2378720252010010102

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2025

OF THE CONDITION AND AFFAIRS OF THE

NATIONWIDE MUTUAL INSURANCE COMPANY

NAIC Group Code 0140 (Current) 0140 (Prior) NAIC Company Code 23787 Employer's ID Number 31-4177100

Organized under the Laws of OHIO, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 12/06/1925 Commenced Business 04/14/1926

Statutory Home Office ONE WEST NATIONWIDE BLVD. (Street and Number), COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code)

Main Administrative Office ONE WEST NATIONWIDE BLVD. (Street and Number)
COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code), 614-249-1545 (Area Code) (Telephone Number)

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Internet Website Address WWW.NATIONWIDE.COM

Statutory Statement Contact ANDREA D. IACOBONI (Name), 614-249-1545 (Area Code) (Telephone Number)
FINRPT@NATIONWIDE.COM (E-mail Address), 866-315-1430 (FAX Number)

OFFICERS

PRESIDENT & COO - P&C	MARK ALLEN BERVEN	VP & TREASURER	ANTHONY LAURENCE SUTCH #
SVP & SECRETARY	DENISE LYNN SKINGLE		

OTHER

ANN SCHUELER BAIR #, EVP-CMO	JOHN LAUGHLIN CARTER, PRESIDENT & COO-NW FIN	VINITA JANE CLEMENTS, EVP-CHIEF HRO
JAMES ROBERT FOWLER, EVP-NATIONWIDE CTO	TIMOTHY GERARD FROMMEYER, EVP-CFO	MARK SHANNON HOWARD, EVP-CLO
MICHAEL WILLIAM MAHAFFEY, EVP-CHIEF CUSTOMER, STRAT & INNOVATION OFFC	KEVIN PAUL SCHEIDERER, VP-CHIEF TAX OFFC	KIRT ALAN WALKER, CEO

DIRECTORS OR TRUSTEES

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SARA ALICIA MARTINEZ TUCKER	KIRT ALAN WALKER	CHRISTOPHER CARROLL WEAVER
PAUL JEFFREY WENGER	JEFFREY WADE ZELLERS	

State of OHIO
County of FRANKLIN SS:

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

MARK ALLEN BERVEN	DENISE LYNN SKINGLE	ANTHONY LAURENCE SUTCH
PRESIDENT & COO	SVP & SECRETARY	VP & TREASURER

Subscribed and sworn to before me this 8 day of JULY 2025

Lauren Garverick

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

Lauren Garverick
Notary Public, State of Ohio
Commission #: 2025-RE-891568
My Commission Expires 06-16-30

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MARK ALLEN BERVEN	DENISE LYNN SKINGLE	ANTHONY LAURENCE SUTCH
PRESIDENT & COO	SVP & SECRETARY	VP & TREASURER

Subscribed and sworn to before me this 15 day of July 2025

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

NOTARIAL SEAL STATE OF OHIO

Nicole Sours
Notary Public, State of Ohio
My Commission Expires 11-26-202

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Subscribed and sworn to before me this 8 day of JULY 2025

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
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3. Number of pages attached.....

Jennifer M. Dorwaldt
Notary Public, State of Ohio
My Commission Expires 10/31/2027

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	16,768,748,621		16,768,748,621	17,099,178,581
2.	Stocks:				
	2.1 Preferred stocks	30,770,415		30,770,415	28,322,301
	2.2 Common stocks	14,164,358,289	43,558,988	14,120,799,301	13,493,396,323
3.	Mortgage loans on real estate:				
	3.1 First liens	1,746,660,528		1,746,660,528	1,770,713,060
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	252,622,720		252,622,720	263,145,263
	4.2 Properties held for the production of income (less $ 0 encumbrances)	42,529,335		42,529,335	43,855,679
	4.3 Properties held for sale (less $ 0 encumbrances)				
5.	Cash ($ (437,672,927)), cash equivalents ($ 803,081,268) and short-term investments ($ 328,267)	365,736,608		365,736,608	63,655,278
6.	Contract loans (including $ 0 premium notes)				
7.	Derivatives	7,758,128		7,758,128	20,716,579
8.	Other invested assets	6,755,249,940	69,059,090	6,686,190,850	6,637,426,550
9.	Receivables for securities	842,000		842,000	
10.	Securities lending reinvested collateral assets	93,735,973		93,735,973	69,919,816
11.	Aggregate write-ins for invested assets	56,459,901		56,459,901	3,531,710
12.	Subtotals, cash and invested assets (Lines 1 to 11)	40,285,472,458	112,618,078	40,172,854,380	39,493,861,140
13.	Title plants less $ 0 charged off (for Title insurers only)				
14.	Investment income due and accrued	160,017,665	3,941,588	156,076,077	151,974,037
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	3,274,486,614	95,815,429	3,178,671,185	2,960,006,089
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	2,854,635,063	8,247,732	2,846,387,331	2,920,424,953
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	388,612,674		388,612,674	370,153,607
	16.2 Funds held by or deposited with reinsured companies	50,465,545		50,465,545	53,873,362
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	94,112,075		94,112,075	278,702,778
18.2	Net deferred tax asset	1,524,692,139	18,304,466	1,506,387,673	1,686,579,905
19.	Guaranty funds receivable or on deposit	35,858,506		35,858,506	11,916,597
20.	Electronic data processing equipment and software	380,879,474	229,055,357	151,824,117	153,203,832
21.	Furniture and equipment, including health care delivery assets ($ 0)	37,008,591	37,008,591		
22.	Net adjustment in assets and liabilities due to foreign exchange rates	92,331		92,331	
23.	Receivables from parent, subsidiaries and affiliates	356,554,083		356,554,083	424,315,315
24.	Health care ($ 0) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	2,294,933,621	117,121,753	2,177,811,868	2,112,717,791
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	51,737,820,839	622,112,994	51,115,707,845	50,617,729,406
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	51,737,820,839	622,112,994	51,115,707,845	50,617,729,406
	DETAILS OF WRITE-INS				
1101.	Derivative collateral and receivables	55,591,536		55,591,536	454,096
1102.	Other investment receivables	868,365		868,365	3,077,614
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	56,459,901		56,459,901	3,531,710
2501.	Agent benefit investment value of life insurance and annuity contracts	162,077,649		162,077,649	158,154,415
2502.	Corporate owned investment value of life insurance	1,698,398,361		1,698,398,361	1,653,648,384
2503.	Deductible receivables	2,245,679	187,851	2,057,828	2,671,971
2598.	Summary of remaining write-ins for Line 25 from overflow page	432,211,932	116,933,902	315,278,030	298,243,021
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,294,933,621	117,121,753	2,177,811,868	2,112,717,791

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 2,703,770,204)	12,661,017,699	12,973,231,883
2.	Reinsurance payable on paid losses and loss adjustment expenses	782,982,647	785,262,101
3.	Loss adjustment expenses	2,840,672,888	2,903,436,847
4.	Commissions payable, contingent commissions and other similar charges	243,824,740	288,827,155
5.	Other expenses (excluding taxes, licenses and fees)	235,943,521	260,007,258
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	20,156,720	71,028,656
7.1	Current federal and foreign income taxes (including $ 0 on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $ 0 and interest thereon $ 0		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 2,248,459,591 and including warranty reserves of $ 21,002,488 and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	7,370,009,953	7,324,214,889
10.	Advance premium	128,907,161	107,022,729
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	3,370,610	3,570,134
12.	Ceded reinsurance premiums payable (net of ceding commissions)	1,403,081,646	1,355,715,912
13.	Funds held by company under reinsurance treaties	49,711,740	34,837,038
14.	Amounts withheld or retained by company for account of others	1,591,596,162	1,931,871,508
15.	Remittances and items not allocated		
16.	Provision for reinsurance (including $ 0 certified)	32,438,000	32,438,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates		122,217
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	224,617,594	288,337,343
20.	Derivatives	19,471,033	520,500
21.	Payable for securities	110,291,858	15,261,065
22.	Payable for securities lending	97,493,504	73,797,479
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ 0 and interest thereon $ 0		
25.	Aggregate write-ins for liabilities	1,169,050,850	1,240,930,862
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	28,984,638,326	29,690,433,576
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	28,984,638,326	29,690,433,576
29.	Aggregate write-ins for special surplus funds		
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes	3,143,200,138	3,142,907,488
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	18,987,869,381	17,784,388,342
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 30 $ 0)		
	36.2 0 shares preferred (value included in Line 31 $ 0)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	22,131,069,519	20,927,295,830
38.	Totals (Page 2, Line 28, Col. 3)	51,115,707,845	50,617,729,406
	DETAILS OF WRITE-INS		
2501.	Agent's security fund reserves	608,445,108	636,501,752
2502.	Contingent suit liabilities	11,086,353	7,464,452
2503.	Escrow liabilities	4,289,847	10,337,666
2598.	Summary of remaining write-ins for Line 25 from overflow page	545,229,542	586,626,992
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,169,050,850	1,240,930,862
2901.			
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)		
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 1,729,923,885)	1,677,138,611	1,838,240,417	3,575,824,641
	1.2 Assumed (written $ 8,573,321,618)	8,489,271,454	9,007,422,918	17,700,900,798
	1.3 Ceded (written $ 2,345,881,981)	2,254,891,590	2,212,020,732	4,469,177,706
	1.4 Net (written $ 7,957,363,522)	7,911,518,475	8,633,642,603	16,807,547,733
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 4,545,712,924):			
	2.1 Direct	970,049,777	1,221,043,120	2,157,972,603
	2.2 Assumed	4,746,600,258	5,390,988,156	10,455,386,695
	2.3 Ceded	1,298,002,398	1,220,343,500	2,570,991,478
	2.4 Net	4,418,647,637	5,391,687,776	10,042,367,820
3.	Loss adjustment expenses incurred	720,008,793	694,497,011	1,481,795,385
4.	Other underwriting expenses incurred	2,651,015,874	2,734,995,303	5,643,427,036
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	7,789,672,304	8,821,180,090	17,167,590,241
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	121,846,171	(187,537,487)	(360,042,508)
	INVESTMENT INCOME			
9.	Net investment income earned	380,307,596	325,851,333	662,598,893
10.	Net realized capital gains (losses) less capital gains tax of $ 5,692,410	98,493,364	(11,457,505)	(27,341,628)
11.	Net investment gain (loss) (Lines 9 + 10)	478,800,960	314,393,828	635,257,265
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ (316,313) amount charged off $ 22,423,771)	(22,740,084)	(29,618,059)	(56,669,249)
13.	Finance and service charges not included in premiums	42,042,439	48,710,666	93,911,561
14.	Aggregate write-ins for miscellaneous income	81,454,372	79,295,396	162,178,415
15.	Total other income (Lines 12 through 14)	100,756,727	98,388,003	199,420,727
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	701,403,858	225,244,344	474,635,484
17.	Dividends to policyholders	1,281,409	2,193,122	4,100,708
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	700,122,449	223,051,222	470,534,776
19.	Federal and foreign income taxes incurred	(80,490,928)	(170,237,038)	(203,586,337)
20.	Net income (Line 18 minus Line 19)(to Line 22)	780,613,377	393,288,260	674,121,113
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	20,927,295,830	18,966,243,296	18,966,243,296
22.	Net income (from Line 20)	780,613,377	393,288,260	674,121,113
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (14,102,714)	527,534,983	890,270,642	1,492,765,410
25.	Change in net unrealized foreign exchange capital gain (loss)	12,855,190	(3,288,573)	(7,713,762)
26.	Change in net deferred income tax	(203,810,397)	(208,268,594)	(259,984,669)
27.	Change in nonadmitted assets	54,571,079	154,111,533	223,287,475
28.	Change in provision for reinsurance			9,333,000
29.	Change in surplus notes	292,650	291,364	(399,416,636)
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in			
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders			
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	31,716,807	43,494,514	228,660,603
38.	Change in surplus as regards policyholders (Lines 22 through 37)	1,203,773,689	1,269,899,146	1,961,052,534
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	22,131,069,519	20,236,142,442	20,927,295,830
	DETAILS OF WRITE-INS			
0501.	Premium deficiency reserve			
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Other miscellaneous income	40,326,296	51,843,097	109,180,111
1402.	Change in contingent suit liability	(3,621,901)	527,666	(1,974,005)
1403.	Change in cash surrender value of corporate life insurance	44,749,977	26,924,633	54,972,309
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	81,454,372	79,295,396	162,178,415
3701.	Change in surplus - agent security compensation plan			17,753,338
3702.	Change in surplus - pension and postretirement benefits	31,273,496	42,296,096	202,197,640
3703.	Change in surplus pooled nonadmitted premiums in the course of collection offset	443,311	1,198,418	8,709,625
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	31,716,807	43,494,514	228,660,603

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	7,916,788,531	8,652,076,974	16,403,241,545
2.	Net investment income	395,568,154	342,770,690	703,738,833
3.	Miscellaneous income	59,414,567	57,957,457	136,486,637
4.	Total (Lines 1 to 3)	8,371,771,252	9,052,805,121	17,243,467,015
5.	Benefit and loss related payments	4,750,681,343	5,634,100,488	10,882,342,139
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	3,647,425,100	3,836,221,323	7,237,172,519
8.	Dividends paid to policyholders	1,480,933	2,110,746	4,307,843
9.	Federal and foreign income taxes paid (recovered) net of $ (3,577,350) tax on capital gains (losses)	(259,389,221)	(339,661,162)	(296,605,182)
10.	Total (Lines 5 through 9)	8,140,198,155	9,132,771,395	17,827,217,319
11.	Net cash from operations (Line 4 minus Line 10)	231,573,097	(79,966,274)	(583,750,304)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,678,574,603	890,768,153	2,324,274,756
	12.2 Stocks	57,031,868	287,585	3,885,463
	12.3 Mortgage loans	98,344,765	35,776,890	182,236,147
	12.4 Real estate	11,415,281	(725,514)	12,081,883
	12.5 Other invested assets	244,673,722	346,649,591	593,432,585
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	8,912,308	141,108	1,107,285
	12.7 Miscellaneous proceeds	94,333,324	209,610,956	186,502,626
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,193,285,871	1,482,508,769	3,303,520,745
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,314,413,564	1,093,871,665	2,401,133,068
	13.2 Stocks	35,681,617	2,065,842	11,297,136
	13.3 Mortgage loans	91,458,093	32,398,947	123,109,006
	13.4 Real estate	13,613,289	15,086,900	41,363,608
	13.5 Other invested assets	296,936,197	236,140,072	510,437,115
	13.6 Miscellaneous applications	112,236,626	1,077,880	3,026,129
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,864,339,386	1,380,641,306	3,090,366,062
14.	Net increase/(decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	328,946,485	101,867,463	213,154,683
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			(400,000,000)
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(258,438,252)	(80,700,682)	329,052,461
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(258,438,252)	(80,700,682)	(70,947,539)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	302,081,330	(58,799,493)	(441,543,160)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	63,655,278	505,198,438	505,198,438
	19.2 End of period (Line 18 plus Line 19.1)	365,736,608	446,398,945	63,655,278

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

20.0001. Exchange of bond investment to bond investment	56,111,578	120,241,451	181,609,959
20.0002. Capitalized interest on invested assets	1,252,343	3,249,203	2,728,121
20.0003. Capitalized interest on mortgage loans	8,826,577	9,366,521	17,912,695
20.0004. Tax credit commitment liabilities	1,381,787	364,798	2,810,559
20.0005. Movement of assets from bonds to alts	10,644,775		1,081,841
20.0006. Exchange of bond investment to equity investment		1,198,840	1,198,840
20.0007. Investment in affiliate through transfer of real estate		17,380,801	17,380,801
20.0008. Bonds received to settle receivable from affiliate			14,773,784
20.0009. Movement of assets from mortgage loans to alts	19,344,118		

NOTES TO THE FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory financial statements of Nationwide Mutual Insurance Company (the Company) have been prepared in conformity with accounting practices prescribed or permitted by the National Association of Insurance Commissioners (NAIC) and the State of Ohio.

The Ohio Department of Insurance (Department) recognizes only statutory accounting practices (SAP) prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, as well as, determining its solvency under the Ohio Insurance law. The NAIC's *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio.

Eagle Captive Reinsurance, LLC (Eagle) is a special purpose financial captive insurance company domiciled in the State of Ohio. The Company has an indirect ownership of Eagle through the Company's ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Department, Eagle has applied a prescribed practice which values Eagle's reserves on an alternative reserving basis from the NAIC's accounting practices and procedures manual. The prescribed practice changed the subsidiary's valuation by $640.6 million and $529.4 million as of June 30, 2025 and December 31, 2024, respectively.

Eagle was granted a permitted practice from the Department allowing Eagle to carry a reinsurance recoverable asset under an excess of loss reinsurance agreement with a third-party reinsurer as an admitted asset. The permitted practice changed the subsidiary valuation of Eagle by $862.3 million and $860.7 million as of June 30, 2025 and December 31, 2024, respectively.

Nationwide Life Insurance Company (NLIC) and Nationwide Life and Annuity Insurance Company (NLAIC) are insurance companies domiciled in the State of Ohio. The Company has an indirect ownership of NLIC and NLAIC through the Company's ownership of Nationwide Corporation. See the Nationwide Corporate Organizational Chart, which appears as Schedule Y of this statement. NLIC and NLAIC apply a prescribed practice that utilizes certain alternative derivative and reserve accounting practices for eligible derivative instruments and indexed products, respectively, in order to better align the measurement of indexed product reserves and the derivatives that hedge them, which were adopted effective January 1, 2021. The prescribed practice changed the subsidiaries' valuation by $(174.1) million and $(195.8) million as of June 30, 2025 and December 31, 2024, respectively.

A reconciliation of the Company's net income and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

		SSAP #	F/S Page	F/S Line #	2025	2024
	Net Income					
(1)	Nationwide Mutual Insurance Company state basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 780,613,377	$ 674,121,113
(2)	State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
(3)	State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 780,613,377	$ 674,121,113
	Surplus					
(5)	Nationwide Mutual Insurance Company state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 22,131,069,519	$ 20,927,295,830
(6)	State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
	Subsidiary valuation -- Eagle	51	2	2.2	640,559,003	529,354,275
	Subsidiary valuation -- NLIC and NLAIC	51, 86, 101	2	2.2	(174,132,318)	(195,787,175)
(7)	State Permitted Practices that are an increase/(decrease) from NAIC SAP					
	Subsidiary valuation -- Eagle	61R	2	2.2	862,336,169	860,651,572
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 20,802,306,665	$ 19,733,077,158

B. Use of Estimates in the Preparation of the Financial Statements

There were no changes that were considered significant to the Company from prior year end.

C. Accounting Policies

1. There were no changes that were considered significant to the Company from prior year end.

2. Bonds, excluding asset-backed securities, are stated at amortized cost except those with a NAIC designation of "3" through "6", which are stated at the lower of amortized cost or fair value. Amortization of premiums and discounts is calculated using the effective yield method. The Company does not hold any mandatory convertible securities or Securities Valuation Office (SVO) identified investments.

3-5. There were no changes that were considered significant to the Company from prior year end.

6. Asset-backed securities are stated at amortized cost or the lower of amortized cost or fair value in accordance with the provisions of Statement of Statutory Accounting Principles (SSAP) No. 43 – *Asset-Backed Securities* and the *Purposes and Procedures Manual* of the NAIC SVO. The retrospective adjustment method is used to value asset-backed securities where the collection of all contractual cash flows is probable. For all other asset-backed securities, the Company uses the prospective adjustment method. Refer to Note 5(D) for a discussion of the other-than-temporary impairment policy for asset-backed securities.

7-13. There were no changes that were considered significant to the Company from prior year end.

D. Going Concern

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

Effective January 1, 2025, the Company adopted revisions to SSAP No. 26 – *Bonds*, SSAP No. 43 – *Asset-Backed Securities* and SSAP No. 21 – *Other Admitted Assets*, in conformity with the NAIC's revised guidance to develop a principles-based definition for debt securities qualifying for reporting as a bond. The adopted revisions require the assessment of securities to focus on their substance rather than legal form, updated the accounting and reporting guidance for debt securities that qualify for reporting as a bond, updated the accounting and reporting guidance for debt securities that do not qualify for reporting as a bond, and updated guidance for the accounting and reporting of residual interests. Refer to Note 21(C) for additional disclosures required as part of the transition and adoption of this guidance.

NOTES TO THE FINANCIAL STATEMENTS

Effective January 1, 2025, the Company adopted the revisions to SSAP No. 21 – *Other Admitted Assets* for residual interests reported as Other Invested Assets. Residual interests, previously measured under the equity method of accounting, are now measured under the Allowable Earned Yield method with any unrealized gains and losses recognized as realized as of the date of adoption. The adoption did not have a material impact on the Company's statutory financial statements.

Effective January 1, 2025, the Company adopted revisions to SSAP No. 93 – *Investments in Tax Credit Structures* (SSAP No. 93) and SSAP No. 94 – *State and Federal Tax Credits* (SSAP No. 94). The revisions to SSAP No. 93 expand the scope of tax credit investments required to use the proportional amortization method and include additional annual disclosure requirements. The revisions to SSAP No. 94 require purchased tax credits to be recorded at face value with any discount deferred as a miscellaneous liability. Additional annual disclosures are also required as part of the revisions to SSAP No. 94. The adoptions did not have a material impact on the Company's statutory financial statements.

Note 3 – Business Combinations and Goodwill

There were no changes that were considered significant to the Company from prior year end.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

There were no changes that were considered significant to the Company from prior year end.

B. Debt Restructuring

Not applicable.

C. Reverse Mortgages

Not applicable.

D. Asset-Backed Securities

1. Prepayment assumptions are generally obtained using a model provided by a third-party vendor.

2. Not applicable.

3. The following table summarizes other-than-temporary impairments for asset-backed securities recognized in the current reporting period based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost of the securities.

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Amortized cost before current period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of financial statement where reported
872227AA1	$ 1,408,896	$ 1,106,624	$ 302,272	$ 1,106,624	$ 915,070	Q1 '25
Total			$ 302,272			

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

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ (1,713,201)
2.	12 Months or Longer	$ (161,777,134)

b. The aggregate related fair value of securities with unrealized losses:

1.	Less than 12 Months	$ 228,112,992
2.	12 Months or Longer	$ 1,914,465,573

5. The Company periodically reviews asset-backed securities in an unrealized loss position by comparing the present value of cash flows, including estimated prepayments, expected to be collected from the security to the amortized cost basis of the security. If the present value of cash flows expected to be collected, discounted at the security's effective interest rate, is less than the amortized cost basis of the security, the impairment is considered other-than-temporary and a realized loss is recorded.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1-2. There were no changes that were considered significant to the Company from prior year end.

3. Collateral Received

a. There were no changes that were considered significant to the Company from prior year end.

b. Not applicable.

c. There were no changes that were considered significant to the Company from prior year end.

4-7. There were no changes that were considered significant to the Company from prior year end.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. To manage short-term liquidity needs within the Nationwide insurance subsidiaries, the Company has agreements to enter into repurchase or reverse repurchase agreements with several authorized affiliated insurance companies. The collateral required meets minimum state specific requirements or statutory requirements if state of domicile does not specify.

   As these transactions are with affiliated insurance companies within the Nationwide family and are short-term in nature, the risk of changes in the fair value of the collateral are considered negligible.

   For yield enhancement, the Company has agreements to enter into repurchase agreements through its securities lending program with collateral consisting of United States (U.S.) Government/Agency securities with investment grade counterparties. The collateral, which is marked to market daily, must represent 102% of the amount loaned and is monitored by the plan's manager, Bank of New York Mellon, for changes in fair value.

2. Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)	NO	NO	-	-
b. Tri-Party (YES/NO)	YES	YES	-	-

3. Original (Flow) & Residual Maturity

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Maximum Amount				
1. Open - No Maturity	-	-	-	-
2. Overnight	$ 99,460,940	$ 93,199,894	$ -	$ -
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-
b. Ending Balance				
1. Open - No Maturity	-	-	-	-
2. Overnight	$ 78,981,930	$ 91,091,401	$ -	$ -
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	-	-	-	-
6. > 3 Months to 1 Year	-	-	-	-
7. > 1 Year	-	-	-	-

4. Not applicable.

5. Fair Value of Securities Acquired Under Repo - Secured Borrowing

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Maximum Amount	$101,450,159	$95,063,892	$-	$-
b. Ending Balance	$80,561,569	$92,913,229	$-	$-

6. Securities Acquired Under Repo - Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. ICO - FV	$-	$92,913,229	$-	$-	$-	$-	$-	$92,913,229
b. ABS - FV	-	-	-	-	-	-	-	-
c. Preferred Stock - FV	-	-	-	-	-	-	-	-
d. Common Stock	-	-	-	-	-	-	-	-
e. Mortgage Loans - FV	-	-	-	-	-	-	-	-
f. Real Estate - FV	-	-	-	-	-	-	-	-
g. Derivatives - FV	-	-	-	-	-	-	-	-
h. Other Invested Assets - FV	-	-	-	-	-	-	-	-
i. Total Assets - FV (Sum of a through h)	$-	$92,913,229	$-	$-	$-	$-	$-	$92,913,229

NOTES TO THE FINANCIAL STATEMENTS

7. Collateral Provided - Secured Borrowing

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Maximum Amount				
1. Cash	$99,460,940	$93,199,894	$-	$-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-
b. Ending Balance				
1. Cash	$78,981,930	$91,091,401	$-	$-
2. Securities (FV)	-	-	-	-
3. Securities (BACV)	-	-	-	-
4. Nonadmitted Subset (BACV)	-	-	-	-

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	$91,091,401	$91,091,401
b. 30 Days or Less	-	-
c. 31 to 90 Days	-	-
d. > 90 Days	-	-

9-10. Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

Not applicable.

K. Investments in Tax Credit Structures (tax credit investments)

There were no changes that were considered significant to the Company from prior year end.

L. Restricted Assets

There were no changes that were considered significant to the Company from prior year end.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

No assets or liabilities are offset and reported net in accordance with a valid right to offset per SSAP No. 64 – *Offsetting and Netting of Assets and Liabilities*.

O. 5GI Securities

There were no changes that were considered significant to the Company from prior year end.

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

There were no changes that were considered significant to the Company from prior year end.

R. Reporting Entity's Share of Cash Pool by Asset Type

Asset Type	Percent Share
(1) Cash	0%
(2) Cash equivalents	92%
(3) Short-term investments	8%
(4) Total (Must equal 100%)	100%

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

There were no changes that were considered significant to the Company from prior year end.

Note 7 – Investment Income

There were no changes that were considered significant to the Company from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

A. Derivatives under SSAP No. 86 – *Derivatives*

1-7. There were no changes that were considered significant to the Company from prior year end.

8. The Company has no premium cost due in each of the following four years and thereafter.

9. There were no changes that were considered significant to the Company from prior year end.

B. Derivatives under SSAP No. 108 – *Derivative Hedging Variable Annuity Guarantees*

Not applicable.

Note 9 – Income Taxes

There were no changes that were considered significant to the Company from prior year end.

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

There were no changes that were considered significant to the Company from prior year end.

Note 11 – Debt

A. All Other Debt

There were no changes that were considered significant to the Company from prior year's end.

B. Funding Agreements with Federal Home Loan Bank (FHLB)

1. The Company is a member of the FHLB of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as backup liquidity. These agreements were renewed in June 2025 and expire June 2026. The Company has determined the actual maximum borrowing capacity as $600.0 million. The Company's Board of Directors approved of this amount with consideration of the FHLB's stock ownership and collateralization requirements. As of June 30, 2025 and December 31, 2024, the Company had no amounts outstanding under these agreements.

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year-end	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 20,000,000	$ 20,000,000	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ 19,500	$ 19,500	$ -
(e) Aggregate Total	$ 20,019,500	$ 20,019,500	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 600,000,000	XXX	XXX

2. Prior Year-end	1 Total 2 + 3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 20,000,000	$ 20,000,000	$ -
(c) Activity Stock	$ -	$ -	$ -
(d) Excess Stock	$ 19,500	$ 19,500	$ -
(e) Aggregate Total	$ 20,019,500	$ 20,019,500	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 600,000,000	XXX	XXX

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

			Eligible for Redemption			
	1	2	3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 year	1 to Less Than 3 Years	3 to 5 Years
Class A	$ -	$ -	$ -	$ -	$ -	$ -
Class B	$ 20,000,000	$ 20,000,000	$ -	$ -	$ -	$ -

NOTES TO THE FINANCIAL STATEMENTS

3. Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 700,532,525	$ 763,509,853	$ -
2. Current Year General Account Total Collateral Pledged	$ 700,532,525	$ 763,509,853	$ -
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end General and Separate Accounts Total Collateral Pledged	$ 738,004,494	$ 831,158,084	$ -

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Aggregate Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 738,004,494	$ 831,158,084	$ -
2. Current Year General Account Maximum Collateral Pledged	$ 738,004,494	$ 831,158,084	$ -
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end General and Separate Accounts Maximum Collateral Pledged	$ 825,953,492	$ 946,497,723	$ -

4. Borrowing from FHLB

The Company had no outstanding borrowings with the FHLB as of June 30, 2025 and December 31, 2024.

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

A. Defined Benefit Plans

1-3. There were no changes that were considered significant to the Company from prior year end.

4. Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	June 30, 2025	December 31, 2024	June 30, 2025	December 31, 2024
a. Service cost	$ 57,697,253	$ 112,666,212	$ 570,317	$ 1,406,274
b. Interest cost	130,283,293	281,014,836	2,551,860	5,013,216
c. Expected return on plan assets	(132,496,692)	(307,104,981)	(3,219,290)	(6,514,398)
d. Transition asset or obligation	-	-	-	-
e. Gains and losses	55,849,896	139,179,289	(2,744,680)	(5,242,354)
f. Prior service cost or credit	(17,016,164)	(33,853,532)	3,497,655	6,995,310
g. Gain or loss recognized due to a settlement or curtailment	-	218,873,455	-	-
h. Total net periodic benefit cost	$ 94,317,586	$ 410,775,279	$ 655,862	$ 1,658,048

5-18. There were no changes that were considered significant to the Company from prior year end.

B-I. There were no changes that were considered significant to the Company from prior year end.

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

There were no changes that were considered significant to the Company from prior year end.

Note 14 – Liabilities, Contingencies and Assessments

There were no changes that were considered significant to the Company from prior year end.

Note 15 – Leases

There were no changes that were considered significant to the Company from prior year end.

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

There were no changes that were considered significant to the Company from prior year end.

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

Not applicable.

NOTES TO THE FINANCIAL STATEMENTS

B. Transfers and Servicing of Financial Assets

There were no changes that were considered significant to the Company from prior year end.

C. Wash Sales

Not applicable.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

A. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Fair value measurements are based upon observable and unobservable inputs. Observable inputs reflect market data obtained from independent sources while unobservable inputs reflect the Company's view of market assumptions in the absence of observable market information. The Company utilizes valuation techniques that maximize the use of observable inputs and minimize the use of unobservable inputs. In determining fair value, the Company uses various methods including market, income and cost approaches.

The Company categorizes its financial instruments into a three-level hierarchy based on the priority of the inputs to the valuation technique. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement of the instrument in its entirety.

The Company categorizes assets and liabilities held at fair value in the statutory statements of assets and liabilities, surplus and other funds as follows:

Level 1. Unadjusted quoted prices accessible in active markets for identical assets or liabilities at the measurement date and mutual funds where the value per share (unit) is determined and published daily and is the basis for current transactions.

Level 2. Unadjusted quoted prices for similar assets or liabilities in active markets, quoted prices for identical or similar assets or liabilities in markets that are not active or inputs (other than quoted prices) that are observable or that are derived principally from or corroborated by observable market data through correlation or other means. Primary inputs to this valuation technique may include comparative trades, bid/asks, interest rate movements, U.S. Treasury rates, Secured Overnight Financing Rate, prime rates, cash flows, maturity dates, call ability, estimated prepayments and/or underlying collateral values.

Level 3. Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. Inputs reflect management's best estimates of the assumptions market participants would use at the measurement date in pricing the asset or liability. Consideration is given to the risk inherent in both the method of valuation and the valuation inputs. Primary inputs to this valuation technique include broker quotes and comparative trades.

The Company reviews its fair value hierarchy classifications for assets and liabilities quarterly. Changes in the observability of significant valuation inputs identified during these reviews may trigger reclassifications. Reclassifications are reported as transfers at the beginning of the reporting period in which the change occurs.

Independent pricing services are most often utilized, and compared to pricing from additional sources when available, to determine the fair value of bonds and stocks for which market quotations or quotations on comparable securities or models are used. These are compared to pricing from additional sources when available. Pricing may also be received directly from third-party managers who utilize various methodologies, primarily discounted cash flow models using market-based interest rates and spreads, adjusted for borrower-specific factors. For these bonds and stocks, the Company obtains the pricing services' methodologies and classifies the investments accordingly in the fair value hierarchy.

Corporate pricing matrices are used in valuing certain bonds. The corporate pricing matrices were developed using publicly and privately available spreads segmented by various weighted average lives and credit quality ratings. Certain private placement bonds have adjusted spreads to capture the impacts of liquidity premium based on industry sector. The weighted average life and credit quality rating of a particular bond to be priced using those matrices are important inputs into the model and are used to determine a corresponding spread that is added to the appropriate industry sector or U.S. Treasury yield to create an estimated market yield for that bond. The estimated market yield and other relevant factors are then used to estimate the fair value of the particular bond.

Non-binding broker quotes are also utilized to determine the fair value of certain bonds when deemed appropriate or when valuations are not available from independent pricing services or corporate pricing matrices. These bonds are classified with the lowest priority in the fair value hierarchy as only one broker quote is ordinarily obtained, the investment is not traded on an exchange, the pricing is not available to other entities and/or the transaction volume in the same or similar investments has decreased. Inputs used in the development of prices are not provided to the Company by the brokers, as the brokers often do not provide the necessary transparency into their quotes and methodologies. At least annually, the Company performs reviews and tests to ensure that quotes are a reasonable estimate of the investments' fair value. Price movements of broker quotes are subject to validation and require approval from the Company's management. Management uses its knowledge of the investment and current market conditions to determine if the price is indicative of the investment's fair value.

The Company carries short-term investments at amortized cost, which approximates fair value.

The fair value of derivative instruments is determined using various valuation techniques relying predominantly on observable market inputs and internal models. These inputs include interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels.

The following table summarizes assets held at fair value as of June 30, 2025:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds					
Issuer credit obligations	$ -	$ 151,586,871	$ 142,507,896	$ -	$ 294,094,767
Asset-backed securities	-	20,465,110	19,648,297	-	40,113,407
Total Bonds	$ -	$ 172,051,981	$ 162,156,193	$ -	$ 334,208,174
Preferred stocks unaffiliated	-	451,500	30,318,915	-	30,770,415
Common stocks unaffiliated	2,381,204	20,164,563	1,103,187	-	23,648,954
Other invested assets	-	-	5,166,979	-	5,166,979
Securities lending collateral assets	-	2,464,342	-	-	2,464,342
Total Assets at Fair Value/(NAV)	$ 2,381,204	$ 195,132,386	$ 198,745,274	$ -	$ 396,258,864

NOTES TO THE FINANCIAL STATEMENTS

The following table presents the rollforward of Level 3 assets held at fair value during the period ended June 30, 2025:

	Beginning Balance at 3/31/2025	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2025
Assets at Fair Value										
Bonds										
Issuer credit obligations	$133,859,332	$22,163,252	$(8,959,387)	$-	$(2,211,317)	$17,546,314	$-	$(19,994,032)	$103,734	$142,507,896
Asset-backed securities	5,114,900	15,631,267	-	-	(730,593)	-	-	(367,277)	-	19,648,297
Total Bonds	$138,974,232	$37,794,519	$(8,959,387)	$-	$(2,941,910)	$17,546,314	$-	$(20,361,309)	$103,734	$162,156,193
Preferred stocks unaffiliated	29,478,348	-	-	1,420	1,154,666	2,442,130	-	(2,757,649)	-	30,318,915
Common stocks unaffiliated	-	-	-	-	1,103,186	1	-	-	-	1,103,187
Other invested Assets	5,176,859	-	-	-	(9,880)	-	-	-	-	5,166,979
Total Assets at Fair Value	$173,629,439	$37,794,519	$(8,959,387)	$1,420	$(693,938)	$19,988,445	$-	$(23,118,958)	$103,734	$198,745,274

Transfers into and/or out of Level 3 during the period ending June 30, 2025 are due to changes resulting from application of the lower of amortized cost or fair value rules based on the security's NAIC rating.

B. & C. The following table summarizes the carrying value and fair value of the Company's assets and liabilities not held at fair value as of June 30, 2025:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds							
Issuer credit obligations	$11,983,814,904	$12,461,107,057	$2,255,230,627	$7,921,753,449	$1,806,830,828	$-	$-
Asset-backed securities	3,849,866,841	3,973,433,390	-	3,165,470,026	684,396,815	-	-
Total Bonds	$15,833,681,745	$16,434,540,447	$2,255,230,627	$11,087,223,475	$2,491,227,643	$-	$-
Mortgage loans, net of allowance	1,677,103,359	1,746,660,528	-	-	1,677,103,359	-	-
Cash, cash equivalents and short-term investments	365,736,608	365,736,608	(378,820,899)	744,229,240	328,267	-	-
Derivative assets	5,435,038	7,758,128	-	5,435,038	-	-	-
Other invested assets	116,601,632	116,105,597	-	3,964,613	58,588,847	54,048,172	-
Securities lending collateral assets	91,352,899	91,271,631	91,091,401	261,498	-	-	-
Total Assets	$18,089,911,281	$18,762,072,939	$1,967,501,129	$11,841,113,864	$4,227,248,116	$54,048,172	$-
Liabilities							
Derivative liabilities	$14,126,322	$19,471,033	$-	$14,126,322	$-	$-	$-
Total Liabilities	$14,126,322	$19,471,033	$-	$14,126,322	$-	$-	$-

D. Not Practicable to Estimate Fair Value

Not applicable.

E. Measured Using Net Asset Value

Not applicable.

Note 21 – Other Items

A. Unusual or Infrequent Items

Not applicable.

B. Troubled Debt Restructuring for Debtors

Not applicable.

C. Other Disclosure

There were no changes that were considered significant to the Company from prior year end, except for the following.

Effective June 1, 2025, the Company and certain of its subsidiaries and affiliates renewed the Property Catastrophe Program as follows: National Tower with varying placements totaling $2.68 billion for losses per event between $325 million and $3.15 billion. This includes the catastrophe bonds, Aquila Re 2024-1 issued in 2024 providing national coverage at 13.33% of $750 million in excess of $1.20 billion, 31.25% of $400 million in excess of $1.95 billion, and Aquila Re 2023-1 issued in 2023 providing national coverage at 13.16% of $950 million in excess of $1.0 billion, 10.87% of $1.15 billion in excess of $1.20 billion, and 7.14% of $700 million in excess of $1.95 billion. See Note 21G for additional information regarding the Aquila Re catastrophe bonds.

Effective June 1, 2025, the Company and certain of its subsidiaries and affiliates renewed its Property per Risk program on an enterprise-wide basis covering risks underwritten by the Company. The structure remains unchanged at $115.0 million in excess of $10.0 million. Risk period 2025 for Property per Risk program will expire on June 1, 2026.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-Transferable Tax Credits

There were no changes that were considered significant to the Company from prior year end.

F. Subprime Mortgage Related Risk Exposure

There were no changes that were considered significant to the Company from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

G. Insurance-Linked Securities (ILS) Contracts

There were no changes that were considered significant to the Company from prior year end, except for the following.

For the 2025 risk period, the Aquila Re 2023-1 catastrophe bonds provide national coverage at 13.16% of $950 million in excess of $1.0 billion, 10.87% of $1.15 billion in excess of $1.20 billion, and 7.14% of $700 million in excess of $1.95 billion. The coverage is effective June 1, 2023 and expires on May 31, 2026 for Class A-1 Notes, Class B-1 Notes, and Class C-1 Notes.

For the 2025 risk period, the Aquila Re 2024-1 catastrophe bonds provide national coverage at 13.33% of $750 million in excess of $1.20 billion, 31.25% of $400 million in excess of $1.95 billion. The coverage is effective June 1, 2024 and expires on May 31, 2027 for Class A-1 Notes, and Class B-1 Notes.

Management of Risk Related To:	Number of Outstanding ILS Contracts	Aggregate Maximum Proceeds
(1) Directly-Written Insurance Risks		
a. ILS Contracts as Issuer	-	$ -
b. ILS Contracts as Ceding Insurer	5	$ 525,000,000
c. ILS Contracts as Counterparty	-	$ -
(2) Assumed Insurance Risks		
a. ILS Contracts as Issuer	-	$ -
b. ILS Contracts as Ceding Insurer	-	$ -
c. ILS Contracts as Counterparty	-	$ -

H-I. There were no changes that were considered significant to the Company from prior year end.

