,172)	(3,172)			B0311	1,000
FVU5	7	700,000	Sep-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2025	CBT ES7IP3U3RHIGC71XBU11	07/18/2025	108.2800	08/26/2025	109.0600	Sale	(4,816)	(4,816)			B0311	1,000
FVU5	2	200,000	Sep-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2025	CBT ES7IP3U3RHIGC71XBU11	07/24/2025	108.1600	08/26/2025	109.0600	Sale	(1,376)	(1,376)			B0311	1,000
FVU5	2	200,000	Sep-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	09/30/2025	CBT ES7IP3U3RHIGC71XBU11	08/14/2025	108.9200	08/26/2025	109.0600	Sale	(1,376)	(1,376)			B0311	1,000
UXYU5	26	2,600,000	Sep-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	05/22/2025	111.0200	08/26/2025	114.0800	Sale	(60,999)	(60,999)			B0311	1,000
UXYU5	2	200,000	Sep-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	06/03/2025	112.4400	08/26/2025	114.0800	Sale	(4,692)	(4,692)			B0311	1,000
UXYU5	2	200,000	Sep-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	06/24/2025	113.6900	08/26/2025	114.0800	Sale	(4,692)	(4,692)			B0311	1,000
UXYU5	5	500,000	Sep-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	06/25/2025	113.3900	08/26/2025	114.0800	Sale	(11,731)	(11,731)			B0311	1,000
UXYU5	6	600,000	Sep-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	07/16/2025	112.2700	08/26/2025	114.0800	Sale	(14,077)	(14,077)			B0311	1,000
UXYU5	1	100,000	Sep-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	07/18/2025	112.5600	08/26/2025	114.0800	Sale	(2,346)	(2,346)			B0311	1,000
UXYU5	1	100,000	Sep-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	09/19/2025	CBT ES7IP3U3RHIGC71XBU11	07/24/2025	112.6700	08/26/2025	114.0800	Sale	(2,346)	(2,346)			B0311	1,000
TYZ5	2	200,000	Dec-25 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	08/26/2025	112.1900	09/11/2025	113.7000	Sale	(3,021)	(3,021)			B0311	1,000
FVZ5	1	100,000	Dec-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2025	CBT ES7IP3U3RHIGC71XBU11	08/26/2025	109.2300	09/11/2025	109.9500	Sale	(719)	(719)			B0311	1,000
UXYZ5	3	300,000	Dec-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	08/26/2025	114.0700	09/17/2025	116.1600	Sale	(6,263)	(6,263)			B0311	1,000
FVZ5	3	300,000	Dec-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2025	CBT ES7IP3U3RHIGC71XBU11	08/26/2025	109.2300	10/31/2025	109.2500	Sale	(47)	(47)			B0311	1,000
UXYZ5	2	200,000	Dec-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	10/31/2025	115.5200	11/03/2025	115.5200	Sale					B031	1,000
FVZ5	6	600,000	Dec-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2025	CBT ES7IP3U3RHIGC71XBU11	08/26/2025	109.2300	11/20/2025	109.4000	Sale	836	836			B0311	1,000
FVZ5	1	100,000	Dec-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2025	CBT ES7IP3U3RHIGC71XBU11	09/08/2025	109.9800	11/20/2025	109.4000	Sale	139	139			B0311	1,000
FVZ5	3	300,000	Dec-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2025	CBT ES7IP3U3RHIGC71XBU11	09/16/2025	109.8600	11/20/2025	109.4000	Sale	418	418			B0311	1,000
FVZ5	2	200,000	Dec-25 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2025	CBT ES7IP3U3RHIGC71XBU11	09/17/2025	109.7400	11/20/2025	109.4000	Sale	279	279			B0311	1,000
UXYZ5	34	3,400,000	Dec-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	08/26/2025	114.0700	11/20/2025	115.5900	Sale	(36,977)	(36,977)			B0311	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
UXYZ5	7	700,000	Dec-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	09/11/2025	116.3400	11/20/2025	115.5900	Sale	(7,613)	(7,613)			B0311	1,000
UXYZ5	2	200,000	Dec-25 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/19/2025	CBT ES7IP3U3RHIGC71XBU11	10/31/2025	115.5200	11/20/2025	115.5900	Sale	(2,175)	(2,175)			B0311	1,000
FVH6	2	200,000	Mar-26 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2026	CBT ES7IP3U3RHIGC71XBU11	11/20/2025	109.4800	11/28/2025	109.7700	Sale	(578)	(578)			B0311	1,000
UXYH6	3	300,000	Mar-26 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/20/2026	CBT ES7IP3U3RHIGC71XBU11	11/20/2025	115.4400	11/28/2025	116.2500	Sale	(2,438)	(2,438)			B0311	1,000
1609999999. Subtotal - short futures - hedging other														(169,000)	(169,000)			XXX	XXX
1649999999. Subtotal - short futures														(169,000)	(169,000)			XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments																		XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108																		XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108																		XXX	XXX
1709999999. Subtotal - hedging other														(3,627,663)	(3,627,663)			XXX	XXX
1719999999. Subtotal - replication																		XXX	XXX
1729999999. Subtotal - income generation																		XXX	XXX
1739999999. Subtotal - other																		XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																		XXX	XXX
1759999999 - Totals														(3,627,663)	(3,627,663)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate sum of exchange traded derivatives		XXX	XXX	XXX		8,633	(250,484)	8,633	8,633	(250,484)	8,633	3,352,725	3,352,725
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y			17,203,377	(50,934,774)		26,889,707	(57,716,482)		19,707,174	
BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	Y	Y			791,659	(15,091,442)		26,248	(19,756,220)		8,675,846	
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	54,480,000		86,730,322	(13,871,454)	18,378,868	65,106,637	(18,086,135)		11,235,151	11,235,151
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	Y	52,310,584		124,138,070	(127,372,105)		141,688,902	(110,935,963)		33,895,430	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	N				(2,987,176)			(2,987,176)		1,453,164	
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	Y	Y	15,370,000		64,995,339	(31,453,877)	18,171,462	34,981,653	(31,054,727)		28,866,898	28,866,898
CANADIAN IMPERIAL BANK OF COMMERCE	2IGI19DL77OXOHC3ZE78	Y	Y			153,311	(1,942,683)		248,307	(16,729,282)		9,718,933	7,929,562