Note 22 – Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through August 7, 2025, for the statutory statement available to be issued on August 12, 2025.

There were no material Type I events occurring subsequent to the end of the period that merited recognition or disclosure in these statements that have not already been reflected as required.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through August 7, 2025, for the statutory statement available to be issued on August 12, 2025.

On January 30, 2025, NLIC entered into a definitive Purchase Agreement to acquire the employer stop loss business of The Allstate Corporation, which comprises Direct General Life Insurance Company, NSM Sales Corporation, and The Association Benefits Solution, LLC for $1.25 billion. The transaction closed on July 1, 2025.

Except for the above, there were no material Type II events occurring subsequent to the end of the period that merited recognition or disclosure in these statements that have not already been reflected as required.

Note 23 – Reinsurance

There were no changes that were considered significant to the Company from prior year end.

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

There were no changes that were considered significant to the Company from prior year end.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

A. As of December 31, 2024, loss and loss adjustment expense reserves, net of reinsurance recoveries, were $15.9 billion. Payments for incurred claims and claim adjustment expenses attributable to insured events of prior years were $3.4 billion for the six months ended June 30, 2025. As of June 30, 2025, loss and loss adjustment expense reserves attributable to insured events of prior years were $12.4 billion, which included a $39.3 million decrease as a result of an amendment to an internal reinsurance agreement. For the six months ended June 30, 2025, favorable prior-year development of $79.4 million in incurred losses was primarily driven by lower-than-expected loss emergence in Private Passenger Auto and Homeowners.

B. During 2025, the Company did not make any significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

Note 26 – Intercompany Pooling Arrangements

There were no changes that were considered significant to the Company from prior year end.

Note 27 – Structured Settlements

There were no changes that were considered significant to the Company from prior year end.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

There were no changes that were considered significant to the Company from prior year end.

Note 31 – High Deductibles

There were no changes that were considered significant to the Company from prior year end.

NOTES TO THE FINANCIAL STATEMENTS

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

There were no changes that were considered significant to the Company from prior year end.

Note 33 – Asbestos/Environmental Reserves

There were no changes that were considered significant to the Company from prior year end.

Note 34 – Subscriber Savings Accounts

Not applicable.

Note 35 – Multiple Peril Crop Insurance

Not applicable.

Note 36 – Financial Guaranty Insurance

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.
.....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2021

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/31/2023

6.4 By what department or departments?
OH .....

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

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

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

7.2 If yes, give full information:
.....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Nationwide Trust Company, FSB	Columbus, OH	NO	YES	NO	NO
Nationwide Investment Services Corp.	Columbus, OH	NO	NO	NO	YES
Nationwide Investment Advisors, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Securities, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Fund Advisors	Columbus, OH	NO	NO	NO	YES
Nationwide Fund Distributors, LLC	Columbus, OH	NO	NO	NO	YES
Nationwide Asset Management, LLC	Columbus, OH	NO	NO	NO	YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

.....

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

.....

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

.....

FINANCIAL

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

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

INVESTMENT

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

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

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 2,414,810,967

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$ .....
14.22	Preferred Stock	$	$ .....
14.23	Common Stock	$ 13,520,669,438	$ 14,140,709,335
14.24	Short-Term Investments	$	$ .....
14.25	Mortgage Loans on Real Estate	$ 35,217,158	$ 34,460,870
14.26	All Other	$ 1,845,825,234	$ 1,953,109,605
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 15,401,711,830	$ 16,128,279,811
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$ .....

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [X] No [ ]

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

.....

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 93,817,242

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 93,735,974

16.3 Total payable for securities lending reported on the liability page. ..... $ 97,493,504

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286
RBC Royal Trust	77 King St., York, ON M9N 1L4
Federal Home Loan Bank of Cincinnati	221 E. 4th St, Suite 600, Cincinnati, OH. 45202

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution	I
Ares Capital Management LLC	U
HPS INVESTMENT PARTNERS, LLC	U
T. Rowe Price	U
20 GATES MANAGEMENT LLC	U
Guggenheim Securities, LLC	U
BlackRock Financial Management Inc.	U
PIMCO LLC	U
Blackstone Asset Based Finance Advisors LP	U
Apollo Insurance Solutions Group LLC	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
131619	Ares Capital Management LLC	3M096E5S0PEUTB0I8L53	SEC Registered Investment Adviser	NO
282125	HPS INVESTMENT PARTNERS, LLC	549300IW7540H8HM8F38	The U.S. Securities and Exchange Commission	NO
126032	T. Rowe Price	FAJ59K74IZRGQOSHUS25	The U.S. Securities and Exchange Commission	NO
155480	20 GATES MANAGEMENT LLC	549300P9T431XY751068	The U.S. Securities and Exchange Commission	NO
40638	Guggenheim Securities, LLC	5493005G25VHYWLYJU59	The U.S. Securities and Exchange Commission	NO
107105	BlackRock Financial Management Inc.	549300LVXYIVJKE13M84	Securities and Exchange Commission (SEC), National Futures Association (NFA), Commodity Trading Advisor (CTA) and Commodity Pool Operator (CPO)	NO
104559	PIMCO LLC	549300KGPYQZXGMYYN38	The U.S. Securities and Exchange Commission	NO
120934	Blackstone Asset Based Finance Advisors LP	4RKFI8AI73OFWB43LQ12	The U.S. Securities and Exchange Commission	NO
294320	Apollo Insurance Solutions Group LP	549300L3R6C4MA4YKN89	The U.S. Securities and Exchange Commission	NO

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

18.2 If no, list exceptions:

.....

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

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [X] N/A [ ]
   If yes, attach an explanation.
   .....

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes [ ] No [X]
   If yes, attach an explanation.
   .....

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.
   .....

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? ..... Yes [X] No [ ]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
Non-renewable for stated reasons only	0.1	0.052	12,751	561		13,312				
		TOTAL	12,751	561		13,312				

5. Operating Percentages:

   5.1 A&H loss percent ..... 72.000 %

   5.2 A&H cost containment percent ..... 0.000 %

   5.3 A&H expense percent excluding cost containment expenses ..... 26.000 %

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
00000	00-0000000	CHIMNEY POINT INS	VT	Unauthorized		
17527	93-3747527	EMERALD BAY SPECIALTY INSURANCE COMPANY	AZ	Unauthorized		
40550	95-3290010	LIO INSURANCE COMPANY	AZ	Unauthorized		
00000	00-0000000	MANGROVE CELL 6	CT	Unauthorized		
39640	34-0860093	VELOCITY SPECIALTY INSURANCE COMPANY	DE	Unauthorized		
00000	00-0000000	WHITE ROCK INC	VT	Unauthorized		
00000	AA-1120660	AVIVA INSURANCE LIMITED	GBR	Unauthorized		
00000	AA-1122000	C E DAVIES ESQ & OTHERS	GBR	Unauthorized		
00000	AA-1120206	LLOYDS SYNDICATE 1971 (APOLLO)	GBR	Unauthorized		
00000	AA-1120236	LLOYDS SYNDICATE 2843 (OAK)	GBR	Unauthorized		
00000	AA-1120227	LLOYD'S SYNDICATE 3123	GBR	Authorized		
00000	AA-0000000	LLOYDS SYNDICATE 9137 NEW LINE	GBR	Unauthorized		
00000	AA-0000000	MCDONALDS INSURANCE COMPANY	BMU	Unauthorized		
00000	AA-0000000	PVI INSURANCE CORPORATION	GBR	Unauthorized		
00000	AA-0000000	WTC INSURANCE CORP. LTD.	BMU	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

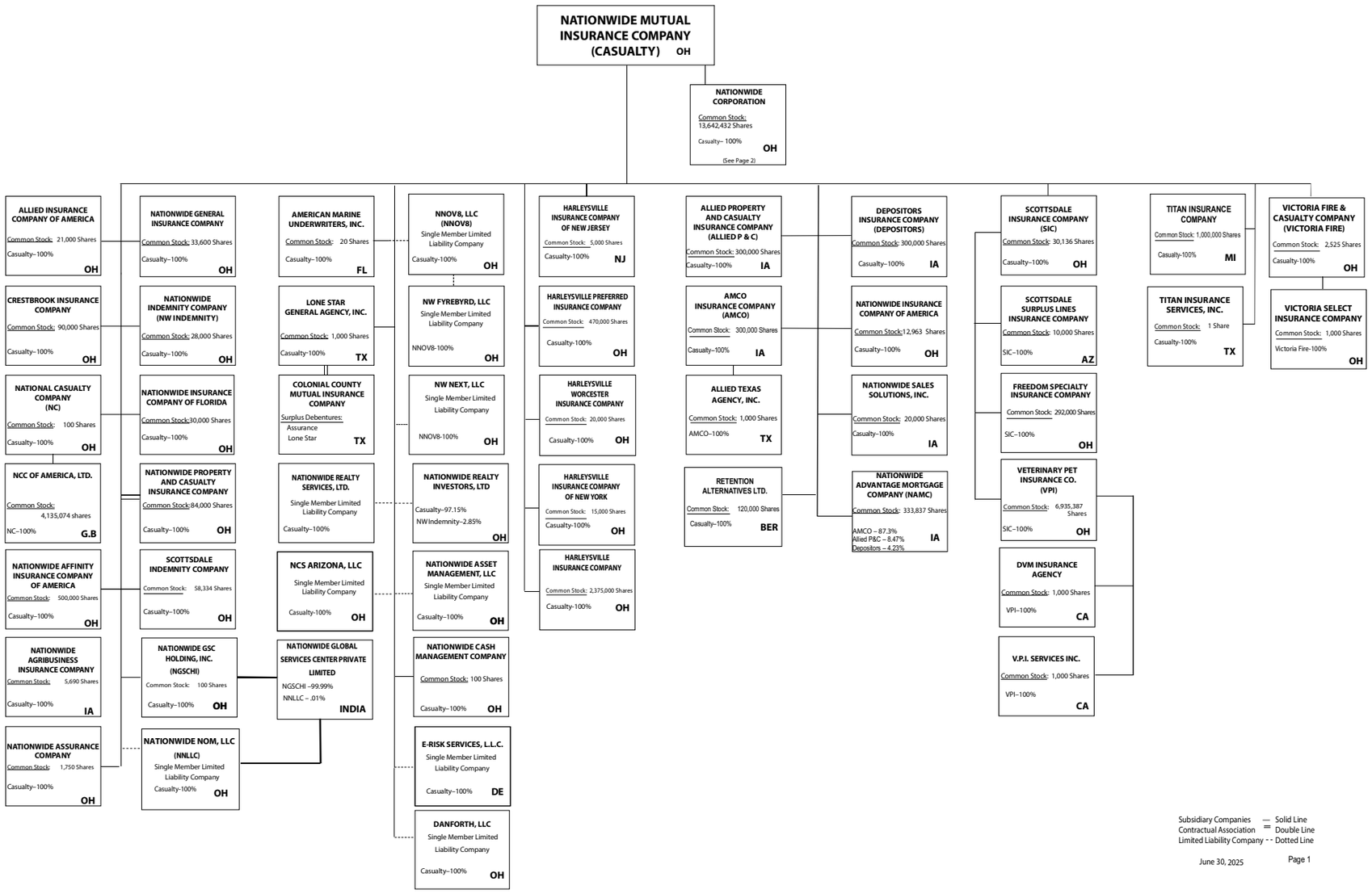
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	12,340,576	14,079,387	4,720,902	6,992,565	16,219,889	17,580,475
2. Alaska AK	L	256,040	341,994	114,508	117,821	237,808	188,598
3. Arizona AZ	L	17,026,520	16,473,213	9,527,350	8,741,017	20,747,819	23,066,536
4. Arkansas AR	L	13,390,476	13,332,272	8,386,594	12,066,014	16,796,608	18,945,133
5. California CA	L	222,008,613	252,262,495	210,687,893	187,135,660	390,218,980	401,820,528
6. Colorado CO	L	26,528,295	25,904,864	12,966,085	23,678,554	38,440,527	48,256,375
7. Connecticut CT	L	21,158,940	21,143,906	8,715,260	9,917,042	29,295,058	31,536,873
8. Delaware DE	L	21,813,893	20,965,428	10,620,587	11,980,543	20,187,878	23,456,456
9. District of Columbia DC	L	6,526,509	6,250,820	2,677,407	4,042,012	6,699,818	5,538,848
10. Florida FL	L	71,207,794	60,171,777	28,962,543	36,277,942	66,195,416	58,994,124
11. Georgia GA	L	23,294,554	25,862,327	13,071,899	49,705,222	25,085,579	25,682,347
12. Hawaii HI	L	978,914	2,351,916	253,457	366,279	645,122	367,427
13. Idaho ID	L	2,772,085	2,103,697	1,043,939	1,747,053	2,285,944	2,807,322
14. Illinois IL	L	25,819,919	12,812,540	4,322,397	9,079,288	25,592,258	25,947,934
15. Indiana IN	L	16,603,069	15,523,791	5,350,187	6,347,234	11,906,857	14,318,552
16. Iowa IA	L	8,354,277	4,878,354	2,461,807	8,607,984	27,352,699	29,120,138
17. Kansas KS	L	36,027,749	36,999,315	15,446,946	30,396,784	36,943,945	38,744,193
18. Kentucky KY	L	17,841,627	17,022,854	9,863,101	11,493,200	16,131,714	19,134,269
19. Louisiana LA	L	13,959,464	17,765,608	5,118,656	3,888,705	9,042,418	6,942,602
20. Maine ME	L	2,677,748	2,890,569	1,219,669	1,823,126	2,277,491	2,547,831
21. Maryland MD	L	46,019,827	60,475,379	20,132,081	31,116,031	86,025,087	92,561,731
22. Massachusetts MA	L	6,882,311	4,701,183	11,814,521	3,690,359	7,133,940	4,874,451
23. Michigan MI	L	10,334,312	5,416,928	7,185,332	7,327,357	263,428,347	266,973,361
24. Minnesota MN	L	51,956,266	59,509,320	32,461,581	47,095,820	45,663,940	57,964,574
25. Mississippi MS	L	11,114,183	10,374,821	7,650,519	6,754,025	10,406,896	13,565,447
26. Missouri MO	L	42,064,744	43,305,888	31,470,953	37,387,524	45,454,691	43,467,076
27. Montana MT	L	13,472,042	9,937,761	4,685,616	4,702,776	9,898,190	8,823,892
28. Nebraska NE	L	49,383,576	55,697,304	26,155,500	57,413,152	40,452,413	90,923,283
29. Nevada NV	L	9,569,653	9,879,055	5,316,848	8,963,686	14,397,353	18,115,265
30. New Hampshire NH	L	5,200,916	5,327,658	2,184,144	2,906,054	6,330,983	6,061,790
31. New Jersey NJ	L	13,632,814	8,253,858	4,344,769	3,355,241	48,039,047	48,219,790
32. New Mexico NM	L	5,520,290	3,744,243	1,063,674	1,325,722	3,370,662	4,546,388
33. New York NY	L	71,205,006	71,301,284	37,929,147	41,814,533	116,415,380	118,068,984
34. North Carolina NC	L	127,198,426	127,876,710	64,396,136	72,260,621	106,479,612	111,079,550
35. North Dakota ND	L	5,372,148	4,514,947	2,434,387	1,718,402	4,211,797	3,999,927
36. Ohio OH	L	103,304,916	107,593,572	45,945,059	56,030,644	102,967,166	99,160,378
37. Oklahoma OK	L	928,039	1,222,059	471,937	417,109	1,118,310	1,218,058
38. Oregon OR	L	5,400,877	4,184,501	3,588,635	7,171,737	9,758,961	13,120,199
39. Pennsylvania PA	L	127,268,945	129,488,475	71,798,450	71,943,486	326,185,843	364,028,404
40. Rhode Island RI	L	15,599,458	14,934,829	6,908,059	9,603,767	16,343,457	18,442,237
41. South Carolina SC	L	36,639,431	35,893,096	22,427,882	25,670,177	31,694,340	35,287,874
42. South Dakota SD	L	16,165,490	18,484,361	7,504,731	9,662,490	11,959,851	18,939,509
43. Tennessee TN	L	28,514,972	24,122,140	10,196,106	14,169,702	24,314,658	26,403,026
44. Texas TX	L	210,501,397	200,593,670	119,483,465	144,268,239	226,406,104	192,117,553
45. Utah UT	L	8,763,708	7,285,938	3,451,985	6,258,437	7,969,265	10,238,339
46. Vermont VT	L	6,090,877	6,115,714	3,396,796	3,632,627	5,527,843	5,599,610
47. Virginia VA	L	78,974,362	88,104,258	30,432,538	39,043,425	84,007,134	94,512,772
48. Washington WA	L	23,489,244	30,499,114	19,127,754	24,354,229	35,430,111	40,605,463
49. West Virginia WV	L	27,210,334	30,797,740	15,777,071	14,958,805	3,140,061	2,012,723
50. Wisconsin WI	L	6,878,867	5,917,939	2,943,909	4,979,619	16,302,743	18,631,713
51. Wyoming WY	L	4,679,394	3,108,020	489,183	1,059,000	2,879,996	3,500,556
52. American Samoa AS	N						
53. Guam GU	L						
54. Puerto Rico PR	L			39,968	44,732	29,459	22,137
55. U.S. Virgin Islands VI	L			18,153	7,510		500
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Alien OT	XXX						
59. Totals	XXX	1,729,923,887	1,757,798,892	978,758,076	1,185,511,083	2,476,047,468	2,628,083,121
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX						

(a) Active Status Counts:

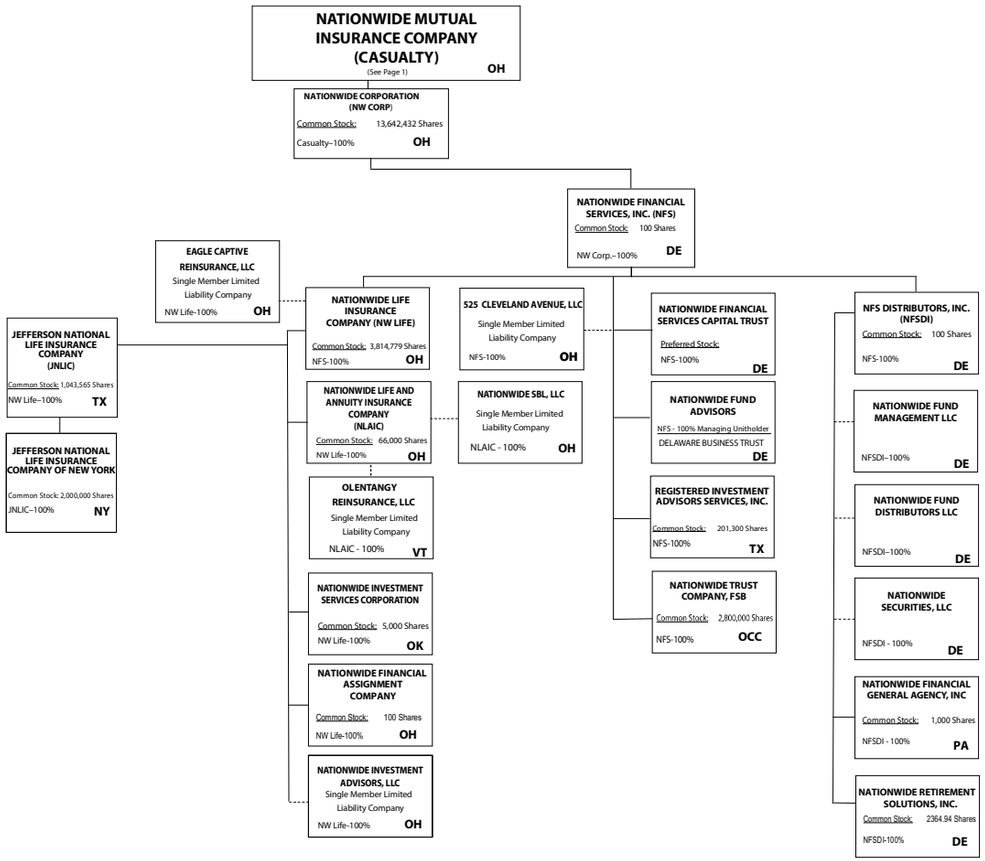
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 54
2. R - Registered - Non-domiciled RRGs.....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI).....
4. Q - Qualified - Qualified or accredited reinsurer.....
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....
6. N - None of the above - Not allowed to write business in the state... 3

NATIONWIDE®


NATIONWIDE MUTUAL INSURANCE COMPANY (CASUALTY) OH
NATIONWIDE CORPORATION
Common Stock: 13,642,432 Shares
Casualty– 100%
OH
(See Page 2)
ALLIED INSURANCE COMPANY OF AMERICA
Common Stock: 21,000 Shares
Casualty–100%
OH
CRESTBROOK INSURANCE COMPANY
Common Stock: 90,000 Shares
Casualty–100%
OH
NATIONAL CASUALTY COMPANY (NC)
Common Stock: 100 Shares
Casualty–100%
OH
NCC OF AMERICA, LTD.
Common Stock: 4,135,074 shares
NC–100%
G.B
NATIONWIDE AFFINITY INSURANCE COMPANY OF AMERICA
Common Stock: 500,000 Shares
Casualty–100%
OH
NATIONWIDE AGRIBUSINESS INSURANCE COMPANY
Common Stock: 5,690 Shares
Casualty–100%
IA
NATIONWIDE ASSURANCE COMPANY
Common Stock: 1,750 Shares
Casualty–100%
OH
NATIONWIDE GENERAL INSURANCE COMPANY
Common Stock: 33,600 Shares
Casualty–100%
OH
NATIONWIDE INDEMNITY COMPANY (NW INDEMNITY)
Common Stock: 28,000 Shares
Casualty–100%
OH
NATIONWIDE INSURANCE COMPANY OF FLORIDA
Common Stock: 30,000 Shares
Casualty–100%
OH
NATIONWIDE PROPERTY AND CASUALTY INSURANCE COMPANY
Common Stock: 84,000 Shares
Casualty–100%
OH
SCOTTSDALE INDEMNITY COMPANY
Common Stock: 58,334 Shares
Casualty–100%
OH
NATIONWIDE GSC HOLDING, INC. (NGSCHI)
Common Stock: 100 Shares
Casualty–100%
OH
NATIONWIDE NOM, LLC (NNLLC)
Single Member Limited Liability Company
Casualty-100%
OH
AMERICAN MARINE UNDERWRITERS, INC.
Common Stock: 20 Shares
Casualty–100%
FL
LONE STAR GENERAL AGENCY, INC.
Common Stock: 1,000 Shares
Casualty-100%
TX
COLONIAL COUNTY MUTUAL INSURANCE COMPANY
Surplus Debentures: Assurance Lone Star
TX
NATIONWIDE REALTY SERVICES, LTD.
Single Member Limited Liability Company
Casualty–100%
NCS ARIZONA, LLC
Single Member Limited Liability Company
Casualty-100%
OH
NATIONWIDE GLOBAL SERVICES CENTER PRIVATE LIMITED
NGSCHI –99.99%
NNLLC – .01%
INDIA
NNOV8, LLC (NNOV8)
Single Member Limited Liability Company
Casualty-100%
OH
NW FYREBYRD, LLC
Single Member Limited Liability Company
NNOV8-100%
OH
NW NEXT, LLC
Single Member Limited Liability Company
NNOV8-100%
OH
NATIONWIDE REALTY INVESTORS, LTD
Casualty–97.15%
NW Indemnity–2.85%
OH
NATIONWIDE ASSET MANAGEMENT, LLC
Single Member Limited Liability Company
Casualty–100%
OH
NATIONWIDE CASH MANAGEMENT COMPANY
Common Stock: 100 Shares
Casualty–100%
OH
E-RISK SERVICES, L.L.C.
Single Member Limited Liability Company
Casualty–100%
DE
DANFORTH, LLC
Single Member Limited Liability Company
Casualty–100%
OH
HARLEYSVILLE INSURANCE COMPANY OF NEW JERSEY
Common Stock: 5,000 Shares
Casualty-100%
NJ
HARLEYSVILLE PREFERRED INSURANCE COMPANY
Common Stock: 470,000 Shares
Casualty-100%
OH
HARLEYSVILLE WORCESTER INSURANCE COMPANY
Common Stock: 20,000 Shares
Casualty-100%
OH
HARLEYSVILLE INSURANCE COMPANY OF NEW YORK
Common Stock: 15,000 Shares
Casualty-100%
OH
HARLEYSVILLE INSURANCE COMPANY
Common Stock: 2,375,000 Shares
Casualty-100%
OH
ALLIED PROPERTY AND CASUALTY INSURANCE COMPANY (ALLIED P & C)
Common Stock: 300,000 Shares
Casualty–100%
IA
AMCO INSURANCE COMPANY (AMCO)
Common Stock: 300,000 Shares
Casualty–100%
IA
ALLIED TEXAS AGENCY, INC.
Common Stock: 1,000 Shares
AMCO–100%
TX
RETENTION ALTERNATIVES LTD.
Common Stock: 120,000 Shares
Casualty–100%
BER
DEPOSITORS INSURANCE COMPANY (DEPOSITORS)
Common Stock: 300,000 Shares
Casualty–100%
IA
NATIONWIDE INSURANCE COMPANY OF AMERICA
Common Stock: 12,963 Shares
Casualty–100%
OH
NATIONWIDE SALES SOLUTIONS, INC.
Common Stock: 20,000 Shares
Casualty–100%
IA
NATIONWIDE ADVANTAGE MORTGAGE COMPANY (NAMC)
Common Stock: 333,837 Shares
AMCO – 87.3%
Allied P&C – 8.47%
Depositors – 4.23%
IA
SCOTTSDALE INSURANCE COMPANY (SIC)
Common Stock: 30,136 Shares
Casualty–100%
OH
SCOTTSDALE SURPLUS LINES INSURANCE COMPANY
Common Stock: 10,000 Shares
SIC–100%
AZ
FREEDOM SPECIALTY INSURANCE COMPANY
Common Stock: 292,000 Shares
SIC–100%
OH
VETERINARY PET INSURANCE CO. (VPI)
Common Stock: 6,935,387 Shares
SIC–100%
OH
DVM INSURANCE AGENCY
Common Stock: 1,000 Shares
VPI–100%
CA
V.P.I. SERVICES INC.
Common Stock: 1,000 Shares
VPI–100%
CA
TITAN INSURANCE COMPANY
Common Stock: 1,000,000 Shares
Casualty-100%
MI
TITAN INSURANCE SERVICES, INC.
Common Stock: 1 Share
Casualty-100%
TX
VICTORIA FIRE & CASUALTY COMPANY (VICTORIA FIRE)
Common Stock: 2,525 Shares
Casualty-100%
OH
VICTORIA SELECT INSURANCE COMPANY
Common Stock: 1,000 Shares
Victoria Fire-100%
OH
Subsidiary Companies — Solid Line
Contractual Association = Double Line
Limited Liability Company - - Dotted Line
June 30, 2025
Page 1

11.1

NATIONWIDE®



Subsidiary Companies — Solid Line
Contractual Association = Double Line
Limited Liability Company -- Dotted Line

June 30, 2025

NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	15821	OH	42-4523959	Eagle Captive Reinsurance, LLC
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	OH	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	OH	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	35696	OH	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	OH	04-1989660	Harleysville Worcester Insurance Company
0140	Nationwide	64017	TX	75-0300900	Jefferson National Life Insurance Company
0140	Nationwide	15727	NY	47-1180302	Jefferson National Life Insurance Company of New York
0140	Nationwide	11991	OH	38-0865250	National Casualty Company
0140	Nationwide	26093	OH	48-0470690	Nationwide Affinity Insurance Company of America
0140	Nationwide	28223	IA	42-1015537	Nationwide Agribusiness Insurance Company
0140	Nationwide	10723	OH	95-0639970	Nationwide Assurance Company
0140	Nationwide	23760	OH	31-4425763	Nationwide General Insurance Company
0140	Nationwide	10070	OH	31-1399201	Nationwide Indemnity Company
0140	Nationwide	25453	OH	95-2130882	Nationwide Insurance Company of America
0140	Nationwide	10948	OH	31-1613686	Nationwide Insurance Company of Florida
0140	Nationwide	92657	OH	31-1000740	Nationwide Life and Annuity Insurance Company
0140	Nationwide	66869	OH	31-4156830	Nationwide Life Insurance Company
0140	Nationwide	23787	OH	31-4177100	Nationwide Mutual Insurance Company
0140	Nationwide	37877	OH	31-0970750	Nationwide Property & Casualty Insurance Company
0140	Nationwide	13999	VT	27-1712056	Olentangy Reinsurance, LLC
0140	Nationwide	15580	OH	31-1117969	Scottsdale Indemnity Company
0140	Nationwide	41297	OH	31-1024978	Scottsdale Insurance Company
0140	Nationwide	10672	AZ	86-0835870	Scottsdale Surplus Lines Insurance Company
0140	Nationwide	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	OH	95-3750113	Veterinary Pet Insurance Company
0140	Nationwide	42889	OH	34-1394913	Victoria Fire & Casualty Company
0140	Nationwide	10105	OH	34-1777972	Victoria Select Insurance Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0140	Nationwide		31-1486309				10 W. Nationwide, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				100 Green Meadows Drive, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				1000 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				1050 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				1055 Yard Street, LLC	OH	NIA	GVY Residential, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				1125 Rail Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1733036				120 Acre Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership	95.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				1125 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939867				1175 Bobcat, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		26-2451988				1492 Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				111 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				155 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				161 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				170 Marconi, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		38-4118665				220 Vine St., LLC	OH	NIA	NWD HP, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				245 Parks Edge Place, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				275 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				280 High Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				300 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				310 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				343 N. Front, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				400 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				400 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				410 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				425 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				44 Chestnut, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		38-4118665				500 Neil Avenue, LLC	OH	NIA	NWD HP, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		38-4118665				515 Kilbourne Street, LLC	OH	NIA	NWD HP, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-1954007				525 Cleveland Avenue, LLC	OH	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				75 Rivulon Boulevard, LLC	OH	NIA	NRI-Rivulon, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				775 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				777 Swan Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				780 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				795 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				800 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				800 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				800 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				805 Bobcat Avenue, LLC	OH	NIA	GVY Residential, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				808 Yard Street, LLC	OH	NIA	GVY Residential, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				820 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				822 Williams Avenue, LLC	OH	NIA	GVY Residential, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				825 Junction Way, LLC	OH	NIA	GVY Residential, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				828 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				840 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				840 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				845 Yard Street, LLC	OH	NIA	GVY Residential, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				855 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				860 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				875 First Avenue, LLC	OH	NIA	GVY Residential, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	

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0140	Nationwide		20-4939866				875 Junction Way, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				880 Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				880 Yard Street, LLC	OH	NIA	GVY Residential, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				895 W. Third Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				950 Dorchester Way, LLC	OH	NIA	GVY Residential, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				950 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				960 Bobcat Avenue, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				975 Rail Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				995 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				12062 Sycamore Trace, LLC	OH	NIA	Jerome Village Company, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				18615 Claret Drive, LLC	OH	NIA	NRI Cavasson, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				18655 Claret Drive, LLC	OH	NIA	NRI Cavasson, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				18700 Hayden Road, LLC	OH	NIA	NRI Cavasson, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				18750 Hayden Road, LLC	OH	NIA	NRI Cavasson, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				AD DORA, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				ADTV, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	10127	27-0114983				ALLIED Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	42579	42-1201931				ALLIED Property and Casualty Insurance Company	IA	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		42-1527863				ALLIED Texas Agency, Inc.	TX	IA	AMCO Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	19100	42-6054959				AMCO Insurance Company	IA	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		59-1031596				American Marine Underwriters, Inc.	FL	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		81-4532504				American Tax Credit Fund 2017-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		82-2001573				American Tax Credit Fund 2017-B, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		82-4591498				American Tax Credit Fund 2018-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		83-0606592				American Tax Credit Fund 2018-B, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		83-0620232				American Tax Credit Fund 2018-C, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		83-3900932				American Tax Credit Fund 2019-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		83-3953721				American Tax Credit Fund 2019-B, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		84-3443067				American Tax Credit Fund 2020-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		85-2359702				American Tax Credit Fund 2020-B, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		85-2649655				American Tax Credit Fund 2021-A, LLC (fka American Tax Credit Fund 2020-C, LLC)	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		86-2502912				American Tax Credit Fund 2021-B, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		87-1349942				American Tax Credit Fund 2021-C, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		87-4753681				American Tax Credit Fund 2023-B, LLC (fka American Tax Credit Fund 2022-A, LLC)	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		87-4771309				American Tax Credit Fund 2023-C, LLC (fka American Tax Credit Fund 2022-B, LLC)	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		92-1389304				American Tax Credit Fund 2023-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		99-0672884				American Tax Credit Fund 2024-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		99-0698188				American Tax Credit Fund 2024-B, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
			90-0280710				Arena District Owners Association	OH	OTH	Other non-Nationwide	Other	0.000	Other non-Nationwide	NO	2
0140	Nationwide		31-1486309				Cavasson Hotel, LLC	OH	NIA	Cavasson Hotel Holdings, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				Cavasson Hotel Holdings, LLC	OH	NIA	NRI Cavasson, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-1618232				CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-1618232				CNRI-Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	29262	74-1061659				Colonial County Mutual Insurance Company	TX	IA	Other non-Nationwide	Other	0.000	Other non-Nationwide	NO	2
0140	Nationwide	18961	68-0066866				Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	

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0140	Nationwide		31-1486309				Crewville, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		84-5052608				Danforth, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	42587	42-1207150				Depositors Insurance Company	IA	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
			46-4104813				Discover Affordable Housing Investment Fund I LLC	OH	OTH	Other non-Nationwide	Other	0.000	Other non-Nationwide	NO	2
0140	Nationwide		33-0096671				DVM Insurance Agency	CA	NIA	Veterinary Pet Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	15821	47-4523959				Eagle Captive Reinsurance, LLC	OH	IA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		26-3260559				E-Risk Services, L.L.C.	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	22209	75-6013587				Freedom Specialty Insurance Company	OH	IA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				GVY Residential, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	23582	41-0417250				Harleysville Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	42900	23-2253669				Harleysville Insurance Company of New Jersey	NJ	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	10674	23-2864924				Harleysville Insurance Company of New York	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	35696	23-2384978				Harleysville Preferred Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	26182	04-1989660				Harleysville Worcester Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	64017	75-0300900				Jefferson National Life Insurance Company	TX	IA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	15727	47-1180302				Jefferson National Life Insurance Company of New York	NY	IA	Jefferson National Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		74-1395229				Lone Star General Agency, Inc.	TX	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	11991	38-0865250				National Casualty Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide						National Casualty Company of America, Ltd.	GBR	IA	National Casualty Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		42-1154244				Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	Ownership	87.300	Nationwide Mutual Insurance Company	YES	
0140	Nationwide		42-1154244				Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	Ownership	8.470	Nationwide Mutual Insurance Company	YES	
0140	Nationwide		42-1154244				Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	Ownership	4.230	Nationwide Mutual Insurance Company	YES	
0140	Nationwide	26093	48-0470690				Nationwide Affinity Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	28223	42-1015537				Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1578869				Nationwide Arena, LLC	OH	NIA	NRI Arena, LLC	Ownership	90.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-8670712				Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	10723	95-0639970				Nationwide Assurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1036287				Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-4416546				Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	YES	
0140	Nationwide		31-1667326				Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		23-2412039				Nationwide Financial General Agency, Inc.	PA	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-6554353				Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486870				Nationwide Financial Services, Inc.	DE	NIA	Nationwide Corporation	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		52-6969857				Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1748721				Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-0900518				Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	23760	31-4425763				Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide						Nationwide Global Services Company Private Limited	IND	NIA	Nationwide GSC Holding, Inc.	Ownership	99.990	Nationwide Mutual Insurance Company	NO	
0140	Nationwide						Nationwide Global Services Company Private Limited	IND	NIA	Nationwide Nom, LLC	Ownership	0.010	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		33-3724100				Nationwide GSC Holding, Inc.	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	

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0140	Nationwide	10070	31-1399201				Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	25453	95-2130882				Nationwide Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	10948	31-1613686				Nationwide Insurance Company of Florida	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		41-2206199				Nationwide Investment Advisors, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		73-0988442				Nationwide Investment Services Corporation	OK	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	YES	
0140	Nationwide	92657	31-1000740				Nationwide Life and Annuity Insurance Company	OH	IA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	66869	31-4156830				Nationwide Life Insurance Company	OH	IA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		54-2113175				Nationwide Life Tax Credit Partners 2003-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		58-2672725				Nationwide Life Tax Credit Partners 2003-B, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		20-0382144				Nationwide Life Tax Credit Partners 2004-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		20-1918935				Nationwide Life Tax Credit Partners 2004-F, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		20-2303694				Nationwide Life Tax Credit Partners 2005-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		20-2303602				Nationwide Life Tax Credit Partners 2005-B, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		27-1362364				Nationwide Life Tax Credit Partners 2009-I, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		33-3698490				Nationwide Nom, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		42-1373380				Nationwide Sales Solutions, Inc. (fka Nationwide Member Solutions Agency Inc.)	IA	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		75-3191025				Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	23787	31-4177100				Nationwide Mutual Insurance Company	OH	RE	Other non-Nationwide	Ownership	0.000	Other non-Nationwide	NO	
0140	Nationwide		34-2012765				Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	37877	31-0970750				Nationwide Property and Casualty Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	Ownership	97.150	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Indemnity Company	Ownership	2.850	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide						Nationwide Realty Services, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		73-0948330				Nationwide Retirement Solutions, Inc.	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		83-2250056				Nationwide SBL, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		36-2434406				Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		46-1952215				Nationwide Tax Credit Partners 2013-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		46-1971926				Nationwide Tax Credit Partners 2013-B, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		31-1592130	2729677			Nationwide Trust Company, FSB	US	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-5976272				Nationwide Ventures, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		85-4193218				NCS Arizona, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		11-3651828				ND La Quinta Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership	95.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1630871				NFS Distributors, Inc.	DE	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		93-4557312				NLAIC REO Holdings, LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		82-5195340				NLIC REO Holdings, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		82-5194959				NMIC REO Holdings, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		46-3762545				NNOV8, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	

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0140	Nationwide		31-1486309				NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				NRI Brooksedge, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				NRI Cavasson, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				NRI Corporate Housing, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	80.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		26-0212217				NRI Equity Tampa, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				NRI Office Ventures, Ltd	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				NRI-Rivulon, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		90-0729552				NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		27-4700627				NTCP 2011-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		46-0741029				NTCP 2012-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		46-3309896				NTCP 2013-C, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		46-4111078				NTCP 2014-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		47-1404116				NTCP 2014-B, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		47-1413242				NTCP 2014-C, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		47-3909345				NTCP 2015-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		47-4148470				NTCP 2015-B, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		81-3836925				NTCP 2016-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		82-2015065				NTCP 2017-A, LLC	OH	OTH	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	NO	1
0140	Nationwide		84-1969518				NW Fyrebyrd, LLC	OH	NIA	NNOV8, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		85-3363961				NW Next, LLC	OH	NIA	NNOV8, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		81-0936428				NW Private Debt, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		26-1903919				NW REI, LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		92-1294202				NW-Adams, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		99-3508624				NW-Aureum, LLC	OH	NIA	NW REI (NLIC), LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		92-2674633				NW-Brandon LLC	OH	NIA	NW REI (NLIC), LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-0847675				NW-Broadway at Surf, LLC	OH	NIA	NMIC REO Holdings, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		88-2152576				NW-Colfax, LLC	OH	NIA	NW REI (NLAIC), LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		92-0292630				NW-Conroe, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-3648595				NW-Corazon, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		99-3065627				NW-Denton, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		86-3529884				NW-Englewood, LLC	OH	NIA	NW REI (NLIC), LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		84-4388876				NW-Escalante, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		86-1538532				NW-Escalante II, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		92-3310596				NW-FSU, LLC	OH	NIA	NW REI (NLIC), LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 250 Brodbelt, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 250 West, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	

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0140	Nationwide		31-1580283				NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		88-2975730				NW-Boise, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD Brodbelt, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		30-0876022				NWD Franklinton, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	80.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-4118665				NWD HP, LLC	OH	NIA	NWD Investments, LLC	Ownership	75.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1580283				NWD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	80.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				NWGH, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	75.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-3124154				NW-Gallatin, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		92-2943602				NW-Holly Springs, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		86-2431839				NW-Hub13, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		92-3558072				NW-Huntersville, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		47-2482818				NW-Jasper WAG, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-3767006				NW-Kingsbury, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		81-5146596				NW-Logan, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-1565013				NW-Midtown, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		88-2595124				NW-OG, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		83-2260477				NW-ORBPD, LLC	OH	NIA	NW REI (NMFIC), LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		93-1728625				NW-Pleasant Prairie, LLC	OH	NIA	NW REI (NLIC), LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		47-2449044				NW-Promenade at Madison, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-1367836				NW-Rancho, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		88-1405151				NW-Riverchase, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		86-3702669				NW-RPG Cranberry, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-3273918				NW-San Marco, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		33-4906424				NW-Southpointe, LLC	OH	NIA	NLIC REO Holdings, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		87-3289289				NW-San Pablo, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		81-3212025				NW-Springfield, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		93-2022585				NW-Spring Hill, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		92-2878794				NW-SR-16, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		39-2934629				NW-Twin Lakes, LLC	OH	NIA	NW REI (NLIC), LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		92-0677233				NW-UNCC, LLC	OH	NIA	NW REI (NLIC), LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		81-1603024				NW REI (NLAIC), LLC	OH	NIA	Nationwide Life and Annuity Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		81-1619428				NW REI (NLIC), LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		81-1861190				NW REI (NMFIC), LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-0947092				OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
			26-0263012				Old Track Street Owners Association, Inc.	OH	OTH	Other non-Nationwide	Other	0.000	Other non-Nationwide	NO	2
0140	Nationwide	13999	27-1712056				Olentangy Reinsurance, LLC	VT	IA	Nationwide Life and Annuity Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1486309				Perimeter A, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		20-4939866				Rail Street Parking, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	NO	

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0140	Nationwide		75-2938844				Registered Investment Advisors Services, Inc.	TX	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		82-0549218				Retention Alternatives Ltd.	BMU	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	15580	31-1117969				Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	41297	31-1024978				Scottsdale Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	10672	86-0835870				Scottsdale Surplus Lines Insurance Company	AZ	IA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		31-1610040				The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	50.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	36269	86-0619597				Titan Insurance Company	MI	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		75-1284530				Titan Insurance Services, Inc.	TX	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide		33-0160222				V.P.I. Services, Inc.	CA	IA	Veterinary Pet Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	42285	95-3750113				Veterinary Pet Insurance Company	OH	IA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	42889	34-1394913				Victoria Fire & Casualty Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide	10105	34-1777972				Victoria Select Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide						Virtuo 2920, LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	
0140	Nationwide						Virtuo 2920 Mezz, LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	NO	

Asterisk	Explanation
1	Nationwide retains management responsibility for these entities, despite a minority ownership stake.
2	Other ownership indicates a non-ownership circumstance by a Nationwide entity.

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	33,028,483	25,492,499	77.2	11.6
2.1	Allied Lines	58,942,225	64,103,694	108.8	102.9
2.2	Multiple peril crop				
2.3	Federal flood				
2.4	Private crop				
2.5	Private flood	409,823	(3,279)	(0.8)	(5.7)
3.	Farmowners multiple peril	89,136	(62,932)	(70.6)	8.1
4.	Homeowners multiple peril	629,684,681	407,322,234	64.7	85.9
5.1	Commercial multiple peril (non-liability portion)	27,135,910	13,120,891	48.4	48.3
5.2	Commercial multiple peril (liability portion)	21,420,482	8,608,637	40.2	105.2
6.	Mortgage guaranty				
8.	Ocean marine		500		
9.1	Inland marine	106,495,570	59,318,342	55.7	59.0
9.2	Pet insurance				
10.	Financial guaranty				
11.1	Medical professional liability - occurrence		455		
11.2	Medical professional liability - claims-made				
12.	Earthquake	2,716,462	293,844	10.8	7.3
13.1	Comprehensive (hospital and medical) individual				
13.2	Comprehensive (hospital and medical) group		(149)		92.8
14.	Credit accident and health				
15.1	Vision only				
15.2	Dental only				
15.3	Disability income	(53,173)			
15.4	Medicare supplement	999	8,720	872.9	(164.9)
15.5	Medicaid Title XIX				
15.6	Medicare Title XVIII				
15.7	Long-term care				
15.8	Federal employees health benefits plan				
15.9	Other health	17,805,837	10,068,666	56.5	
16.	Workers' compensation	10,876,487	1,830,921	16.8	48.0
17.1	Other liability - occurrence	86,395,868	61,040,895	70.7	49.4
17.2	Other liability - claims-made	2,101,398	8,249	0.4	41.7
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	205,178	(118,474)	(57.7)	(177.0)
18.2	Products liability - claims-made				
19.1	Private passenger auto no-fault (personal injury protection)	12,757,916	6,581,853	51.6	193.6
19.2	Other private passenger auto liability	271,890,965	160,923,695	59.2	56.3
19.3	Commercial auto no-fault (personal injury protection)	173,948	(553,826)	(318.4)	(204.8)
19.4	Other commercial auto liability	19,225,868	10,220,659	53.2	55.9
21.1	Private passenger auto physical damage	265,097,811	113,663,684	42.9	47.4
21.2	Commercial auto physical damage	3,280,417	1,336,886	40.8	54.7
22.	Aircraft (all perils)				
23.	Fidelity	890,428	61,545	6.9	2.6
24.	Surety	102,975,593	26,138,639	25.4	20.1
26.	Burglary and theft	259,882	(49,396)	(19.0)	(4.7)
27.	Boiler and machinery	3,330,417	692,329	20.8	22.0
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	Totals	1,677,138,611	970,049,781	57.8	66.4
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	14,660,107	37,158,338	42,386,369
2.1	Allied Lines	28,927,549	56,505,916	64,807,313
2.2	Multiple peril crop			
2.3	Federal flood			
2.4	Private crop			
2.5	Private flood	1,184,847	1,428,202	102,568
3.	Farmowners multiple peril	(10,377)	32,067	555,241
4.	Homeowners multiple peril	330,419,684	580,982,940	652,877,996
5.1	Commercial multiple peril (non-liability portion)	44,045,309	60,050,800	16,491,018
5.2	Commercial multiple peril (liability portion)	30,863,493	42,305,966	19,265,529
6.	Mortgage guaranty			
8.	Ocean marine			
9.1	Inland marine	64,609,807	112,375,057	125,547,018
9.2	Pet insurance			
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	1,784,628	2,863,303	2,618,806
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			12,373,091
14.	Credit accident and health			
15.1	Vision only			
15.2	Dental only			
15.3	Disability income			
15.4	Medicare supplement	639	999	1,719
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII			
15.7	Long-term care			
15.8	Federal employees health benefits plan			
15.9	Other health	6,840,464	17,839,375	
16.	Workers' compensation	7,056,360	15,475,318	12,944,250
17.1	Other liability - occurrence	61,400,063	110,190,424	87,432,222
17.2	Other liability - claims-made	1,071,317	1,935,434	1,937,095
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	30,670	36,428	266,371
18.2	Products liability - claims-made			
19.1	Private passenger auto no-fault (personal injury protection)	5,908,926	11,981,727	14,814,620
19.2	Other private passenger auto liability	127,325,836	260,816,570	295,414,839
19.3	Commercial auto no-fault (personal injury protection)	235,779	373,656	111,149
19.4	Other commercial auto liability	26,213,960	40,123,485	14,390,081
21.1	Private passenger auto physical damage	124,573,378	253,024,047	285,793,148
21.2	Commercial auto physical damage	4,772,353	7,434,330	2,257,621
22.	Aircraft (all perils)			
23.	Fidelity	346,477	964,128	1,011,641
24.	Surety	53,496,949	109,904,633	101,732,366
26.	Burglary and theft	308,147	452,353	218,856
27.	Boiler and machinery	3,939,232	5,668,389	2,447,968
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	Totals	940,005,597	1,729,923,885	1,757,798,895
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2025 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2025 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2025 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2022 + Prior	3,641,813	3,679,873	7,321,686	1,309,565	57,400	1,366,965	2,926,491	105,504	2,946,136	5,978,131	594,243	(570,833)	23,410
2. 2023	1,492,084	1,890,414	3,382,498	633,394	38,867	672,261	1,135,997	74,601	1,486,883	2,697,481	277,307	(290,063)	(12,756)
3. Subtotals 2023 + Prior	5,133,897	5,570,287	10,704,184	1,942,959	96,267	2,039,226	4,062,488	180,105	4,433,019	8,675,612	871,550	(860,896)	10,654
4. 2024	1,795,944	3,376,540	5,172,484	1,169,939	192,709	1,362,648	1,176,912	169,151	2,371,879	3,717,942	550,907	(642,801)	(91,894)
5. Subtotals 2024 + Prior	6,929,841	8,946,827	15,876,668	3,112,898	288,976	3,401,874	5,239,400	349,256	6,804,898	12,393,554	1,422,457	(1,503,697)	(81,240)
6. 2025	XXX	XXX	XXX	XXX	2,111,759	2,111,759	XXX	809,705	2,298,432	3,108,137	XXX	XXX	XXX
7. Totals	6,929,841	8,946,827	15,876,668	3,112,898	2,400,735	5,513,633	5,239,400	1,158,961	9,103,330	15,501,691	1,422,457	(1,503,697)	(81,240)
8. Prior Year-End Surplus As Regards Policyholders	20,927,296										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 20.5	2. (16.8)	3. (0.5)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.4)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES
	AUGUST FILING	
5.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES

Explanations:

1.

2.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Supplement A to Schedule T [Document Identifier 455]

3. Medicare Part D Coverage Supplement [Document Identifier 365]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Deposits and prepaid assets	68,810,000	68,810,000		
2505.	Funds held equity pools & associations	176,777,707		176,777,707	178,574,618
2506.	Miscellaneous assets	63,855,645	1,787,327	62,068,318	68,920,295
2507.	Other assets nonadmitted	21,237,042	21,237,042		
2508.	Recoupment receivable	17,670,086		17,670,086	1,662,422
2509.	Third party administrator receivable	83,861,452	25,099,533	58,761,919	49,085,686
2597.	Summary of remaining write-ins for Line 25 from overflow page	432,211,932	116,933,902	315,278,030	298,243,021

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Miscellaneous liabilities	28,352,568	27,506,920
2505.	Pooling expense payable	328,350,376	389,301,051
2506.	Reserve for state escheat payments	134,069,776	143,403,699
2507.	State surcharge/recoupment payable	12,349,821	13,906,542
2508.	Third party administrator payable	9,291,363	12,508,780
2509.	Accrued interest payable on surplus notes	32,812,500	
2510.	Accrued derivative liability	3,138	
2597.	Summary of remaining write-ins for Line 25 from overflow page	545,229,542	586,626,992

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	307,000,945	324,751,963
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	13,613,289	41,487,758
3.	Current year change in encumbrances		(124,150)
4.	Total gain (loss) on disposals		595,152
5.	Deduct amounts received on disposals	11,415,281	29,462,684
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	14,046,896	30,247,094
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	295,152,057	307,000,945
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	295,152,057	307,000,945

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,770,713,054	1,815,861,039
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	54,900,000	84,040,000
	2.2 Additional investment made after acquisition	36,558,093	39,069,006
3.	Capitalized deferred interest and other	8,826,577	17,912,695
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	117,688,883	182,236,147
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	4,529,676	3,933,540
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,748,779,165	1,770,713,054
12.	Total valuation allowance	(2,118,642)	
13.	Subtotal (Line 11 plus Line 12)	1,746,660,523	1,770,713,054
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,746,660,523	1,770,713,054

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	6,698,322,989	6,754,847,935
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	99,785,231	64,817,113
	2.2 Additional investment made after acquisition	228,521,646	460,190,244
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)	(34,145,109)	35,109,100
6.	Total gain (loss) on disposals	15,423,850	46,803,138
7.	Deduct amounts received on disposals	244,673,722	593,432,585
8.	Deduct amortization of premium, depreciation and proportional amortization	14,790,936	33,401,700
9.	Total foreign exchange change in book/adjusted carrying value	14,931,102	(5,059,561)
10.	Deduct current year's other than temporary impairment recognized	8,125,111	31,550,695
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	6,755,249,940	6,698,322,989
12.	Deduct total nonadmitted amounts	69,059,090	60,896,440
13.	Statement value at end of current period (Line 11 minus Line 12)	6,686,190,850	6,637,426,549

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	30,670,149,467	29,128,396,085
2.	Cost of bonds and stocks acquired	1,407,459,101	2,641,874,050
3.	Accrual of discount	18,827,121	35,115,229
4.	Unrealized valuation increase/(decrease)	554,251,949	1,468,392,569
5.	Total gain (loss) on disposals	104,863,415	(5,837,397)
6.	Deduct consideration for bonds and stocks disposed of	1,800,255,274	2,531,001,240
7.	Deduct amortization of premium	18,626,203	46,269,743
8.	Total foreign exchange change in book/adjusted carrying value	29,617,619	(13,192,271)
9.	Deduct current year's other than temporary impairment recognized	302,272	9,239,355
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(2,107,550)	1,911,540
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	30,963,877,373	30,670,149,467
12.	Deduct total nonadmitted amounts	43,558,988	49,252,213
13.	Statement value at end of current period (Line 11 minus Line 12)	30,920,318,385	30,620,897,254

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	7,221,996,117	167,585,966	275,631,359	67,884,556	7,221,996,117	7,181,835,280		7,437,456,700
2.	NAIC 2 (a)	4,770,424,091	181,658,439	115,926,698	(60,495,555)	4,770,424,091	4,775,660,277		5,058,529,682
3.	NAIC 3 (a)	428,789,818	36,077,400	37,080,178	7,136,656	428,789,818	434,923,696		394,197,090
4.	NAIC 4 (a)	275,643,460	36,318,646	27,843,006	21,695,792	275,643,460	305,814,892		258,335,769
5.	NAIC 5 (a)	51,857,139	14,664,990	5,762,487	(3,463,696)	51,857,139	57,295,946		48,138,268
6.	NAIC 6 (a)	5,223,719			(5,223,719)	5,223,719			5,676,115
7.	Total ICO	12,753,934,344	436,305,441	462,243,728	27,534,034	12,753,934,344	12,755,530,091		13,202,333,624
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	3,700,240,180	320,737,730	218,457,215	(14,131,962)	3,700,240,180	3,788,388,733		3,737,857,659
9.	NAIC 2	132,725,354	35,852,804	1,314,306	64,169	132,725,354	167,328,021		113,545,673
10.	NAIC 3	33,222,239	2,130,551	913,784	10,919,822	33,222,239	45,358,828		24,893,740
11.	NAIC 4				3,043,645		3,043,645		1,517,319
12.	NAIC 5	7,507,755		1,715	(1,419)	7,507,755	7,504,621		11,905,769
13.	NAIC 6	1,923,770			(820)	1,923,770	1,922,950		7,124,799
14.	Total ABS	3,875,619,298	358,721,085	220,687,020	(106,565)	3,875,619,298	4,013,546,798		3,896,844,959
	PREFERRED STOCK								
15.	NAIC 1	28,257,941	1,579,749	2,756,219	1,178,685	28,257,941	28,260,156		26,800,077
16.	NAIC 2	451,500				451,500	451,500		451,500
17.	NAIC 3								
18.	NAIC 4	47,208			(42,312)	47,208	4,896		515,007
19.	NAIC 5	1,170,199	862,381		21,283	1,170,199	2,053,863		555,717
20.	NAIC 6								
21.	Total Preferred Stock	29,926,848	2,442,130	2,756,219	1,157,656	29,926,848	30,770,415		28,322,301
22.	Total ICO, ABS & Preferred Stock	16,659,480,490	797,468,656	685,686,967	28,585,125	16,659,480,490	16,799,847,304		17,127,500,884

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ ..... ; NAIC 2 $ ..... ; NAIC 3 $ ..... NAIC 4 $ .....328,267 ; NAIC 5 $ ..... ; NAIC 6 $.....

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	328,267	XXX	329,684	5,756	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		365,427,326
2.	Cost of short-term investments acquired	488,843	279,617,371
3.	Accrual of discount		11,933,930
4.	Unrealized valuation increase/(decrease)	(1,418)	
5.	Total gain (loss) on disposals		(1,082,642)
6.	Deduct consideration received on disposals	159,158	655,889,777
7.	Deduct amortization of premium		6,208
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	328,267	
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	328,267	

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	20,196,080
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	
6.	Considerations received/(paid) on terminations	
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(31,908,985)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(11,712,905)
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	(11,712,905)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(1)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(2,861,380)			
	3.14 Section 1, Column 18, prior year	1,760,714	(4,622,095)	(4,622,095)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(2,861,380)			
	3.24 Section 1, Column 19, prior year plus	1,760,714			
	3.25 SSAP No. 108 adjustments		(4,622,095)	(4,622,095)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				(1)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(1)

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(11,712,906)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		(11,712,906)
4.	Part D, Section 1, Column 6	7,758,128	
5.	Part D, Section 1, Column 7	(19,471,033)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(8,691,284)	
8.	Part B, Section 1, Column 13	(705,018)	
9.	Total (Line 7 plus Line 8)		(9,396,302)
10.	Part D, Section 1, Column 9	5,435,038	
11.	Part D, Section 1, Column 10	(14,831,340)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	4,320,842	
14.	Part B, Section 1, Column 20	43,017,783	
15.	Part D, Section 1, Column 12	47,338,625	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	512,935,853	642,167,187
2.	Cost of cash equivalents acquired	13,398,810,112	27,180,023,562
3.	Accrual of discount		88,345
4.	Unrealized valuation increase/(decrease)		(22)
5.	Total gain (loss) on disposals		(3)
6.	Deduct consideration received on disposals	13,108,664,698	27,309,343,216
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	803,081,267	512,935,853
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	803,081,267	512,935,853

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
One Nationwide Plaza, Home Office	Columbus	OH	01/01/1976				2,384,527	2,311,736
Plaza 3, 245 N. High St, Office	Columbus	OH	01/01/1989				3,765,793	3,515,964
High St Walkway	Columbus	OH	10/12/2011				19,185	19,185
1100 Locust St, Office	Des Moines	IA	04/30/2001				868,871	914,563
215 N. Front St, Office	Columbus	OH	01/01/1998				(134,773)	(134,773)
285 N. Front St, Garage	Columbus	OH	01/01/1998				348,555	348,555
0199999. Acquired by Purchase							7,252,158	6,975,230
0399999 - Totals							7,252,158	6,975,230

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year’s Depreciation	Current Year’s Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
NONE																			
0399999 - Totals																			

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
00-1103729	BLOOMINGTON	IN		04/14/2025	5.840	26,200,000		46,701,093
00-1103737	BLOOMINGTON	IN		04/24/2025	5.680	8,200,000		14,741,000
00-1103742	SAN ANTONIO	TX		05/29/2025	5.770	5,750,000		8,739,000
00-1103749	HUNTERSVILLE	NC		05/29/2025	5.380	14,750,000		24,436,634
0599999. Mortgages in good standing - Commercial mortgages-all other						54,900,000		94,617,727
99-0000095	SPRING	TX		05/27/2022	18.000		392,912	66,800,000
99-0000127	ENCINITAS	CA		07/31/2024	12.000		2,198,172	96,700,000
99-0000128	SYRACUSE	NY		06/21/2024	12.500		9,763,622	180,000,000
99-0000097	ANN ARBOR	MI		02/11/2022	5.100		1,525,491	68,181,818
0699999. Mortgages in good standing - Mezzanine Loans							13,880,196	411,681,818
0899999. Total Mortgages in good standing						54,900,000	13,880,196	506,299,545
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						54,900,000	13,880,196	506,299,545

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
00-1102163	STERLING	VA		06/04/2014	06/11/2025	21,035,965							20,780,707	20,780,707			
00-1102873	LONG BEACH	CA		05/14/2018	05/30/2025	30,000,000							30,000,000	30,000,000			
0199999. Mortgages closed by repayment						51,035,965							50,780,707	50,780,707			
00-1001038	ITHACA	NY		11/14/2023		7,863,017							166,841	166,841			
00-1101969	JACKSONVILLE	FL		09/12/2013		625,977							187,477	187,477			
00-1102024	LAS VEGAS	NV		10/11/2013		547,926							32,595	32,595			
00-1102034	SAUK RAPIDS	MN		10/12/2018		2,738,500							169,638	169,638			
00-1102058	MANCHESTER	CT		10/12/2018		677,573							184,201	184,201			
00-1102163	STERLING	VA		06/04/2014		21,035,965							128,262	128,262			
00-1102262	DALLAS	TX		06/30/2021		5,896,185							265,844	265,844			
00-1102398	RENTON	WA		08/06/2015		392,835							130,942	130,942			
00-1102417	NATICK	MA		09/30/2015		2,075,339							79,583	79,583			
00-1102466	WILMINGTON	NC		10/12/2018		6,382,584							47,227	47,227			
00-1102550	FAIRBORN	OH		10/12/2018		6,990,274							125,381	125,381			
00-1102588	CARLE PLACE	NY		10/12/2018		1,156,796							141,021	141,021			
00-1102633	POWAY	CA		11/15/2023		8,309,377							63,949	63,949			
00-1102752	HOUSTON	TX		06/30/2021		3,739,325							339,721	339,721			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
00-1102757	BALTIMORE	MD		08/08/2017		9,417,553							63,584	63,584			
00-1102779	FAIRFAX	VA		08/25/2017		6,031,271							53,656	53,656			
00-1102798	WALTHAM	MA		11/30/2017		13,802,459							81,428	81,428			
00-1102809	CHICAGO	IL		11/14/2023		26,410,863							160,342	160,342			
00-1102821	CHICAGO	IL		11/16/2017		7,407,996							143,506	143,506			
00-1102884	FARMERS BRANCH	TX		07/31/2018		3,543,417							30,418	30,418			
00-1102894	MOORESVILLE	NC		07/06/2018		4,193,854							37,008	37,008			
00-1102896	CHANDLER	AZ		05/18/2018		13,300,456							69,299	69,299			
00-1102901	MECHANICSBURG	PA		11/14/2023		19,074,939							105,066	105,066			
00-1102910	ALBUQUERQUE	NM		09/28/2018		9,269,808							81,158	81,158			
00-1102935	NEW YORK	NY		02/28/2019		12,579,395							73,008	73,008			
00-1102939	KELSO	WA		11/14/2023		4,618,653							38,089	38,089			
00-1102959	WASHINGTON	DC		03/28/2019		2,410,716							129,411	129,411			
00-1102978	BURKE	VA		11/14/2023		4,533,930							27,014	27,014			
00-1103009	PHOENIX	AZ		06/26/2019		3,969,741							18,557	18,557			
00-1103018	TORRANCE	CA		11/15/2023		7,065,585							35,883	35,883			
00-1103032	CARLE PLACE	NY		12/05/2019		2,191,672							100,777	100,777			
00-1103037	GARDEN GROVE	CA		11/15/2023		2,036,856							11,215	11,215			
00-1103051	WARRENVILLE	IL		11/15/2023		6,300,104							202,866	202,866			
00-1103057	SCOTTSDALE	AZ	S	11/15/2023		35,217,158							380,031	380,031			
00-1103066	CHATTANOOGA	TN		11/15/2023		7,816,535							47,985	47,985			
00-1103078	PHILADELPHIA	PA		11/15/2023		1,879,440							61,011	61,011			
00-1103140	OGDEN	UT		11/15/2023		510,715							89,074	89,074			
00-1103160	WEST SACRAMENTO	CA		05/27/2020		9,066,962							56,612	56,612			
00-1103164	MENOMONEE FALLS	WI		11/15/2023		8,577,244							261,103	261,103			
00-1103166	PHOENIX	AZ		11/15/2023		5,182,595							209,510	209,510			
00-1103186	ST LOUIS	MO		09/02/2020		4,877,297							27,050	27,050			
00-1103256	EMERYVILLE	CA		06/21/2021		10,413,236							53,053	53,053			
00-1103259	SAUK RAPIDS	MN		06/03/2021		7,098,589							133,964	133,964			
00-1103261	HUNTINGTON BEACH	CA		05/18/2021		9,693,257							61,282	61,282			
00-1103264	FAYETTVILLE	NC		05/20/2021		16,400,183							140,223	140,223			
00-1103281	LAKE OSWEGO	OR		06/30/2021		6,595,937							37,176	37,176			
00-1103295	MILWAUKEE	WI		07/27/2021		12,371,215							70,724	70,724			
00-1103323	ONTARIO	CA		09/15/2021		7,185,965							46,830	46,830			
00-1103361	MEMPHIS	TN		11/04/2021		5,731,818							34,771	34,771			
00-1103385	BRYAN	TX		12/15/2021		19,604,121							110,501	110,501			
00-1103466	GRAND RAPIDS	MI		08/01/2022		8,633,890							203,872	203,872			
00-1103636	LOS ANGELES	CA		04/29/2024		5,957,396							18,999	18,999			
00-1103680	LEXINGTON	MA		11/21/2024		6,000,000							26,698	26,698			
00-1103686	AMERICAN CANYON	CA		11/21/2024		7,500,000							25,409	25,409			
00-1103696	HOUSTON	TX		09/24/2024		11,974,403							39,400	39,400			
0299999. Mortgages with partial repayments						434,878,896							5,660,245	5,660,245			
99-0000095	SPRING	TX		05/27/2022		14,645,438				280,905	280,905		19,344,118	19,344,118			
0499999. Mortgages transferred						14,645,438				280,905	280,905		19,344,118	19,344,118			
0599999 - Totals						500,560,300				280,905	280,905		75,785,071	75,785,071			

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	GSO Capital Opportunities Fund III LP	Wilmington	DE	Blackstone		06/03/2016	2		250,188		10,423,960	0.000
	HPS Specialty Loan Fund V, L.P.	New York	NY	HPS Investment Partners		01/25/2021	2		937,824		9,479,453	0.620
	HPS Specialty Loan Fund V-L, L.P.	New York	NY	HPS Investment Partners		01/25/2021	2		1,116,380		6,840,380	0.950
	Kayne Senior Credit II Offshore Fund, L.P.	Wilmington	DE	Kayne Anderson		06/23/2014	2		128,792		3,491,068	30.630
	MCP Private Capital Fund II, L.P.	Luxembourg City	LUX	Metric Capital Partners		05/07/2014	2		5,660		3,027,479	2.540
	Newstone Capital Partners II, L.P.	Wilmington	CA	Newstone Capital Partners		12/29/2010	2		208,427			3.750
	Newstone Capital Partners III, L.P.	Wilmington	DE	Newstone Capital Partners		09/20/2016	2		14,087		947,055	2.440
	Oaktree Opportunities Fund XII, L.P.	Los Angeles	CA	Oaktree Capital Management		08/12/2024	3		4,000,000		29,000,000	0.650
	Sound Point Strategic Capital Fund II, LP	Hackensack	NJ	Sound Point Capital		07/14/2023	2		3,740,190		4,680,260	2.670
	TCW Direct Lending VIII LLC	New York	NY	TCW Group		01/31/2022	2		4,687,870		7,614,083	1.960
1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated									15,089,418		75,503,738	XXX
	24XBFS Limited Partnership	Cayman Islands	CYM	Advent International		06/26/2025	3	740,465				16.000
	Actis Global 4, L.P.	London		Actis		12/15/2011	3		287,789		1,179,695	2.100
	Affinity Asia Pacific Fund III	Grand Cayman	CYM	Affinity Equity Partners		12/15/2006	3		131,647			0.610
	AlpInvest Co-Investment Fund (Onshore) IX, L.P.	Wilmington	DE	AlpInvest Partners		10/29/2024	3		675,127		7,604,924	0.240
	Altaris Health Partners V, L.P.	New York	NY	Altaris Capital Partners		04/22/2021	3		1,602,549		1,334,005	0.380
	Ampersand 2020, L.P.	Boston	MA	Ampersand Capital Partners		11/12/2020	3		708,522		2,212,223	2.360
	Ampersand 2023, L.P.	Boston	MA	Ampersand Capital Partners		07/12/2023	3		1,218,968		18,169,949	2.340
	Berkshire Digital Infrastructure Fund, L.P.	Boston	MA	Berkshire Partners		05/12/2023	3		483,498		1,528,240	4.510
	Berkshire Fund XI, L.P.	Boston	MA	Berkshire Partners		06/09/2025	3	174,304			9,825,696	0.130
	BIF IV Renewable Sidecar-B, LP	Toronto	US	Brookfield Asset Management		03/20/2020	3		241,168		2,143,217	0.730
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY	Blackstone		04/13/2020	3		174,911		4,355,852	1.110
	Blue Owl GP Finance Investors (US) LP	Dover	DE	Blue Owl		07/29/2022	2		6,643		16,674,599	3.110
	Blue Owl GP Stakes III US Investors LP	New York	NY	Blue Owl		09/30/2016	3		495,898		24,616,974	0.470
	Blue Owl GP Stakes IV US Investors LP	New York	NY	Blue Owl		06/11/2018	3		356,388		26,538,017	0.240
	Blue Owl GP Stakes V US Investors LP	New York	NY	Blue Owl		10/28/2022	3		12,110		12,756,439	0.380
	BOND III, LP	Wilmington	DE	Bond Capital		08/31/2022	1		1,665,000		6,315,000	0.630
	Brookfield Infrastructure Fund IV	Toronto	US	Brookfield Asset Management		11/05/2019	3		248,959		3,083,707	0.060
	Brookfield Infrastructure Fund V	Toronto	US	Brookfield Asset Management		08/10/2023	3		329,726		12,109,812	0.070
	Buckman PPC Co-Invest LP	Dover	DE	Pritzker Private Capital		06/27/2025	3	1,003,426				0.200
	Catterton Partners VII, L.P.	Greenwich	CT	L Catterton		09/03/2013	3		470,057		2,491,234	1.070
	Clearlake Capital Partners VII, L.P.	Dover	DE	Clearlake Capital		04/26/2022	3		1,534,479		8,526,937	0.210
	Dawson Portfolio Finance 3 LP	Wilmington	DE	Dawson Partners		10/30/2019	3		15,282		776,629	0.370
	Dawson Portfolio Finance 4 LP	Wilmington	DE	Dawson Partners		11/25/2020	3		338,598		1,325,573	0.150
	Dawson Portfolio Finance 5 LP	Wilmington	DE	Dawson Partners		02/25/2022	3		419,737		3,599,760	0.200
	EnCap Energy Capital Fund IX, L.P.	Dallas	TX	EnCap Investments		12/07/2012	3		586,932		842,845	0.420
	EnCap Energy Capital Fund VIII Co-Investors, L.P.	Houston	TX	EnCap Investments		12/08/2011	3		2,733		1	1.430
	EnCap Energy Capital Fund X, L.P.	Wilmington	TX	EnCap Investments		03/31/2015	3		25,412		580,446	0.220
	EnCap Energy Capital Fund XI, L.P.	Houston	TX	EnCap Investments		07/17/2017	3		1,323,371		1,424,605	0.140
	EnCap Energy Transition Fund I-A, L.P.	Houston	TX	EnCap Investments		04/21/2021	3		44,180		9,127,289	1.600
	EnCap Energy Transition Fund II	Dallas	TX	EnCap Investments		02/07/2023	3		479,777		16,293,813	1.980
	Energy Spectrum Partners VIII LP	Dallas	TX	Energy Spectrum Capital		04/08/2019	3		236,285		2,824,680	1.030
	EQT Infrastructure V	Stockholm	SWE	EQT Group		08/13/2021	3		162,283		5,214,978	0.370
	EQT Infrastructure VI	Stockholm	SWE	EQT Group		04/11/2024	3		(4,274)		6,935,824	0.130
	Falcon Co-Investment Partners, L.P.	Dover	DE	Clearlake Capital		02/15/2022	3		32,511		1,446,318	0.850
	FPV Fund I, L.P.	San Francisco	WY	FPV Ventures		06/21/2022	1		245,000		1,345,000	1.090
	Global Infrastructure Partners IV, L.P.	New York	NY	Global Infrastructure Partners		10/23/2019	3		285,658		4,428,210	0.060
	GTCR Fund XIV, L.P.	Chicago	IL	GTCR		10/23/2024	3		575,000		8,377,000	0.140

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	GTCR Strategic Growth Fund I, LP	Chicago	IL	GTCR		09/29/2022	3		96,000		4,331,000	0.450
	H.I.G. Europe Middle Market LBO Fund, L.P.	Grand Cayman	CYM	H.I.G. Capital		06/18/2021	3		2,787,297		9,820,032	1.270
	H.I.G. Middle Market LBO Fund IV LP	Miami	FL	H.I.G. Capital		09/29/2023	3		1,030,514		10,003,556	0.230
	HPS Strategic Investment Partners V, L.P.	New York	NY	HPS Investment Partners		08/04/2022	2		215,490		10,708,771	0.780
	ICG Europe Fund VI (No.1) Limited Partnership	St Helier	JEY	Intermediate Capital		06/26/2015	2		644,401		7,017,396	1.030
	ICG Europe Fund VII, L.P.	St Helier	JEY	Intermediate Capital		08/24/2018	2		335,453		5,628,743	0.410
	ICG Europe Mid-Market Fund II SCSp	Grand Duchy	LUX	Intermediate Capital		07/23/2024	2		928,606		10,913,894	0.500
	Landmark Equity Partners XVI, L.P.	Wilmington	DE	Ares Management		12/06/2018	3		723,616		3,727,482	0.310
	Magnolia Software Co-Investment Partners, LP	Dover	DE	Clearlake Capital		06/13/2025	3	781,250			218,750	0.030
	Navis Asia Fund VIII, L.P.	Grand Cayman	CYM	Navis Capital Partners		05/08/2019	3		3,291,223		3,094,600	2.210
	One Rock Capital Partners II, L.P.	New York	NY	One Rock Capital Partners		10/30/2017	3		2,085,109		7,659,225	2.490
	One Rock Capital Partners III, L.P.	New York	NY	One Rock Capital Partners		06/22/2021	3		115,352		8,407,507	1.680
	Orbit Private Investments, L.P.	Dover	DE	Siris Capital		12/20/2021	3		646,472			0.720
	Palms Co-Investment Partners, L.P.	Dover	DE	Clearlake Capital		06/03/2022	3		501		235,927	0.380
	Peppertree Capital Fund VIII, L.P.	Chagrin Falls	OH	Peppertree Capital Management		01/27/2020	3		231,000		363,000	2.030
	Peppertree Capital Fund X, LP	Chagrin Falls	OH	Peppertree Capital Management		01/29/2024	3		1,500,000		9,150,000	0.740
	Permira IV	New York	NY	Permira		07/18/2006	3		15,865			0.110
	PPC III LP	Dover	DE	Pritzker Private Capital		09/21/2021	3		327,993		2,983,951	1.900
	PPC IV LP	Chicago	IL	Pritzker Private Capital		05/28/2024	3		1,372,029		11,791,867	0.600
	Public Pension Capital, LLC	New York	NY	PPC Enterprises		05/10/2022	3		80,030		17,489,278	1.600
	Rev1 Fund I, LLC	Columbus	OH	Rev1 Ventures		06/30/2016	1		45,404		108,271	15.880
	Rev1 Fund II, LLC	Columbus	OH	Rev1 Ventures		07/15/2021	1		195,000		1,320,000	15.000
	RiverGlade Capital II	Chicago	IL	RiverGlade Capital		09/27/2023	3		2,617,807		19,201,816	5.520
	RiverGlade Capital, L.P.	Chicago	IL	RiverGlade Capital		07/31/2019	3		375,163		1,138,415	4.620
	Riverside Strategic Capital Fund I, L.P.	New York	NY	Riverside Strategic Capital		05/23/2017	2		215,091		1,217,626	3.790
	Silver Lake Partners IV, L.P.	Menlo Park	CA	Silver Lake		04/02/2013	3		33,801		922,015	0.310
	Silver Lake Partners V, L.P.	Wilmington	DE	Silver Lake		06/12/2018	3		75,951		5,852,797	0.180
	Silver Lake Partners VI, L.P.	Wilmington	DE	Silver Lake		01/06/2021	3		83,366		2,074,075	0.080
	Silver Lake Partners VII, L.P.	Wilmington	DE	Silver Lake		01/04/2024	3		72,032		10,194,986	0.070
	Silver Lake Strategic Investors VI, L.P.	Wilmington	DE	Silver Lake		06/02/2023	3		517			0.090
	Siris Partners III, L.P.	Wilmington	DE	Siris Capital		12/02/2014	3		5,911		335,667	0.360
	Siris Partners IV, L.P.	New York	NY	Siris Capital		03/15/2019	3		954,897		2,869,709	0.520
	SL SPV-2, LP	New York	NY	Silver Lake		09/14/2023	3		7,310			0.230
	Sona Credit Fund LP	London	GBR	Sona Asset Management		05/28/2025	7	30,000,000				0.000
	Sorenson Capital Partners III, L.P.	Wilmington	DE	Sorenson Capital		05/31/2014	3		79,108		1,983,282	8.250
	Stewart Holdings I LP	Wilmington	DE	Dawson Partners		09/11/2024	3		12,288		210,304	0.220
	SVB Capital Partners V, L.P.	Silicon Valley	CA	Pinegrove Capital Partners		03/25/2021	1		135,000		1,372,500	4.910
	SVB Capital Partners VI, L.P.	San Francisco	CA	Pinegrove Capital Partners		08/25/2022	1		1,537,500		1,782,500	2.490
	SVB Venture Overage Fund, L.P.	Wilmington	DE	Pinegrove Capital Partners		06/17/2015	1		221,661		165,680	4.100
	Theory Ventures, L.P.	Palo Alto	CA	Theory Ventures		04/28/2023	1		1,077,200		698,000	1.680
	TPG Asia VIII (A), L.P.	Fort Worth	TX	TPG Capital		09/01/2023	3		896,826		8,737,182	0.440
	TPG Healthcare Partners, L.P. & Affiliated Partnerships	Fort Worth	TX	TPG Capital		10/01/2019	3		244,181		2,985,097	0.570
	TPG Partners IX, L.P.	Fort Worth	TX	TPG Capital		09/27/2023	3		1,252,012		6,207,991	0.130
	TPG Partners VIII, L.P. & Affiliated Partnerships	Fort Worth	TX	TPG Capital		10/01/2019	3		116,255		2,560,524	0.120
	TPG VIII Croc CI I, L.P.	Dover	DE	TPG Capital		04/12/2021	3		3,675			1.840
	True North Fund V LLP, fka (IVF V)	Port Louis, Mauritius	MUS	TRUE NORTH		03/18/2015	3		43,138		113,970	2.990
	Upfront VII	New York	NY	Upfront Ventures		12/31/2021	1		397,512		1,838,535	1.830
	Veritas Capital Fund VIII, L.P.	Wilmington	DE	Veritas Capital		07/01/2022	3		642,883		4,375,629	0.280