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	307,005,885		271,339,864	(12,188,096)		313,211,690	(12,469,799)		28,709,233	
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y				(289,039)			(289,039)		63,661	
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	9,170,000		18,750,563	(4,300,522)	5,280,041	17,546,617	(20,738,288)		7,204,714	7,204,714
HSBC BANK USA, N.A.	1IE8VN30JCEQV1H4R804	Y	Y			362,376	(64,249)	298,127	362,376	(64,249)	298,127	830,891	830,891
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Y	Y	224,777,076		256,698,965	(40,976,076)		262,996,529	(64,082,661)		47,065,547	38,011,360
MUFG SECURITIES EMEA PLC	353800V2V8PUY9TK3E06	Y	Y	11,985,954		7,744,050	(10,739,998)		18,953,001	(7,268,690)		4,097,514	
MORGAN STANLEY CAPITAL SERVICES, INC	I7331LVCZKQKX5T7XV54	Y	Y			7,305,776	(11,372,689)		6,534,667	(13,015,031)		7,383,732	3,316,819
MIZUHO CAPITAL MARKETS LLC	RB0PEZSDGC03JS6CEU02	Y	Y	18,160,000		7,442,364	(4,615,540)		20,417,559	(3,690,098)		3,434,834	
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0ZV05H2G7GRS05BHJ91	Y	Y	25,590,000		15,870,857	(4,815,264)		29,858,429	(4,251,804)	16,624	4,130,256	
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	16,600,000		36,984,127	(30,785,659)		40,695,997	(26,831,858)		13,086,377	2,684,844
NATWEST MARKETS PLC	RR3QWICIWWIPCS8A4S074	Y	Y	4,405,000		5,987,035	(1,595,958)		6,222,112	(1,595,958)	221,154	824,169	810,246
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	310,560,000		291,238,442	(141,791,793)		396,983,455	(132,948,883)		48,513,719	
TORONTO DOMINION BANK	PT30B789TSUIDF371261	Y	Y			315,737	(30,516,800)		1,083,214	(38,460,967)		3,985,657	
UBS AG, LONDON	BFM8T61CT2L10CEMIK50	Y	Y	66,490,000		70,554,990	(24,020,365)		81,859,730	(18,498,233)		13,365,029	
WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	19,760,000		48,916,688	(43,022,913)		58,017,121	(43,119,301)		19,526,759	5,660,534
0299999999. Total NAIC 1 Designation				1,136,664,499		1,333,523,911	(604,748,472)	42,128,498	1,523,683,949	(644,590,844)	535,905	315,774,688	106,551,019
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)				61,054,504		145,546,117	(98,245,294)		189,318,229	(125,424,648)	2,839,078	2,453,872,286	2,441,726,657
0999999999 - Gross totals				1,197,719,003		1,479,078,662	(703,244,250)	42,137,130	1,713,010,810	(770,265,976)	3,383,616	2,772,999,699	2,551,630,401
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						1,479,078,662	(703,244,250)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	Cash		Cash Collateral	25,550,000		25,550,000		V
Bank of Montreal	NQ6HPCNCCU6TUTQYE16	Cash		Cash Collateral	19,660,000		19,660,000		V
Canadian Imperial Bank of Commerce	2IGI19DL77OXOHC3ZE78	Cash		Cash Collateral	15,610,000		15,610,000		V
HSBC Bank USA, N.A.	1IE8VN30JCEQV1H4R804	Cash		Cash Collateral	350,000		350,000		V
Morgan Stanley Capital Services, Inc.	I7331LVCZKQKX5T7XV54	Cash		Cash Collateral	860,000		860,000		V
Toronto Dominion Bank	PT3QB789TSJIDF371261	Cash		Cash Collateral	35,480,000		35,480,000		V
Merrill Lynch - Cleared	549300HN4UKV1E2R3U73	Cash		Cash Collateral	159,304,969		159,304,969		IV
RBC - Cleared	549300LC02FLSSVFFR64	Cash		Cash Collateral	1,009,210		1,009,210		IV
RBC Captial Markets - Futures	549300EX04Q2QBFQTQ27	Cash		Cash Collateral	3,352,725		3,352,725		V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Treasury	912803-FV-0	TREASURY NOTE	6,684	27,800	13,192		I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	519,675	1,891,200	1,025,636		I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	336,200	1,223,500	663,528		I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	268,768	978,100	530,443		I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	787,838	2,867,100	1,554,885		I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	639,866	2,328,600	1,262,846		I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	15,738,688	57,276,200	31,062,031		I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	411,739	1,498,400	812,612		I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	266,570	970,100	526,105		I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	394,125	1,434,300	777,849		I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	264,289	961,800	521,603		I
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	Treasury	912803-FV-0	TREASURY NOTE	27	100	53		I
0199999999 - Total					280,811,373	71,457,200	299,927,687	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Cash		Cash Collateral	54,480,000		XXX		V
Credit Agricole CIB	1VUV7VQFKUOOSJ21A208	Cash		Cash Collateral	15,370,000		XXX		V
Citibank	E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	191,651,988		XXX		V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash		Cash Collateral	9,170,000		XXX		V
Mizuho Banks	RBOPEZSDGC03JS6CEU02	Cash		Cash Collateral	18,160,000		XXX		V
Nomura Bank	0ZV05H2G7GRS05BHJ91	Cash		Cash Collateral	25,590,000		XXX		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	16,600,000		XXX		V
NatWest Markets PLC	RR3QWICWWIPCS8A4S074	Cash		Cash Collateral	4,405,000		XXX		V
Société Générale	O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	310,560,000		XXX		V
UBS AG, London	BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	66,490,000		XXX		V
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	19,760,000		XXX		V
Merrill Lynch - Cleared	549300HN4UKV1E2R3U73	Cash		Cash Collateral	59,195,142		XXX		IV
RBC - Cleared	549300LC02FLSSVFFR64	Cash		Cash Collateral	1,859,362		XXX		IV
JP Morgan Chase	7H6GLXDRUGQFU57RNE97	Treasury	912810-UG-1	USTR Bond	2,231,256	2,355,500	XXX	02/15/2055	I
JP Morgan Chase	7H6GLXDRUGQFU57RNE97	Other	3617YN-WW-6	GNMA	60,820	95,000	XXX	10/20/2046	I
JP Morgan Chase	7H6GLXDRUGQFU57RNE97	Other	36179X-AB-2	GNMA	57,984	85,000	XXX	06/20/2052	I
JP Morgan Chase	7H6GLXDRUGQFU57RNE97	Other	36179W-TY-4	GNMA	39,164	66,250	XXX	12/20/2051	I
JP Morgan Chase	7H6GLXDRUGQFU57RNE97	Other	36179V-ZG-8	GNMA	38,744	106,999	XXX	12/20/2050	I