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Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Veritas Capital Vantage Fund, L.P.	Wilmington	DE	Veritas Capital		07/01/2021	3		170,810		11,818,500	1.220
	Vista Equity Partners Fund VIII, L.P.	Austin	TX	Vista Equity Partners		03/28/2023	3		1,687,419		6,641,190	0.080
	Warren Equity Partners ELIDO Fund II, LP	Dover	DE	Warren Equity Partners		07/09/2024	3		404,247		3,379,140	1.060
	WEP ELIDO II Its Co-Investment, LP	Wilmington	DE	Warren Equity Partners		04/02/2025	3	698,729			301,271	0.720
	ZMC III, L.P.	New York	NY	ZMC		01/03/2020	3		97,852		297,454	1.660
	ZMC IV, L.P.	New York	NY	ZMC		10/23/2023	3		95,673		12,243,532	2.000
	TPG Asia VII	Fort Worth	TX	TPG Capital		07/26/2018	3		348,596		4,400,436	0.390
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								33,398,174	45,984,961		466,902,564	XXX
	Nationwide Ventures, LLC	Columbus	OH	Nationwide Mutual Insurance Company		06/30/2007	1		6,499,997			100.000
2099999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Affiliated									6,499,997			XXX
	Almanac Realty Securities VIII, L.P	Dover	DE	Almanac Realty Investors		12/21/2018			110,224		5,576,188	0.710
	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE	Ares Management		04/15/2021			296,943		2,058,722	0.300
	Ares US Real Estate Opportunity Fund IV, L.P.	Dover	DE	Ares Management		12/19/2022			361,413		8,011,440	0.360
	Bell Value-Add Fund VIII, L.P.	Dover	DE	Bell Partners		11/28/2022			518,886		5,578,035	0.770
	Crow Holdings Realty Partners X, L.P.	Dover	DE	Crow Holdings Capital Partners		06/28/2022			502,404		5,151,265	0.320
	Dermody Properties Industrial Fund III, LP	Dover	DE	Dermody Properties		06/10/2021			1,690,025		1,467,428	3.750
	Dermody Properties Industrial Fund IV, L.P.	Dover	DE	Dermody Properties		12/22/2022			3,354,159		10,416,688	1.920
	DivcoWest Fund VI-A, LP	Dover	DE	Divco West Real Estate		11/06/2020			466,500		4,889,669	0.340
	FrontRange Co-GP Property Fund, LP	Dover	DE	FrontRange Capital Advisors		04/30/2021			168,328		4,319,088	4.020
	GCDC NW, LP	Dover	DE	Affinius Capital		12/29/2023			1,024,098		5,418,428	16.670
	GEM Realty Fund VII, L.P.	Wilmington	DE	GEM Realty Capital		10/25/2021			988,750		7,659,959	4.190
	Harrison Street Real Estate Partners VIII, L.P.	Dover	DE	Harrison Street Real Estate Capital		03/29/2021			450,000		2,157,465	0.500
	Helios Infraco LLC	Washington	DC	Sol Systems LLC		12/22/2017			1,477,729		7,252,051	30.000
	Hillpointe Workforce Housing Partnership V, LP	Dover	DE	Hillpointe		02/18/2025			1,200,000		8,700,000	1.600
	HSREP VII Co-Investment, L.P.	New York	NY	Harrison Street Real Estate Capital		05/02/2019			146,479		1,346,736	1.830
	Madison Realty Capital Debt Fund VI LP	Dover	DE	Madison Realty Capital		08/26/2022			490,779		5,233,658	0.500
	PCCP Credit IX, LP	Dover	DE	PCCP		03/28/2017			2,610,219		22,276,044	3.000
	PCCP Credit X, LP	Dover	DE	PCCP		08/17/2021			616,822		11,679,266	2.060
	PCCP Equity IX, LP	Dover	DE	PCCP		03/31/2017			1,030,487		2,284,880	1.940
	Related Real Estate Fund III, LP	Dover	DE	Related Companies		08/27/2020			321,419		2,033,859	0.260
	US Office Development Program, L.P.	Wilmington	DE	Affinius Capital		12/02/2014			110,470		8,016,404	7.140
	Walton Street Real Estate Fund VIII, L.P.	Wilmington	DE	Walton Street Capital		04/15/2016			58,844		7,178,542	2.280
	Waterton Residential Property Venture XIV, L.P	Dover	DE	Waterton		12/10/2020			36,146			0.420
	Waterton Residential Property Venture XV, L.P.	Dover	DE	Waterton		12/21/2022			262,224		6,646,828	0.670
	WRPV XV Credit Co-Invest, LP	Dover	DE	Waterton		05/16/2025		689,808			10,310,192	25.000
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated								689,808	18,293,348		155,662,835	XXX
	Nationwide Realty Investors, LLC	Columbus	OH	Nationwide Mutual Insurance Company		12/31/2000			932,617			97.070
	NW REI, LLC	Columbus	OH	Nationwide Mutual Insurance Company		02/08/2008			12,065,077			100.000
	Virtuo 2029 Mezz, LLC	Columbus	OH	Nationwide Mutual		06/27/2025		52,632,578				100.000
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated								52,632,578	12,997,694			XXX
	Inlet Point Special Opportunities Fund LLC (f/k/a Rothschild Special Opportunities Fund LLC)	Wilmington	DE	Rothschild Asset Management Inc.		10/01/2015			754,906			0.000
	NCS Arizona LLC	Columbus	OH	Nationwide Mutual Insurance Company		07/01/2021			2,000,000			100.000
2699999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Affiliated									2,754,906			XXX
	Teachers Ins & Annuity Assn Sub Nt 6.850% 12/16/39		NY	Direct		02/08/2024			3,993,155			
2799999. Surplus Notes - Unaffiliated									3,993,155			XXX
	Advantage NV Capital 2024 Promissory Note	New Orleans	LA	Advantage Capital NMTC Investor XIV LLC		04/08/2025		1,799,562				18.800

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
3699999. Yield Guaranteed State Tax Credit Investments - Affiliated								1,799,562				XXX
	Nationwide Affordable Housing Fund 53 - RBC Tax Credit Fund - 90 LLC	Cleveland	OH	RBC Tax Credit LLC		10/30/2014			107,606		559,433	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC	Cleveland	OH	RESP MM LLC		11/24/2015			40,723			49.990
	OEF Nationwide Fund IV LLC	Columbus	OH	Ohio Equity Fund Inc		09/22/2016			118,797		148,699	50.000
	Ohio Equity Fund for Housing Limited Partnership XXV	Columbus	OH	Ohio Equity Fund Inc		04/06/2015			538,588		200,134	50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI	Columbus	OH	Ohio Equity Fund Inc		07/22/2016			329,358		397,825	4.820
3799999. Qualifying Federal Tax Credit Investments - Unaffiliated									1,135,072		1,306,091	XXX
	Blue Owl Diversified Lending Insurance Fund LP	New York	NY	Blue Owl		12/20/2021	2		440,000		1,100,000	1.780
	Blue Owl Diversified Lending Insurance Fund LP, Series 2024-1	New York	NY	Blue Owl		04/02/2025	2	1,201,235			2,581,125	0.370
	Fidelity Evergreen Private Credit Rated Fund LP	Boston	MA	Fidelity Investments		07/19/2024	2		260,286		2,362,470	0.500
	HPS Specialty Loan Fund VI Feeder, L.P.	New York	NY	HPS Investment Partners		07/15/2024	2		1,022,799		8,184,492	0.280
	Oaktree Lending Partners Feeder	Los Angeles	CA	Oaktree Capital Management		02/26/2024	2		270,000		540,000	0.020
	TCW Rescue Financing Fund II Notes LP	Los Angeles	CA	TCW Group		12/09/2024	3		564,948		1,820,952	0.530
	Yukon Capital Partners (IC) Parallel IV, L.P.	Minneapolis	MN	Yukon Partners		12/30/2021	2		23,772		43,005	1.040
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated								1,201,235	2,581,805		16,632,044	XXX
6899999. Total - Unaffiliated								35,289,217	87,077,759		716,007,272	XXX
6999999. Total - Affiliated								54,432,140	22,252,597			XXX
7099999 - Totals								89,721,357	109,330,356		716,007,272	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Impact Community Capital Nt 2.727% 07/25/31		CA	Redemption	05/16/2003	06/27/2025	8,758							8,758	8,758				
0399999. Debt Securities That Do Not Reflect a Creditor Relationship in Substance - Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated							8,758							8,758	8,758				
	Preferred Term Sec Ltd XIX LBASS Combo Nt PTP 5.184% 12/22/36		DE	Redemption	12/30/2020	06/23/2025	13,726							13,726	13,726				
0599999. Debt Securities That Lack Substantive Credit Enhancement - Bonds - NAIC Designation Assigned by the SVO - Unaffiliated							13,726							13,726	13,726				
	Alcentra European Direct Lending Fund II (fka: Clareant)	Kirchberg	LUX	Distribution	09/17/2015	06/17/2025	220,635							220,635	220,635				
	Ares Capital Europe V	Wilmington	DE	Distribution	06/09/2021	06/05/2025	10,553							10,553	10,553				
	Ares Private Credit Solutions, L.P.	Wilmington	DE	Distribution	06/23/2017	05/16/2025	1,214,952							1,214,952	1,214,952				
	GSO Capital Opportunities Fund III LP	Wilmington	DE	Distribution	06/03/2016	06/24/2025	678,449							678,449	678,449				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	HPS Specialty Loan Fund V, L.P.	New York	NY	Distribution	01/25/2021	06/11/2025	4,482,967							4,482,967	4,482,967				
	HPS Specialty Loan Fund V-L, L.P.	New York	NY	Distribution	01/25/2021	06/11/2025	3,175,976							3,175,976	3,175,976				
	ICG SDP Fund 3B	Grand Duchy	LUX	Distribution	03/22/2018	06/27/2025	1,266,781							1,266,781	1,266,781				
	Kayne Anderson Mezzanine Partners, L.P.	Los Angeles	CA	Distribution	08/31/2010	02/19/2025	(8,139)	(4,856)				(4,856)							2,884
	Kayne Senior Credit II Offshore Fund, L.P.	Wilmington	DE	Distribution	06/23/2014	06/30/2025	582,199							582,199	582,199				
	MCP Private Capital Fund II, L.P.	Luxembourg City	LUX	Distribution	05/07/2014	05/13/2025	399,122							399,122	399,122				
	Newstone Capital Partners II, L.P.	Wilmington	CA	Distribution	12/29/2010	04/15/2025	232,350	1,411,597				1,411,597		1,852,374	980,985		(871,389)	(871,389)	
	Newstone Capital Partners III, L.P.	Wilmington	DE	Distribution	09/20/2016	06/17/2025	465,851							465,851	465,851				
	Newstone Capital Partners IV, L.P.	Dallas	TX	Distribution	06/02/2019	04/09/2025	253,449							253,449	253,449				
	Oaktree Opportunities Fund Xb, L.P.	Grand Cayman	CYM	Distribution	06/18/2018	05/16/2025	1,478,279							1,478,279	1,478,279				
	Oaktree Opportunities Fund XI, L.P.	Grand Cayman	CYM	Distribution	01/15/2021	06/18/2025	5,100,000							5,100,000	5,100,000				
	Sound Point Strategic Capital Fund II, LP	Hackensack	NJ	Distribution	07/14/2023	05/27/2025	3,430,492							3,430,492	3,430,492				
	TCW Direct Lending VIII LLC	New York	NY	Distribution	01/31/2022	05/14/2025	490,363							490,363	490,363				
1599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - NAIC Designation Not Assigned by the SVO - Bonds - Unaffiliated							23,474,279	1,406,741				1,406,741		25,102,442	24,231,053		(871,389)	(871,389)	2,884
	24XBFS Limited Partnership	Cayman Islands	CYM	Distribution	06/26/2025	04/04/2025	188,396							188,396	188,396				
	Actis Global 4, L.P.	London	GBR	Distribution	12/15/2011	06/17/2025	170,590							170,590	170,590				
	Advent International GPE VIII-B, L.P.	CYM	DE	Distribution	01/28/2016	06/25/2025	1,528,471							1,528,471	1,528,471				
	Affinity Asia Pacific Fund III	Grand Cayman	CYM	Distribution	12/15/2006	04/30/2025	658,233							658,233	658,233				
	AIF Capital Asia III, L.P.	Port-Louis	MUS	Distribution	12/15/2006	05/23/2025	29,582							29,582	29,582				
	AlpInvest Co-Investment Fund (Onshore) IX, L.P.	Wilmington	DE	Distribution	10/29/2024	06/23/2025	4,457							4,457	4,457				
	Ares Corporate Opportunities Fund V, L.P.	Los Angeles	CA	Distribution	06/22/2017	06/24/2025	2,607,736							2,607,736	2,607,736				
	BIF IV Renewable Sidecar-B, LP	Toronto	US	Distribution	03/20/2020	06/18/2025	264,851							264,851	264,851				
	Blackstone Capital Partners Asia II L.P.	Cayman Islands	CYM	Distribution	11/21/2022	06/13/2025	136,032							136,032	136,032				
	Blackstone Infrastructure Partners (Supplemental Account II) L.P.	New York	NY	Distribution	04/13/2020	06/30/2025	60,071							60,071	60,071				
	Blue Owl GP Finance Investors (US) LP	Dover	DE	Distribution	07/29/2022	05/02/2025	349,237							349,237	349,237				
	Blue Owl GP Stakes III US Investors LP	New York	NY	Distribution	09/30/2016	04/07/2025	129,634							129,634	129,634				
	Blue Owl GP Stakes IV US Investors LP	New York	NY	Distribution	06/11/2018	06/13/2025	349,272							349,272	349,272				
	Blue Owl GP Stakes V US Investors LP	New York	NY	Distribution	10/28/2022	05/14/2025	174,569							174,569	174,569				
	Brookfield Infrastructure Fund IV	Toronto	US	Distribution	11/05/2019	06/18/2025	734,528							734,528	734,528				
	Brookfield Infrastructure Fund V	Toronto	US	Distribution	08/10/2023	06/20/2025	173,311							173,311	173,311				
	Calienger Co-Investors, LLC	Dover	DE	Distribution	10/20/2022	04/04/2025	9,927							9,927	9,927				
	Carlyle Asia Partners V	Washington	DC	Distribution	12/26/2018	06/24/2025	792,868							792,868	792,868				
	Dawson Portfolio Finance 3 LP	Wilmington	DE	Distribution	10/30/2019	06/27/2025	38,066							38,066	38,066				
	Dawson Portfolio Finance 4 LP	Wilmington	DE	Distribution	11/25/2020	06/27/2025	176,741							176,741	176,741				
	Dawson Portfolio Finance 5 LP	Wilmington	DE	Distribution	02/25/2022	06/30/2025	94,916							94,916	94,916				
	EJF Debt Opportunities Fund LP	Arlington	VA	Distribution	03/01/2020	05/30/2025	170,964							170,964	170,964				
	EnCap Energy Capital Fund IX, L.P.	Dallas	TX	Distribution	12/07/2012	06/05/2025	647,713							647,713	647,713				
	EnCap Energy Capital Fund VIII Co-Investors, L.P.	Houston	TX	Distribution	12/08/2011	06/24/2025	544,585							544,585	544,585				
	EnCap Energy Capital Fund VIII, L.P.	Houston	TX	Distribution	12/15/2010	06/24/2025	440,243							440,243	440,243				
	EnCap Energy Capital Fund X, L.P.	Wilmington	TX	Distribution	03/31/2015	06/10/2025	154,192							154,192	154,192				
	EnCap Energy Capital Fund XI, L.P.	Houston	TX	Distribution	07/17/2017	06/13/2025	712,466							712,466	712,466				
	Energy Spectrum Partners VII LP	Dallas	TX	Distribution	11/03/2014	06/30/2025	1,261,757							1,261,757	1,261,757				
	EQT Infrastructure V	Stockholm	SWE	Distribution	08/13/2021	05/27/2025	107,192							107,192	107,192				
	Falcon Co-Investment Partners, L.P.	Dover	DE	Distribution	02/15/2022	05/06/2025	8,276							8,276	8,276				
	FourPoint Holdings, LLC	Greenwood Village	CO	Distribution	11/03/2014	05/03/2025									3,008		3,008	3,008	

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Fundamental Partners III, L.P.	Wilmington	DE	Distribution	05/18/2017	06/30/2025	188,822							188,822	188,822				
	Global Infrastructure Partners IV, L.P.	New York	NY	Distribution	10/23/2019	05/19/2025	192,303							192,303	192,303				
	GTCR Fund XII, L.P.	New York	NY	Distribution	05/04/2018	06/04/2025	2,301,407							2,301,407	2,301,407				
	GTCR Fund XIII	New York	NY	Distribution	09/07/2021	06/09/2025	193,836							193,836	193,836				
	Highland Capital Partners VI, L.P.	Lexington	MA	Distribution	10/22/2001	06/30/2025	2,038	190,218				190,218		192,256			(192,256)	(192,256)	
	Hirsch Solutions, LLC	Dover	DE	Distribution	11/16/2022	06/30/2025	775,000							775,000	775,000				
	HPS Strategic Investment Partners V, L.P.	New York	NY	Distribution	08/04/2022	05/29/2025	651,065							651,065	651,065				
	Hyland Holdings I LP	Wilmington	DE	Distribution	12/27/2023	06/30/2025	25,886							25,886	25,886				
	ICG Europe Fund VI (No.1) Limited Partnership	St Helier	JEY	Distribution	06/26/2015	04/17/2025	3,833,704							3,833,704	3,637,835		(195,869)	(195,869)	
	ICG Europe Fund VII, L.P.	St Helier	JEY	Distribution	08/24/2018	04/11/2025	4,050,978							4,050,978	3,936,022		(114,956)	(114,956)	
	ICG Europe Mid-Market Fund II SCSp	Grand Duchy	LUX	Distribution	07/23/2024	03/14/2025	126,294							126,294	126,294				
	KH Aggregator LP	Wilmington	DE	Distribution	11/25/2020	06/27/2025	13,400							13,400	13,400				
	MW TOPS Fund	Dublin	IRL	Distribution	12/01/2018	06/13/2025	21,604,707	(13,604,708)				(13,604,708)		7,999,999	22,491,217		14,491,218	14,491,218	
	Navis Asia Fund VIII, L.P.	Grand Cayman	CYM	Distribution	05/08/2019	05/27/2025	4,680,323							4,680,323	4,680,323				
	NB Specialty Finance Fund II LP	Wilmington	DE	Distribution	12/20/2021	05/15/2025	545,333							545,333	545,333				
	Nirvana Holdings I LP	Dover	DE	Distribution	06/29/2021	05/30/2025	25,992							25,992	25,992				
	Northleaf Infrastructure Capital Partners (US) IV, LP	Toronto	US	Distribution	09/10/2024	06/04/2025	203,681							203,681	203,681				
	Northleaf Thor Co Investment II LP	Columbia	SC	Distribution	05/28/2024	05/05/2025	80,090							80,090	80,090				
	Northstar Mezzanine Partners V L.P.	Minneapolis	MN	Distribution	02/12/2008	03/24/2025	(160,157)	160,157				160,157							
	One Rock Capital Partners II, L.P.	New York	NY	Distribution	10/30/2017	06/23/2025	52,500							52,500	52,500				
	One Rock Capital Partners III, L.P.	New York	NY	Distribution	06/22/2021	05/14/2025	6,783,485							6,783,485	6,783,485				
	One Rock Capital Partners IV, L.P.	New York	NY	Distribution	06/30/2024	06/30/2025	203,450	(203,450)				(203,450)							
	Orange Investors 1 LP	Wilmington	DE	Distribution	01/30/2024	04/16/2025	4,467							4,467	4,467				
	ORCP III Triton Co-Investors, L.P.	New York	NY	Distribution	03/29/2021	05/14/2025	3,425,568							3,425,568	3,425,568				
	Peppertree Capital Fund IX, LP	Chagrin Falls	OH	Distribution	03/24/2022	05/20/2025	2,125,352							2,125,352	2,125,352				
	Permira IV	New York	NY	Distribution	07/18/2006	04/04/2025	140,051							140,051	65,044		(75,007)	(75,007)	
	Porcupine Holdings LP	Dover	DE	Distribution	12/29/2021	06/30/2025	14,030							14,030	14,030				
	PPC III LP	Dover	DE	Distribution	09/21/2021	05/09/2025	414,467							414,467	414,467				
	PPC IV LP	Chicago	IL	Distribution	05/28/2024	05/02/2025	36,787							36,787	36,787				
	Public Pension Capital, LLC	New York	NY	Distribution	05/10/2022	06/27/2025	356,771							356,771	356,771				
	Silver Lake Partners IV, L.P.	Menlo Park	CA	Distribution	04/02/2013	06/24/2025	1,352,148							1,352,148	1,352,148				
	Silver Lake Partners V, L.P.	Wilmington	DE	Distribution	06/12/2018	06/24/2025	25,090							25,090	25,090				
	Silver Lake Partners VI, L.P.	Wilmington	DE	Distribution	01/06/2021	06/26/2025	2,345							2,345	2,345				
	Siris Partners IV, L.P.	New York	NY	Distribution	03/15/2019	06/25/2025	318,464							318,464	318,464				
	SL SPV-2, LP	New York	NY	Distribution	09/14/2023	06/25/2025	81,378							81,378	81,378				
	Stewart Holdings I LP	Wilmington	DE	Distribution	09/11/2024	06/30/2025	72,705							72,705	72,705				
	Temple Holdings I LP	Dover	DE	Distribution	07/29/2022	06/30/2025	33,931							33,931	33,931				
	Thanos Sidecar LP	Toronto	CAN	Distribution	11/09/2023	04/28/2025	101,753							101,753	101,753				
	TPG Asia VI, L.P.	Grand Cayman	CYM	Distribution	04/07/2014	05/27/2025	300,924							300,924	300,924				
	TPG Asia VII	Fort Worth	TX	Distribution	07/26/2018	06/30/2025	257,035							257,035	257,035				
	TPG Partners IX, L.P.	Fort Worth	TX	Distribution	09/27/2023	05/29/2025	118,875							118,875	118,875				
	TPG Partners VII, L.P.	Fort Worth	TX	Distribution	05/27/2015	06/26/2025	3,596,289							3,596,289	3,596,289				
	True North Fund V LLP, fka (IVF V)	Port Louis, Mauritius	MUS	Distribution	03/18/2015	06/24/2025	3,298,035							3,298,035	3,298,035				
	VEPF V Co-Invest 1, L.P.	Dover	DE	Distribution	12/04/2014	06/27/2025	6,185,675							6,185,675	6,185,675				
	Vista Equity Partners Fund V, L.P.	Dover	DE	Distribution	07/11/2014	06/27/2025	1,198,571							1,198,571	1,198,571				
	Voloridge Fund, LP	Jupitar	FL	Distribution	01/27/2021	05/01/2025	6,129,984							6,129,984	6,129,984				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Warren Equity Partners ELIDO Fund II, LP	Dover	DE	Distribution	07/09/2024	04/18/2025	147,382							147,382	147,382				
	ZMC III, L.P.	New York	NY	Distribution	01/03/2020	04/03/2025	21,207							21,207	21,207				
	ZMC IV, L.P.	New York	NY	Distribution	10/23/2023	04/01/2025	73,721							73,721	73,721				
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							88,926,018	(13,457,783)				(13,457,783)		75,468,235	89,384,373	(385,832)	14,301,970	13,916,138	
	Almanac Realty Securities VIII, L.P	Dover	DE	Distribution	12/21/2018	05/30/2025	302,725							302,725	302,725				
	Ares US Real Estate Opportunity Fund III, L.P.	Wilmington	DE	Distribution	04/15/2021	05/23/2025	658,460							658,460	658,460				
	Ares US Real Estate Opportunity Fund IV, L.P.	Dover	DE	Distribution	12/19/2022	04/10/2025	50,959							50,959	50,959				
	Bell Institutional Fund VII, LLC	Dover	DE	Distribution	10/30/2019	04/29/2025	15,416							15,416	15,416				
	Bell Value-Add Fund VIII, L.P.	Dover	DE	Distribution	11/28/2022	04/29/2025	23,443							23,443	23,443				
	Blue Owl Real Estate Fund V LP	Dover	DE	Distribution	11/16/2020	06/16/2025	154,433							154,433	154,433				
	Blue Owl Real Estate Fund VI	Dover	DE	Distribution	12/21/2022	06/16/2025	47,125							47,125	47,125				
	Blue Owl Real Estate Net Lease Property Fund I	Dover	DE	Distribution	04/06/2021	06/16/2025	1,163,686							1,163,686	1,163,686				
	BroadVail Fund III Sidecar I, L.P.	Dover	DE	Distribution	05/24/2022	06/30/2025	86,054							86,054	86,054				
	EC King & George Street LLC	New Orleans	LA	Distribution	12/27/2022	06/30/2025													10,000
	GEM Realty Fund VI, L.P.	Wilmington	DE	Distribution	04/15/2016	06/27/2025	1,502,271							1,502,271	1,502,271				
	Harrison Street Real Estate Partners VII, L.P.	Dover	DE	Distribution	03/12/2019	06/25/2025	88,960							88,960	88,960				
	Harrison Street Real Estate Partners VIII, L.P.	Dover	DE	Distribution	03/29/2021	06/30/2025	319,464							319,464	319,464				
	Madison Realty Capital Debt Fund IV LP	Dover	DE	Distribution	04/22/2019	05/05/2025	1,232,394							1,232,394	1,232,394				
	Madison Realty Capital Debt Fund V LP	Dover	DE	Distribution	03/27/2020	04/28/2025	382,882							382,882	382,882				
	Madison Realty Capital Debt Fund VI LP	Dover	DE	Distribution	08/26/2022	05/27/2025	943,747							943,747	943,747				
	PCCP Credit IX, LP	Dover	DE	Distribution	03/28/2017	06/18/2025	2,692,123							2,692,123	2,692,123				
	PCCP Credit X, LP	Dover	DE	Distribution	08/17/2021	06/18/2025	2,613,873							2,613,873	2,613,873				
	PCCP Equity IX, LP	Dover	DE	Distribution	03/31/2017	06/17/2025	435,486							435,486	435,486				
	PCCP Equity VIII	Dover	DE	Distribution	09/18/2018	05/30/2025	105,000							105,000	105,000				
	Related Real Estate Fund III, LP	Dover	DE	Distribution	08/27/2020	06/30/2025	177,493							177,493	177,493				
	Rockbridge Hospitality Fund IV, L.P	Columbus	OH	Distribution	11/09/2007	04/03/2025		10,793				10,793		10,793	10,793				
	US Regional Logistics Program II, L.P.	Dover	DE	Distribution	01/12/2018	04/04/2025	3,748,500							3,748,500	3,748,500				
	US Regional Logistics Program, L.P.	Dover	DE	Distribution	10/18/2016	06/30/2025	279,677							279,677	279,677				
	Walton Street Real Estate Fund VIII, L.P.	Wilmington	DE	Distribution	04/15/2016	05/22/2025	58,845							58,845	58,845				
	Waterton Residential Property Venture XIII, L.P.	Dover	DE	Distribution	06/02/2017	06/25/2025	154,106							154,106	154,106				
	Waterton Residential Property Venture XIV, L.P	Dover	DE	Distribution	12/10/2020	04/30/2025	36,146							36,146	36,146				
	WRPV XV Credit Co-Invest, LP	Dover	DE	Distribution	05/16/2025	05/16/2025	177,017							177,017	177,017				
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated							17,450,285	10,793				10,793		17,461,078	17,461,078				10,000
	NW REI, LLC	Columbus	OH	Distribution	02/08/2008	06/30/2025	12,425,396							12,425,396	12,425,396				
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated							12,425,396							12,425,396	12,425,396				
	Pretium Residential Credit Fund II, LP	New York	NY	Distribution	04/20/2021	06/27/2025	1,241,871							1,241,871	1,241,871				
2399999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Unaffiliated							1,241,871							1,241,871	1,241,871				
	Geneva RE Partners, LLC	Columbus	OH	Distribution	07/01/2019	06/30/2025	51,605,918	(51,605,918)				(51,605,918)							
	MA P&C Ins. Co. Community & Economic Development Intiative LLC	Boston	MA	Distribution	08/08/2013	06/30/2025	1,686							1,686	1,686				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
2599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Unaffiliated							51,607,604	(51,605,918)				(51,605,918)		1,686	1,686				
	Inlet Point Special Opportunities Fund LLC (f/k/a Rothschild Special Opportunities Fund LLC)	Wilmington	DE	Distribution	10/01/2015	06/30/2025								754,906			(754,906)	(754,906)	
	OYS Fund LLC	New York	NY	Distribution	04/01/2011	04/11/2025									88,925		88,925	88,925	
2699999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Affiliated														754,906	88,925		(665,981)	(665,981)	
	Nationwide Affordable Housing Fund 33 LLC	Cleveland	OH	Distribution	11/01/2006	01/23/2025													441,445
	Nationwide Sol 1 LLC	Washington	DC	Fully Amortized	07/21/2016	06/30/2025			(127,947)			(127,947)							18,284
	Nationwide Sol 2 LLC	Washington	DC	Fully Amortized	07/19/2017	06/30/2025			(31,728)			(31,728)							90,390
3799999. Qualifying Federal Tax Credit Investments - Unaffiliated									(159,675)			(159,675)							550,119
	Advantage Capital Multistate LIHTC Investors LLC	New Orleans	LA	Fully Amortized	12/20/2024	06/30/2025	861,102		(861,102)			(861,102)							
	Impact Community Capital Mortgage Opportunities Fund	San Francisco	CA	Distribution	09/01/2021	06/30/2025	70,042							70,042	70,042				
	Judson Investor II LLC	Columbus	OH	Fully Amortized	05/24/2024	06/30/2025	13,256		(13,256)			(13,256)							
	NY BRTC 4th Ave LLC	Wahington	DC	Fully Amortized	08/22/2024	06/30/2025	5,590		(5,685)			(5,685)							
	VA State TC Fund VIII LLC	St. Louis	MO	Fully Amortized	03/28/2025	06/30/2025			(5)			(5)							
3999999. Qualifying State Tax Credit Investments - Unaffiliated							949,990		(880,048)			(880,048)		70,042	70,042				
	Ares Private Credit Solutions II (Sub Debt)	Wilmington	DE	Distribution	11/16/2021	03/03/2025	(550,143)							(550,143)	1		550,144	550,144	
	Blue Owl First Lien Insurance Fund LP	New York	NY	Distribution	03/28/2019	06/13/2025	143,628							143,628	1,032,403		888,775	888,775	
	Fidelity Evergreen Private Credit Rated Fund LP	Boston	MA	Distribution	07/19/2024	05/21/2025									211,636		211,636	211,636	
	HPS Specialty Loan Fund VI Feeder, L.P.	New York	NY	Distribution	07/15/2024	05/27/2025	(37,013)							(37,013)	26,544		63,557	63,557	
	Oaktree Lending Partners Feeder	Los Angeles	CA	Distribution	02/26/2024	06/20/2025	2,854,875							2,854,875	2,854,875				
	TCW Rescue Financing Fund II Notes LP	Los Angeles	CA	Distribution	12/09/2024	03/17/2025	(27,600)							(27,600)			27,600	27,600	
	Blue Owl Diversified Lending Insurance Fund LP	New York	NY	Distribution	12/20/2021	03/24/2025	(128,113)							(128,113)			128,113	128,113	
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated							2,255,634							2,255,634	4,125,459		1,869,825	1,869,825	
6899999. Total - Unaffiliated							185,928,165	(63,646,167)	(1,039,723)			(64,685,890)		121,623,472	136,538,046	(385,832)	15,300,406	14,914,574	563,003
6999999. Total - Affiliated							12,425,396							13,180,302	12,514,321		(665,981)	(665,981)	
7099999 - Totals							198,353,561	(63,646,167)	(1,039,723)			(64,685,890)		134,803,774	149,052,367	(385,832)	14,634,425	14,248,593	563,003

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-MM-0	US Treasury Nt 4.625% 02/15/35	05/02/2025	Morgan Stanley & Co LLC		16,864,653	16,350,000	134,157	1.A
91282C-NC-1	US Treasury Bond 4.250% 05/15/35	05/19/2025	Morgan Stanley & Co LLC		7,349,737	7,500,000	4,331	1.A
91282C-NH-0	US Treasury US TREASURY N/B 3.875% 06/15/28	06/30/2025	Bank of America BISD Dealer		9,045,030	9,000,000	15,246	1.B FE
91282C-NJ-6	US Treasury US TREASURY N/B 4.000% 06/30/32	06/30/2025	Bank of America BISD Dealer		4,851,346	4,850,000	527	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					38,110,766	37,700,000	154,261	XXX
25484J-DK-3	Dist of Columbia Rev Txbl Georgetown Uni Iss Ser B 5.751% 04/01/35	04/11/2025	Barclays Capital Inc		2,000,000	2,000,000		1.G FE
53229U-AA-5	Brown University Health Sec Nt 5.050% 02/15/30	04/29/2025	Morgan Stanley & Co LLC		5,000,000	5,000,000		2.A FE
743820-AG-7	Prov St Joseph Hlth OBL Sr Nt 5.369% 10/01/32	06/10/2025	JP Morgan Securities LLC		30,000,000	30,000,000		1.F FE
84409A-AA-6	Southern UTE Indian Tribe Sr Nt 5.545% 04/01/35	05/08/2025	Merrill Lynch		15,000,000	15,000,000		1.A FE
911157-LW-3	United Nations Dev Corp NY TXBL-Ref-Ser A 5.287% 08/01/32	04/22/2025	Goldman Sachs & Company		500,000	500,000		1.D FE
911157-LX-1	United Nations Dev Corp NY Txbl-Ref-Ser A 5.411% 08/01/33	04/22/2025	Goldman Sachs & Company		560,000	560,000		1.D FE
911157-LY-9	United Nations Dev Corp NY Txbl-Ref-Ser A 5.511% 08/01/34	04/22/2025	Goldman Sachs & Company		500,000	500,000		1.D FE
911157-LZ-6	United Nations Dev Corp NY Txbl-Ref-Ser A 5.561% 08/01/35	04/22/2025	Goldman Sachs & Company		675,000	675,000		1.D FE
911157-MA-0	United Nations Dev Corp NY Txbl-Ref-Ser A 5.661% 08/01/36	04/22/2025	Goldman Sachs & Company		1,000,000	1,000,000		1.D FE
PPGT8S-V4-7	AHT Regional Impact Fund Promissory Note - Tax Credits 4.000% 12/20/33	04/28/2025	Direct		726,667	726,667		4.B Z
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					55,961,667	55,961,667		XXX
001055-C*-1	Aflac Inc Aflac Inc Sr Nt Ser B 2.320% 05/29/35	05/29/2025	Mizuho Securities USA Inc		15,130,019	15,130,019		1.G Z
00109L-AA-1	ADT Sec Corp 1st Lien 4.125% 08/01/29	04/08/2025	MarketAxess		231,250	250,000	1,948	3.B FE
01309Q-AB-4	ALBERTSONS COS/SAFEWAY Sr Nt 6.250% 03/15/33	04/08/2025	JP Morgan Securities LLC		904,500	900,000	4,375	3.B FE
02771D-2B-9	American National GF Sr Sec Nt 5.250% 06/03/30	05/28/2025	JP Morgan Securities LLC		15,562,976	15,600,000		1.F FE
058498-AY-2	Ball Corp Sr Nt 6.875% 03/15/28	04/09/2025	Various		1,239,762	1,235,000	23,343	3.A FE
100743-AP-8	Boston Gas Company Sr Nt 5.843% 01/10/35	04/15/2025	Goldman Sachs & Company		10,112,830	10,000,000	155,326	2.A FE
103304-BU-4	Boyd Gaming Corp Sr Nt 4.750% 12/01/27	04/07/2025	MarketAxess		115,440	120,000	2,011	3.C FE
10948W-AA-1	Acadian Asset Mgmt Inc. Sr Nt 4.800% 07/27/26	06/25/2025	Various		818,232	839,000	9,031	3.A FE
11135F-BQ-3	Broadcom Inc Sr Unsecured Nt 3.187% 11/15/36	05/01/2025	Barclays Capital Inc		1,015,038	1,250,000	18,480	2.A FE
113004-AA-3	BROOKFIELD ASSET MANAGEM Sr Nt 5.795% 04/24/35	04/22/2025	Various		7,006,564	7,000,000		1.G FE
12008R-AN-7	Builders FirstSource Inc Sr Nt 5.000% 03/01/30	06/25/2025	Bank of America BISD Dealer		98,071	100,000	1,597	3.C FE
12008R-AT-4	Builders FirstSource Inc Sr Nt 6.750% 05/15/35	05/06/2025	Bank of America BISD Dealer		502,500	500,000		3.C FE
1248EP-CB-7	CCO Holdings LLC Sr Nt 5.375% 06/01/29	04/08/2025	Wells Fargo Securities LLC		1,443,750	1,500,000	28,667	3.C FE
12769G-AA-8	Caesars Entertainment Inc Sr Nt 4.625% 10/15/29	06/25/2025	Various		375,946	400,000	3,392	4.C FE
12769G-AC-4	Caesars Entertainment, Inc. 1st lien 6.500% 02/15/32	06/25/2025	Bank of America BISD Dealer		153,132	150,000	3,548	3.C FE
143658-BN-1	Carnival Corp Sr Nt 5.750% 03/01/27	04/08/2025	MarketAxess		592,700	600,000	3,642	3.A FE
143658-BR-2	Carnival Corp Sr Nt 6.000% 05/01/29	04/08/2025	Various		394,998	400,000	10,467	3.A FE
143658-BX-9	Carnival Corp CARNIVAL CORP 6.125% 02/15/33	04/03/2025	JP Morgan Securities LLC		9,791	10,000	97	3.A FE
143658-BZ-4	Carnival Corp Sr Nt 5.875% 06/15/31	05/12/2025	Bank of America BISD Dealer		500,000	500,000		3.A FE
143905-AP-2	Carriage Services Inc Sr Nt 4.250% 05/15/29	06/16/2025	Various		433,348	474,000	6,027	4.C FE
15089Q-AZ-7	Celanese US Holdings LLC Sr Nt 6.500% 04/15/30	06/25/2025	Various		407,088	400,000	6,789	3.A FE
159864-AG-2	Charles River Laboratories Sr Nt 3.750% 03/15/29	04/11/2025	Goldman Sachs & Company		127,750	146,000	441	3.B FE
159864-AJ-6	Charles River Laboratories Sr Nt 4.000% 03/15/31	06/25/2025	Various		587,002	660,000	3,420	3.B FE
17888H-AC-7	Civitas Resources Inc Sr Nt 8.625% 11/01/30	06/09/2025	Wells Fargo Securities LLC		200,000	200,000	1,869	3.C FE
20451N-AJ-0	Compass Minerals International Sr Nt 8.000% 07/01/30	06/03/2025	Various		1,439,498	1,436,000		4.B FE
233331-BL-0	DTE Energy Co Sr Nt 5.850% 06/01/34	04/14/2025	Wells Fargo Securities LLC		10,171,500	10,000,000	217,750	2.B FE
23918K-AW-8	DaVita Inc Sr Nt 6.875% 09/01/32	06/25/2025	Bank of America BISD Dealer		2,073,285	2,025,000	40,061	3.C FE
24703T-AP-1	Dell Int LLC / EMC Corp Sr Nt 5.500% 04/01/35	05/22/2025	Goldman Sachs & Company		13,189,230	13,500,000	107,250	2.B FE
25746U-DX-4	Dominion Resources Inc Sr Nt 5.450% 03/15/35	04/16/2025	Goldman Sachs & Company		9,874,400	10,000,000	54,500	2.B FE
28414H-AG-8	Elanco Animal Health Inc Sr Nt 6.650% 08/28/28	04/08/2025	Jane Street Advisors		351,670	350,000	2,651	4.A FE
29082K-AA-3	Embecta Corp. 1st Lien 5.000% 02/15/30	06/12/2025	Morgan Stanley & Co LLC		180,500	200,000	3,278	4.A FE
30161N-BQ-3	Exelon Corp Jr Sub Nt 6.500% 03/15/55	05/22/2025	Jane Street Advisors		2,993,340	3,000,000	50,917	2.C FE
30225V-A#-4	Extra Space Storage LP Extra Space Storage LP 3.470% 10/09/29	05/06/2025	Seaport Global Securities LLC		4,609,650	5,000,000	13,013	2.A FE
30225V-B@-5	Extra Space Storage LP Extra Space Storage LP 3.500% 10/01/30	05/06/2025	Seaport Global Securities LLC		1,662,716	1,840,000	6,261	2.B
32119C-AA-2	First National of Nebraska, In Sub Nt 7.250% 06/15/35	06/16/2025	Various		3,040,074	3,030,000	624	2.B FE
37185L-AP-7	Genesis Energy LP Sr Nt 8.250% 01/15/29	06/10/2025	Truist Financial		311,250	300,000	10,038	4.B FE
382550-BG-5	Goodyear Tire & Rubber Co Sr Nt 4.875% 03/15/27	04/08/2025	Jane Street Advisors		241,873	250,000	813	4.A FE
382550-BN-0	Goodyear Tire & Rubber Co Sr Nt 5.000% 07/15/29	04/21/2025	Various		359,675	384,000	5,153	4.A FE
382550-BS-9	Goodyear Tire & Rubber Co Sr Nt 6.625% 07/15/30	06/04/2025	Various		350,908	350,000	33	4.A FE
38869A-AE-7	Graphic Packaging Intern Sr Nt 6.375% 07/15/32	04/09/2025	MarketAxess		177,642	180,000	2,709	3.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
410345-AQ-5	Hanesbrands Ind Sr Nt 9.000% 02/15/31	06/16/2025	Jefferies & Company Inc		185,113	175,000	5,338	4.C FE
42703N-AA-9	Hercules Inc Sr Nt 7.000% 06/15/30	05/16/2025	JP Morgan Securities LLC		1,571,815	1,564,000		3.C FE
42704L-AE-4	Herc Holdings Inc Sr Nt 6.625% 06/15/29	06/25/2025	Various		1,399,999	1,375,000	33,074	3.C FE
42704L-AF-1	Herc Holdings Inc Sr Nt 7.000% 06/15/30	06/17/2025	Tax Free Exchange		1,571,725	1,564,000	4,562	3.C FE
432833-AP-6	Hilton Domestic Operatin Sr Nt 5.875% 04/01/29	04/08/2025	Goldman Sachs & Company		491,287	495,000	646	3.B FE
44891A-DX-2	Hyundia Capital America Sr Nt 5.400% 06/23/32	06/17/2025	HSBC Securities USA Inc		8,627,078	8,650,000		1.G FE
457187-AC-6	Ingredion Inc Sr Nt 2.900% 06/01/30	06/30/2025	Citigroup		4,002,096	4,325,000	10,452	2.B FE
46266T-AG-3	IQVIA Inc Sr Nt 6.250% 06/01/32	06/02/2025	Goldman Sachs & Company		200,000	200,000		3.B FE
485134-BH-2	Kansas City Power and Light Sec Nt 6.050% 11/15/35	06/04/2025	Barclays Capital Inc		10,454,000	10,000,000	33,611	1.F FE
548661-DN-4	Lowes Cos Inc Sr Nt 3.700% 04/15/46	04/24/2025	Citadel Securities LLC		10,179,680	14,000,000	14,389	2.A FE
552953-CF-6	MGM Mirage Sr Nt 5.500% 04/15/27	04/09/2025	MarketAxess		130,289	135,000	3,609	4.A FE
615394-AM-5	Moog Inc Sr Nt 4.250% 12/15/27	04/08/2025	Jane Street Advisors		235,568	250,000	3,365	3.C FE
626717-AP-7	Murphy Oil Corp Sr Nt 6.000% 10/01/32	06/09/2025	Jefferies & Company Inc		141,795	150,000	1,725	3.A FE
62886H-BP-5	NCL Corporation Ltd Sr Nt 6.250% 03/01/30	06/25/2025	Various		349,940	350,000	6,675	4.C FE
62922L-AC-2	NGL Energy Op/Fin Corp Sec Nt 8.125% 02/15/29	06/25/2025	Various		399,034	400,000	2,753	4.A FE
65336Y-AN-3	Nexstar Media Inc. Sr Nt 4.750% 11/01/28	06/23/2025	SMBC Nikko Securities America		192,625	200,000	1,399	4.B FE
65339K-DL-1	Nextera Energy Capital Sr Nt 5.450% 03/15/35	04/14/2025	Jefferies & Company Inc		4,947,800	5,000,000	53,743	2.A FE
65342Q-AL-6	NextEra Energy Operating Sr Nt 3.875% 10/15/26	04/17/2025	Goldman Sachs & Company		334,125	350,000	3,821	3.A FE
65342Q-AM-4	NextEra Energy Operating Sr Nt 7.250% 01/15/29	06/25/2025	Various		509,269	500,000	15,245	3.A FE
682680-CM-3	ONEOK Inc Sr Nt 5.625% 01/15/28	06/16/2025	Tax Free Exchange		2,216,415	2,228,000	52,567	2.B FE
682680-CR-2	ONEOK Inc Sr Nt 6.500% 09/01/30	06/16/2025	Tax Free Exchange		304,265	300,000	5,688	2.B FE
69007T-AB-0	Outfront Media Cap LLC / C Sr Nt 5.000% 08/15/27	04/08/2025	MarketAxess		196,544	205,000	1,538	4.B FE
707569-AV-1	Penn National Gaming Inc Sr Nt 4.125% 07/01/29	06/16/2025	Jane Street Advisors		158,723	175,000	3,329	4.C FE
71880K-AA-9	Phinia Inc Sec Nt 6.750% 04/15/29	06/10/2025	Jefferies & Company Inc		359,548	350,000	3,675	3.A FE
71880K-AB-7	Phinia Inc Sr Nt 6.625% 10/15/32	06/06/2025	BMO Capital Markets Corp		351,313	350,000	3,478	3.B FE
74166N-AA-2	ADT SEC CORP 1st Lien 4.875% 07/15/32	04/11/2025	RBC Capital Markets LLC		184,750	200,000	2,410	3.B FE
77340R-AR-8	Rockies Express Pipeline LLC Sr Nt 4.950% 07/15/29	04/08/2025	MarketAxess		235,250	250,000	2,888	3.B FE
77340R-AT-4	Rockies Express Pipeline LLC Sr Nt 4.800% 05/15/30	06/10/2025	Various		952,623	1,000,000	3,433	3.B FE
78410G-AD-6	SBA Communications Corp Sr Nt 3.875% 02/15/27	04/08/2025	Goldman Sachs & Company		384,000	400,000	2,325	3.A FE
79588T-AF-7	Sammons Financial Group Sr Nt 6.875% 04/15/34	04/15/2025	Barclays Capital Inc		10,347,350	10,000,000	955	2.A FE
840441-AA-7	Southstate Corp Sub Nt 7.000% 06/13/35	06/10/2025	Morgan Stanley & Co LLC		4,020,000	4,020,000		2.C FE
85205T-AN-0	Spirit Aerosystems Inc 1st Lien 9.375% 11/30/29	04/07/2025	Goldman Sachs & Company		553,376	525,000	17,500	3.C FE
87901J-AJ-4	Tegna INC Sr Nt 4.625% 03/15/28	06/25/2025	Bank of America BISD Dealer		194,580	200,000	2,595	3.A FE
879369-AF-3	Teleflex Inc Sr Nt 4.625% 11/15/27	04/04/2025	SMBC Nikko Securities America		482,500	500,000	9,122	3.B FE
879369-AG-1	Teleflex Inc Sr Nt 4.250% 06/01/28	04/08/2025	MarketAxess		139,560	150,000	2,267	3.B FE
88033G-DH-0	Tenet Healthcare Corp 1st Lien 4.625% 06/15/28	04/08/2025	Various		262,500	275,000	4,012	3.B FE
880779-BA-0	Terex Corp Sr Nt 5.000% 05/15/29	06/17/2025	Various		2,137,992	2,200,000	9,639	3.C FE
880779-BB-8	Terex Corp Sr Nt 6.250% 10/15/32	06/25/2025	Bank of America BISD Dealer		100,425	100,000	1,233	3.C FE
88632Q-AE-3	Tibco Software Inc Sec Nt 6.500% 03/31/29	06/16/2025	Jefferies & Company Inc		175,254	175,000	2,433	4.B FE
893647-BS-5	Transdigm Inc Sec Nt 6.875% 12/15/30	04/09/2025	Bank of America BISD Dealer		200,750	200,000	4,392	3.C FE
893647-BU-0	Transdigm Inc 1st Lien 6.375% 03/01/29	04/09/2025	Bank of America BISD Dealer		398,000	400,000	2,763	3.C FE
893647-BW-6	Transdigm Inc Sec Nt 6.000% 01/15/33	06/25/2025	Bank of America BISD Dealer		100,074	100,000	1,683	3.C FE
893647-BY-2	Transdigm Inc Sr Sub Nt 6.375% 05/31/33	05/13/2025	Goldman Sachs & Company		1,315,724	1,326,000		4.C FE
897051-AC-2	Tronox Inc Sr Nt 4.625% 03/15/29	06/25/2025	Bank of America BISD Dealer		86,139	100,000	1,298	4.B FE
90932L-AH-0	United Airlines Secured Nt 4.625% 04/15/29	06/09/2025	Jefferies & Company Inc		383,992	400,000	2,826	2.C FE
911365-BN-3	United Rentals Inc Sr Nt 4.000% 07/15/30	04/08/2025	MarketAxess		455,250	500,000	4,667	3.B FE
922966-AA-4	Venture Global Plaquemines Sec Nt 7.500% 05/01/33	04/16/2025	Various		519,533	516,000		3.B FE
922966-AC-0	Venture Global Plaquemines VENTURE GLOBAL PLAQUE 6.500% 01/15/34	06/30/2025	RBC Capital Markets LLC		800,000	800,000		3.B FE
92328M-AA-1	Venture Global Cal. Ps. LLC Sr Nt 3.875% 08/15/29	04/09/2025	Various		412,627	450,000	2,583	3.A FE
92332Y-AA-9	Venture Global LNG, Inc Sec Nt 8.125% 06/01/28	04/09/2025	JP Morgan Securities LLC		199,500	200,000	5,823	3.B FE
92332Y-AB-7	Venture Global LNG, Inc Sec Nt 8.375% 06/01/31	06/25/2025	Various		362,558	350,000	1,722	3.B FE
92840V-AH-5	Vistra Operations Co LLC Sr Nt 4.375% 05/01/29	04/08/2025	Morgan Stanley & Co LLC		259,270	275,000	5,280	3.A FE
94106L-CA-5	Waste Management Inc Sr Nt 3.875% 01/15/29	06/25/2025	Tax Free Exchange		2,926,581	3,000,000	51,667	1.G FE
L9082*-AY-5	Trafigura Funding S.A. Sr Nt 6.530% 05/20/30	05/20/2025	Citigroup		20,000,000	20,000,000		2.A PL
WHLNJN-92-2	GSAM Vintage IX B GSAM Vintage IX (PIMCO) 6.214% 04/30/30	05/12/2025	Direct		7,000,000	7,000,000		1.B Z
00973R-AM-5	Aker BP ASA Sr Nt 6.000% 06/13/33	05/22/2025	Barclays Capital Inc		6,458,400	6,500,000	173,333	2.B FE
03217C-AB-2	AMS-OSRAM AG Sr Nt 12.250% 03/30/29	06/25/2025	Bank of America BISD Dealer		213,000	200,000	5,853	4.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05571A-AU-9	BPCE SA Sub Nt 6.508% 01/18/35	04/15/2025	JP Morgan Securities LLC		5,034,800	5,000,000	79,542	2.B FE
056121-AB-2	BPCE SA Sr Nt 6.027% 05/28/36	05/21/2025	Citigroup		10,000,000	10,000,000		2.A FE
603051-AA-1	Mineral Resources Sr Nt 8.125% 05/01/27	06/25/2025	Bank of America BISD Dealer		199,864	200,000	2,483	3.C FE
80928H-AB-9	Scotiabank Peru Sub Nt 0.000% 10/01/35	06/27/2025	Direct		2,009,405	2,000,000		2.B FE
87938W-AC-7	Telefonica Emisionies SAU Sr Nt 7.045% 06/20/36	04/21/2025	RBC Capital Markets LLC		16,063,205	14,750,000	352,152	2.C FE
Q39716-AG-4	GPT RE Limited Sr Nt 3.630% 12/20/29	04/04/2025	Seaport Global Securities LLC		5,298,652	5,710,000	59,879	1.G
T9263*-AA-0	Inter Media and Communication Sr Nt 4.520% 06/30/30	06/24/2025	Bank of America BISD Dealer		23,218,000	23,218,000		2.C Z
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					282,585,428	286,690,019	1,882,961	XXX
26884L-AS-8	EQT Corp Sr Nt 6.500% 07/01/27	04/02/2025	Tax Free Exchange		974,317	964,000	15,839	2.C FE
0099999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Affiliated)					974,317	964,000	15,839	XXX
1265M0-AA-0	CTL Pass-Thru Tr Ser 2025 (Pro CTL PTT 2025 (Daisy) 5.840% 08/15/42	06/16/2025	Direct		2,811,123	2,811,123		2.A Z
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					2,811,123	2,811,123		XXX
000000-00-0	Divisions Holding Corp Term Ln B Nt 1 4.900% 08/14/26	04/17/2025	Direct		1,600,744	1,616,913		2.C PL
000000-00-0	Shermco Intermediate Hlds Inc 7th Amendment DD Term Ln Nt 1 9.318% 12/07/26	06/16/2025	Direct		56,356	57,558		4.A Z
000000-00-0	Orion Group 3rd Amendment DD Term Ln Nt 1 10.546% 03/19/27	06/10/2025	Tax Free Exchange		55,988	55,988	98	4.A Z
000000-00-0	Selectquote Inc 11th Amendment Term Ln Nt 1 13.927% 09/30/27	06/30/2025	Interest Capitalization		26,364	26,364		4.B Z
000000-00-0	Sonny's Enterprises LLC Restated Revolver Term Ln Nt 7 9.963% 08/05/28	05/06/2025	Direct		230,487	230,487		4.B Z
000000-00-0	Denali Buyerco DDTL 6A Nt 4 9.573% 09/15/28	06/11/2025	Direct		753,990	759,688		4.B Z
000000-00-0	Unifi Aviation North Amer LLC DD Term Ln Nt 1 10.307% 09/29/28	06/10/2025	Direct		87,252	87,252		2.C PL
000000-00-0	Steward Partners Global Ad LLC Delayed Draw Term Ln C Nt 1 9.046% 10/14/28	06/30/2025	Direct		1,188	1,194		4.A Z
000000-00-0	OIS Management Services 2nd Amendment DD Term Ln Nt 8 9.010% 11/10/28	05/05/2025	Direct		439,362	441,570		4.B Z
000000-00-0	OIS Management Services 2nd Amendment DD Term Ln Nt 1 9.046% 11/10/28	06/30/2025	Tax Free Exchange		2,878,837	2,892,234	11,491	4.B Z
000000-00-0	Northwinds Holding Co 2024 Incremental DD TL Nt 4 9.468% 05/01/29	06/05/2025	Direct		22,417	22,529		4.A Z
000000-00-0	Tidekeeper LLC Delayed Draw Term Ln Nt 3 10.327% 06/14/29	04/29/2025	Guggenheim Securities LLC		77,464	78,000		4.A Z
000000-00-0	Tidekeeper LLC Delayed Draw Term Ln Nt 4 10.327% 06/14/29	05/30/2025	Guggenheim Securities LLC		253,560	255,316		4.A Z
000000-00-0	Tidekeeper LLC Delayed Draw Term Ln Nt 3 10.327% 06/14/29	06/30/2025	Tax Free Exchange		253,590	255,316	2,270	4.A Z
000000-00-0	HGC Holdings (Heritage Golf) Refinancing Term Ln Nt 2 9.296% 06/20/29	06/30/2025	Direct		30,875	30,991		4.A Z
000000-00-0	HGC Holdings (Heritage Golf) Refinancing Term Ln Nt 1 9.324% 06/20/29	06/20/2025	Direct		1,067,826	1,077,932		4.A Z
000000-00-0	Ellucian Holdings Inc New Term Ln B Nt 1 7.327% 10/29/29	04/17/2025	Various		500,250	500,000		4.B FE
000000-00-0	Ambient Enterprises 1st Amendment DDTL Nt 1 10.046% 12/15/29	04/17/2025	Direct		284,552	287,064		3.C Z
000000-00-0	Ambient Enterprises 1st Amendment DDTL Nt 2 10.046% 12/15/29	05/08/2025	Direct		357,593	360,750		3.C Z
000000-00-0	Maxar Technologies Inc Revolver Nt 2 10.046% 05/03/30	06/27/2025	Direct		77,595	77,595		4.A Z
000000-00-0	Accuray Inc Term Ln 13.955% 06/06/30	06/06/2025	Direct		14,434,375	15,000,000		5.A Z
000000-00-0	Mobotrex Inc Revolver Nt 1 7.250% 06/07/30	06/30/2025	Direct		87,413	87,413		4.B Z
000000-00-0	Cricket Valley Energy Center Term Ln Nt 1 9.302% 06/26/30	06/26/2025	Direct		308,491	316,401		4.A Z
000000-00-0	United Risk/DiamondMezzanine DDTL Nt 1 9.318% 10/31/30	06/16/2025	Direct		450,698	452,963		4.A Z
000000-00-0	MB2 Dental Solutions LLC Delayed Draw Term Ln A Nt 2 10.327% 01/29/31	06/27/2025	Guggenheim Securities LLC		20,956	21,168		4.A Z
000000-00-0	MB2 Dental Solutions LLC Delayed Draw Term Ln A Nt 2 10.327% 01/29/31	04/30/2025	Tax Free Exchange		78,596	79,381	43	4.A Z
000000-00-0	Clarivate Clarivate 7.077% 01/31/31	06/12/2025	Citigroup		258,050	260,000		3.C FE
000000-00-0	Camelot US Acquisition LLC Amendment No 7 Term Loan 7.577% 01/31/31	06/20/2025	Citigroup		519,350	520,000		4.A FE
000000-00-0	Concert Golf Partners LLC 2025 Delayed Draw TL Nt 1 8.827% 03/31/31	06/10/2025	Tax Free Exchange		565,821	570,091	718	4.A Z
000000-00-0	Corza Medical Term Ln Nt 1 9.210% 04/10/31	04/10/2025	Direct		57,603	57,603		4.A Z
000000-00-0	Corza Medical Delayed Draw Term Ln Nt 1 9.230% 04/11/31	04/11/2025	Direct		10,107	10,209		4.A Z
000000-00-0	Corza Medical Delayed Draw Term Ln Nt 2 9.230% 04/11/31	04/11/2025	Direct		18,716	18,905		4.A Z
000000-00-0	Automotive Keys Group LLC DDTL Nt 1 9.569% 05/01/31	06/25/2025	Direct		127,503	128,791		3.B PL
000000-00-0	Redwood Services LLC 7th Amendment DD Term Ln Nt 3 10.946% 05/06/31	05/05/2025	Direct		7,751	7,829		4.A Z
000000-00-0	Redwood Services LLC 7th Amendment DD Term Ln Nt 4 10.946% 05/06/31	05/13/2025	Direct		75,335	76,096		4.A Z
000000-00-0	Redwood Services LLC 7th Amendment DD Term Ln Nt 5 10.972% 05/06/31	05/19/2025	Direct		5,847	5,906		4.A Z
000000-00-0	Redwood Services LLC 7th Amendment DD Term Ln Nt 6 10.972% 05/06/31	06/09/2025	Direct		29,780	30,081		4.A Z
000000-00-0	SitusAMC Holdings Corp New Term Ln Nt 1 9.308% 05/14/31	05/14/2025	Guggenheim Securities LLC		210,949	211,694		4.A Z
000000-00-0	SitusAMC Holdings Corp New Term Ln Nt 1 9.308% 05/14/31	06/19/2025	Tax Free Exchange		2,774,595	2,788,306	69,025	4.A Z
000000-00-0	Northwinds Holding Co 2025 Incremental DD TL Nt 1 9.468% 06/05/31	06/10/2025	Tax Free Exchange		22,417	22,529	30	4.A Z
000000-00-0	Werner Finco Inc Term Ln Nt 1 8.818% 06/16/31	06/16/2025	Direct		1,592,659	1,616,913		4.A Z
000000-00-0	Ideal Components Term Ln Nt 1 9.327% 06/30/31	06/30/2025	Guggenheim Securities LLC		1,266,013	1,267,241		4.A Z
000000-00-0	USIC Holdings Inc Delayed Draw Term Ln Nt 5 9.833% 08/21/31	05/30/2025	Guggenheim Securities LLC		19,660	19,660		4.A Z
000000-00-0	USIC Holdings Inc Delayed Draw Term Ln Nt 3 9.833% 08/21/31	05/30/2025	Tax Free Exchange		6,044	6,044	3	4.A Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000-00-0	Cliffwater LLC New Term Ln Nt 1 9.272% 04/22/32	04/22/2025	Guggenheim Securities LLC		2,710,136	2,740,136		4.A Z
000000-00-0	Curriculum Assoc LLC Term Ln Nt 1 9.299% 05/07/32	05/06/2025	Guggenheim Securities LLC		1,494,403	1,501,894		4.B Z
00797*-AA-5	Aero Operating LLC Term Ln Nt 1 13.431% 02/07/26	04/01/2025	Interest Capitalization		5,650	5,650		3.C PL
00797*-AB-3	Aero Operating LLC Delayed Draw Term Ln Nt 2 13.448% 02/07/26	04/01/2025	Interest Capitalization		142	142		3.C PL
00797*-AB-3	Aero Operating LLC Delayed Draw Term Ln Nt 1 13.472% 02/07/26	04/01/2025	Interest Capitalization		1,621	1,621		3.C PL
02376C-BM-6	American Airlines Inc Third Rep Term Loan 6.570% 06/04/29	05/15/2025	Citigroup		496,875	500,000		3.B FE
02406M-AU-1	American Axle & Mfg Inc Tr B TL Nt 1 4.230% 12/13/29	06/24/2025	JP Morgan Securities LLC		154,321	154,321		3.A FE
02406M-AU-1	American Axle & Mfg Inc Tr B TI Nt 2 4.242% 12/13/29	06/24/2025	JP Morgan Securities LLC		179,205	179,205		3.A FE
02406M-AU-1	American Axle & Mfg Inc Tr B TI Nt 4 4.323% 12/13/29	06/24/2025	JP Morgan Securities LLC		166,474	166,474		3.A FE
03971@-AD-9	Arcticom Delayed Draw Term Ln Nt 1 11.824% 12/22/27	06/30/2025	Interest Capitalization		16,821	16,821		3.A PL
03971@-AE-7	Arcticom Term Ln Nt 1 11.827% 12/22/27	06/30/2025	Interest Capitalization		1,639	1,639		3.A PL
03971@-AF-4	Arcticom Delayed Draw Term Ln C Nt 1 11.824% 04/14/29	06/30/2025	Interest Capitalization		384	384		3.A Z
04011*-AA-7	Argenbright Holdings LLC Term Ln Nt 1 11.680% 11/30/26	04/30/2025	Interest Capitalization		23,757	23,757		2.C PL
04011*-AB-5	Argenbright Holdings LLC Delayed Draw Term Ln Nt 1 12.724% 11/30/26	06/20/2025	Interest Capitalization		1,525	1,525		2.C PL
04279*-AA-4	Arrowhead Holdco Co Term Ln Nt 1 9.692% 08/31/28	06/30/2025	Interest Capitalization		6,789	6,789		5.C PL
04279*-AB-2	Arrowhead Holdco Co Delayed Term Ln Nt 1 9.646% 08/31/28	06/16/2025	Interest Capitalization		1,400	1,400		5.C PL
04279*-AC-0	Arrowhead Holdco Co Redhawk DD Term Ln Nt 1 9.642% 08/31/28	06/16/2025	Interest Capitalization		1,608	1,608		5.C PL
05339*-AA-9	Avalign Technologies Term Ln Nt 1 10.833% 12/20/28	05/28/2025	Interest Capitalization		14,664	14,664		3.C PL
05742P-B*-6	Baker Tilley Advisory Term Ln Nt 1 8.827% 05/30/32	05/30/2025	Direct		572,135	579,179		4.A Z
05825H-AG-9	Baldwin Insurance Group Hlds Term Ln B1 Nt 1 7.311% 05/27/31	04/21/2025	JP Morgan Securities LLC		500,625	500,000		4.B FE
05895I-B#-0	Bamboo US Bidco Repriced DD Term Ln Nt 1 9.530% 09/30/30	04/30/2025	Tax Free Exchange		71,303	72,365		4.A Z
15645#-AB-1	Centric Brands Inc Topco Term Ln A-2 Nt 1 12.260% 02/06/31	05/06/2025	Interest Capitalization		85,242	85,242		4.C PL
20602*-AE-0	Concert Golf Partners LLC 2024 Delayed Draw TL Nt 9 9.074% 07/08/32	06/05/2025	Direct		682,819	688,276		3.A PL
20602*-AE-0	Concert Golf Partners LLC 2024 Delayed Draw TL Nt 1 9.077% 07/08/32	05/30/2025	Tax Free Exchange		117,021	118,185		3.A Z
21079#-AC-2	Continental Acq Holdings LLC Term Ln 2021-B Nt 1 11.446% 01/20/27	06/30/2025	Interest Capitalization		39,580	39,580		3.C PL
21257@-AG-9	Convey Health Solutions Inc 2022-2 Incremental TermLn Nt 1 9.646% 09/04/26	06/30/2025	Interest Capitalization		10,899	10,899		3.A PL
22282G-AK-3	Reworld Holdings Corp 2024 Refinancing Term C Loan 6.811% 11/30/28	05/16/2025	Barclays Capital Inc		28,705	28,633		3.B FE
22282G-AL-1	Reworld Holdings Corp 2024 Refinancing Term B Loan 6.811% 11/30/28	05/16/2025	Barclays Capital Inc		521,360	520,060		3.B FE
23363#-AD-1	DRS Holdings Inc 2025 Incremental Term Ln Nt 1 9.542% 11/01/28	04/01/2025	Direct		(11,340)			4.A Z
23363#-AD-1	DRS Holdings Inc 2025 Incremental Term Ln Nt 1 9.542% 11/01/28	04/17/2025	Tax Free Exchange		2,049,443	2,058,298	10,424	4.A Z
23363#-AD-1	DRS Holdings Inc 2025 Incremental Term Ln Nt 2 9.583% 11/01/28	05/30/2025	Tax Free Exchange		2,242,883	2,262,347	1,200	4.A Z
25248@-AA-5	Rayus Radiology 4th Additional Term Ln Nt 1 9.307% 03/15/27	05/02/2025	Tax Free Exchange		86,574	87,124	23	4.A Z
29081L-AC-8	Embecta Corp Initial Term Ln 7.327% 04/02/29	06/05/2025	Wells Fargo Securities LLC		1,212,130	1,210,617		4.A FE
30312@-AB-4	Fitness Ventures Hldgs Inc Delayed Draw Term Ln Nt 6 1.000% 08/01/31	05/16/2025	Direct		48,417	48,783		3.B PL
33963A-AE-3	Flint Opco LLC Delayed Draw Term Ln Nt 8 9.071% 08/15/30	05/21/2025	Direct		92,107	92,107		3.A PL
36265@-AB-8	GS Seer Group Delayed Draw Term Ln Nt 1 11.046% 04/28/29	06/30/2025	Tax Free Exchange		81,163	81,163		3.B PL
40178@-AA-8	Guidehouse Inc Term Ln Nt 1 10.077% 10/16/28	06/30/2025	Interest Capitalization		15,173	15,173		4.B PL
40493@-AD-0	HP RSS Intermediate Inc 1st Lien 1st Am. DDTL 9.010% 12/11/29	05/05/2025	Direct		4,932	4,957		2.C PL
40493@-AD-0	HP RSS Intermediate Inc 1st Lien 1st Am. DDTL Nt 5 9.046% 12/11/29	06/30/2025	Direct		13,587	13,655		2.C PL
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 15 9.296% 03/19/27	04/24/2025	Direct		57,581	58,223		3.A PL
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 2 10.519% 03/19/27	06/30/2025	Tax Free Exchange		157,894	159,065	307	3.A PL
42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 18 10.546% 03/19/27	06/04/2025	Direct		103,251	103,251		3.A PL
44958#-AA-4	IG Investments Holdings LLC 2024 Refinanced Term Ln Nt 3 9.280% 09/22/28	04/30/2025	Tax Free Exchange		3,230	3,267	75	4.A Z
45668@-A*-9	Infinity Home Services Holdco 3rd Amendment DD Term Ln Nt 5 9.509% 12/28/28	04/08/2025	Direct		555	558		4.A Z
45668@-A*-9	Infinity Home Services Holdco 3rd Amendment DD Term Ln Nt 6 9.569% 12/28/28	05/23/2025	Direct		758	762		4.A Z
45676@-AA-4	Infinity Home Services Holdco Delayed Draw Term Ln Nt 1 9.896% 12/28/28	04/18/2025	Tax Free Exchange		71,221	71,221	353	3.A PL
45836#-AD-3	Inszone Mid LLC Delayed Draw Term Ln Nt 86 10.046% 11/30/29	06/20/2025	Direct		84,986	85,812		3.C PL
45836#-AD-3	Inszone Mid LLC Delayed Draw Term Ln Nt 1 10.077% 12/22/29	04/18/2025	Tax Free Exchange		184,923	186,685	888	3.C PL
45836#-AE-1	Inszone Mid LLC 1st Lien A1 DDTL Nt 3 9.542% 11/30/29	06/16/2025	Direct		44,283	44,506		3.C Z
45836#-AE-1	Inszone Mid LLC 1st Lien A1 DDTL Nt 2 9.546% 11/30/29	05/16/2025	Direct		5,201	5,228		3.C Z
48773#-AF-7	Kellermeyer Building Svcs 6th Amendment Term Ln Nt 1 12.430% 11/07/26	04/30/2025	Interest Capitalization		27,157	27,157		4.B PL
48773#-AH-3	Kellermeyer Building Svcs 8th Amendment Term Ln Nt 1 9.680% 11/07/26	04/30/2025	Interest Capitalization		46,364	46,364		4.B PL
49337*-AC-5	Keystone Agency Investors LLC Delayed Draw Term Ln D Nt 1 9.896% 05/03/27	04/16/2025	Tax Free Exchange		168,991	170,569	787	3.B PL
49337*-AE-1	Keystone Agency Investors LLC Delayed Draw Term Ln E Nt 1 9.038% 05/03/27	04/02/2025	Direct		12,569	12,632		3.B PL
49337*-AE-1	Keystone Agency Investors LLC Delayed Draw Term Ln E Nt 7 9.046% 05/03/27	06/30/2025	Direct		8,197	8,219		3.B PL
49337*-AE-1	Keystone Agency Investors LLC Delayed Draw Term Ln E Nt 6 9.070% 05/03/27	06/05/2025	Direct		11,362	11,419		3.B PL
49337*-AE-1	Keystone Agency Investors LLC Delayed Draw Term Ln E Nt 2 9.210% 05/03/27	04/10/2025	Direct		637	640		3.B PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
49337*-AE-1	Keystone Agency Investors LLC Delayed Draw Term Ln E Nt 3 9.276% 05/03/27	05/01/2025	Direct		6,402	6,434		3.B PL
53173#-AE-6	Lido Advisors LLC 7th Amendment DD Term Ln Nt 6 9.324% 06/11/29	06/12/2025	Direct		3,997	4,017		4.A Z
53173#-AE-6	Lido Advisors LLC 7th Amendment DD Term Ln Nt 5 9.329% 06/11/29	05/29/2025	Direct		299,760	301,267		4.A Z
53229@-AA-0	Lightspeed Solutions LLC Sr Secured Term Ln Nt 1 10.796% 03/01/28	06/30/2025	Interest Capitalization		12,117	12,117		5.B
53229@-AB-8	Lightspeed Solutions LLC Sr DD Secured Term Ln Nt 1 10.827% 03/01/28	06/30/2025	Interest Capitalization		799	799		5.B
55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 11.180% 02/26/26	06/30/2025	Interest Capitalization		2,975	2,975		5.A PL
60782#-AA-2	Pueblo Mechanical & Controls 3rd Amendment DD Term Ln Nt 4 9.026% 08/23/28	05/01/2025	Direct		18,099	18,328		3.A PL
60782#-AA-2	Pueblo Mechanical & Controls 3rd Amendment DD Term Ln Nt 1 10.788% 08/23/28	06/30/2025	Tax Free Exchange		120,705	122,134	72	3.A PL
60782#-AA-2	Pueblo Mechanical & Controls 3rd Amendment DD Term Ln Nt 3 10.796% 08/23/28	04/01/2025	Direct		23,716	24,016		3.A PL
62482@-AA-3	Mr Greens Intermediate Term Ln Nt 2 10.667% 05/01/29	06/25/2025	Direct		279,468	283,724		3.B PL