JP Morgan Chase	7H6GLXDRUGQFU57RNE97	Other	36179T-Z6-5	GNMA	61,942	898,708	XXX	05/20/2048	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Other	36179T-JW-6	GNMA	84,205	659,000	XXX	10/20/2047	I
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Other	36179S-YW-1	GNMA	25,884	259,000	XXX	06/20/2034	I
Société Générale O2RNE8IBXP4R0TD8PU41	Other	F26348-DA-1	FRENCH REPUBLIC	3,047,999	3,684,888	XXX	04/25/2060	I
Société Générale O2RNE8IBXP4R0TD8PU41	Other	G4527H-YL-9	UNITED KINGDOM OF GREAT BRITAIN AND	2,615,386	2,843,902	XXX	01/29/2027	I
Société Générale O2RNE8IBXP4R0TD8PU41	Other	F26348-AA-4	FRENCH REPUBLIC	1	1	XXX	06/25/2044	I
Société Générale O2RNE8IBXP4R0TD8PU41	Other	B1124G-CC-3	KINGDOM OF BELGIUM	3,048,000	3,784,618	XXX	06/22/2031	I
Société Générale O2RNE8IBXP4R0TD8PU41	Other	G4527H-HG-9	UNITED KINGDOM OF GREAT BRITAIN AND	319,136	350,324	XXX	07/22/2026	I
Société Générale O2RNE8IBXP4R0TD8PU41	Other	T6S996-11-2	LEONARDO SPA	3,047,974		XXX		I
Société Générale O2RNE8IBXP4R0TD8PU41	Other	T7630L-10-5	PRYSMIAN SPA	1,016,009		XXX		I
Société Générale O2RNE8IBXP4R0TD8PU41	Other	G4527H-PY-1	UNITED KINGDOM OF GREAT BRITAIN AND	113,478	75,171	XXX	03/22/2029	I
Société Générale O2RNE8IBXP4R0TD8PU41	Other	G06940-10-3	BAE SYSTEMS PLC	15		XXX		I
Société Générale O2RNE8IBXP4R0TD8PU41	Other	A5273H-AX-8	REPUBLIC OF AUSTRIA	1,016,003	1,034,533	XXX	07/15/2027	I
Société Générale O2RNE8IBXP4R0TD8PU41	Other	T3679P-11-5	ENEL SPA	3,048,000		XXX		I
Société Générale O2RNE8IBXP4R0TD8PU41	Other	T8578N-10-3	SNAM SPA	3,047,999		XXX		I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	TREASURY NOTE	52,310,584	61,047,200	XXX	08/15/2030	V
CITIBANK, N.A. E570DZWZ7FF32TWEFA76	Treasury	3140XP-A2-5	FNMA 30YR UMBS SUPER	16,816,506	16,902,967	XXX	02/01/2054	V
CITIBANK, N.A. E570DZWZ7FF32TWEFA76	Treasury	3140XL-FB-9	FNMA 30YR UMBS SUPER	98,537,391	97,478,597	XXX	05/01/2053	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-TU-2	TREASURY BOND	2,615,739	2,787,000	XXX	08/15/2043	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-UA-4	TREASURY BOND	14,404,681	15,376,400	XXX	05/15/2054	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-TG-3	TREASURY BOND	9,751,442	14,349,700	XXX	05/15/2052	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-UJ-5	TREASURY BOND	65,449,750	66,932,300	XXX	02/15/2045	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	91282C-CB-5	TREASURY NOTE	3,075,301	3,486,000	XXX	05/15/2031	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-TN-8	TREASURY BOND	11,722,272	14,720,000	XXX	02/15/2053	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	91282C-LW-9	TREASURY NOTE	1,031,818	1,032,300	XXX	11/15/2034	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-SK-5	TREASURY BOND	187	300	XXX	11/15/2049	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	91282C-LV-1	TREASURY (CPI) NOTE	39,051,299	39,266,175	XXX	10/15/2029	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	91282C-DJ-7	TREASURY NOTE	22,456,180	26,180,100	XXX	11/15/2031	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912803-CK-7	TREASURY STRIP (PRIN) TP	725,400	893,900	XXX	02/15/2031	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912810-PW-2	TREASURY BOND	12,543,519	12,693,300	XXX	02/15/2038	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	912797-RF-6	TREASURY BILL GOVT	3,596,104	3,698,400	XXX	07/09/2026	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	91282C-AE-1	TREASURY NOTE	32,306,800	37,702,500	XXX	08/15/2030	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	91282C-KS-9	TREASURY NOTE	1,242,476	1,243,500	XXX	05/31/2026	V
JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	Treasury	91282C-FR-7	TREASURY (CPI) NOTE	4,804,108	4,845,557	XXX	10/15/2027	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-FV-8	TREASURY NOTE	77,168	78,000	XXX	11/15/2032	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-MD-0	TREASURY NOTE	11,908,786	11,568,000	XXX	12/31/2029	V
0299999999 - Total				1,220,639,002	448,581,090	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Re-stricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
06368L-C6-1	BANK OF MONTREAL		1.F FE	7,559,333	7,500,000	12/11/2026
06675D-CG-5	BANQUE FEDERATIVE DU CREDIT MUTUEL		1.E FE	10,058,383	10,000,000	07/13/2026
13607L-WU-3	CANADIAN IMPERIAL BANK OF COMMERCE		1.F FE	10,068,233	10,000,000	10/02/2026
22534P-AF-0	CREDIT AGRICOLE SA		1.E FE	7,537,836	7,500,000	07/05/2026
55608P-BN-3	MACQUARIE BANK LTD		1.E FE	5,019,819	5,000,000	06/15/2026
55608P-BS-2	MACQUARIE BANK LTD		1.E FE	5,043,704	5,000,000	12/07/2026
58769J-BF-3	MERCEDES-BENZ FINANCE NORTH AMERIC		1.F FE	10,046,549	10,000,000	03/31/2028
78016F-ZV-9	ROYAL BANK OF CANADA		1.E FE	10,002,703	10,000,000	01/12/2026
86563V-BL-2	SUMITOMO MITSUI TRUST BANK LTD		1.F FE	5,033,774	5,000,000	09/14/2026
86959L-AN-3	SVENSKA HANDELSBANKEN AB		1.C FE	10,045,338	10,000,000	06/15/2026
0089999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1) - corporate bonds (unaffiliated)				80,415,671	80,000,000	XXX
0489999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1) - (unaffiliated)				80,415,671	80,000,000	XXX
0499999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1) - (affiliated)						XXX
0509999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1)				80,415,671	80,000,000	XXX
1209999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed securities - self-liquidating						XXX
1409999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed - not self-liquidating						XXX
1609999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - non-financial asset-backed securities - practical expedient						XXX
1809999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - non-financial asset-backed securities - full analysis						XXX
1889999999. Total - asset-backed securities (Schedule D, Part 1, Section 2) - (unaffiliated)						XXX
1899999999. Total - asset-backed securities (Schedule D, Part 1, Section 2) - (affiliated)						XXX