62482@-AB-1	Mr Greens Intermediate DD Term Ln Nt 2 10.667% 05/01/29	06/25/2025	Direct		153	177		3.B PL
62931*-AA-2	Topix Pharma Term Ln Nt 1 10.385% 11/02/26	04/29/2025	Interest Capitalization		3,884	3,884		3.B PL
62931*-AC-8	Topix Pharma Delayed Draw Term Ln Nt 1 10.385% 11/02/26	04/29/2025	Interest Capitalization		1,309	1,309		3.B PL
62931*-AE-4	Topix Pharma 2022 Incremental Term Ln Nt 1 10.385% 11/02/26	04/29/2025	Interest Capitalization		626	626		3.B PL
65959@-AA-0	Fairway Lawns LLC DD Term Ln D Nt 7 9.272% 05/17/28	04/22/2025	Direct		8,091	8,172		3.B PL
65959@-AA-0	Fairway Lawns LLC DD Term Ln D Nt 11 9.296% 05/17/28	06/27/2025	Direct		1,734	1,751		3.B PL
65959@-AA-0	Fairway Lawns LLC DD Term Ln D Nt 6 9.298% 05/17/28	04/15/2025	Direct		2,196	2,218		3.B PL
65959@-AA-0	Fairway Lawns LLC DD Term Ln D Nt 10 9.299% 05/17/28	06/10/2025	Direct		8,206	8,289		3.B PL
66847@-AD-8	Northwinds Holding Co 2024 Incremental DD TL Nt 2 9.426% 05/01/29	05/01/2025	Direct		9,409	9,457		4.A Z
66847@-AD-8	Northwinds Holding Co 2024 Incremental DD TL Nt 1 9.448% 05/01/29	04/01/2025	Direct		51,199	51,456		4.A Z
66847@-AD-8	Northwinds Holding Co 2024 Incremental DD TL Nt 3 9.480% 05/01/29	06/02/2025	Direct		55,350	55,628		4.A Z
67008*-AB-7	Novipax Buyer 1st Amendment Term Ln Nt 1 12.671% 12/01/26	04/28/2025	Interest Capitalization		1,216	1,216		3.A PL
68144#-AB-6	Invo Healthcare (Olympia Acq) Incremental Term Ln Nt 1 11.946% 02/26/27	06/30/2025	Interest Capitalization		1,588	1,588		4.C PL
68144#-AC-4	Invo Healthcare (Olympia Acq) Delayed Term Ln Nt 1 11.977% 02/26/27	06/30/2025	Interest Capitalization		3,509	3,509		4.C PL
68144#-AC-4	Invo Healthcare (Olympia Acq) Delayed Term Ln Nt 1 11.977% 02/26/27	06/30/2025	Tax Free Exchange		34,140	63,933	233	4.C PL
68144#-AC-4	Invo Healthcare (Olympia Acq) Delayed Term Ln Nt 4 11.896% 02/28/27	06/30/2025	Interest Capitalization		1,214	1,214		4.C PL
68144#-AC-4	Invo Healthcare (Olympia Acq) Delayed Term Ln Nt 9 11.946% 02/28/27	06/30/2025	Interest Capitalization		861	861		4.C PL
68144#-AD-2	Invo Healthcare (Olympia Acq) Rolled Term Ln Nt 1 11.896% 02/26/27	06/27/2025	Interest Capitalization		46,393	46,393		4.C PL
68144#-AE-0	Invo Healthcare (Olympia Acq) First Out DD Term Ln Term Ln 1 13.969% 02/26/27	06/19/2025	Interest Capitalization		1,689	1,689		4.C PL
68144#-AE-0	Invo Healthcare (Olympia Acq) First Out DD Term Ln Term Ln 1 13.969% 02/26/27	06/30/2025	Tax Free Exchange		12,443	12,443		4.C PL
68144#-AE-0	Invo Healthcare (Olympia Acq) First Out DD Term Ln Term Ln 2 11.930% 02/28/27	06/30/2025	Interest Capitalization		754	754		4.C PL
69428@-AD-9	Pye Barker Company 2024-1 Delayed Draw TL Nt 1 8.730% 06/11/31	04/14/2025	Tax Free Exchange		896,834	900,955	5,700	4.A PL
69428@-AE-7	Pye Barker Company Delayed Draw Term Ln 2 Nt 9 8.796% 06/11/31	06/17/2025	Direct		56,015	56,296		3.B PL
69428@-AE-7	Pye Barker Company Delayed Draw Term Ln 2 Nt 10 8.821% 06/11/31	06/24/2025	Direct		14,612	14,686		3.B PL
70757D-AZ-2	Penn National Gaming Inc Term Ln B Nt 1 4.327% 05/03/29	04/25/2025	Bank of America BISD Dealer		800,567	797,949		3.C FE
71579*-AE-2	Pestco LLC Incremental Delayed Draw Nt 1 10.433% 02/17/28	05/29/2025	Tax Free Exchange		120,721	120,721	1,028	3.B PL
74501#-AA-3	Pueblo Mechanical & Controls 1st Lien Term Ln Nt 1 10.829% 08/23/28	04/17/2025	Direct		79,360	79,559		3.A PL
74501#-AB-1	Pueblo Mechanical & Controls Delayed Draw Term Ln Nt 1 10.796% 08/23/28	04/17/2025	Direct		55,046	55,184		3.A PL
74839X-AL-3	Quikrete Holdings Inc Term Ln Nt 1 6.577% 01/30/32	05/05/2025	Wells Fargo Securities LLC		874,844	875,000		3.C FE
76028@-AB-2	Repairify Inc aka AsTech A5 Term Ln Nt 1 9.571% 06/14/27	05/21/2025	Direct		245,907	250,925		2.A PL
78500@-AA-7	SV-Burton Holdings LLC Delayed Draw Term Ln Nt 2 12.610% 12/06/27	05/07/2025	Interest Capitalization		395	395		3.A PL
78500@-AA-7	SV-Burton Holdings LLC Delayed Draw Term Ln Nt 1 12.646% 12/06/27	06/30/2025	Interest Capitalization		2,954	2,954		3.A PL
78500@-AA-7	SV-Burton Holdings LLC Delayed Draw Term Ln Nt 5 12.652% 12/06/27	06/27/2025	Interest Capitalization		498	498		3.A PL
78500@-AA-7	SV-Burton Holdings LLC Delayed Draw Term Ln Nt 4 12.668% 12/06/27	06/16/2025	Interest Capitalization		904	904		3.A PL
78500@-AA-7	SV-Burton Holdings LLC Delayed Draw Term Ln Nt 2 12.673% 12/06/27	06/13/2025	Interest Capitalization		2,164	2,164		3.A PL
78500@-AA-7	SV-Burton Holdings LLC Delayed Draw Term Ln Nt 3 12.674% 12/06/27	06/20/2025	Interest Capitalization		6,365	6,365		3.A PL
78500@-AA-7	SV-Burton Holdings LLC Delayed Draw Term Ln Nt 3 12.680% 12/06/27	06/03/2025	Interest Capitalization		1,108	1,108		3.A PL
82419*-AD-5	Shermco Intermediate Hlds Inc 5th Amendment DD Term Ln Nt 1 9.324% 06/05/26	05/19/2025	Direct		22,465	22,578		3.B Z
82419*-AD-5	Shermco Intermediate Hlds Inc 5th Amendment DD Term Ln Nt 1 9.324% 12/07/26	06/16/2025	Direct		214,163	215,239		3.B Z
82981#-AA-5	Sitecore 1st Lien Term Ln Nt 1 12.325% 03/01/29	05/19/2025	Interest Capitalization		40,347	40,347		4.A Z
86032@-AE-9	Steward Partners Global Ad LLC Delayed Draw Term Loan B Nt 8 9.046% 10/14/28	06/30/2025	Direct		305,174	308,256		3.A PL
86032@-AE-9	Steward Partners Global Ad LLC Delayed Draw Term Loan B Nt 7 10.077% 10/14/28	05/30/2025	Direct		193,728	195,685		3.A PL
88583@-AF-5	3 Step Sports Term Ln Nt 1 10.788% 10/23/29	04/01/2025	Interest Capitalization		3,155	3,155		3.A PL
88583@-AG-3	3 Step Sports Delayed Draw Term Ln Nt 3 12.245% 10/02/29	06/16/2025	Interest Capitalization		191	191		3.A PL
88583@-AG-3	3 Step Sports Delayed Draw Term Ln Nt 1 12.279% 10/02/29	04/23/2025	Interest Capitalization		23	23		3.A PL
88583@-AG-3	3 Step Sports Delayed Draw Term Ln Nt 2 12.320% 10/02/29	06/04/2025	Interest Capitalization		152	152		3.A PL
89841E-AB-1	Ultimate Software Group Inc New Term Ln B 1st Lien Nt 1 7.811% 02/10/31	04/11/2025	Nomura Securities Intl LLC		1,247,639	1,246,859		4.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
90230#-AB-5	Playon Sports Inc Revolver Nt 4 9.046% 03/14/28	06/30/2025	Direct		56,306	56,306		4.B PL
90230#-AB-5	Playon Sports Inc Revolver Nt 3 9.570% 03/14/28	06/04/2025	Direct		56,306	56,306		4.B PL
91823C-AC-1	V Global Hlds aka Vertellus Initial Term Ln Nt 3 10.046% 12/22/27	06/26/2025	Direct		22,737	22,737		2.C PL
92535B-AD-1	Vertex Service Partners LLC 2024 DD Term Ln Nt 2 9.577% 12/15/29	05/02/2025	Tax Free Exchange		41,111	41,314	462	2.C PL
92843Z-A#-0	Visual Edge Technology Inc Last Out Term Ln B Nt 1 11.476% 12/31/25	05/22/2025	Interest Capitalization		40,706	40,706		5.C PL
92974*-AA-7	Discovery Life Sciences LLC Term Ln Nt 1 10.696% 03/30/28	06/30/2025	Interest Capitalization		9,634	9,634		3.B PL
92974*-AB-5	Discovery Life Sciences LLC Delayed Draw Term Ln Nt 1 10.946% 03/30/28	06/30/2025	Interest Capitalization		6,180	6,180		3.B PL
92974*-AC-3	Discovery Life Sciences LLC New Term Ln Nt 3 10.946% 03/30/28	06/30/2025	Interest Capitalization		4,388	4,388		3.B PL
98538#-AC-5	Youth Enrichment Brands LLC Amendment #3 DD Term Ln Nt 6 9.046% 10/18/27	05/23/2025	Direct		32,459	32,787		3.A PL
98876*-AF-2	ZB Holdings LLC DD Term Ln 2024-1 Nt 6 9.929% 02/09/28	04/23/2025	Direct		2,160	2,182		5.A
98876*-AF-2	ZB Holdings LLC DD Term Ln 2024-1 Nt 7 9.950% 02/09/28	05/12/2025	Direct		2,160	2,182		5.A
98876*-AF-2	ZB Holdings LLC DD Term Ln 2024-1 Nt 9 9.973% 02/09/28	06/13/2025	Direct		2,160	2,182		5.A
98876*-AF-2	ZB Holdings LLC DD Term Ln 2024-1 Nt 8 9.976% 02/09/28	05/15/2025	Direct		25,926	26,188		5.A
BGH9G0-94-2	Oil Changer Inc 4th Amendment DDTL Nt 5 11.160% 02/08/27	05/12/2025	Tax Free Exchange		18,012	18,133	39	5.B GI
L7574*-AA-6	Surgical Specialists LLC Delayed Draw Term Ln Nt 1 9.680% 01/31/28	05/08/2025	Tax Free Exchange		40,752	40,752	292	4.C Z
L7574*-AB-4	Surgical Specialists LLC Term Ln Nt 1 9.680% 01/31/28	05/08/2025	Tax Free Exchange		13,723	13,723	98	4.C Z
L7574*-AG-3	Surgical Specialists LLC 4th Amendment DD TL Nt 1 9.680% 07/10/30	05/08/2025	Tax Free Exchange		1,564	1,564	11	4.A Z
L7574*-AG-3	Surgical Specialists LLC 4th Amendment DD TL Nt 2 9.680% 07/10/30	05/08/2025	Interest Capitalization		145	145		4.A Z
L7574*-AG-3	Surgical Specialists LLC 4th Amendment DD TL Nt 2 9.680% 07/10/30	05/08/2025	Tax Free Exchange		1,609	1,609	12	4.A Z
L7574*-AG-3	Surgical Specialists LLC 4th Amendment DD TL Nt 3 9.230% 04/11/31	05/08/2025	Tax Free Exchange		10,108	10,209	71	4.A Z
L7574*-AJ-7	Surgical Specialists LLC 6th Amendment DD Term Ln Nt 1 8.980% 04/11/31	05/08/2025	Tax Free Exchange		18,673	18,860	131	4.A Z
N7497#-AA-4	Expereo USA Inc Term Ln Nt 1 10.323% 12/13/30	06/13/2025	Interest Capitalization		15,805	15,805		3.B PL
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					53,358,308	54,194,634	105,884	XXX
L8043#-AB-1	HPS SLF VI-L Holdings HPS A-2 International Levered 6.246% 09/30/34	06/26/2025	Direct		2,234,331	2,234,331		1.G PL
PPGLE8-5Z-1	Midwest Texas Tea LLC Sr Sub Nt 19.500% 01/17/30	06/30/2025	Interest Capitalization		30,768	30,768		5.B GI
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					2,265,099	2,265,099		XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					435,092,391	439,622,542	2,143,106	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					974,317	964,000	15,839	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					436,066,708	440,586,542	2,158,945	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					436,066,708	440,586,542	2,158,945	XXX
12596S-AA-1	COOPR 2025-CES1 A1A ABS Ser 25-CES1 Cl A1A 5.654% 05/25/60	04/24/2025	Barclays Capital Inc		7,159,979	7,160,000	32,611	1.A FE
74937Y-AA-6	Woodward Capital Management RMBS Ser 25-CES4 Cl A1A 5.811% 05/25/55	04/16/2025	Citigroup		24,248,588	24,249,003	90,026	1.A FE
74938P-AB-2	RCKT 2024-CES2 A1B RCKT 2024-CES2 A1B 6.291% 04/25/44	05/08/2025	Wells Fargo Securities LLC		3,512,417	3,490,601	4,880	1.A FE
89183K-AA-5	TPMT 2025-CES2 A1 TPMT 2025-CES2 A1 0.000% 07/25/65	06/30/2025	JP Morgan Securities LLC		41,821,442	41,821,739	229,876	1.A FE
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					76,742,426	76,721,343	357,393	XXX
00992D-AA-7	ALA Trust CMBS Ser 2025-OANA Cl A 6.054% 05/15/40	05/14/2025	Morgan Stanley & Co LLC		12,369,000	12,400,000		1.A FE
05494F-BT-4	USA CMBS: Conduit CMBS Ser 2025-BNK49 Cl A5 5.623% 03/15/58	05/06/2025	Various		13,999,082	13,500,000	6,404	1.A FE
05594E-AA-8	BPR Trust CMBS Ser 2025-ALDR Cl A 5.672% 06/05/42	05/28/2025	Barclays Capital Inc		24,800,000	24,800,000	42,981	1.A FE
06490B-AH-9	USA CMBS: Conduit CMBS Ser 2025-BNK50 Cl A5 5.652% 05/15/68	05/29/2025	JP Morgan Securities LLC		13,757,792	13,358,000	35,653	1.A FE
06540G-AV-0	BANK 2024-BNK47 A5 CMBS Ser 2024-BNK47 Cl A5 5.716% 06/15/57	05/08/2025	Various		26,633,213	25,742,000	71,678	1.A FE
06541G-AH-0	Bank CMBS Ser 24-BNK48 Cl A5 5.053% 10/15/57	05/08/2025	Various		11,345,534	11,315,000	2,796	1.A FE
07292A-AD-5	Barclays Com Mort Securities CMBS Ser 2025-5C33 Cl A4 5.839% 03/15/58	05/02/2025	Barclays Capital Inc		8,313,125	8,000,000	5,190	1.A FE
08164A-AG-7	Benchmark Mtg Tr CMBS Ser 2025-V13 Cl A4 5.815% 02/15/57	04/11/2025	Citigroup		5,949,531	5,800,000	12,179	1.A FE
08164C-AC-2	Benchmark Mortgage Trust CMBS Ser 2025-V15 Cl A3 5.805% 05/15/30	05/21/2025	Goldman Sachs & Company		4,120,000	4,000,000	7,095	1.A FE
94990F-AE-1	WFCM 2024-C63 A5 CMBS Ser 2024-C63 Cl A5 5.309% 08/15/57	04/23/2025	JP Morgan Securities LLC		412,098	410,000	1,391	1.A
95003U-AD-2	Wells Fargo CM Trust CMBS Ser 2024-5C2 Cl A3 5.920% 11/15/57	04/09/2025	Wells Fargo Securities LLC		3,247,079	3,140,000	4,647	1.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					124,946,454	122,465,000	190,014	XXX
03768M-AS-6	APID 2020-33A AR CLO Ser 2020-33A Cl A1R2 5.575% 04/24/38	04/09/2025	Deutsche Bank Capital		20,800,000	20,800,000		1.A FE
03768M-AW-7	APID 2020-33A AR CLO Ser 2020-33A Cl BR2 6.025% 04/24/38	04/09/2025	Deutsche Bank Capital		15,800,000	15,800,000		1.C FE
40456G-AA-7	HTS Funding DE LLC ABS Ser 25-1 Cl A 5.351% 06/23/45	06/24/2025	Guggenheim Securities LLC		4,728,179	4,728,261		1.F FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					41,328,179	41,328,261		XXX
02158Q-AA-6	Alternative Loan Issuer 2025 Series 2025 A-1 LLC 5.289% 05/15/36	05/06/2025	Direct		20,285,000	20,285,000		1.D PL
02158Q-AB-4	Alternative Loan Issuer 2025 Series 2025 A-1 LLC 5.777% 05/15/36	05/06/2025	Direct		4,715,000	4,715,000		1.G PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
66981P-AN-8	20 Gates - Continental Warehou Class A2 Notes 8.065% 07/15/31	06/30/2025	Direct		1,534,139	1,534,139		1.G PL
70163*-AA-4	Parliament Funding IV LLC Class A Variable Funding Note 6.506% 01/15/37	04/02/2025	Direct		2,524,600	2,524,600		1.A PL
70163*-AB-2	Parliament Funding IV LLC Class B Variable Funding Note 8.006% 01/15/37	04/02/2025	Direct		1,116,650	1,116,650		2.B PL
70163*-AC-0	Parliament Funding IV LLC Class C Variable Funding Note 11.506% 01/15/37	04/02/2025	Direct		485,500	485,500		3.C PL
PPGHKR-YR-7	TCW Rescue Financing Fund II Nt Ser A 8.558% 05/02/34	04/09/2025	Direct		1,412,369	1,412,369		2.C Z
PPGMJG-2N-6	TCW Rescue Financing Fund II Nt Ser B 12.308% 05/02/34	04/09/2025	Direct		847,422	847,422		3.C Z
000000-00-0	Essar Oil UK Element Funding Sr Nt 7.868% 10/18/26	04/14/2025	Direct		675,676	675,676		1.F Z
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					33,596,356	33,596,356		XXX
23942M-AB-0	Dawson Rated Fund ABS 6-R3 LP Class A (PIMCO) 6.870% 05/15/35	04/23/2025	Direct		9,131,257	9,131,257		1.G PL
23942M-AC-8	Dawson Rated Fund ABS 6-R3 LP Class B (PIMCO) 9.870% 05/15/35	04/23/2025	Direct		2,420,044	2,420,044		2.C PL
31616F-A*-8	Fidelity Evergreen Private Cre Sr Nt Ser B 10.269% 07/19/36	06/02/2025	Direct		208,229	208,229		2.B PL
31616F-A@-6	Fidelity Evergreen Private Cre Sr Nt Ser A 8.772% 07/19/36	06/02/2025	Direct		572,630	572,630		3.B PL
674008-AA-1	Oaktree Lending Partners Feede Class A Nt 7.010% 01/31/44	05/12/2025	Direct		1,035,000	1,035,000		1.G PL
674008-AB-9	Oaktree Lending Partners Feede Class B Nt 8.760% 01/31/44	05/12/2025	Direct		270,000	270,000		2.B PL
674008-AC-7	Oaktree Lending Partners Feede Class C Nt 10.510% 01/31/44	05/12/2025	Direct		225,000	225,000		3.B PL
G4217@-AA-0	HPS Specialty Loan Fund VI Fee Nt 8.298% 12/29/32	05/27/2025	Direct		2,190,218	2,190,218		2.B PL
WHLNJN-91-4	GSAM Vintage IX B GSAM Vintage IX (PIMCO) 6.314% 04/30/32	05/12/2025	Direct		18,000,000	18,000,000		1.B Z
WHLNTL-9D-1	Petershill IV Offshore SCSP Project Alpha (PIMCO) 5.770% 04/15/32	04/01/2025	Direct		9,895,000	10,000,000		1.B Z
WHLNTL-9E-9	Petershill IV Offshore SCSP Project Alpha (PIMCO) 5.548% 04/15/30	04/01/2025	Direct		9,925,000	10,000,000		1.B Z
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					53,872,378	54,052,378		XXX
WHLNBI-97-0	PIMCO Project Phantom-Swift ESN890314 5.960% 06/12/30	06/12/2025	Direct		1,270,588	1,270,588		2.B Z
WHLNKI-97-0	PIMCO Project Phantom-Swift ESN875724 5.960% 06/12/30	06/12/2025	Direct		1,929,412	1,929,412		2.B Z
WHLNKI-9E-5	PIMCO Project Phantom-Swift ESN891313 5.960% 06/12/30	06/12/2025	Direct		1,317,647	1,317,647		2.B Z
WHLNNI-97-7	PIMCO Project Phantom-Swift ESN876265 5.960% 06/12/30	06/12/2025	Direct		2,447,059	2,447,059		2.B Z
WHLNPO-98-0	PIMCOProject Phantom-Swift ESN890496 5.960% 06/12/30	06/12/2025	Direct		1,270,588	1,270,588		2.B Z
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					8,235,294	8,235,294		XXX
G58Y41-AA-1	Maple Connect Sr Sec Nt 6.350% 12/02/47	06/18/2025	Direct		20,000,000	20,000,000		2.A PL
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					20,000,000	20,000,000		XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					358,721,087	356,398,632	547,407	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)								XXX
1909999997. Total - Asset-Backed Securities - Part 3					358,721,087	356,398,632	547,407	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					358,721,087	356,398,632	547,407	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					794,787,795	796,985,174	2,706,352	XXX
23281#-12-4	Cyprium Parallel Invs V LP Pfrd Units	05/02/2025	Direct	15,797.490	1,579,749			1.G PL
000000-00-0	Albers Aerospace Preferred Stock	05/19/2025	Direct	250.000	246,250			5.B GI
000000-00-0	Fractal Re Ltd Perpetual Preferred Shares	06/20/2025	Direct	6,161.300	616,131			5.B GI
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					2,442,130	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3					2,442,130	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					2,442,130	XXX		XXX
000000-00-0	Albers Aerospace Com	05/19/2025	Direct	625.000	1			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1	XXX		XXX
000000-00-0	Accuray Inc Penny Warrants	06/06/2025	Direct	780,941.400				
000000-00-0	Accuray Inc 10 PCT Premium Warrants	06/06/2025	Direct	2,147,588.700				
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						XXX		XXX
81049*-10-3	Scottsdale Ins Co Com	04/30/2025	Capital Contribution	0.000	33,000,000			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					33,000,000	XXX		XXX
5989999997. Total - Common Stocks - Part 3					33,000,001	XXX		XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
5989999999. Total - Common Stocks					33,000,001	XXX		XXX
5999999999. Total - Preferred and Common Stocks					35,442,131	XXX		XXX
6009999999 - Totals					830,229,926	XXX	2,706,352	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..MM0020-AA-1	ACWA Power Mgmt Invst Sec Nt 5.950% 12/15/39	06/15/2025	Redemption 100.0000		81,018	81,018	97,120	91,897		(10,879)		(10,879)		81,018				2,410	12/15/2039	2.C FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					81,018	81,018	97,120	91,897		(10,879)		(10,879)		81,018				2,410	XXX	XXX
..20772K-QL-6	State of Connecticut Txbl Ser A 3.875% 06/15/28	04/21/2025	Various		4,965,100	5,000,000	5,000,000	5,000,000						5,000,000		(34,900)	(34,900)	68,351	06/15/2028	1.D FE
..20772K-QM-4	State of Connecticut Txbl Ser A 3.975% 06/15/29	04/21/2025	Various		4,932,300	5,000,000	5,000,000	5,000,000						5,000,000		(67,700)	(67,700)	70,115	06/15/2029	1.D FE
..57582R-LE-4	Massachusetts St GO Ser G 4.000% 09/01/34	06/10/2025	JP Morgan Securities LLC		5,486,250	5,500,000	6,241,565	5,636,222		(35,537)		(35,537)		5,600,685		(114,435)	(114,435)	171,111	09/01/2034	1.B FE
..681712-PP-4	Omaha NE GO Ref Omaha Conv Ctr Arena 5.250% 04/01/25	04/01/2025	Various		5,680,000	5,680,000	6,837,662	5,705,829		(25,829)		(25,829)		5,680,000				149,100	04/01/2025	1.C FE
..686053-BN-8	Oregon St Sch Brds Assn GO Txbl Pension Ser B 5.550% 06/30/28	06/30/2025	Various		3,835,893	3,835,893	3,840,828	3,839,309		(3,416)		(3,416)		3,835,893				106,446	06/30/2028	1.C FE
..717883-FJ-6	Philadelphia PA Sch Dist GO Ref Ser A FSA CR 5.000% 06/01/25	06/01/2025	Maturity		6,245,000	6,245,000	6,639,746	6,258,417		(13,417)		(13,417)		6,245,000				156,125	06/01/2025	1.D FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					31,144,543	31,260,893	33,559,801	31,439,777		(78,199)		(78,199)		31,361,578		(217,035)	(217,035)	721,248	XXX	XXX
..010604-CC-8	Alabama St Port Auth Rev AMT Ref Docs Ser A 5.000% 10/01/30	06/10/2025	JP Morgan Securities LLC		3,215,110	3,160,000	3,407,584	3,275,623		(17,823)		(17,823)		3,257,800		(42,690)	(42,690)	109,722	10/01/2030	2.A FE
..010604-CE-4	Alabama St Port Auth Rev AMT Ref Docs Ser A 5.000% 10/01/32	06/10/2025	JP Morgan Securities LLC		6,434,718	6,345,000	7,037,240	6,551,824		(31,826)		(31,826)		6,519,998		(85,280)	(85,280)	220,313	10/01/2032	2.A FE
..34074M-PG-0	Florida St Hsg Fin Corp Rev Txbl Ref Home Mtg Ser B 2.550% 01/01/43	06/02/2025	Call 100.0000		151,226	151,226	151,226	151,226						151,226				1,631	01/01/2043	1.A FE
..462590-NG-1	Iowa Student Ln Liq Corp Rev IA STUDENT LOAN-TXBL 5.080% 12/01/39	06/01/2025	Call 100.0000		155,000	155,000	155,000	155,000						155,000				3,937	12/01/2039	1.C FE
..485429-Z3-1	Kansas St Dev Fin Auth Rev Txbl Ser H 4.191% 04/15/28	04/29/2025	Wells Fargo Securities LLC		14,008,540	14,000,000	14,000,000	14,000,000						14,000,000		8,540	8,540	317,818	04/15/2028	1.E FE
..544435-4H-0	Los Angeles CA Dep of Arpts AMT-Senior Rev-Ser A 5.000% 05/15/33	05/15/2025	Call 100.0000		1,000,000	1,000,000	1,166,310	1,006,959		(6,959)		(6,959)		1,000,000				25,000	05/15/2033	1.C FE
..544435-4J-6	Los Angeles CA Dep of Arpts AMT-Senior Rev-Ser A 5.000% 05/15/34	05/15/2025	Call 100.0000		1,000,000	1,000,000	1,162,500	1,006,812		(6,812)		(6,812)		1,000,000				25,000	05/15/2034	1.C FE
..544435-4K-3	Los Angeles CA Dep of Arpts AMT-Senior Rev-Ser A 4.750% 05/15/35	05/15/2025	Call 100.0000		2,000,000	2,000,000	2,114,282	2,011,512		(11,512)		(11,512)		2,000,000				47,500	05/15/2035	1.C FE
..59259Y-GF-0	Metropolitan Trans Auth NY Rev Bld Amer Bd Txbl Trans Ser E 6.814% 11/15/40	04/28/2025	Call 108.2610		1,434,458	1,325,000	1,393,450	1,390,778		(792)		(792)		1,389,987		(64,987)	(64,987)	150,338	11/15/2040	1.G FE
..592647-CY-5	Met Wash DC Airpts Auth Rev AMT Ref Ser A 5.000% 10/01/31	06/10/2025	JP Morgan Securities LLC		15,172,950	15,000,000	18,366,900	15,636,747		(158,258)		(158,258)		15,478,488		(305,538)	(305,538)	520,833	10/01/2031	1.D FE
..626207-YF-5	Municipal Elec Auth GA Rev Bld Amer Bd Units 3&4 Ser J 6.637% 04/01/57	04/01/2025	Call 100.0000		126,000	126,000	126,000	126,000						126,000				4,181	04/01/2057	1.G FE
..646080-RG-8	New Jersey St Hgr Ed Auth Rev LBASS Sr AMT Ser 15-1A 4.000% 12/01/25	06/03/2025	Call 100.0000		2,640,000	2,640,000	2,666,981	2,640,000						2,640,000				53,387	12/01/2025	1.A FE
..646080-RH-6	New Jersey St Hgr Ed Auth Rev LBASS Sr AMT Ser 15-1A 4.000% 12/01/26	06/03/2025	Call 100.0000		2,835,000	2,835,000	2,835,000	2,835,000						2,835,000				57,330	12/01/2026	1.C FE
..717817-SE-1	Philadelphia PA Airport Rev Amt-Ref-Ser A 5.000% 06/15/25	06/15/2025	Maturity		4,540,000	4,540,000	4,864,109	4,579,109		(39,109)		(39,109)		4,540,000				113,500	06/15/2025	1.E FE
..88258M-AA-3	Texas Natural Gas Securitiztn Txbl-Texas Natural Gas Ser A 5.102% 04/01/35	04/01/2025	Redemption 100.0000		1,393,399	1,393,399	1,356,709	1,359,779		33,620		33,620		1,393,399				35,546	04/01/2035	1.A FE
..910208-AA-5	United Elec Securitization Sec Nt 5.109% 06/01/31	06/01/2025	Various		1,260,849	1,260,849	1,260,849	1,260,849						1,260,849				32,208	06/01/2031	1.A FE
..956704-SN-1	West Virginia Univ Rev PJS Ser A 5.250% 04/01/28	04/01/2025	Call 100.0000		635,000	635,000	653,710	641,413		(451)		(451)		640,962		(5,962)	(5,962)	16,669	04/01/2028	1.E FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					58,002,250	57,566,474	62,717,850	58,628,631		(239,922)		(239,922)		58,388,709		(495,917)	(495,917)	1,734,913	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00176@-AA-4	AMF Florence LLC Sr Sec Nt 3.210% 12/31/35	06/30/2025	Redemption 100.0000		156,736	156,736	156,736	156,736						156,736				2,516	12/31/2035	2.B PL
..12524@-AA-8	CED Wind Holdings LLC Sec Nt 4.410% 12/31/28	06/30/2025	Redemption 100.0000		1,046,440	1,046,440	1,046,440	1,046,440						1,046,440				23,074	12/31/2028	2.C
..12739@-AA-9	CED Nevada Virginia Financing Sr Nt 3.770% 12/31/46	06/30/2025	Redemption 100.0000		5,306	5,306	5,306	5,306						5,306				100	12/31/2046	2.C
..24582@-AA-2	Delaware Basin Residue, LLC Sr Nt 3.000% 09/30/36	06/30/2025	Redemption 100.0000		420,785	420,785	420,785	420,785						420,785				6,312	09/30/2036	2.B PL
..24582@-AB-0	Delaware Basin Residue, LLC Sr Sec Nt 6.400% 05/31/34	06/30/2025	Redemption 100.0000		307,707	307,707	307,707	307,707						307,707				9,847	05/31/2034	2.B PL
..40480*-AA-3	HS Wildcat LLC Sr Sec Nt Ser A 3.830% 12/31/50	04/25/2025	Redemption 100.0000		13,897	13,897	13,897	13,897						13,897				266	12/31/2050	2.A PL
..55396#-AA-0	Mankato Energy Center LLC Sr Sec Nt 2.900% 05/31/39	06/30/2025	Redemption 100.0000		449,048	449,048	449,048	449,048						449,048				6,511	05/31/2039	2.B PL
..61773*-AA-5	Morongo Transmission LLC Sr Nt 3.320% 07/12/51	06/30/2025	Redemption 100.0000		81,940	81,940	81,940	81,940						81,940				1,360	07/12/2051	1.G PL
..Q3974*-AA-6	GIP Capricorn Finco Pty Ltd Sec Nt 3.110% 12/31/34	04/09/2025	Redemption 100.0000		50,627	50,627	50,627	50,627						50,627				394	12/31/2034	2.B PL
..Q3974@-AA-4	GIP Titanium Finco Pty Ltd. Sr Nt 2.800% 03/31/36	06/30/2025	Redemption 100.0000		447,283	447,283	447,283	447,283						447,283				6,262	03/31/2036	2.B PL
..W3569*-AA-0	Nordiqus Sr Sec Nt 4.450% 10/03/34	04/03/2025	Redemption 100.0000		73,459	73,459	70,727	64,823					5,903	73,459	2,733		2,733	1,536	10/03/2034	2.A PL
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					3,053,228	3,053,228	3,050,496	3,044,592					5,903	3,053,228	2,733		2,733	58,178	XXX	XXX
..00287Y-AQ-2	Abbvie Inc Sr Nt 3.600% 05/14/25	05/14/2025	Various		11,000,000	11,000,000	10,980,750	10,999,166		834		834		11,000,000				198,000	05/14/2025	1.G FE
..032177-AJ-6	Amsted Industries Sr Nt 4.625% 05/15/30	06/12/2025	Various		1,469,210	1,527,000	1,370,885	1,413,363		8,057		8,057		1,421,420		47,790	47,790	40,569	05/15/2030	3.C FE
..035240-AQ-3	Anheuser-Busch Inbev Worldwide Sr Nt 4.750% 01/23/29	05/30/2025	Various		4,907,800	5,000,000	5,134,909	5,070,544		(7,038)		(7,038)		5,063,505				46,829	01/23/2029	1.G FE
..03690A-AF-3	Antero Midstream Part/Fl Sr Nt 5.750% 01/15/28	06/16/2025	Various		1,695,878	1,698,000	1,758,165	1,682,546	27,571	(6,035)		21,536		1,704,081		(8,204)	(8,204)	89,300	01/15/2028	3.C FE
..05348E-AV-1	AvalonBay Communities Inc Sr Nt 3.450% 06/01/25	06/01/2025	Maturity		6,000,000	6,000,000	5,989,320	5,999,488		512		512		6,000,000				103,500	06/01/2025	1.G FE
..084659-AT-8	Berkshire Hathaway Energy Sr Nt 4.050% 04/15/25	04/15/2025	Maturity		11,000,000	11,000,000	10,988,509	10,999,168		832		832		11,000,000				222,750	04/15/2025	1.G FE
..085770-AB-1	Berry Global Escrow Corp 2nd Lien 5.625% 07/15/27	05/16/2025	Call 100.0000		1,000,000	1,000,000	984,320	987,100		1,776		1,776		988,876		11,124	11,124	47,031	07/15/2027	3.B FE
..09555*-AA-8	Blue Heron Intermediate Holdco Sr Nt 5.560% 09/30/37	06/30/2025	Redemption 100.0000		264,792	264,792	264,792	264,792						264,792				7,361	09/30/2037	2.B PL
..12116L-AC-3	Buford Capital GLBL Fin Sr Nt 6.875% 04/15/30	06/27/2025	Bank of America BISD Dealer		143,640	144,000	141,484	141,689		181		181		141,870		1,770	1,770	7,013	04/15/2030	3.B FE
..12116L-AE-9	Buford Capital GLBL Fin Sr Nt 9.250% 07/01/31	06/30/2025	Bank of America BISD Dealer		842,000	800,000	857,375	849,834	4,011	(6,917)		(2,906)		846,928		(4,928)	(4,928)	37,000	07/01/2031	3.B FE
..197677-AG-2	Columbia/HCA Healthcare Corp Nt 7.690% 06/15/25	06/15/2025	Maturity		1,000,000	1,000,000	998,738	999,892		108		108		1,000,000				38,450	06/15/2025	2.C FE
..20451N-AG-6	Compass Minerals International Sr Nt 6.750% 12/01/27	06/17/2025	Call 101.1250		707,875	700,000	689,500	689,508	2,417	1,162		3,579		693,086		6,914	6,914	33,600	12/01/2027	4.C FE
..228187-AB-6	Crown Amer/Cap Corp VI Sr Nt 4.750% 02/01/26	06/15/2025	Call 100.0000		200,000	200,000	198,000	197,845	218	803		1,021		198,866		1,134	1,134	8,286	02/01/2026	3.B FE
..24715@-AS-3	Deloitte LLP Sr Nt 3.320% 05/07/25	05/07/2025	Various		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				365,200	05/07/2025	1.F
..25470D-AR-0	Discovery Communications Sr Nt 3.950% 03/20/28	06/30/2025	Call 96.5800		540,848	560,000	624,898	590,822		(4,992)		(4,992)		585,829				(27,777)	03/20/2028	3.A FE
..25470D-AT-6	Discovery Communications Sr Nt 5.200% 09/20/47	06/30/2025	Call 73.7800		949,549	1,287,000	1,526,137	1,504,979		(3,031)		(3,031)		1,501,948				(500,347)	09/20/2047	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	Discovery Communications Sr Nt 3.950%																			
25470D-BE-8	06/15/25	06/15/2025	Maturity		2,000,000	2,000,000	2,185,540	2,019,428		(19,428)		(19,428)		2,000,000				39,500	06/15/2025	2.C FE
	ERAC USA Finance Company Sr Nt 4.900%																			
26884T-AW-2	05/01/33	06/04/2025	Jefferies & Company Inc		10,372,950	10,500,000	10,323,190	10,344,383		6,433		6,433		10,350,816		22,134	22,134	305,842	05/01/2033	1.G FE
	EQM Midstream Partners Sr Nt 6.500%																			
26885B-AH-3	07/01/27	04/02/2025	Various		975,281	964,000	990,317	975,728		(1,411)		(1,411)		974,317		964	964	47,169	07/01/2027	3.A FE
	EnLink Midstream Partners LP Sr Nt 5.625%																			
29336T-AC-4	01/15/28	06/16/2025	Various		2,216,415	2,228,000	2,204,794	2,214,531		1,884		1,884		2,216,415				115,229	01/15/2028	2.B FE
	Enlink Midstream LLC Sr Nt 6.500% 09/01/30																			
29336T-AD-2		06/16/2025	Tax Free Exchange		304,265	300,000	305,250	304,616		(351)		(351)		304,265				15,438	09/01/2030	2.B FE