1909999999. Total - asset-backed securities (Schedule D, Part 1, Section 2)						XXX
2009999999. Total - issuer credit obligations and asset-backed securities				80,415,671	80,000,000	XXX
4109999999. Total - preferred stocks - industrial and miscellaneous (unaffiliated)						XXX
4409999999. Total - preferred stocks - parent, subsidiaries and affiliates						XXX
4509999999. Total - preferred stocks						XXX
5109999999. Total - common stocks - industrial and miscellaneous (unaffiliated)						XXX
5409999999. Total - common stocks - mutual funds						XXX
5609999999. Total - common stocks - unit investment trusts						XXX
5809999999. Total - common stocks - closed-end funds						XXX
5979999999. Total - common stocks - parent, subsidiaries and affiliates						XXX
5989999999. Total - common stocks						XXX
5999999999. Total - preferred and common stocks						XXX
05253C-D7-8	AUSTRALIA & NEW ZEALAND BANKING GR		1.C FE	4,751,872	4,751,872	04/07/2026
06373L-DP-1	BANK OF MONTREAL		1.D FE	9,999,998	9,999,998	03/03/2026
06373L-DX-4	BANK OF MONTREAL		1.D FE	10,000,000	10,000,000	01/12/2026
12509T-CK-1	CDP FINANCIAL INC		1.C FE	3,719,521	3,719,521	03/19/2026
22533U-CL-5	CREDIT AGRICOLE CIB (NEW YORK)		1.E FE	4,957,533	4,957,533	03/20/2026
22533U-CR-2	CREDIT AGRICOLE CIB (NEW YORK)		1.E FE	1,486,858	1,486,858	03/25/2026
2546R3-BL-7	WALT DISNEY COMPANY		1.E FE	14,917,917	14,917,917	02/20/2026
29101B-BS-0	EMERSON ELECTRIC CO		1.E FE	3,478,712	3,478,712	02/26/2026
29101B-CR-1	EMERSON ELECTRIC CO		1.E FE	9,914,233	9,914,233	03/25/2026
29728Y-C3-7	ESSILORLUXOTTICA SA		1.E FE	10,926,936	10,926,936	03/03/2026
42550M-F9-3	HENKEL OF AMERICA INC		1.E FE	3,442,804	3,442,804	06/09/2026
42550M-FH-5	HENKEL OF AMERICA INC		1.E FE	2,653,658	2,653,658	06/17/2026
43851U-C2-7	HONEYWELL INTERNATIONAL		1.E FE	14,901,750	14,901,750	03/02/2026
43851U-CA-9	HONEYWELL INTERNATIONAL		1.E FE	4,962,694	4,962,694	03/10/2026
63307N-MS-3	NATIONAL BANK OF CANADA		1.E FE	10,000,000	10,000,000	02/05/2026
63873K-AV-9	NATIXIS (NEW YORK BRANCH)		1.E FE	12,960,263	12,960,263	01/29/2026
63873K-B2-2	NATIXIS (NEW YORK BRANCH)		1.E FE	9,963,022	9,963,022	02/02/2026
86563H-BC-3	SUMITOMO MITSUI TRUST BANK LIMITED		1.E FE	9,954,033	9,954,033	02/12/2026
86563H-BJ-8	SUMITOMO MITSUI TRUST BANK LIMITED		1.E FE	11,936,800	11,936,800	02/18/2026
89120F-BW-3	TORONTO DOMINION BANK		1.D FE	10,000,000	10,000,000	04/22/2026
89233H-CW-2	TOYOTA MOTOR CREDIT CORP.		1.D FE	9,902,956	9,902,956	03/30/2026
9612C4-6Z-9	WESTPAC BANKING CORP		1.C FE	15,000,000	15,000,000	03/12/2026
9509999999. Subtotal - short-term invested assets (Schedule DA, Part 1)				189,831,560	189,831,560	XXX
02665K-BC-0	AMERICAN HONDA FINANCE CORPORATION		2.A FE	6,966,517	6,966,517	02/12/2026
10113C-BK-1	BOSTON PROPERTIES LP		2.A FE	1,989,247	1,989,247	02/19/2026
22533U-C4-3	CREDIT AGRICOLE CIB (NEW YORK)		1.E FE	11,423,947	11,423,947	03/04/2026
24422D-AF-8	JOHN DEERE FINANCIAL INC		1.E FE	2,995,450	2,995,450	01/15/2026
24422D-B6-7	JOHN DEERE FINANCIAL INC		1.E FE	10,956,880	10,956,880	02/06/2026
24422D-BB-6	JOHN DEERE FINANCIAL INC		1.E FE	9,955,583	9,955,583	02/11/2026
24422D-BJ-9	JOHN DEERE FINANCIAL INC		1.E FE	1,890,120	1,890,120	02/18/2026
2546R3-BH-6	WALT DISNEY COMPANY		1.E FE	9,951,695	9,951,695	02/17/2026
29101B-B5-0	EMERSON ELECTRIC CO		1.E FE	9,962,472	9,962,472	02/05/2026
29101B-BQ-4	EMERSON ELECTRIC CO		1.E FE	3,976,720	3,976,720	02/24/2026
29728Y-B9-5	ESSILORLUXOTTICA SA		1.E FE	2,987,162	2,987,162	02/09/2026
29728Y-CG-8	ESSILORLUXOTTICA SA		1.E FE	4,961,972	4,961,972	03/16/2026
42550M-BK-2	HENKEL OF AMERICA INC		1.E FE	3,481,421	3,481,421	02/19/2026
4523EM-AE-3	ILLINOIS TOOL WORKS INC		1.E FE	4,992,922	4,992,922	01/14/2026
63873K-AU-1	NATIXIS (NEW YORK BRANCH)		1.E FE	5,483,624	5,483,624	01/28/2026
63873K-B2-2	NATIXIS (NEW YORK BRANCH)		1.E FE	3,985,956	3,985,956	02/02/2026
69372B-AM-2	PACCAR FINANCIAL CORP.		1.E FE	6,985,611	6,985,611	01/21/2026
70109M-CH-5	PARKER HANNIFIN CORP		2.A FE	9,919,375	9,919,375	03/17/2026
70962B-C4-4	PENSKE TRUCK LEASING CO LP		2.A FE	7,944,889	7,944,889	03/04/2026
89119B-BP-0	TORONTO-DOMINION		1.D FE	4,970,850	4,970,850	02/23/2026
89152F-A9-6	TOTALENERGIES CAPITAL SA		1.E FE	12,289,969	12,289,969	01/09/2026
89152F-BB-0	TOTALENERGIES CAPITAL SA		1.E FE	4,977,507	4,977,507	02/11/2026
BNL2FZ-2D-8	TRI-PARTY JP MORGAN SECURITIES INC	RR	1.C FE	35,000,000	35,000,000	01/02/2026
BNL2FZ-2E-6	TRI-PARTY TD SECURITIES (USA) LLC	RR	1.C FE	10,202,000	10,202,000	01/02/2026
BNL2FZ-2F-3	TRI-PARTY BMO CAPITAL MARKETS	RR	1.E FE	20,000,000	20,000,000	01/02/2026
BNL2FZ-2L-0	TRI-PARTY SCOTIA CAPITAL (USA) IN	RR	1.D FE	30,000,000	30,000,000	01/02/2026
BNL2FZ-2M-8	TRI-PARTY GOLDMAN SACHS & CO.	RR	1.E FE	37,500,000	37,500,000	01/02/2026
BNL2FZ-30-5	REP ALS REPO - HSBC SECURITIES INC	RR	1.C FE	11,859,058	11,859,058	01/02/2026
9709999999. Subtotal - cash equivalents (Schedule E, Part 2)				287,610,946	287,610,946	XXX
	Security Lending Cash			403	403	12/31/2025
	Due and Accrued for Security Lending			705,499	705,499	12/31/2025
9809999999. Subtotal - other assets				705,902	705,902	XXX
9999999999 - Totals				558,564,079	558,148,408	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (168,807,300) — Book/Adjusted Carrying Value $ (168,425,198)
2. Average balance for the year — Fair Value $ 770,197,108 — Book/Adjusted Carrying Value $ 769,639,372

SCHEDULE E - PART 1 - CASH

1 Depository		2 Re-stricted Asset Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF AMERICA, NA	CHICAGO, IL			2,129		159,721	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					433,513	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					14,633,931	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					833,677	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					370,778	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					708,630	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					394,565	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					2,120,683	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY			225,309		16,223,720	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY			44,252		4,116,973	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY			13,128		1,441,164	XXX.
CITIBANK, NA	NEW YORK, NY			2,290		133,942	XXX.
ROYAL BANK DISB	TORONTO, CANADA					(439,115)	XXX.
JPMORGAN CHASE BANK, NA (DISB.)	NEW YORK, NY					(438,848)	XXX.
JPMORGAN CHASE BANK, NA (DISB.)	NEW YORK, NY					(23,113,031)	XXX.
KEY BANK, NA (DISB.)	CINCINNATI, OH					(170,887)	XXX.
JPMORGAN CHASE BANK, NA (DISB.)	NEW YORK, NY					(240,765,576)	XXX.
JPMORGAN CHASE BANK, NA (DISB.)	NEW YORK, NY					(87,151)	XXX.
JPMORGAN CHASE BANK, NA (DISB.)	NEW YORK, NY					(3,202,103)	XXX.
JPMORGAN CHASE BANK, NA (DISB.)	NEW YORK, NY					(60,027)	XXX.
FEDERAL HOME LOAN BANK OF NY	NEW YORK, NY			25,870		35,769	XXX.
BANK OF AMERICA, NA	CHICAGO, IL			71		17,371	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					48,708	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			(2,302)		3,357,967	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			30			XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			23		5,901	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			19			XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			142			XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					24	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			15,625			XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					24	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			228			XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			14		3,945	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			9			XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			1		277	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			44			XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY						XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					89,847	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					98	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY						XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			1			XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					1	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					1	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					77	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			1		270	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					54	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			24		9,519	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			3		1,427	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			2		891	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			4		1,826	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			35		14,316	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			6		2,176	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			4		1,562	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			3		1,415	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			1		745	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			2		824	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					200	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					188	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					58,133	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					554,378	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					108,985	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					647,272	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			10,185		546,312	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					403	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					1,040,263	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					196,831	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					3,526,800	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			9,507		671,084	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			12,159		572,413	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			10,668		826,992	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			19,208		348,406	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			12,943		964,922	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					514,087	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			28,619		244,649	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			28,822		183,967	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			11,101		392,508	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			10,935		494,148	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			12,766		1,056,539	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			18,880		347,147	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			11,013		272,047	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			15,597		255,399	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					63,640	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY						XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					183,401	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			9,829		777,877	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			50,866		2,870	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			13,366		403,099	XXX.
JPMORGAN CHASE	NEW YORK, NY					28,971,000	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			12,451		318,944	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					133,376	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			57,732		2,498,164	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					298,664	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			3,411		80,380	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			3,587			XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			74			XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			103			XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			134			XXX.