	Florida Pwr & Lt Co Sec Nt 2.850% 04/01/25																			
341081-FZ-5		04/01/2025	Various		15,000,000	15,000,000	14,984,700	14,999,197		803		803		15,000,000				213,750	04/01/2025	1.D FE
345397-A6-0	Ford Motor Cr Co Sr Nt 5.125% 06/16/25	06/16/2025	Maturity		2,700,000	2,700,000	2,641,275	2,681,660		18,340		18,340		2,700,000				69,188	06/16/2025	2.C FE
37185L-AM-4	Genesis Energy LP Sr Nt 8.000% 01/15/27	04/03/2025	Call 102.0000		1,810,500	1,775,000	1,792,737	1,784,597		(2,294)		(2,294)		1,782,303		(7,303)	(7,303)	137,267	01/15/2027	4.C FE
	Goldman Sachs Group Inc Sr Nt 3.750%																			
38148L-AE-6	05/22/25	05/22/2025	Maturity		6,000,000	6,000,000	5,980,680	5,999,106		894		894		6,000,000				112,500	05/22/2025	2.A FE
42217K-BF-2	Welltower Inc Sr Nt 4.000% 06/01/25	06/01/2025	Maturity		10,000,000	10,000,000	10,952,133	10,046,416		(46,416)		(46,416)		10,000,000				200,000	06/01/2025	1.G FE
42703N-AA-9	Hercules Inc Sr Nt 7.000% 06/15/30	06/17/2025	Tax Free Exchange		1,571,725	1,564,000	1,571,815			(90)		(90)		1,571,725				4,562	06/15/2030	3.C FE
	Hilton Domestic Operatin Sr Nt 5.875%																			
432833-AP-6	04/01/29	06/09/2025	Bank of America BISD Dealer		652,069	645,000	642,571			87		87		642,659		9,410	9,410	11,669	04/01/2029	3.B FE
	Hyundia Capital America Sr Nt 5.875%																			
44891A-BK-2	04/07/25	04/07/2025	Various		18,000,000	18,000,000	20,745,189	18,143,823		(143,823)		(143,823)		18,000,000				528,750	04/07/2025	1.G FE
449934-AD-0	IMS Health Inc Sr Nt 5.000% 10/15/26	06/02/2025	Goldman Sachs & Company		199,000	200,000	206,875	197,350	4,112	(333)		3,779		201,129		(2,129)	(2,129)	6,333	10/15/2026	3.B FE
49327M-2K-9	Key Bank NA Sr Nt 3.300% 06/01/25	06/01/2025	Maturity		10,000,000	10,000,000	9,976,300	9,998,855		1,145		1,145		10,000,000				165,000	06/01/2025	2.A FE
55336V-AJ-9	MPLX Lp Sr Nt 4.875% 06/01/25	04/09/2025	Various		8,500,000	8,500,000	8,905,966	8,511,976		(11,976)		(11,976)		8,500,000				147,333	06/01/2025	2.B FE
	Warnermedia Holdings Inc. Sr Nt 4.279%																			
55903V-BC-6	03/15/32	06/30/2025	Call 88.0400		5,677,788	6,449,100	6,449,100	6,449,100						6,449,100				(552,846)	03/15/2032	3.A FE
	Warnermedia Holdings Inc. Sr Nt 5.141%																			
55903V-BE-2	03/15/52	06/30/2025	Call 71.1000		1,965,844	2,764,900	2,764,900	2,764,900						2,764,900				(686,526)	03/15/2052	3.A FE
58174#-AE-4	McKinsey & Co Inc Sr Nt 2.520% 06/11/25	06/11/2025	Maturity		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				201,600	06/11/2025	1.E PL
64952G-AE-8	NY Life Insurance Sub Nt 5.875% 05/15/33	05/22/2025	RBC Capital Markets LLC		5,948,248	5,800,000	5,970,810	5,961,179		(6,022)		(6,022)		5,955,156		(6,908)	(6,908)	177,947	05/15/2033	1.D FE
	Newell Rubbermaid Inc Sr Nt 5.700% 04/01/26																			
651229-AW-6		06/08/2025	Call 100.7572		2,009,098	1,994,000	2,184,985	1,993,458	29,935	(9,980)		19,955		2,013,413		(19,413)	(19,413)	92,825	04/01/2026	4.A FE
	Nextera Energy Capital Sr Nt 4.450%																			
65339K-CG-3	06/20/25	06/20/2025	Various		10,000,000	10,000,000	9,997,500	9,999,581		419		419		10,000,000				222,500	06/20/2025	2.A FE
	Occidental Petroleum Corp Sr Nt 5.550%																			
674599-DC-6	03/15/26	04/11/2025	Call 100.0000		6,000,000	6,000,000	6,562,907	6,094,925		(26,947)		(26,947)		6,067,979		(67,979)	(67,979)	224,492	03/15/2026	2.C FE
	Orlando Health Obligated Grp Nt 3.777%																			
686514-AE-0	10/01/28	04/29/2025	Bank of America BISD Dealer		10,004,205	10,250,000	10,278,010	10,265,336		(1,308)		(1,308)		10,264,028		(259,823)	(259,823)	224,758	10/01/2028	1.E FE
	Tallgrass Energy Partners LP Sr Nt 5.500%																			
87470L-AD-3	01/15/28	06/09/2025	Jane Street Advisors		398,092	400,000	383,500	385,055	835	1,880		2,715		387,769		10,323	10,323	19,861	01/15/2028	4.A FE
	Teachers Ins & Annuity Assn Sub Nt 6.850%																			
878091-BC-0	12/16/39	06/24/2025	Security Withdraw		3,993,154	3,516,000	4,021,425	4,003,398		(10,244)		(10,244)		3,993,154				125,775	12/16/2039	1.D FE
	Transdigm Group Inc Sr Sub Nt 5.500%																			
893647-BL-0	11/15/27	06/19/2025	Various		2,000,000	2,000,000	2,068,644	1,968,364	31,636			31,636		2,000,000				65,389	11/15/2027	4.C FE
	Triumph Group Inc 1st Lien 9.000% 03/15/28																			
896818-AU-5		06/30/2025	Call 102.2500		1,284,260	1,256,000	1,317,230	1,301,025		(9,480)		(9,480)		1,291,545		(35,545)	(35,545)	117,750	03/15/2028	4.C FE
911365-BN-3	United Rentals Inc Sr Nt 4.000% 07/15/30	06/17/2025	UBS Financial Services Inc		469,375	500,000	455,250			1,430		1,430		456,680		12,695	12,695	8,500	07/15/2030	3.B FE
	Verizon Communications Inc Sr Nt 2.625%																			
92343V-DD-3	08/15/26	04/23/2025	Call 100.0000		25,000,000	25,000,000	24,936,250	24,988,558		2,132		2,132		24,990,691		9,309	9,309	452,083	08/15/2026	2.A FE
	Vistra Operations Co LLC Nt 5.125% 05/13/25																			
92840V-AL-6		05/13/2025	Maturity		5,000,000	5,000,000	4,990,400	4,998,757		1,243		1,243		5,000,000				128,125	05/13/2025	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..94106L-BZ-1	Waste Management Inc Sr Nt 3.875% 01/15/29	06/25/2025	Tax Free Exchange		2,926,581	3,000,000	2,914,995	2,917,753		8,828		8,828		2,926,581				109,792	01/15/2029	1.G FE
..948741-AL-7	Weingarten Realty Inv Sr Nt 3.850% 06/01/25	06/01/2025	Various		5,000,000	5,000,000	5,226,220	5,014,407		(14,407)		(14,407)		5,000,000				96,250	06/01/2025	2.A FE
..963320-BC-9	Whirlpool Corp Sr Nt 5.750% 03/01/34	06/10/2025	Stifel Nicolaus & Co Inc		712,050	750,000	748,358	748,470		57		57		748,527		(36,477)	(36,477)	33,542	03/01/2034	3.A FE
..976657-AL-0	Wisconsin Energy Corp Sr Nt 3.550% 06/15/25	06/15/2025	Various		3,600,000	3,600,000	3,722,908	3,606,900		(6,900)		(6,900)		3,600,000				63,900	06/15/2025	2.A FE
..98389B-AR-1	Xcel Energy Inc Sr Nt 3.300% 06/01/25	06/01/2025	Various		10,148,000	10,148,000	10,533,686	10,191,455		(43,455)		(43,455)		10,148,000				167,442	06/01/2025	2.B FE
..008911-BK-4	Air Canada 1st Lien 3.875% 08/15/26	06/09/2025	Various		1,989,714	2,015,000	2,026,836	1,958,181	59,950	(1,212)		58,738		2,016,919		(27,205)	(27,205)	63,944	08/15/2026	3.A FE
..22535W-AG-2	Credit Agricole London Sr Nt Fix to Float 06/25 1.217% 06/16/26	06/16/2025	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				95,350	06/16/2026	1.G FE
..46590X-AL-0	JBS USA/Food/Finance Sr Nt 5.500% 01/15/30	05/01/2025	Call 102.7500		526,080	512,000	519,606	517,452		(556)		(556)		516,897		(4,897)	(4,897)	36,452	01/15/2030	2.C FE
..74977R-DH-4	Rabobank Nederland - SIFMA Sr Nt Fix to Float 1.339% 06/24/26	06/24/2025	Call 100.0000		2,216,000	2,216,000	2,071,524	2,129,755		27,324		27,324		2,157,079		58,921	58,921	14,836	06/24/2026	1.G FE
..822582-BD-3	Shell International Finance Sr Nt 3.250% 05/11/25	05/11/2025	Maturity		16,000,000	16,000,000	15,973,550	15,998,900		1,100		1,100		16,000,000				260,000	05/11/2025	1.D FE
..82620K-AE-3	Siemens Financieringsmat Sr Nt 3.250% 05/27/25	05/27/2025	Various		17,000,000	17,000,000	16,970,480	16,998,655		1,345		1,345		17,000,000				276,250	05/27/2025	1.D FE
..P29853-AA-9	Cometa Energia SA 1st Lien 6.375% 04/24/35	04/24/2025	Redemption 100.0000		45,000	45,000	53,100	51,578		(6,578)		(6,578)		45,000				1,434	04/24/2035	2.C FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					319,937,286	321,772,792	328,059,288	319,919,544	160,685	(301,615)		(140,930)		322,448,248		(288,323)	(288,323)	4,877,720	XXX	XXX
..02376*-AA-0	American Airlines Pass Through EETC Ser 2018-CI A 4.140% 06/15/27	06/15/2025	Redemption 100.0000		554,465	554,465	554,465	554,465						554,465				11,477	06/15/2027	1.E PL
..12644*-AC-1	CTL Cap Tr CTL Ser 2002-3 Anchorage 7.290% 12/15/26	06/15/2025	Redemption 100.0000		58,163	58,163	58,163	58,163						58,163				1,768	12/15/2026	1.D
..126650-BP-4	CVS Health Corp LBASS PTC Nt 6.036% 12/10/28	06/10/2025	Various		236,011	236,011	269,600	239,454		(3,443)		(3,443)		236,011				5,550	12/10/2028	2.B FE
..126650-BQ-2	CVS Health Corp LBASS PTC Nt 6.943% 01/10/30	06/10/2025	Various		287,938	287,938	291,706	289,131		(1,194)		(1,194)		287,938				8,336	01/10/2030	2.B FE
..126650-BS-8	CVS Health Corp LBASS PTC Nt 7.507% 01/10/32	06/10/2025	Various		89,669	89,669	115,445	99,766		(10,096)		(10,096)		89,669				2,810	01/10/2032	2.B FE
..12665U-AA-2	CVS Health Corp ABS PTC Nt 4.704% 01/10/36	06/10/2025	Redemption 100.0000		110,238	110,238	110,238	110,238						110,238				2,162	01/10/2036	2.C FE
..12714#-AA-6	CTL Tr Ser 2019-3 Boston U (Geneva) 3.606% 12/15/28	06/15/2025	Redemption 100.0000		193,605	193,605	193,605	193,605						193,605				2,910	12/15/2028	1.D
..12722*-AA-0	CTL 2019-22 Tr (BU-Sydney) CTL 2.780% 06/15/27	06/15/2025	Redemption 100.0000		539,748	539,748	539,748	539,748						539,748				6,254	06/15/2027	1.D
..247361-ZV-3	Delta Airlines Inc PTC Ser 2020-AA 2.000% 12/10/29	06/10/2025	Redemption 100.0000		328,867	328,867	328,867	328,867						328,867				3,289	12/10/2029	1.C FE
..645080-AA-3	New Haven Fed Office Bldg Ls CTL GSA Gtd Tr 2002 3.000% 01/15/27	06/15/2025	Various		242,592	242,592	242,592	242,592						242,592				3,033	01/15/2027	1.A
. 70176@-AA-7	Parmer 31 (Austin TX) CTL Pass CTL Ser A1 3.470% 01/15/32	06/15/2025	Various		490,653	490,653	494,333	492,434		(1,780)		(1,780)		490,653				7,097	01/15/2032	1.F
..94978#-AT-4	Wells Fargo Bank Northwest NA CTL Ser 2002 CI 20 6.650% 08/01/27	06/01/2025	Various		79,173	79,173	79,173	79,173						79,173				2,195	08/01/2027	1.D
..94978#-AU-1	Wells Fargo Bank Northwest NA CTL MMRA Ls Bkd Ln 7.380% 05/15/32	06/15/2025	Various		80,142	80,142	83,908	81,397		(1,255)		(1,255)		80,142				2,466	05/15/2032	1.B
..11042C-AA-8	British Airways PTC Ser 2021-1 A PPT 2.900% 09/15/36	06/15/2025	Redemption 100.0000		133,557	133,557	130,909	131,377		2,180		2,180		133,557				1,937	09/15/2036	1.C FE
..11042C-AB-6	British Airways PTC Ser 2021-1 B PPT 2nd Lien 3.900% 09/15/31	06/15/2025	Redemption 100.0000		123,401	123,401	125,560	124,757		(1,356)		(1,356)		123,401				2,406	09/15/2031	1.E FE
..11042T-AA-1	British Airways Plc EETC 3.800% 09/20/31	06/20/2025	Various		42,245	42,245	42,245	42,245						42,245				803	09/20/2031	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					3,590,467	3,590,467	3,660,557	3,607,412		(16,944)		(16,944)		3,590,467				64,493	XXX	XXX
. 000000-00-0	Selectquote Inc 11th Amendment Term Ln Nt 1 13.927% 09/30/27	. 06/19/2025 .	Redemption 0.0000					(3,802,244)		12,040		12,040						97,486	. 09/30/2027 .	4.B Z
. 000000-00-0	Sonny's Enterprises LLC Restated Revolver Term Ln Nt 6 9.910% 08/05/28	. 06/13/2025 .	Redemption 100.0000		93,387	93,387	93,387							93,387				1,544	. 08/05/2028 .	4.B Z
. 000000-00-0	Sonny's Enterprises LLC Restated Revolver Term Ln Nt 7 9.963% 08/05/28	. 06/13/2025 .	Redemption 100.0000		230,487	230,487	230,487							230,487				2,418	. 08/05/2028 .	4.B Z
. 000000-00-0	Altus (Drogon Bidco) Delayed Draw Term Loan Nt 1 9.296% 08/30/28	. 06/30/2025 .	Redemption 100.0000		1,286	1,286	1,279	1,279		6		6		1,286				69	. 08/30/2028 .	4.A Z
. 000000-00-0	Denali Buyerco DDTL 6A Nt 1 9.510% 09/15/28	. 06/30/2025 .	Redemption 100.0000		512	512	508			4		4		512				61	. 09/15/2028 .	4.B Z
. 000000-00-0	Denali Buyerco DDTL 6A Nt 2 9.570% 09/15/28	. 06/30/2025 .	Redemption 100.0000		833	833	827			6		6		833				26	. 09/15/2028 .	4.B Z
. 000000-00-0	Denali Buyerco DDTL 6A Nt 3 9.574% 09/15/28	. 06/30/2025 .	Redemption 100.0000		211	211	210			2		2		211				6	. 09/15/2028 .	4.B Z
. 000000-00-0	Unison (Prism Parent) Delayed Draw TL Nt 1 10.071% 09/19/28	. 05/20/2025 .	Redemption 100.0000		241	241	241	238	3			3		241				9	. 09/19/2028 .	4.A Z
. 000000-00-0	OIS Management Services 2nd Amendment DD Term Ln Nt 3 9.010% 11/10/28	. 04/16/2025 .	Tax Free Exchange		399,596	401,438	399,431	399,496		100		100		399,596				16,612	. 11/10/2028 .	4.B Z
. 000000-00-0	OIS Management Services 2nd Amendment DD Term Ln Nt 1 9.046% 11/10/28	. 06/30/2025 .	Redemption 100.0000		1,022	1,022	1,017	255		5		5		1,022				34	. 11/10/2028 .	4.B Z
. 000000-00-0	OIS Management Services 2nd Amendment DD Term Ln Nt 7 9.046% 11/10/28	. 06/30/2025 .	Redemption 100.0000		7,249	7,249	7,212			36		36		7,249				166	. 11/10/2028 .	4.B Z
. 000000-00-0	OIS Management Services 2nd Amendment DD Term Ln Nt 5 9.046% 11/10/28	. 04/16/2025 .	Tax Free Exchange		538,294	540,826	538,122	538,123		170		170		538,294				14,581	. 11/10/2028 .	4.B Z
. 000000-00-0	OIS Management Services 2nd Amendment DD Term Ln Nt 7 9.046% 11/10/28	. 06/30/2025 .	Tax Free Exchange		398,900	400,785	398,781			119		119		398,900				9,168	. 11/10/2028 .	4.B Z
. 000000-00-0	OIS Management Services 2nd Amendment DD Term Ln Nt 6 9.072% 11/10/28	. 06/30/2025 .	Redemption 100.0000		810	810	806			4		4		810				27	. 11/10/2028 .	4.B Z
. 000000-00-0	OIS Management Services 2nd Amendment DD Term Ln Nt 6 9.072% 11/10/28	. 06/30/2025 .	Tax Free Exchange		321,073	322,570	320,957			115		115		321,073				10,819	. 11/10/2028 .	4.B Z
. 000000-00-0	OIS Management Services 2nd Amendment DD Term Ln Nt 4 10.421% 11/10/28	. 04/16/2025 .	Tax Free Exchange		1,220,974	1,226,615	1,220,482	1,220,612		363		363		1,220,974				46,715	. 11/10/2028 .	4.B Z
. 000000-00-0	Northwinds Holding Co 2024 Incremental DD TL Nt 4 9.468% 05/01/29	. 06/10/2025 .	Tax Free Exchange		22,417	22,529	22,417							22,417				30	. 05/01/2029 .	4.A Z
. 000000-00-0	Tidekeeper LLC Delayed Draw Term Ln Nt 4 10.327% 06/14/29	. 06/30/2025 .	Tax Free Exchange		253,590	255,316	253,560			30		30		253,590				4,453	. 06/14/2029 .	4.A Z
. 000000-00-0	Lightning US Holdings US Term Ln Nt 1 10.296% 11/18/29	. 06/30/2025 .	Redemption 100.0000		2,417	2,417	2,353	2,354		63		63		2,417				127	. 11/18/2029 .	4.A Z
. 000000-00-0	Lightning US Holdings Revolving Term Ln Nt 4 10.314% 11/18/29	. 05/05/2025 .	Redemption 100.0000		35,333	35,333	35,333							35,333				557	. 11/18/2029 .	4.A Z
. 000000-00-0	Lightning US Holdings Revolving Term Ln Nt 2 10.319% 11/18/29	. 05/05/2025 .	Redemption 100.0000		6,667	6,667	6,667	6,138	529			529		6,667				249	. 11/18/2029 .	4.A Z
. 000000-00-0	Lightning US Holdings Revolving Term Ln Nt 1 10.327% 11/18/29	. 05/05/2025 .	Redemption 100.0000		8,000	8,000	3,000	3,039		4,961		4,961		8,000				1,606	. 11/18/2029 .	4.A Z
. 000000-00-0	Lightning US Holdings Canada Term Ln Nt 1 10.333% 11/18/29	. 06/30/2025 .	Redemption 100.0000		292	292	285	285		6		6		292				17	. 11/18/2029 .	4.A Z
. 000000-00-0	Maxar Technologies Inc Term Loan 10.046% 05/03/30	. 06/30/2025 .	Redemption 100.0000		10,912	10,912	10,912							10,912				459	. 05/03/2030 .	4.B Z
. 000000-00-0	Ambient Enterprises First Amendment Term Loan 6.401% 06/28/30	. 06/30/2025 .	Redemption 100.0000		9,754	9,754	9,584			171		171		9,754				438	. 06/28/2030 .	4.A Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
. 000000-00-0	Bamboo US Bidco Repriced DD Term Ln Nt 2 9.510% 09/30/30	. 04/30/2025 .	Tax Free Exchange		. 31,243	31,704	31,229			15		15		31,243				723	. 09/30/2030 .	4.A Z
. 000000-00-0	Bamboo US Bidco Repriced DD Term Ln Nt 3 9.546% 09/30/30	. 04/30/2025 .	Tax Free Exchange		. 8,545	8,672	8,542			3		3		8,545				134	. 09/30/2030 .	4.A Z
. 000000-00-0	Bamboo US Bidco Repriced DD Term Ln Nt 4 9.546% 09/30/30	. 04/30/2025 .	Tax Free Exchange		. 31,515	31,989	31,509			6		6		31,515				280	. 09/30/2030 .	4.A Z
. 000000-00-0	United Risk/DiamondMezzanine DDTL Nt 1 9.318% 10/31/30	. 06/30/2025 .	Redemption 100.0000		. 1,132	1,132	1,127			6		6		1,132				2	. 10/31/2030 .	4.A Z
. 000000-00-0	Trademark Cosmetics Inc Term Ln Nt 1 9.069% 11/25/30	. 06/30/2025 .	Redemption 100.0000		. 25,047	25,047	24,572	24,572	6	469		475		25,047				1,038	. 11/25/2030 .	4.B Z
. 000000-00-0	MB2 Dental Solutions LLC Delayed Draw Term Ln B Nt 1 9.827% 01/29/31	. 06/30/2025 .	Redemption 100.0000		. 685	685	689			(4)		(4)		685				47	. 01/29/2031 .	4.A Z
. 000000-00-0	MB2 Dental Solutions LLC Delayed Draw Term Ln A Nt 3 9.827% 01/29/31	. 04/30/2025 .	Tax Free Exchange		. 78,596	79,381	78,587			9		9		78,596				758	. 01/29/2031 .	4.A Z
. 000000-00-0	MB2 Dental Solutions LLC Delayed Draw Term Ln A Nt 2 10.327% 01/29/31	. 06/30/2025 .	Redemption 100.0000		. 337	337	334	210		3		3		337				13	. 01/29/2031 .	4.A Z
. 000000-00-0	Corza Medical Term Ln Nt 1 9.210% 04/10/31	. 05/08/2025 .	Tax Free Exchange		. 57,603	57,603	57,603							57,603				413	. 04/10/2031 .	4.A Z
. 000000-00-0	Corza Medical Delayed Draw Term Ln Nt 2 9.230% 04/11/31	. 05/08/2025 .	Tax Free Exchange		. 18,673	18,860	18,671			2		2		18,673				131	. 04/11/2031 .	4.A Z
. 000000-00-0	Corza Medical Delayed Draw Term Ln Nt 1 9.230% 04/11/31	. 05/08/2025 .	Tax Free Exchange		. 10,108	10,209	10,107			1		1		10,108				71	. 04/11/2031 .	4.A Z
. 000000-00-0	Corza Medical Delayed Draw Term Ln Nt 2 9.230% 04/11/31	. 05/08/2025 .	Tax Free Exchange		. 44	45	44							44					. 04/11/2031 .	4.A Z
. 000000-00-0	Redwood Services LLC 7th Amendment DD Term Ln Nt 1 10.946% 05/06/31	. 06/16/2025 .	Redemption 100.0000		. 6,456	6,456	6,391			65		65		6,456				808	. 05/06/2031 .	4.A Z
. 000000-00-0	Redwood Services LLC 7th Amendment DD Term Ln Nt 2 10.946% 05/06/31	. 06/16/2025 .	Redemption 100.0000		. 79,667	79,667	78,871			797		797		79,667				1,866	. 05/06/2031 .	4.A Z
. 000000-00-0	Redwood Services LLC 7th Amendment DD Term Ln Nt 3 10.946% 05/06/31	. 06/16/2025 .	Redemption 100.0000		. 7,829	7,829	7,751			78		78		7,829				100	. 05/06/2031 .	4.A Z
. 000000-00-0	Redwood Services LLC 7th Amendment DD Term Ln Nt 4 10.946% 05/06/31	. 06/16/2025 .	Redemption 100.0000		. 76,096	76,096	75,335			761		761		76,096				785	. 05/06/2031 .	4.A Z
. 000000-00-0	Redwood Services LLC 7th Amendment DD Term Ln Nt 5 10.972% 05/06/31	. 06/16/2025 .	Redemption 100.0000		. 5,906	5,906	5,847			59		59		5,906				50	. 05/06/2031 .	4.A Z
. 000000-00-0	Redwood Services LLC 7th Amendment DD Term Ln Nt 6 10.972% 05/06/31	. 06/16/2025 .	Redemption 100.0000		. 30,081	30,081	29,780			301		301		30,081				64	. 05/06/2031 .	4.A Z
. 000000-00-0	USIC Holdings Inc Term Ln Nt 1 9.833% 08/21/31	. 06/30/2025 .	Redemption 100.0000		. 7,082	7,082	7,082	7,082						7,082				412	. 08/21/2031 .	4.A Z
. 000000-00-0	USIC Holdings Inc Delayed Draw Term Ln Nt 3 9.833% 08/21/31	. 06/30/2025 .	Redemption 100.0000		. 93	93	93							93				2	. 08/21/2031 .	4.A Z
. 000000-00-0	USIC Holdings Inc Delayed Draw Term Ln Nt 5 9.833% 08/21/31	. 06/30/2025 .	Redemption 100.0000		. 49	49	49							49					. 08/21/2031 .	4.A Z
. 000000-00-0	USIC Holdings Inc Delayed Draw Term Ln Nt 4 9.833% 08/21/31	. 05/30/2025 .	Tax Free Exchange		. 6,044	6,044	6,044							6,044				153	. 08/21/2031 .	4.A Z
. 000000-00-0	HAH Group Holding Term Ln B Nt 1 9.327% 09/17/31	. 06/30/2025 .	Redemption 100.0000		. 7,413	7,413	7,176	7,179		234		234		7,413				348	. 09/17/2031 .	4.A Z
. 000000-00-0	Cliffwater LLC New Term Ln Nt 1 9.272% 04/22/32	. 06/30/2025 .	Redemption 100.0000		. 6,850	6,850	6,775			75		75		6,850				14	. 04/22/2032 .	4.A Z
..00228*-AA-4	ATI Restoration LLC 1st Lien Term Ln Nt 1 9.957% 07/31/26	. 06/30/2025 .	Redemption 100.0000		. 3,342	3,342	3,258	3,314		27		27		3,342				173	. 07/31/2026 .	2.A PL
..00228*-AB-2	ATI Restoration LLC 1st Lien DD Term Ln Nt 1 9.913% 07/31/26	. 06/30/2025 .	Redemption 100.0000		. 1,158	1,158	1,153	1,156		2		2		1,158				58	. 07/31/2026 .	2.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00228*-AC-0	ATI Restoration LLC 1st Amendment Term Ln Nt 1 9.913% 07/31/26	06/30/2025	Redemption 100.0000		1,130	1,130	1,130	1,130						1,130				56	07/31/2026	2.A PL
..00228*-AD-8	ATI Restoration LLC 1st Amendment DD Term Ln Nt 10 9.930% 07/31/26	06/30/2025	Redemption 100.0000		414	414	414	414						414				21	07/31/2026	2.A PL
..00228*-AD-8	ATI Restoration LLC 1st Amendment DD Term Ln Nt 1 9.946% 07/31/26	06/30/2025	Redemption 100.0000		2,955	2,955	2,955	2,955						2,955				148	07/31/2026	2.A PL
..00228*-AD-8	ATI Restoration LLC 1st Amendment DD Term Ln Nt 8 9.950% 07/31/26	06/30/2025	Redemption 100.0000		1,109	1,109	1,109	1,109						1,109				56	07/31/2026	2.A PL
..00228*-AD-8	ATI Restoration LLC 1st Amendment DD Term Ln Nt 9 9.983% 07/31/26	06/30/2025	Redemption 100.0000		2,465	2,465	2,465	2,465						2,465				124	07/31/2026	2.A PL
..00242*-AA-6	Air X Climate Solutions Term Ln Nt 1 10.560% 11/07/29	06/30/2025	Redemption 100.0000		2,916	2,916	2,916	2,916						2,916				141	11/07/2029	3.A PL
..00242*-AF-5	Air X Climate Solutions Delayed Draw Term Ln Nt 1 9.330% 11/07/29	05/19/2025	Redemption 100.0000		92	92	91	91		1		1		92				4	11/07/2029	3.A PL
..00260#-AA-9	Actfy Buyer Inc Term Ln Nt 1 9.577% 05/01/31	06/30/2025	Redemption 100.0000		2,962	2,962	2,893	2,898		64		64		2,962				144	05/01/2031	3.B Z
..00435U-AF-5	Worldwide Express Inc Term Ln B Nt 1 8.296% 07/26/28	06/30/2025	Redemption 100.0000		4,866	4,866	4,849	4,849		17		17		4,866				203	07/26/2028	4.C FE
..00512@-AA-7	Activate Holdings Term Ln Nt 1 9.533% 07/29/30	06/30/2025	Redemption 100.0000		3,939	3,939	3,939	3,939						3,939				288	07/29/2030	3.B PL
..00512@-AB-5	Activate Holdings 2024 Incremental TL Nt 1 9.546% 09/05/31	06/30/2025	Redemption 100.0000		333	333	329	329		4		4		333				15	09/05/2031	3.B PL
..00797*-AA-5	Aero Operating LLC Term Ln Nt 1 13.431% 02/07/26	04/01/2025	Redemption 100.0000		3,499	3,499	3,414	2,962	502	21		523		3,499				240	02/07/2026	3.B PL
..00797*-AB-3	Aero Operating LLC Delayed Draw Term Ln Nt 2 13.448% 02/07/26	04/01/2025	Redemption 100.0000		86	86	86	73	13			13		86				6	02/07/2026	3.B PL
..00797*-AB-3	Aero Operating LLC Delayed Draw Term Ln Nt 1 13.472% 02/07/26	04/01/2025	Redemption 100.0000		1,001	1,001	1,001	848	150			150		1,001				69	02/07/2026	3.B PL
..01370@-AA-6	Alcami Holdings LLC Term Ln Nt 1 11.479% 12/21/28	06/30/2025	Redemption 100.0000		3,491	3,491	3,491	3,491						3,491				204	12/21/2028	3.B PL
..01370@-AB-4	Alcami Holdings LLC Delayed Draw Term Ln Nt 1 11.464% 12/21/28	06/30/2025	Redemption 100.0000		254	254	254	254						254				15	12/21/2028	3.B PL
..01451*-AA-0	Alera Group Term Ln Nt 1 9.577% 10/02/28	05/29/2025	Various		2,440,305	2,440,305	2,440,305	2,440,305						2,440,305				97,390	10/02/2028	3.A PL
..01451*-AB-8	Alera Group Delayed Draw Term Ln Nt 1 9.577% 10/02/28	05/29/2025	Various		693,513	693,513	693,513	693,513						693,513				27,677	10/02/2028	3.A PL
..029227-A*-6	American Renal Holdings Inc Term Ln Nt 1 10.651% 01/25/27	06/30/2025	Redemption 100.0000		12,500	12,500	12,188	12,296	72	132		204		12,500				674	01/25/2027	5.C PL
..03971@-AD-9	Arcticom Delayed Draw Term Ln Nt 1 11.824% 12/22/27	06/30/2025	Redemption 100.0000		3,892	3,892	3,892	3,851						3,892				118	12/22/2027	3.A PL
..03971@-AE-7	Arcticom Term Ln Nt 1 11.827% 12/22/27	06/30/2025	Redemption 100.0000		378	378	378	374						378				11	12/22/2027	3.A PL
..03971@-AF-4	Arcticom Delayed Draw Term Ln C Nt 1 11.824% 04/14/29	06/30/2025	Redemption 100.0000		88	88	88							88				3	04/14/2029	3.A Z
..03979*-AA-9	US Metals Bidco Term Ln Nt 1 11.127% 07/20/26	06/30/2025	Redemption 100.0000		542,512	542,512	526,236	537,129		5,383		5,383		542,512				42,500	07/20/2026	3.B PL
..04011*-AA-7	Argenbright Holdings LLC Term Ln Nt 1 11.680% 11/30/26	06/30/2025	Redemption 100.0000		3,389	3,389	3,389	3,332						3,389				113	11/30/2026	2.C PL
..05333@-AA-3	Automotive Keys Group LLC 3rd Amendment Term Ln Nt 1 10.718% 11/06/25	06/30/2025	Redemption 100.0000		18,910	18,910	18,910	17,964	946			946		18,910				1,055	11/06/2025	3.A PL
..05339*-AA-9	Avalign Technologies Term Ln Nt 1 10.833% 12/20/28	06/30/2025	Redemption 100.0000		3,928	3,928	3,852	3,738	89	66		155		3,928				114	12/20/2028	3.C PL
..05613@-AA-4	TVG-BHG Incremental Term Ln Nt 1 9.682% 06/19/25	04/22/2025	Redemption 100.0000		91,262	91,262	91,262	91,262						91,262				3,437	06/19/2025	4.B PL
..05613@-AB-2	TVG-BHG 3rd Amendment Term Ln Nt 1 9.682% 06/19/25	04/22/2025	Redemption 100.0000		1,010,395	1,010,395	1,010,395	1,010,395						1,010,395				38,053	06/19/2025	4.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05642@-AA-9	BDO USA PC Term Ln Nt 1 10.327% 08/31/28	06/30/2025	Redemption 100.0000		7,390	7,390	7,242	7,274		116		116		7,390				399	08/31/2028	4.A Z
..05643@-AA-8	BGIF IV Term Ln Nt 1 9.311% 06/07/31	06/30/2025	Redemption 100.0000		2,888	2,888	2,853	2,855		32		32		2,888				153	06/07/2031	3.A PL
..05644@-AA-7	Boston Global Investors (BGI) 1st Lien Term Loan 9.333% 05/31/30	06/30/2025	Redemption 100.0000		2,732	2,732	2,682	2,686		46		46		2,732				134	05/31/2030	3.A Z
..05825H-AG-9	Baldwin Insurance Group Hlds Term Ln B1 Nt 1 7.311% 05/27/31	06/30/2025	Redemption 100.0000		2,500	2,500	2,503			(3)		(3)		2,500				17	05/27/2031	4.B FE
..05878U-AE-1	Bakemark Holdings LLC 2nd Amendment Term Ln Nt 1 9.088% 09/05/28	06/30/2025	Redemption 100.0000		3,939	3,939	3,939	3,929		10		10		3,939				212	09/05/2028	4.C FE
..058951-A*-5	Bamboo US Bidco Term Ln Nt 1 11.072% 09/30/30	06/30/2025	Redemption 100.0000		3,253	3,253	3,253	3,253						3,253				131	09/30/2030	4.B PL
..058951-B#-0	Bamboo US Bidco Repriced DD Term Ln Nt 1 9.530% 09/30/30	06/30/2025	Redemption 100.0000		535	535	528			7		7		535				18	09/30/2030	4.A Z
..05948@-AA-0	Bamboo Purchaser Inc Term Ln Nt 1 10.946% 11/05/27	06/30/2025	Redemption 100.0000		3,147	3,147	3,147	3,147						3,147				173	11/05/2027	3.A PL
..05948@-AB-8	Bamboo Purchaser Inc Delayed Draw Term Ln Nt 2 10.946% 11/05/26	06/30/2025	Redemption 100.0000		375	375	375	375						375				21	11/05/2026	3.A PL
..05948@-AB-8	Bamboo Purchaser Inc Delayed Draw Term Ln Nt 1 10.946% 11/05/27	06/30/2025	Various		365	365	365	365						365				20	11/05/2027	3.A PL
..10139#-AA-7	Bottomline Technologies Inc Term Ln Nt 2 9.546% 05/14/29	06/30/2025	Redemption 100.0000		7,313	7,313	7,313	7,260	52			52		7,313				338	05/14/2029	3.C PL
..10483*-AC-9	Bragg Live Food Products LLC Term Ln Nt 1 10.396% 12/29/25	06/13/2025	Redemption 100.0000		68,790	68,790	67,302	68,499		292		292		68,790				2,955	12/29/2025	3.A PL
..10483*-AC-9	Bragg Live Food Products LLC Term Ln Nt 1 10.396% 12/29/25	06/30/2025	Redemption 100.0000		22,930	22,930	22,434	22,833		97		97		22,930				1,201	12/29/2025	3.A Z
..12620@-A*-8	Certified Power Inc Term Ln Nt 1 11.383% 04/28/28	04/01/2025	Redemption 100.0000		3,892	3,892	3,892	3,892						3,892				118	04/28/2028	3.A PL
..12745#-AA-9	Spectrum Auto (CC SAG Acq) New Term Ln Nt 1 10.191% 06/29/28	06/30/2025	Redemption 100.0000		5,313	5,313	5,233	5,266		47		47		5,313				256	06/29/2028	4.A PL
..12745#-AB-7	Spectrum Auto (CC SAG Acq) Delayed Draw Term Ln Nt 1 10.191% 06/29/28	06/30/2025	Redemption 100.0000		1,463	1,463	1,461	1,202		2		2		1,463				71	06/29/2028	4.A PL
..12749#-AA-5	CPI Buyer LLC Term Ln Nt 1 10.092% 11/01/28	05/28/2025	Redemption 100.0000		4,600,288	4,600,288	4,600,288	4,575,447	24,842			24,842		4,600,288				232,993	11/01/2028	5.B PL
..12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 2 10.003% 11/01/28	05/27/2025	Redemption 100.0000		146,836	146,836	146,836	146,043	793			793		146,836				7,437	11/01/2028	5.B PL
..12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 3 10.085% 11/01/28	05/27/2025	Redemption 100.0000		172,168	172,168	172,168	171,238	930			930		172,168				9,118	11/01/2028	5.B PL
..12749#-AB-3	CPI Buyer LLC Delayed Draw Term Ln Nt 1 10.094% 11/01/28	05/27/2025	Redemption 100.0000		140,878	140,878	140,878	140,118	761			761		140,878				8,399	11/01/2028	5.B PL
..12757*-AA-8	CMG Holdco LLC Term Ln Nt 1 9.296% 05/19/28	06/30/2025	Redemption 100.0000		2,616	2,616	2,616	2,609		7		7		2,616				59	05/19/2028	3.A PL
..12757*-AB-6	CMG Holdco LLC Delayed Draw Term Ln Nt 1 9.296% 05/19/28	06/30/2025	Redemption 100.0000		1,546	1,546	1,546	1,546						1,546				72	05/19/2028	3.A PL
..12757*-AC-4	CMG Holdco LLC Delayed Draw Term #2 Ln Nt 1 9.280% 05/19/28	06/30/2025	Redemption 100.0000		3,851	3,851	3,844	3,845		6		6		3,851				86	05/19/2028	3.A PL
..12765@-AA-6	CST Holding Company Term Ln Nt 1 9.427% 11/01/28	06/30/2025	Redemption 100.0000		3,684	3,684	3,684	3,684						3,684				175	11/01/2028	4.B PL
..12765@-AC-2	CST Holding Company Amendment #2 Term Ln Nt 1 9.411% 07/08/30	06/30/2025	Redemption 100.0000		38	38	37	38		1		1		38				2	07/08/2030	3.B PL
..12784*-AB-3	CSG Buyer Inc Term Ln Nt 1 10.298% 11/29/29	06/30/2025	Redemption 100.0000		59,211	59,211	57,829	57,910		1,300		1,300		59,211				2,423	11/29/2029	2.B PL
..14078@-AC-0	Capstone Logistics Acq 4th Amendment Term Ln Nt 1 9.177% 11/12/30	06/30/2025	Redemption 100.0000		29,233	29,233	28,989	28,997		236		236		29,233				1,314	11/12/2030	4.C