SCHEDULE E - PART 1 - CASH

1 Depository		2 Re-stricted Asset Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
JPMORGAN CHASE BANK, NA	NEW YORK, NY			223			XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			375			XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			7,110			XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			375			XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			7			XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			3,408			XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			320			XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			386			XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			686			XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			6,021			XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			189			XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			259			XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			425			XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY					163,089	XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			1,044			XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			1,203			XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			315			XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			233			XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			335,399		19,095,359	XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			9,602		674,768	XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			100			XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY					180,661	XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY					50,982	XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY					915,205	XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			97		1,562,013	XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			500,122		7,524,061	XXX
KEY BANK, NA	CINCINNATI, OH			158,774		8,407,620	XXX
BANK OF NEW YORK MELLON	NEW YORK, NY			2,766		135,329	XXX
THE NORTHERN TRUST COMPANY	CHICAGO, IL					100,022	XXX
BLACKROCK LIQUIDITY T-FUND 60	WILMINGTON, DE					34,955,000	XXX
ROYAL BANK	TORONTO, CANADA			34,595		1,514,577	XXX
RBC INVESTOR SERVICES TRUST	TORONTO, CANADA			47,404		109,767	XXX
RBC INVESTOR SERVICES TRUST	TORONTO, CANADA			14,547		321,051	XXX
RBC INVESTOR SERVICES TRUST	TORONTO, CANADA			3,152		135,493	XXX
RBC INVESTOR SERVICES TRUST	TORONTO, CANADA			43,316		128,756	XXX
RBC INVESTOR SERVICES TRUST	TORONTO, CANADA			377		66,659	XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			(1,424)			XXX
JPMORGAN CHASE BANK, NA	NEW YORK, NY			825		2,458	XXX
U.S. BANK, NA	MINNEAPOLIS, MN			48,914		8,022,010	XXX
U.S. BANK, NA	MINNEAPOLIS, MN			179,842		17,342,126	XXX
U.S. BANK, NA	MINNEAPOLIS, MN			48,389		1,630,259	XXX
U.S. BANK, NA	MINNEAPOLIS, MN			5,235		88,155	XXX
U.S. BANK, NA	MINNEAPOLIS, MN			260,842		6,821,205	XXX
WELLS FARGO	LOS ANGELES, CA			10,569		461,797	XXX
WELLS FARGO	LOS ANGELES, CA			13,576		727,289	XXX
WELLS FARGO	LOS ANGELES, CA			14,753		703,024	XXX
WELLS FARGO	LOS ANGELES, CA			22,128		2,940,569	XXX
WELLS FARGO	LOS ANGELES, CA			26,495		2,104,556	XXX
WELLS FARGO	LOS ANGELES, CA			13,671		534,552	XXX
Bank Of America	Charlotte, NC					771,382	XXX
JP Morgan Chase	Dallas, TX					1,199,641	XXX
Bank Of America	New York, NY					1,009,058	XXX
US Bank	Saint Louis, MO					62,940	XXX
US Bank	Saint Louis, MO					32,669	XXX
Wells Fargo	Plainfield, NJ					35,694	XXX
Wells Fargo	Plainfield, NJ					6,687	XXX
Bank Of America	Dallas, TX					859,517	XXX
Bank Of America	Atlanta, GA					201,839	XXX
PNC Bank	Portland, OR					53,787	XXX
Wells Fargo	Raleigh, NC					822,843	XXX
BMO Harris Bank	Chicago, IL					505,995	XXX
JP Morgan Chase	Dallas, TX					85,853	XXX
Wells Fargo	Raleigh, NC					623,664	XXX
Union Bank	Los Angeles, CA					33,643	XXX
Bank Of America	Tampa, Florida					39,296	XXX
Bank Of America	Dallas, TX					146,023	XXX
Union Bank	Los Angeles, CA					50,321	XXX
Bank Of America	Los Angeles, CA					36,896	XXX
PNC Bank	Pittsburgh, PA					61,569	XXX
Bank Of America	Tampa, FL					61,779	XXX
US Bank	Saint Paul, MN					378,086	XXX
Bank Of America	Los Angeles, CA					610,679	XXX
Bank Of America	Los Angeles, CA					369,265	XXX
Bank Of America	Los Angeles, CA					38,852	XXX
US Bank	Saint Paul, MN					219,488	XXX
Bank Of America	Tampa, FL					18,511	XXX
Bank Of America	Tampa, FL					161,127	XXX
Bank Of America	Dallas, TX					881,636	XXX
Bank Of America	Arlington, VA					392,953	XXX
Bank Of America	Arlington, VA					42,533	XXX
Bank Of America	Tampa, FL					530,949	XXX
Union Bank	Los Angeles, CA					383,696	XXX
Bank Of America	New York, NY					465,183	XXX
US Bank	Minneapolis, MN					226,016	XXX
Union Bank	Los Angeles, CA					19,627	XXX
Union Bank	Los Angeles, CA					23,359	XXX
Union Bank	Los Angeles, CA					29,672	XXX
Union Bank	Los Angeles, CA					2,734	XXX
Union Bank	Los Angeles, CA					27,590	XXX
Union Bank	Los Angeles, CA					8,604	XXX
Union Bank	Los Angeles, CA					22,158	XXX
JP Morgan Chase	New York, NY					1,381,098	XXX
Bank Of America	Tampa, FL					388,531	XXX
JP Morgan Chase	Tempe, AZ					2,911,435	XXX
Bank Of America	Wilmington, DE					159,521	XXX
Eagle Bank	Silver Spring, MD					189,303	XXX
PNC Bank	Kalamazoo, MI					1,275,463	XXX

SCHEDULE E - PART 1 - CASH

1 Depository		2 Re-stricted Asset Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
JP Morgan Chase	Columbus, OH					380,429	XXX.
PNC Bank	Pittsburgh, PA					280,132	XXX.
Capital One Bank	Glen Allen, VA					75	XXX.
JP Morgan Chase	Tempe, AZ					713,489	XXX.
Bank Of America	Atlanta, GA					145,341	XXX.
JP Morgan Chase	New York, NY					6,373	XXX.
JP Morgan Chase	Tempe, AZ					90,043	XXX.
Capital One Bank	Melville, NY					38,080,406	XXX.
JP Morgan Chase	New York, NY					4,917,637	XXX.
First Hawaiian Bank	HONOLULU, HI					25,000	XXX.
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - open depositories		XXX	XXX	2,507,571		4,361,585	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - suspended depositories		XXX	XXX				XXX
0399999. Total cash on deposit		XXX	XXX	2,507,571		4,361,585	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX	612	XXX
0599999 Total - cash		XXX	XXX	2,507,571		4,362,196	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(110,717,165)	4. April	(42,470,467)	7. July	(74,957,376)	10. October	(72,869,896)
2. February	(141,785,435)	5. May	(16,356,893)	8. August	(43,819,774)	11. November	(26,176,492)
3. March	(143,204,345)	6. June	(518,851,280)	9. September	(91,785,638)	12. December	4,362,196

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Re-stricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		12/26/2025	3.589	01/29/2026	77,161,417		53,908
	TREASURY BILL		12/09/2025	3.662	03/05/2026	4,424,678		10,664
	TREASURY BILL	0	12/09/2025	3.652	03/05/2026	2,437,460		5,673
	TREASURY BILL		12/22/2025	3.564	03/19/2026	5,400,866		5,342
	TREASURY BILL		12/26/2025	3.658	01/15/2026	95,308,942		212,785
	TREASURY BILL		12/24/2025	3.674	01/13/2026	301,677,528		537,674
	TREASURY BILL		12/29/2025	3.550	01/27/2026	174,898,632		34,489
	TREASURY BILL		12/31/2025	3.560	02/26/2026	153,671,098		15,194
	TREASURY BILL		12/18/2025	3.571	02/03/2026	27,276,723		35,130
	TREASURY BILL	0	12/18/2025	3.571	02/03/2026	4,595,976		5,919
	TREASURY BILL		12/15/2025	3.571	03/12/2026	30,006,027		50,508
	TREASURY BILL		12/19/2025	3.611	02/10/2026	41,206,231		58,913
	TREASURY BILL	0	12/17/2025	3.620	02/10/2026	1,036,836		1,562
	TREASURY BILL		12/23/2025	3.570	02/17/2026	49,768,232		44,382
	TREASURY BILL		11/28/2025	3.817	01/08/2026	50,277,823		180,575
	TREASURY BILL	0	11/28/2025	3.817	01/08/2026	653,517		2,347
	TREASURY BILL		12/31/2025	3.620	01/20/2026	497,312,847		385,315
	TREASURY BILL	0	12/01/2025	3.821	01/20/2026	3,099,754		11,822
	TREASURY BILL		12/26/2025	3.589	01/22/2026	194,581,674		332,070
	TREASURY BILL		12/29/2025	3.523	01/06/2026	20,149,271		45,488
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						1,734,945,532		2,029,760
	ILLINOIS TOOL WORKS INC		11/24/2025	3.942	01/14/2026	4,992,922		20,689
	MONDELEZ INTERNATIONAL INC		11/18/2025	4.097	01/16/2026	12,977,954		64,668
	PARKER HANNIFIN CORP		11/19/2025	4.069	01/22/2026	1,865,593		9,024
	NATIXIS (NEW YORK BRANCH)		11/10/2025	3.987	02/02/2026	3,985,956		22,822
	ALIMENTATION COUCHE-TARD		10/27/2025	4.192	01/22/2026	1,875,449		14,304
	NATIXIS (NEW YORK BRANCH)		10/30/2025	4.010	01/28/2026	5,483,624		38,211
	TRI-PARTY BMO CAPITAL MARKETS	RR	12/31/2025	3.840	01/02/2026	20,000,000	2,133	
	TRI-PARTY WELLS FARGO SECURITIES	RR	12/31/2025	3.820	01/02/2026	25,000,000	2,653	
	TRI-PARTY SCOTIA CAPITAL (USA) IN	RR	12/31/2025	3.810	01/02/2026	30,000,000	3,175	
	TRI-PARTY GOLDMAN SACHS & CO.	RR	12/31/2025	3.810	01/02/2026	37,500,000	3,969	
	REP ALS REPO - HSBC SECURITIES INC	RR	12/31/2025	3.820	01/02/2026	11,859,058	1,258	
	TOTALENERGIES CAPITAL SA		12/26/2025	3.674	01/09/2026	12,289,969		3,762
	UNION ELECTRIC CO	0	12/29/2025	1.558	01/15/2026	3,810,692		495
	GENUINE PARTS COMPANY	0	12/30/2025	4.156	01/12/2026	4,458,339		1,029
	HUBBELL INC	0	12/31/2025	3.783	01/07/2026	17,083,231		1,795
	TRI-PARTY JP MORGAN SECURITIES INC	RR	12/31/2025	3.820	01/02/2026	35,000,000	3,714	
	TRI-PARTY TD SECURITIES (USA) LLC	RR	12/31/2025	3.840	01/02/2026	10,202,000	1,088	
	FIDELITY NATL INFO SERV		12/16/2025	3.952	01/12/2026	12,484,951		21,889
	ESSILORLUXOTTICA SA		12/17/2025	3.734	03/16/2026	4,961,972		7,194
	PENSKE TRUCK LEASING CO LP		12/17/2025	3.859	01/07/2026	15,989,733		25,667
	ANALOG DEVICES INC	0	12/18/2025	3.781	01/15/2026	1,101,383		1,617
	BOSTON PROPERTIES LP		12/19/2025	3.976	02/19/2026	3,819,355		4,213
	PARKER HANNIFIN CORP		12/22/2025	3.905	03/17/2026	9,919,375		9,675
	PENSKE TRUCK LEASING CO LP		12/10/2025	4.038	03/04/2026	22,914,050		56,222
	EVERSOURCE ENERGY		12/12/2025	3.893	01/14/2026	1,857,394		3,408
	PACCAR FINANCIAL CORP.		12/15/2025	3.714	01/21/2026	6,985,611		11,511
	ALIMENTATION COUCHE-TARD		12/16/2025	3.923	01/15/2026	5,990,877		10,427
	BOSTON PROPERTIES LP		12/16/2025	3.950	01/08/2026	9,992,339		17,511
	WALT DISNEY COMPANY		12/16/2025	3.724	02/17/2026	9,951,695		15,417
	TORONTO-DOMINION		11/25/2025	4.000	02/23/2026	4,970,850		20,350
	EMERSON ELECTRIC CO		12/02/2025	3.915	02/24/2026	3,976,720		12,933
	CREDIT AGRICOLE CIB (NEW YORK)		12/04/2025	3.877	03/04/2026	11,423,947		34,347
	DOMINION RESOURCES INC.		12/04/2025	4.068	01/12/2026	1,847,711		5,828

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Re-stricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	NEXTERA ENERGY CAPITAL HOLDINGS IN		12/05/2025	4.020	01/21/2026	9,004,944		24,067
	NATIXIS (NEW YORK BRANCH)		12/10/2025	3.862	01/08/2026	1,858,608		4,177
	AVANGRID INC		11/20/2025	4.092	01/07/2026	1,873,728		8,903
	JOHN DEERE FINANCIAL INC		11/20/2025	3.935	02/11/2026	9,955,583		45,500
	JOHN DEERE FINANCIAL INC		11/20/2025	3.938	02/18/2026	1,890,120		8,645
	HENKEL OF AMERICA INC		11/20/2025	3.939	02/19/2026	3,481,421		15,925
	PUBLIC SERVICE ENTERPRISE GROUP IN		11/21/2025	4.084	01/12/2026	1,867,680		8,647
	JOHN DEERE FINANCIAL INC		11/24/2025	3.952	02/06/2026	10,956,880		45,516
	AMERICAN HONDA FINANCE CORPORATION		11/18/2025	4.141	02/12/2026	6,966,517		35,078
	DUKE ENERGY CORP		11/18/2025	4.079	01/20/2026	9,978,625		49,500
	MONDELEZ INTERNATIONAL INC		11/18/2025	4.073	01/07/2026	9,993,250		49,500
	PPL CAPITAL FUNDING INC		11/18/2025	4.126	01/12/2026	9,987,472		50,111
	PARKER HANNIFIN CORP		11/18/2025	4.073	01/29/2026	9,968,578		49,378
	ESSILORLUXOTTICA SA		11/19/2025	3.986	02/09/2026	2,987,162		14,154
	PENSKE TRUCK LEASING CO LP		10/30/2025	4.058	01/22/2026	1,875,591		13,226
	AMERICAN HONDA FINANCE CORPORATION		11/10/2025	4.172	02/06/2026	1,862,277		11,156
	JOHN DEERE FINANCIAL INC		11/13/2025	3.927	01/15/2026	2,995,450		15,925
	EMERSON ELECTRIC CO		11/13/2025	3.895	02/05/2026	9,962,472		52,539
	TOTALENERGIES CAPITAL SA		11/13/2025	3.989	02/11/2026	4,977,507		26,882
	CINTAS CORPORATION NO. 2		11/14/2025	4.060	01/20/2026	1,876,001		10,102
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						480,892,616	17,990	973,939
0489999999. Total - issuer credit obligations (unaffiliated)						2,215,838,148	17,990	3,003,699
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						2,215,838,148	17,990	3,003,699
	BNY MELLON CASH RESERVE USD	0	12/31/2025	0.300		52,286,092		3,479
8109999999. Subtotal - sweep accounts						52,286,092		3,479
09248U-71-8	BLACKROCK T-FUND 30		12/31/2025	0.000		100,000		4,167
09248U-71-8	BLACKROCK T-FUND 30	0	12/31/2025	0.000		9,573,758		103,096
261908-10-7	DREYFUS MONEY MARKET	0	12/31/2025	0.000		191,494,579		835,464
31607A-88-5	FIDELITY TREASURY FUND 2644		12/31/2025	0.000		133,000,100		86,729
4812C2-73-4	JPMC TRS MMF 3918		12/31/2025	0.002		100,000		4,130
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						334,268,437		1,033,586
38150C-76-2	GS FINANCIAL SQ GOV DREXEL 7278		02/21/2025	0.000		990,461		775,317
4812C0-67-0	JPMORGAN US GOVT MM-CP		12/31/2025	0.000		84,741,851		991,746
4812C0-67-0	JPMORGAN US GOVT MM-CP	0	12/23/2025	0.000		500,532		
665278-70-1	NORTHERN INSITUTIONAL GOVERNMENT SELECT		12/22/2025	4.565		408,954		9,105
8309999999. Subtotal - all other money market mutual funds						86,641,798		1,776,168
8589999999. Total cash equivalents (unaffiliated)						2,689,034,475	17,990	5,816,932
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						2,689,034,475	17,990	5,816,932

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 1,734,945,532	1B ..$	1C ..$ 57,061,058	1D ..$ 34,970,850	1E ..$ 196,719,002	1F ..$	1G ..$		
1B	2A ...$ 187,683,367	2B ..$	2C ..$ 4,458,339						
1C	3A ...$	3B ..$	3C ..$						
1D	4A ...$	4B ..$	4C ..$						
1E	5A ...$	5B ..$	5C ..$						
1F	6 ....$								

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	ICO	ARKANSAS POLICYHOLDERS ONLY			272,043	144,036
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ICO	GEORGIA POLICYHOLDERS ONLY			152,492	80,751
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	ICO	MASSACHUSETTS POLICYHOLDERS ONLY			209,674	116,474
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	ICO	NEW MEXICO POLICYHOLDERS ONLY			433,247	230,833
33. New York NY	ICO	FOR ALL POLICYHOLDERS, FOR USE OF TUNNEL ON E 26TH STREET	3,108,891	1,647,216	280,653	148,645
34. North Carolina NC	ICO	NORTH CAROLINA POLICYHOLDERS ONLY			789,177	418,516
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK	ICO	FOR ALL POLICYHOLDERS	1,973,974	1,045,757		
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU	ICO	GUAM POLICYHOLDERS ONLY			50,205	52,037
54. Puerto Rico PR	ST	PUERTO RICO POLICYHOLDERS ONLY			108,985	108,985
55. U.S. Virgin Islands VI	ST	US VIRGIN ISLANDS POLICYHOLDERS ONLY			500,000	500,000
56. Northern Mariana Islands MP						
57. Canada CAN	ICO	VESTED AT RBC INVESTOR SERVICES TRUST			292,050,709	287,629,299
58. Aggregate alien and other OT	XXX	XXX				
59. Subtotal	XXX	XXX	5,082,865	2,692,973	294,847,185	289,429,576
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX				

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