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..14845H-AE-2	Castle Management Term Ln Nt 2 9.777% 10/30/29	06/30/2025	Redemption 100.0000		7,500	7,500	7,448	7,456		44		44		7,500				370	10/30/2029	4.A PL
. 18686#-AA-7	Cliffwater LLC Term Ln Nt 1 10.313% 10/06/29	04/22/2025	Redemption 100.0000		1,562,322	1,562,322	1,562,322	1,562,322						1,562,322				42,920	10/06/2029	3.A PL
..20602*-AE-0	Concert Golf Partners LLC 2024 Delayed Draw TL Nt 9 9.074% 07/08/32	06/10/2025	Tax Free Exchange		682,842	688,276	682,819			24		24		682,842				2,438	07/08/2032	3.A PL
..20602*-AE-0	Concert Golf Partners LLC 2024 Delayed Draw TL Nt 1 9.077% 07/08/32	06/30/2025	Redemption 100.0000		3,934	3,934	3,895	2,846		39		39		3,934				180	07/08/2032	3.A Z
..22821@-AA-7	Crown CT Parent Inc Term Ln Nt 1 9.961% 03/08/29	06/30/2025	Redemption 100.0000		3,342	3,342	3,342	3,342						3,342				167	03/08/2029	3.A PL
..23362*-AB-0	DFS Holding Company Inc Term Ln Nt 1 11.396% 01/30/29	06/30/2025	Redemption 100.0000		3,130	3,130	3,130	3,099	31			31		3,130				177	01/30/2029	3.C PL
..23362*-AC-8	DFS Holding Company Inc Delayed Draw Term Ln Nt 1 11.396% 01/31/29	04/01/2025	Redemption 100.0000		228	228	228	226	2			2		228				17	01/31/2029	3.C PL
..23363#-AC-3	DRS Holdings Inc Incremental Term Ln Nt 1 10.677% 11/01/25	04/01/2025	Redemption 100.0000		(134)	(134)	(131)	(131)	(2)	(1)		(3)		(134)					11/01/2025	3.A PL
..23363#-AC-3	DRS Holdings Inc Incremental Term Ln Nt 1 10.677% 11/01/25	04/17/2025	Tax Free Exchange		5,735	5,760	5,616	5,644	79	11		90		5,735				178	11/01/2025	3.A PL
..23363#-AC-3	DRS Holdings Inc Incremental Term Ln Nt 2 10.727% 11/01/25	04/01/2025	Redemption 100.0000		(16,535)	(16,535)	(16,245)	(16,205)	(229)	(102)		(331)		(16,535)					11/01/2025	3.A PL
..23363#-AC-3	DRS Holdings Inc Incremental Term Ln Nt 2 10.727% 11/01/25	04/17/2025	Tax Free Exchange		2,043,709	2,052,538	2,016,512	2,011,487	28,370	3,851		32,221		2,043,709				63,380	11/01/2025	3.A PL
..23363#-AD-1	DRS Holdings Inc 2025 Incremental Term Ln Nt 1 9.542% 11/01/28	05/30/2025	Tax Free Exchange		2,242,883	2,262,347	2,242,177			706		706		2,242,883				39,107	11/01/2028	4.A Z
..23363#-AD-1	DRS Holdings Inc 2025 Incremental Term Ln Nt 2 9.583% 11/01/28	06/30/2025	Redemption 100.0000		5,656	5,656	5,607			49		49		5,656					11/01/2028	4.A Z
..24803@-AA-5	Demakes Borrower LLC Term Ln Nt 1 10.546% 12/12/29	06/30/2025	Redemption 100.0000		3,079	3,079	3,079	3,079						3,079				245	12/12/2029	3.A PL
..24821@-AA-3	Denali Buyerco Term Ln Nt 1 9.960% 09/15/28	06/30/2025	Redemption 100.0000		18,981	18,981	18,981	18,981						18,981				1,063	09/15/2028	4.B Z
..24821@-AB-1	Denali Buyerco Delayed Draw Term Ln Nt 7 9.916% 09/15/28	06/30/2025	Redemption 100.0000		1,370	1,370	1,370	1,370						1,370				92	09/15/2028	4.B Z
..24821@-AB-1	Denali Buyerco Delayed Draw Term Ln Nt 2 10.210% 09/15/28	06/30/2025	Redemption 100.0000		2,560	2,560	2,560	2,560						2,560				142	09/15/2028	4.B Z
..24823@-AD-5	Denali Buyerco Amendment 3 Term Ln Nt 1 9.568% 09/15/27	06/30/2025	Redemption 100.0000		1,089	1,089	1,089	1,084	5			5		1,089				53	09/15/2027	3.B PL
..25248@-AA-5	Rayus Radiology 4th Additional Term Ln Nt 1 9.307% 03/15/27	06/30/2025	Redemption 100.0000		54	54	54							54					03/15/2027	4.A Z
..25248@-AJ-6	Rayus Radiology Term Ln Nt 1 9.307% 03/15/27	06/30/2025	Redemption 100.0000		429	429	426	426		3		3		429				20	03/15/2027	4.B PL
..25248@-AJ-6	Rayus Radiology Term Ln Nt 1 9.307% 03/15/27	05/02/2025	Tax Free Exchange		86,574	87,124	86,471	86,487		87		87		86,574				3,388	03/15/2027	4.A Z
..25270#-AB-2	United Risk/DiamondMezzanine Term Ln Nt 1 9.280% 10/31/30	06/30/2025	Redemption 100.0000		3,191	3,191	3,155	3,155	1	35		36		3,191				157	10/31/2030	4.A Z
..26210#-AA-5	Altus (Drogon Bidco) Term Loan Nt 1 4.333% 08/30/28	06/30/2025	Redemption 100.0000		4,071	4,071	4,071	4,071						4,071				191	08/30/2028	3.B PL
..28622@-AA-5	Elevation Services Holding LLC Term Ln Nt 1 10.713% 12/18/26	06/30/2025	Redemption 100.0000		1,929	1,929	1,880	1,890	19	19		38		1,929				104	12/18/2026	3.B PL
..28622@-AB-3	Elevation Services Holding LLC 3rd Amendment DD Term Ln Nt 2 10.681% 12/18/26	06/30/2025	Redemption 100.0000		76	76	76	76						76				4	12/18/2026	3.B PL
..28622@-AB-3	Elevation Services Holding LLC 1st Amendment DD Term Ln Nt 1 10.729% 12/18/26	06/30/2025	Redemption 100.0000		1,270	1,270	1,257	1,244	16	9		25		1,270				69	12/18/2026	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..28622@-AB-3	Elevation Services Holding LLC Delayed Draw Term Ln Nt 1 10.676% 12/28/26	06/30/2025	Redemption 100.0000		2,443	2,443	2,443	2,394	49			49		2,443				134	12/28/2026	3.B PL
..28622@-AB-3	Elevation Services Holding LLC Delayed Draw Term Ln Nt 2 10.680% 12/28/26	06/30/2025	Redemption 100.0000		129	129	129	126	3			3		129				7	12/28/2026	3.B PL
..28624#-AA-1	Elevation Services Holding LLC 1st Amendment Term Ln Nt 1 10.698% 12/18/26	06/30/2025	Redemption 100.0000		2,286	2,286	2,286	2,240	46			46		2,286				126	12/18/2026	3.B PL
..30309#-AA-9	Flywheel Acquireco Term Ln Nt 1 10.812% 05/12/30	06/30/2025	Redemption 100.0000		5,043	5,043	5,043	5,043						5,043				275	05/12/2030	3.A PL
..30312@-AA-6	Fitness Ventures Hldgs Inc Term Ln Nt 1 9.824% 08/01/31	06/30/2025	Redemption 100.0000		2,439	2,439	2,391	2,387		52		52		2,439				115	08/01/2031	3.B PL
..30312@-AB-4	Fitness Ventures Hldgs Inc Delayed Draw Term Ln Nt 6 1.000% 08/01/31	06/30/2025	Redemption 100.0000		390	390	387	115		3		3		390				14	08/01/2031	3.B PL
..30737#-AA-1	Faraday Buyer LLC Term Ln Nt 2 10.321% 10/11/28	06/30/2025	Redemption 100.0000		11,992	11,992	11,992	11,992						11,992				622	10/11/2028	3.B PL
..31570@-AA-1	Fiberlight New Term Ln Nt 1 11.221% 04/03/29	04/21/2025	Redemption 100.0000		6,000,000	6,000,000	6,000,000	5,892,744	107,256			107,256		6,000,000				231,050	04/03/2029	4.A Z
..33963A-AC-7	Flint Opco LLC Term Ln Nt 1 9.574% 08/15/30	06/30/2025	Redemption 100.0000		2,772	2,772	2,702	2,706		66		66		2,772				132	08/15/2030	3.A PL
..33963A-AD-5	Flint Opco LLC Delayed Draw Term Ln Nt 3 9.046% 08/15/30	06/30/2025	Redemption 100.0000		2,334	2,334	2,305	2,307		27		27		2,334				80	08/15/2030	3.A PL
..33963A-AE-3	Flint Opco LLC Delayed Draw Term Ln Nt 4 9.046% 08/15/30	06/30/2025	Redemption 100.0000		906	906	765	774		131		131		906				39	08/15/2030	3.A PL
..34068G-AH-5	Florida Food Products New Term Ln Nt 1 9.296% 10/18/28	06/30/2025	Redemption 100.0000		19,473	19,473	18,304	16,625	2,044	804		2,848		19,473				912	10/18/2028	5.C FE
..35041@-AU-9	Foundation Risk Partners Corp 1st Lien Term Ln Nt 1 9.660% 10/30/28	06/30/2025	Redemption 100.0000		1,548	1,548	1,548	1,548						1,548				73	10/30/2028	3.C PL
..35041@-AV-7	Foundation Risk Partners Corp 1st Lien DD Term Ln Nt 1 9.646% 10/30/28	06/30/2025	Redemption 100.0000		6,191	6,191	6,185	6,185		6		6		6,191				292	10/30/2028	3.C PL
..36210*-AE-0	GC Waves Holdings Inc 2024 Replacing Term Ln Nt 1 9.177% 08/11/28	06/30/2025	Redemption 100.0000		1,406	1,406	1,406	1,406						1,406				65	08/11/2028	4.A Z
..36265@-AA-0	GS Seer Group Term Ln Nt 1 11.033% 04/29/30	06/30/2025	Redemption 100.0000		2,736	2,736	2,736	2,736						2,736				152	04/29/2030	3.B PL
..36265@-AB-8	GS Seer Group Delayed Draw Term Ln Nt 1 11.046% 04/28/29	06/30/2025	Redemption 100.0000		948	948	948	706						948				48	04/28/2029	3.B PL
..36265@-AB-8	GS Seer Group Delayed Draw Term Ln Nt 6 11.046% 04/28/29	06/30/2025	Tax Free Exchange		81,163	81,163	81,163							81,163				2,342	04/28/2029	3.B PL
..36266@-AA-9	GSV Purchaser Inc Term Ln Nt 1 9.026% 08/01/31	06/30/2025	Redemption 100.0000		2,213	2,213	2,184	2,185		28		28		2,213				102	08/01/2031	3.A PL
..36266@-AB-7	GSV Purchaser Inc DD Term Ln Nt 1 9.069% 08/01/31	06/30/2025	Redemption 100.0000		180	180	179			1		1		180				9	08/01/2031	3.A Z
..36458S-A*-0	Galway Insurance Hold Inc New Term Ln Nt 1 9.646% 09/29/28	06/30/2025	Redemption 100.0000		11,322	11,322	11,322	11,322						11,322				502	09/29/2028	4.A PL
..40178@-AA-8	Guidehouse Inc Term Ln Nt 1 10.077% 10/16/28	06/30/2025	Redemption 100.0000		7,369	7,369	7,369	7,332						7,369				199	10/16/2028	4.B PL
..40179*-AA-9	Guidepoint Security Hold LLC Term Ln Nt 1 10.266% 10/02/29	06/30/2025	Redemption 100.0000		3,135	3,135	3,135	3,135						3,135				164	10/02/2029	3.B PL
..40179*-AD-3	Guidepoint Security Hold LLC Term Ln A Nt 1 10.327% 10/02/29	06/30/2025	Redemption 100.0000		1,134	1,134	1,117	1,117		17		17		1,134				58	10/02/2029	4.A Z
..40493@-AA-6	HP RSS Intermediate Inc 1st Lien Term Ln Nt 1 9.323% 12/11/29	06/30/2025	Redemption 100.0000		2,133	2,133	2,133	2,133						2,133				99	12/11/2029	2.C PL
..40493@-AB-4	HP RSS Intermediate Inc 1st Lien Special Pur DDTL Nt 1 9.296% 12/11/29	06/30/2025	Redemption 100.0000		457	457	457	457						457				21	12/11/2029	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..40493@-AC-2	HP RSS Intermediate Inc 1st Lien Gen Purpose DDTL Nt 2 9.296% 12/11/29	06/30/2025	Redemption 100.0000		1,371	1,371	1,360	1,361		11		11		1,371				64	12/11/2029	2.C PL
..40493@-AD-0	HP RSS Intermediate Inc 1st Lien 1st Am. DDTL 9.030% 12/11/29	06/30/2025	Redemption 100.0000		10	10	10							10					12/11/2029	2.C PL
..40493@-AD-0	HP RSS Intermediate Inc 1st Lien 1st Am. DDTL Nt 2 9.046% 12/11/29	06/30/2025	Redemption 100.0000		81	81	80	80						81				4	12/11/2029	2.C PL
..41781@-AE-7	Harvey Tool Co LLC New Term Ln Nt 1 9.827% 10/26/27	06/30/2025	Redemption 100.0000		4,112	4,112	4,112	4,105	7			7		4,112				198	10/26/2027	4.C
..41902@-AA-9	Sigma Electric Manufact Corp Term Ln A-2 Nt 1 10.177% 10/31/25	06/30/2025	Redemption 100.0000		10,307	10,307	10,100	10,276		31		31		10,307				1,072	10/31/2025	3.A Z
..42258@-AC-3	Heavy Construction Systems Inc 2024 New Term Ln Nt 1 9.546% 11/16/28	06/30/2025	Redemption 100.0000		3,928	3,928	3,889	3,894		34		34		3,928				189	11/16/2028	3.A PL
..42327@-AA-4	Orion Group 2nd Amendment Term Ln Nt 1 10.546% 03/19/27	06/30/2025	Redemption 100.0000		1,356	1,356	1,356	1,356						1,356				63	03/19/2027	3.A PL
..42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 15 9.296% 03/19/27	06/30/2025	Tax Free Exchange		143,360	144,531	143,204	54,127		143		143		143,360				4,756	03/19/2027	3.A PL
..42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 2 10.519% 03/19/27	06/30/2025	Redemption 100.0000		3,002	3,002	2,990	2,794		16		16		3,002				233	03/19/2027	3.A PL
..42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 2 10.519% 03/19/27	05/09/2025	Tax Free Exchange		14,534	14,534	14,534	14,499		34		34		14,534				558	03/19/2027	3.A PL
..42327@-AB-2	Orion Group 2nd Amendment DD Term Ln Nt 18 10.546% 03/19/27	06/10/2025	Tax Free Exchange		55,988	55,988	55,988							55,988				335	03/19/2027	3.A PL
..42327@-AD-8	Orion Buyer LLC Term Ln Nt 1 9.280% 07/18/30	06/30/2025	Redemption 100.0000		3,017	3,017	3,014	3,014		3		3		3,017				146	07/18/2030	4.A Z
..42958#-AG-5	Higginbotham Ins Inc Amendment #3 DD Term Ln Nt 1 9.921% 10/31/29	06/30/2025	Redemption 100.0000		5,967	5,967	5,957	5,922	36	9		45		5,967				261	10/31/2029	3.B PL
..43166#-AA-4	Hills Distribution Inc Term Ln Nt 1 10.311% 11/08/29	06/30/2025	Redemption 100.0000		2,484	2,484	2,484	2,484						2,484				135	11/08/2029	3.A PL
..43166#-AB-2	Hills Distribution Inc Delayed Draw Term Ln Nt 1 10.312% 11/08/29	04/08/2025	Redemption 100.0000		1,257	1,257	1,244	664		12		12		1,257				19	11/08/2029	3.A PL
..44956#-AA-6	IFH Group Term Ln Nt 1 10.079% 12/20/29	06/30/2025	Redemption 100.0000		3,572	3,572	3,513	3,513		59		59		3,572				156	12/20/2029	4.A Z
..44958#-AA-4	IG Investments Holdings LLC 2024 Refinanced Term Ln Nt 3 9.280% 09/22/28	06/30/2025	Redemption 100.0000		3,267	3,267	3,230			37		37		3,267				51	09/22/2028	4.A Z
..44958#-AA-4	IG Investments Holdings LLC 2024 Refinanced Term Ln Nt 1 9.280% 09/22/28	04/30/2025	Tax Free Exchange		3,230	3,267	3,225	3,227		3		3		3,230				229	09/22/2028	4.A Z
..44989*-AC-7	IQNavigator Inc Term Ln Nt 1 9.577% 05/02/29	06/30/2025	Redemption 100.0000		3,128	3,128	3,128	3,128						3,128				153	05/02/2029	5.B PL
..45002@-AB-7	IP Construction II LLC Tax Bridge DD Term Ln Nt 7 9.824% 06/25/30	06/16/2025	Redemption 100.0000		72,268	72,268	72,268	71,574	694			694		72,268				3,851	06/25/2030	4.C PL
..45002@-AB-7	IP Construction II LLC Tax Bridge DD Term Ln Nt 5 9.827% 06/25/30	06/16/2025	Redemption 100.0000		23,598	23,598	23,598	23,371	227			227		23,598				1,082	06/25/2030	4.C PL
..45676@-AA-4	Infinity Home Services Holdco Delayed Draw Term Ln Nt 1 9.896% 12/28/28	06/30/2025	Redemption 100.0000		872	872	872	689						872				41	12/28/2028	3.A PL
..45676@-AA-4	Infinity Home Services Holdco Delayed Draw Term Ln Nt 3 9.896% 12/28/28	04/18/2025	Tax Free Exchange		71,221	71,221	71,221	71,221						71,221				2,090	12/28/2028	3.A PL
..45676@-AB-2	Infinity Home Services Holdco Term Ln Nt 1 9.896% 12/28/28	06/30/2025	Redemption 100.0000		2,836	2,836	2,836	2,836						2,836				141	12/28/2028	3.A PL
..45836#-AC-5	Inszone Mid LLC Term Ln Nt 1 9.974% 12/22/29	06/30/2025	Redemption 100.0000		1,973	1,973	1,973	1,973						1,973				94	12/22/2029	3.C PL
..45836#-AD-3	Inszone Mid LLC Delayed Draw Term Ln Nt 53 8.000% 12/22/29	04/18/2025	Tax Free Exchange		48,887	49,344	48,850	48,865		22		22		48,887				1,250	12/22/2029	3.C PL
..45836#-AD-3	Inszone Mid LLC Delayed Draw Term Ln Nt 48 9.916% 12/22/29	04/18/2025	Tax Free Exchange		1,721	1,737	1,719	1,720		1		1		1,721				52	12/22/2029	3.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..45836#-AD-3	Inszone Mid LLC Delayed Draw Term Ln Nt 54 10.026% 12/22/29	04/18/2025	Tax Free Exchange		48,720	49,183	48,691	48,699		21		21		48,720				1,497	12/22/2029	3.C PL
..45836#-AD-3	Inszone Mid LLC Delayed Draw Term Ln Nt 64 10.033% 12/22/29	04/18/2025	Tax Free Exchange		7,416	7,489	7,414			2		2		7,416				146	12/22/2029	3.C PL
..45836#-AD-3	Inszone Mid LLC Delayed Draw Term Ln Nt 61 10.046% 12/22/29	04/18/2025	Tax Free Exchange		11,962	12,077	11,956	11,956		5		5		11,962				354	12/22/2029	3.C PL
..45836#-AD-3	Inszone Mid LLC Delayed Draw Term Ln Nt 1 10.077% 12/22/29	04/01/2025	Redemption 100.0000		1,775	1,775	1,762	1,763		11		11		1,775				69	12/22/2029	3.C PL
..45836#-AD-3	Inszone Mid LLC Delayed Draw Term Ln Nt 59 10.080% 12/22/29	04/18/2025	Tax Free Exchange		66,219	66,856	66,187	66,190		29		29		66,219				2,033	12/22/2029	3.C PL
..48278#-AA-8	Second Nature Inc Term Ln Nt 1 10.125% 10/22/28	06/30/2025	Redemption 100.0000		3,572	3,572	3,572	3,572						3,572				190	10/22/2028	3.A PL
..48278#-AA-8	Second Nature Inc Term Ln Nt 2 11.375% 10/22/28	06/30/2025	Redemption 100.0000		898	898	898	898						898				54	10/22/2028	3.A PL
..48278#-AD-2	Second Nature Inc Term Ln C-1 Nt 1 10.525% 10/22/29	06/30/2025	Redemption 100.0000		329	329	329	329						329				18	10/22/2029	3.A PL
..48282#-AA-2	KSKI Holdings 2 Term Ln Nt 1 11.546% 06/30/28	06/30/2025	Redemption 100.0000		3,939	3,939	3,939	3,899	39			39		3,939				233	06/30/2028	3.B PL
..48773#-AH-3	Kellermeyer Building Svcs 8th Amendment Term Ln Nt 1 9.680% 11/07/26	06/30/2025	Redemption 100.0000		4,463	4,463	4,444	4,343		15		15		4,463				105	11/07/2026	4.B PL
..49337*-AB-7	Keystone Agency Investors LLC Term Ln B Nt 1 9.896% 05/03/27	06/30/2025	Redemption 100.0000		1,409	1,409	1,385	1,391		18		18		1,409				66	05/03/2027	3.B PL
..49337*-AC-5	Keystone Agency Investors LLC Delayed Draw Term Ln D Nt 11 9.288% 05/03/27	04/16/2025	Tax Free Exchange		21,730	21,925	21,706			24		24		21,730				585	05/03/2027	3.B PL
..49337*-AC-5	Keystone Agency Investors LLC Delayed Draw Term Ln D Nt 12 9.321% 05/03/27	04/16/2025	Tax Free Exchange		104,197	105,166	104,114			83		83		104,197				2,019	05/03/2027	3.B PL
..49337*-AC-5	Keystone Agency Investors LLC Delayed Draw Term Ln D Nt 13 9.323% 05/03/27	04/16/2025	Tax Free Exchange		43,065	43,478	43,044			21		21		43,065				465	05/03/2027	3.B PL
..49337*-AC-5	Keystone Agency Investors LLC Delayed Draw Term Ln D Nt 1 9.896% 05/03/27	06/30/2025	Redemption 100.0000		4,817	4,817	4,773	4,202		41		41		4,817				281	05/03/2027	3.B PL
..49579*-AA-6	Kings Buyer LLC 2nd Amendment Term Ln Nt 1 10.896% 10/29/27	06/30/2025	Redemption 100.0000		(1)	(1)	(1)	(1)						(1)				261	10/29/2027	3.B PL
..52737@-AA-7	Unleashed Brands LLC Term Ln Nt 1 10.446% 12/27/27	06/30/2025	Redemption 100.0000		4,502	4,502	4,488	4,491		12		12		4,502				238	12/27/2027	3.A Z
..52737@-AB-5	Unleashed Brands LLC 3rd Amendment Term Ln Nt 1 11.946% 12/27/27	06/30/2025	Redemption 100.0000		223	223	219			4		4		223				22	12/27/2027	4.A Z
..53173#-AA-4	Lido Advisors LLC 6th Amendment Term Ln Nt 1 9.464% 07/17/32	06/30/2025	Redemption 100.0000		428	428	426	426		2		2		428				65	07/17/2032	4.A PL
..53173#-AB-2	Lido Advisors LLC 6th Amendment DD Term Ln Nt 1 10.280% 07/17/32	06/30/2025	Redemption 100.0000		642	642	639	639		3		3		642				31	07/17/2032	2.C PL
..53173#-AD-8	Lido Advisors LLC Incremental DD Term Ln Nt 1 9.460% 06/15/27	06/30/2025	Redemption 100.0000		650	650	650	650						650				35	06/15/2027	2.C Z
..53173#-AD-8	Lido Advisors LLC Incremental DD Term Ln Nt 8 9.281% 06/11/29	06/30/2025	Redemption 100.0000		589	589	582	582		7		7		589				28	06/11/2029	2.C Z
..53173#-AD-8	Lido Advisors LLC Incremental DD Term Ln Nt 9 9.330% 06/11/29	06/30/2025	Redemption 100.0000		1,899	1,899	1,876	1,876		23		23		1,899				92	06/11/2029	2.C Z
..53173#-AD-8	Lido Advisors LLC Incremental DD Term Ln Nt 5 9.435% 06/11/29	06/30/2025	Redemption 100.0000		337	337	336	336		1		1		337				23	06/11/2029	2.C Z
..53173#-AD-8	Lido Advisors LLC Incremental DD Term Ln Nt 6 9.449% 06/11/29	06/30/2025	Redemption 100.0000		69	69	68	68		1		1		69				3	06/11/2029	2.C Z
..53173#-AD-8	Lido Advisors LLC Incremental DD Term Ln Nt 3 9.474% 06/11/29	06/30/2025	Redemption 100.0000		85	85	85	85						85				4	06/11/2029	2.C Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..53229*-AA-2	Lifestyles US Holdco Inc Term Ln Nt 2 11.046% 11/30/28	06/30/2025	Redemption 100.0000		1,657	1,657	1,657	1,657						1,657				92	11/30/2028	3.A PL
..53229*-AA-2	Lifestyles US Holdco Inc Term Ln Nt 1 11.049% 11/30/28	06/30/2025	Redemption 100.0000		2,125	2,125	2,125	2,125						2,125				118	11/30/2028	3.A PL
..53230#-AA-5	Lightbeam Bidco Term Ln Nt 1 9.260% 05/06/30	04/01/2025	Redemption 100.0000		3,380	3,380	3,380	3,380						3,380				79	05/06/2030	3.A PL
..53230#-AB-3	Lightbeam Bidco Delayed Draw Term Ln Nt 1 9.296% 05/04/29	04/01/2025	Redemption 100.0000		512	512	512	512						512				12	05/04/2029	3.A PL
..55340#-AQ-2	MB2 Dental Solutions LLC Term Ln Nt 1 9.814% 01/29/31	06/30/2025	Redemption 100.0000		4,776	4,776	4,766	4,767		9		9		4,776				239	01/29/2031	4.B PL
..55392*-AA-8	MBS Services 1st Lien Term Ln Nt 1 11.180% 02/26/26	06/30/2025	Redemption 100.0000		6,515	6,515	6,392	6,454	7	30		37		6,515				196	02/26/2026	5.A PL
..56068V-A*-3	Majesco Inc Term Ln Nt 1 9.046% 03/22/32	06/30/2025	Redemption 100.0000		4,045	4,045	4,025	4,026		19		19		4,045				184	03/22/2032	3.B PL
..56658@-AJ-4	Margaritaville Holdings LLC Dalayed Draw Term Ln Nt 1 9.061% 06/17/27	06/30/2025	Redemption 100.0000		992	992	988	988		3		3		992				46	06/17/2027	3.C PL
..57671#-AA-2	Mather Group LLC Term Ln Nt 1 10.296% 03/31/28	06/30/2025	Redemption 100.0000		5,696	5,696	5,696	5,639	57			57		5,696				297	03/31/2028	3.B PL
..57671#-AB-0	Mather Group LLC Delayed Draw Term Ln Nt 1 10.296% 03/31/28	06/30/2025	Redemption 100.0000		2,196	2,196	2,196	858	9			9		2,196				114	03/31/2028	3.B PL
..57671#-AB-0	Mather Group LLC Delayed Draw Term Ln Nt 7 10.302% 03/31/28	06/30/2025	Redemption 100.0000		81	81	80	80		1		1		81				5	03/31/2028	3.B PL
..59310@-AA-7	Meyer Laboratory Inc Term Ln Nt 1 9.827% 02/28/30	06/30/2025	Redemption 100.0000		2,940	2,940	2,871	2,878		61		61		2,940				145	02/28/2030	3.C PL
..59310@-AB-5	Meyer Laboratory Inc Delayed Draw Term Ln Nt 1 9.577% 02/28/30	06/30/2025	Redemption 100.0000		519	519	519							519				33	02/28/2030	3.C PL
..60782#-AA-2	Pueblo Mechanical & Controls 3rd Amendment DD Term Ln Nt 4 9.026% 08/23/28	06/30/2025	Tax Free Exchange		18,108	18,328	18,099			9		9		18,108				276	08/23/2028	3.A PL
..60782#-AA-2	Pueblo Mechanical & Controls 3rd Amendment DD Term Ln Nt 1 10.788% 08/23/28	06/30/2025	Redemption 100.0000		450	450	450	446	5			5		450				29	08/23/2028	3.A PL
..60782#-AA-2	Pueblo Mechanical & Controls 3rd Amendment DD Term Ln Nt 3 10.796% 08/23/28	06/30/2025	Tax Free Exchange		23,734	24,016	23,716			18		18		23,734				543	08/23/2028	3.A PL
..60782#-AA-2	Pueblo Mechanical & Controls 3rd Amendment DD Term Ln Nt 2 10.824% 08/23/28	06/30/2025	Tax Free Exchange		78,864	79,790	78,792			72		72		78,864				2,302	08/23/2028	3.A PL
..60937@-AA-8	Monica Hlds Inc aka Wilshire Term Ln Nt 1 10.196% 01/07/28	06/30/2025	Redemption 100.0000		7,292	7,292	7,037	7,158		134		134		7,292				370	01/07/2028	2.C PL
..60937@-AB-6	Monica Hlds Inc aka Wilshire Term Ln Nt 1 10.052% 01/07/28	06/30/2025	Redemption 100.0000		2,358	2,358	2,322	2,325		32		32		2,358				119	01/07/2028	2.C PL
..61559#-AA-1	Moonraker Acqusition LLC Term Ln Nt 1 9.881% 08/04/28	06/30/2025	Redemption 100.0000		5,513	5,513	5,513	5,513						5,513				375	08/04/2028	2.C PL
..62482@-AA-3	Mr Greens Intermediate Term Ln Nt 1 10.674% 05/01/29	06/30/2025	Redemption 100.0000		2,751	2,751	2,751	2,751						2,751				171	05/01/2029	3.B PL
..62482@-AB-1	Mr Greens Intermediate DD Term Ln Nt 1 10.668% 05/01/29	06/30/2025	Redemption 100.0000		124	124	124							124				11	05/01/2029	3.B PL
..62931*-AA-2	Topix Pharma Term Ln Nt 1 10.385% 11/02/26	06/30/2025	Redemption 100.0000		91,513	91,513	89,429	84,003	6,642	642		7,284		91,513				2,363	11/02/2026	3.B PL
..62931*-AC-8	Topix Pharma Delayed Draw Term Ln Nt 1 10.385% 11/02/26	06/30/2025	Redemption 100.0000		30,832	30,832	30,552	28,302	2,357	97		2,454		30,832				796	11/02/2026	3.B PL
..62931*-AE-4	Topix Pharma 2022 Incremental Term Ln Nt 1 10.385% 11/02/26	06/30/2025	Redemption 100.0000		14,742	14,742	14,742	13,532	1,173			1,173		14,742				381	11/02/2026	3.B PL
..62995*-AA-5	Nth Degree Purchaser Inc Term Ln Nt 1 9.557% 09/10/30	06/30/2025	Redemption 100.0000		1,415	1,415	1,378	1,379		36		36		1,415				79	09/10/2030	3.A PL
..65343@-AA-5	Next Holdco LLC Term Ln Nt 1 9.557% 11/09/29	06/30/2025	Redemption 100.0000		3,140	3,140	3,140	3,140						3,140				162	11/09/2029	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..65685*-AC-9	North Amer Science Assoc Inc Delayed Draw New Term Ln Nt 1 10.196% 09/15/27	06/30/2025	Redemption 100.0000		535	535	535	535						535				28	09/15/2027	2.C PL
..65716@-AA-4	North Amer Science Assoc Inc New Term Ln Nt 1 10.218% 09/15/27	06/30/2025	Redemption 100.0000		7,534	7,534	7,381	7,457		77		77		7,534				399	09/15/2027	2.C PL
..65959#-AA-8	Fairway Lawns LLC Term Ln Nt 1 9.296% 05/17/28	06/30/2025	Redemption 100.0000		645	645	626	632		13		13		645				34	05/17/2028	3.B PL
..65959#-AB-6	Fairway Lawns LLC DD Term Ln C-1 Nt 2 9.266% 05/17/28	06/30/2025	Redemption 100.0000		584	584	584	584						584				30	05/17/2028	3.B PL
..65959#-AB-6	Fairway Lawns LLC DD Term Ln C-1 Nt 1 9.296% 05/17/28	06/30/2025	Redemption 100.0000		587	587	570	575		12		12		587				36	05/17/2028	3.B PL
..65959#-AB-6	Fairway Lawns LLC DD Term Ln C-1 Nt 4 9.302% 05/17/28	06/30/2025	Redemption 100.0000		175	175	175	175						175				9	05/17/2028	3.B PL
..65959#-AB-6	Fairway Lawns LLC DD Term Ln C-1 Nt 5 9.329% 05/17/28	06/30/2025	Redemption 100.0000		457	457	457	457						457				22	05/17/2028	3.B PL
..65959#-AC-4	Fairway Lawns LLC DD Term Ln C-2 Nt 3 9.230% 05/17/28	06/30/2025	Redemption 100.0000		296	296	296	296						296				16	05/17/2028	3.B PL
..65959#-AC-4	Fairway Lawns LLC DD Term Ln C-2 Nt 8 9.256% 05/17/28	06/30/2025	Redemption 100.0000		58	58	58	58						58				3	05/17/2028	3.B PL
..65959#-AC-4	Fairway Lawns LLC DD Term Ln C-2 Nt 1 9.260% 05/17/28	06/30/2025	Redemption 100.0000		173	173	173	173						173				13	05/17/2028	3.B PL
..65959#-AC-4	Fairway Lawns LLC DD Term Ln C-2 Nt 2 9.260% 05/17/28	06/30/2025	Redemption 100.0000		59	59	59	59						59				3	05/17/2028	3.B PL
..65959#-AC-4	Fairway Lawns LLC DD Term Ln C-2 Nt 7 9.261% 05/17/28	06/30/2025	Redemption 100.0000		104	104	104	104						104				5	05/17/2028	3.B PL
..65959#-AC-4	Fairway Lawns LLC DD Term Ln C-2 Nt 9 9.279% 05/17/28	06/30/2025	Redemption 100.0000		129	129	129	129						129				7	05/17/2028	3.B PL
..65959#-AC-4	Fairway Lawns LLC DD Term Ln C-2 Nt 5 9.296% 05/17/28	06/30/2025	Redemption 100.0000		102	102	102	102						102				5	05/17/2028	3.B PL
..65959#-AC-4	Fairway Lawns LLC DD Term Ln C-2 Nt 4 9.302% 05/17/28	06/30/2025	Redemption 100.0000		83	83	83	83						83				4	05/17/2028	3.B PL
..65959#-AC-4	Fairway Lawns LLC DD Term Ln C-2 Nt 6 9.330% 05/17/28	06/30/2025	Redemption 100.0000		35	35	35	35						35				2	05/17/2028	3.B PL
..65959@-AA-0	Fairway Lawns LLC DD Term Ln D Nt 1 9.279% 05/17/28	06/30/2025	Redemption 100.0000		19	19	19	19						19				3	05/17/2028	3.B PL
..65959@-AA-0	Fairway Lawns LLC DD Term Ln D Nt 2 9.321% 05/17/28	06/30/2025	Redemption 100.0000		22	22	22	22						22				1	05/17/2028	3.B PL
..65959@-AA-0	Fairway Lawns LLC DD Term Ln D Nt 4 9.330% 05/17/28	06/30/2025	Redemption 100.0000		87	87	86	86		1		1		87				4	05/17/2028	3.B PL
..65959@-AB-8	Fairway Lawns LLC 6th Amendment DD Term Ln Nt 1 9.510% 05/17/28	06/30/2025	Redemption 100.0000		1,264	1,264	1,239			25		25		1,264				29	05/17/2028	4.A Z
..66847@-AA-4	Northwinds Holding Co Term Ln Nt 1 9.676% 05/01/29	06/30/2025	Redemption 100.0000		2,189	2,189	2,189	2,189						2,189				110	05/01/2029	3.B PL
..66847@-AB-2	Northwinds Holding Co Delayed Draw TL 2023-1 Nt 5 9.676% 05/01/29	06/30/2025	Redemption 100.0000		583	583	583	581		1		1		583				29	05/01/2029	3.B PL
..66847@-AB-2	Northwinds Holding Co Delayed Draw TL 2023-1 Nt 3 9.681% 05/01/29	06/30/2025	Redemption 100.0000		221	221	221	221						221				11	05/01/2029	3.B PL
..66847@-AB-2	Northwinds Holding Co Delayed Draw TL 2023-1 Nt 1 9.700% 05/01/29	06/30/2025	Redemption 100.0000		377	377	377	377						377				19	05/01/2029	3.B PL
..66847@-AC-0	Northwinds Holding Co Delayed Draw TL 2023-2 Nt 2 9.676% 05/01/29	06/30/2025	Redemption 100.0000		98	98	98	98						98				5	05/01/2029	3.B PL
..66847@-AC-0	Northwinds Holding Co Delayed Draw TL 2023-2 Nt 1 9.698% 05/01/29	06/30/2025	Redemption 100.0000		195	195	195	195						195				10	05/01/2029	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..67778@-AA-5	Oil Changer Inc New Term Ln Nt 1 11.080% 02/08/27	06/30/2025	Redemption 100.0000		107,519	107,519	105,581	106,457	3	1,059		1,062		107,519				3,921	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 12 10.928% 02/08/27	06/30/2025	Redemption 100.0000		905	905	905	897	8			8		905				116	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 10 11.058% 02/08/27	06/30/2025	Redemption 100.0000		10,827	10,827	10,692	10,718		109		109		10,827				1,046	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 9 11.060% 02/08/27	06/30/2025	Redemption 100.0000		933	933	933	925	8			8		933				36	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 8 11.119% 02/08/27	06/30/2025	Redemption 100.0000		1,071	1,071	1,071	1,061	9			9		1,071				19	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 7 11.156% 02/08/27	06/30/2025	Redemption 100.0000		10,955	10,955	10,845	10,861	21	73		94		10,955				1,011	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 4 11.177% 02/08/27	06/30/2025	Redemption 100.0000		8,765	8,765	8,702	8,690	26	50		76		8,765				440	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 11 11.216% 02/08/27	06/30/2025	Redemption 100.0000		8,633	8,633	8,633	8,559	74			74		8,633				367	02/08/2027	5.B GI
..67778@-AB-3	Oil Changer Inc Delayed Draw Term Ln Nt 5 11.218% 02/08/27	06/30/2025	Redemption 100.0000		4,562	4,562	4,562	4,522	39			39		4,562				262	02/08/2027	5.B GI
..68144#-AC-4	Invo Healthcare (Olympia Acq) Delayed Term Ln Nt 4 11.896% 02/28/27	06/30/2025	Tax Free Exchange		18,225	34,022	18,225	16,565	446			446		18,225				1,214	02/28/2027	4.C PL
..68144#-AC-4	Invo Healthcare (Olympia Acq) Delayed Term Ln Nt 9 11.946% 02/28/27	06/30/2025	Tax Free Exchange		12,056	22,467	12,056	3,594	97			97		12,056				546	02/28/2027	4.C PL
..68144#-AC-4	Invo Healthcare (Olympia Acq) Delayed Term Ln Nt 11 11.968% 02/28/27	06/30/2025	Tax Free Exchange		3,859	7,443	3,859	3,758	101			101		3,859				233	02/28/2027	4.C PL
..68144#-AE-0	Invo Healthcare (Olympia Acq) First Out DD Term Ln Term Ln 2 11.930% 02/28/27	06/30/2025	Tax Free Exchange		12,443	12,443	12,443	11,689						12,443				754	02/28/2027	4.C PL
..69428@-AD-9	Pye Barker Company 2024-1 Delayed Draw TL Nt 1 8.775% 06/11/31	04/14/2025	Tax Free Exchange		167,072	167,839	167,000	167,046		27		27		167,072				4,279	06/11/2031	4.A PL
..69428@-AD-9	Pye Barker Company 2024-1 Delayed Draw TL Nt 3 8.780% 06/11/31	04/14/2025	Tax Free Exchange		104,443	104,899	104,375	104,429		14		14		104,443				2,802	06/11/2031	4.A PL
..69428@-AD-9	Pye Barker Company 2024-1 Delayed Draw TL Nt 4 8.796% 06/11/31	04/14/2025	Tax Free Exchange		287,161	288,474	287,031	287,117		44		44		287,161				7,708	06/11/2031	4.A PL
..69428@-AD-9	Pye Barker Company 2024-1 Delayed Draw TL Nt 6 8.810% 06/11/31	04/14/2025	Tax Free Exchange		24,928	25,045	24,920	24,924		4		4		24,928				752	06/11/2031	4.A PL
..69428@-AD-9	Pye Barker Company 2024-1 Delayed Draw TL Nt 5 8.818% 06/11/31	04/14/2025	Tax Free Exchange		313,230	314,698	313,125	313,180		50		50		313,230				10,030	06/11/2031	4.A PL
..69438#-AB-9	PCIA SPV-3 LLC Delayed Draw Term Ln Nt 1 9.546% 08/01/29	06/30/2025	Redemption 100.0000		431	431	430	430		1		1		431				24	08/01/2029	2.C PL
..69438#-AB-9	PCIA SPV-3 LLC Delayed Draw Term Ln Nt 3 9.574% 08/01/29	06/30/2025	Redemption 100.0000		647	647	637			10		10		647				16	08/01/2029	2.C PL
..69448@-AA-1	PCS Midco Inc Term Ln Nt 1 10.046% 03/04/30	06/30/2025	Redemption 100.0000		2,971	2,971	2,902	2,909		62		62		2,971				150	03/04/2030	3.B PL
..69448@-AB-9	PCS Midco Inc Delayed Draw Term Ln Nt 2 10.006% 03/04/30	06/30/2025	Redemption 100.0000		385	385	381	381		4		4		385				28	03/04/2030	3.B PL
..69448@-AB-9	PCS Midco Inc Delayed Draw Term Ln Nt 1 10.046% 03/04/30	06/30/2025	Redemption 100.0000		105	105	104	104		1		1		105				8	03/04/2030	3.B PL
..69946@-AA-8	Parfums Holding Company Term Ln Nt 1 9.552% 06/27/30	06/30/2025	Redemption 100.0000		942	942	932	933		9		9		942				45	06/27/2030	4.B PL
..70323*-AC-7	Pathstone Family Office LLC 2nd Amendment TL Nt 1 9.318% 05/15/29	06/30/2025	Redemption 100.0000		99	99	91	91		8		8		99				6	05/15/2029	3.A PL
..70323J-AC-5	Pathstone Family Office LLC Delayed Draw Term Ln Nt 1 11.174% 05/15/29	06/30/2025	Redemption 100.0000		803	803	803	803						803				40	05/15/2029	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..70323J-AD-3	Pathstone Family Office LLC Term Ln Nt 2 11.162% 05/15/29	06/30/2025	Redemption 100.0000		4,164	4,164	4,164	4,164						4,164				193	05/15/2029	3.A PL
..70323J-AE-1	Pathstone Family Office LLC New Term Ln Nt 1 9.427% 05/15/29	06/30/2025	Redemption 100.0000		514	514	509	509		5		5		514				25	05/15/2029	4.A Z
..70344E-AD-9	Patriot Growth Insurance Svcs Term Ln Nt 1 9.974% 10/16/28	05/06/2025	Direct		882,071	904,688	904,688	904,688						904,688		(22,617)	(22,617)	29,987	10/16/2028	3.C PL
..71404#-AA-7	PerkinElmer US LLC Term Ln Nt 1 11.062% 03/13/29	06/30/2025	Redemption 100.0000		3,782	3,782	3,782	3,772		10		10		3,782				198	03/13/2029	4.B PL
..71404#-AB-5	PerkinElmer US LLC Delayed Draw Term Loan Nt 1 9.318% 03/13/29	06/30/2025	Redemption 100.0000		623	623	619	619		4		4		623				32	03/13/2029	3.A PL
..71579*-AD-4	Pestco LLC Term Ln A Nt 1 10.430% 02/17/28	06/30/2025	Redemption 100.0000		3,026	3,026	3,026	3,026						3,026				165	02/17/2028	3.B PL
..71579*-AE-2	Pestco LLC Incremental Delayed Draw Nt 1 10.433% 02/17/28	06/30/2025	Redemption 100.0000		756	756	756	453						756				25	02/17/2028	3.B PL
..71579*-AE-2	Pestco LLC Incremental Delayed Draw Nt 5 10.577% 02/17/28	05/29/2025	Tax Free Exchange		120,721	120,721	120,721	120,721						120,721				5,349	02/17/2028	3.B PL
..71684#-AA-8	Petrus Buyer Inc Term Ln Nt 1 10.578% 10/17/29	06/30/2025	Redemption 100.0000		6,081	6,081	6,081	6,081						6,081				296	10/17/2029	3.B PL
..71684#-AB-6	Petrus Buyer Inc Delayed Draw Term Ln Nt 1 9.574% 10/17/29	06/30/2025	Redemption 100.0000		1,072	1,072	1,056	1,057		15		15		1,072				81	10/17/2029	3.B PL
..71922*-AA-4	Phoenix YW 1st Lien Term Loan 10.577% 05/31/30	04/18/2025	Redemption 100.0000		(84,626)	(84,626)	(82,396)	(82,586)		(2,040)		(2,040)		(84,626)				961	05/31/2030	3.A PL
..72584D-AF-1	Yum Brands New Term Ln B Nt 1 6.178% 03/15/28	06/30/2025	Redemption 100.0000		12,188	12,188	12,160	12,173		14		14		12,188				382	03/15/2028	2.C FE
..72753R-AD-0	Plaskolite PPC Inter II LLC 2021-1 Refinance Term Ln Nt 8.590% 12/15/25	05/09/2025	Redemption 100.0000		394,838	394,838	379,044	386,941	2,922	4,975		7,897		394,838				15,357	12/15/2025	5.B FE
..74140#-AA-0	Command Alkon (Potter Buyer) New Term Ln Nt 1 10.296% 04/23/27	06/30/2025	Redemption 100.0000		8,102	8,102	7,859	8,001		101		101		8,102				420	04/23/2027	3.C PL
..74140#-AB-8	Command Alkon (Potter Buyer) Incremental Term Ln Nt 1 10.296% 04/23/27	06/30/2025	Redemption 100.0000		903	903	876	891		12		12		903				47	04/23/2027	3.C PL
..74140#-AB-8	Command Alkon (Potter Buyer) Incremental Term Ln Nt 2 11.046% 04/23/27	06/30/2025	Redemption 100.0000		1,691	1,691	1,640	1,669		23		23		1,691				88	04/23/2027	3.C PL
..74140#-AD-4	Command Alkon (Potter Buyer) Incremental DD Term Ln Nt 1 10.296% 04/23/27	06/30/2025	Redemption 100.0000		574	574	565	570		4		4		574				30	04/23/2027	3.C PL
..74276U-AC-9	Unison (Prism Parent) 1st Lien Term Ln Nt 1 10.064% 09/19/28	04/01/2025	Redemption 0.0000															740	09/19/2028	4.A Z
..74354#-AA-1	Proj Essential Bidco aka Arcos 1st Lien Term Ln 10.730% 04/20/28	05/22/2025	Redemption 100.0000		1,872,807	1,872,807	1,841,780	1,724,204	131,205	17,399		148,604		1,872,807				49,045	04/20/2028	4.A PL
..74501#-AA-3	Pueblo Mechanical & Controls 1st Lien Term Ln Nt 1 10.829% 08/23/28	06/30/2025	Redemption 100.0000		2,384	2,384	2,383	2,158	22	1		23		2,384				117	08/23/2028	3.A PL
..74501#-AB-1	Pueblo Mechanical & Controls Delayed Draw Term Ln Nt 1 10.796% 08/23/28	06/30/2025	Redemption 100.0000		1,644	1,644	1,644	1,488	15			15		1,644				81	08/23/2028	3.A PL
..74713*-AA-1	Pyramid BMC Intermediate LLC Senior Secured Term Ln Nt 1 11.269% 01/19/27	06/30/2025	Redemption 100.0000		3,782	3,782	3,782	3,782						3,782				200	01/19/2027	3.A PL
..74713*-AB-9	Pyramid BMC Intermediate LLC 3rd Amendment Term Ln Nt 1 9.533% 12/31/27	06/30/2025	Redemption 100.0000		1,385	1,385	1,378	1,378		7		7		1,385				66	12/31/2027	4.A Z
..74743*-AA-5	Quail Buyer Inc Term Ln Nt 1 9.631% 10/01/27	06/30/2025	Redemption 100.0000		6,087	6,087	6,087	6,087						6,087				302	10/01/2027	4.A PL
..74839X-AL-3	Quikrete Holdings Inc Term Ln Nt 1 6.577% 01/30/32	06/30/2025	Redemption 100.0000		3,398	3,398	3,397							3,398				53	01/30/2032	3.C FE
..74935M-AD-8	RB Holdings Interco Term Ln Nt 1 9.360% 05/04/28	06/30/2025	Redemption 100.0000		2,834	2,834	2,834	2,834						2,834				114	05/04/2028	2.C PL
..75063@-AA-2	Radwell Parent LLC 1st Amendment Term Ln Nt 1 11.046% 04/01/29	06/30/2025	Redemption 100.0000		4,640	4,640	4,640	4,640						4,640				229	04/01/2029	4.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..75382*-AC-4	Raptor Technologies 2nd Amendment Incr T/L 9.046% 10/05/28	06/30/2025	Redemption 100.0000		3,934	3,934	3,894	3,899		35		35		3,934				179	10/05/2028	3.A PL
..75445@-AA-1	Rawlings Sporting Goods Inc Term Ln Nt 1 4.352% 12/31/26	06/30/2025	Redemption 100.0000		5,141	5,141	5,003	5,090		50		50		5,141				234	12/31/2026	3.B PL
..75445@-AB-9	Rawlings Sporting Goods Inc Delayed Draw Term Ln Nt 1 4.352% 12/31/26	06/30/2025	Redemption 100.0000		722	722	722	722						722				33	12/31/2026	3.B PL
..75445@-AC-7	Rawlings Sporting Goods Inc 3rd Amendment Term Ln Nt 1 4.383% 12/31/26	06/30/2025	Redemption 100.0000		479	479	467	471		9		9		479				28	12/31/2026	3.B PL
..75445@-AD-5	Rawlings Sporting Goods Inc 4th Amendment Term Ln Nt 1 9.946% 11/26/30	06/30/2025	Redemption 100.0000		337	337	333	333		3		3		337				19	11/26/2030	4.A Z
..75583#-AA-1	Reagent Chemical & Research Term Ln Nt 1 9.546% 04/30/30	06/23/2025	Redemption 100.0000		27,536	27,536	26,985	27,032		504		504		27,536				2,379	04/30/2030	2.C PL
..75807*-AE-7	Redwood Services LLC 3rd Amendment DD Term Ln Nt 1 10.896% 11/30/29	06/16/2025	Redemption 100.0000		1,544,472	1,544,472	1,529,914	1,531,368		13,104		13,104		1,544,472				78,561	11/30/2029	3.A PL
..75807*-AF-4	Redwood Services LLC 5th Amendment DD Term Ln Nt 1 10.896% 05/06/31	06/16/2025	Redemption 100.0000		130,267	130,267	128,992	65,611		1,241		1,241		130,267				6,450	05/06/2031	3.A PL
..75807*-AG-2	Redwood Services LLC 6th Amendment DD Term Ln Nt 2 10.896% 05/06/31	06/16/2025	Redemption 100.0000		256,582	256,582	254,046	15,839		2,536		2,536		256,582				6,448	05/06/2031	3.A PL
..75807*-AG-2	Redwood Services LLC 6th Amendment DD Term Ln Nt 1 10.907% 05/06/31	06/16/2025	Redemption 100.0000		25,979	25,979	23,432	23,581		2,397		2,397		25,979				3,427	05/06/2031	3.A PL
..76028@-AA-4	Repairify Inc aka AsTech Term Ln Nt 1 9.546% 06/14/27	06/30/2025	Redemption 100.0000		4,500	4,500	4,410	4,457		43		43		4,500				227	06/14/2027	2.A PL
..76760X-AB-3	Risepoint LLC Term Ln Nt 1 10.827% 07/31/30	06/30/2025	Redemption 100.0000		25,000	25,000	24,250	24,287		713		713		25,000				1,457	07/31/2030	4.A Z
..76762*-AA-6	Recochem Inc Amendment Term Ln Nt 1 10.810% 06/17/30	04/30/2025	Redemption 100.0000		3,750	3,750	3,675	3,680		70		70		3,750				101	06/17/2030	4.A Z
..78065L-AD-3	Lincoln Property Company Term Ln B Nt 1 9.577% 02/02/29	06/30/2025	Redemption 100.0000		12,500	12,500	12,250	12,314		186		186		12,500				594	02/02/2029	4.A Z
..78431@-AD-5	Harmony Fds/Santa Cruz Hlds Term Ln Nt 1 11.146% 12/15/25	06/17/2025	Redemption 100.0000		23,185	23,185	22,903	23,133		53		53		23,185				559	12/15/2025	3.C PL
..78448*-AA-4	Eyesouth LLC 1st Lien Term Ln B Nt 1 9.911% 10/05/29	06/30/2025	Redemption 100.0000		6,277	6,277	6,198	6,217		60		60		6,277				313	10/05/2029	3.B PL
..78448*-AB-2	Eyesouth LLC 1st Lien Dalayed Draw Nt 1 10.177% 10/05/29	06/30/2025	Redemption 100.0000		778	778	775	571	3	2		5		778				39	10/05/2029	3.B PL
..78458*-AA-1	SHD Finance Term Ln Nt 1 10.280% 10/30/29	06/30/2025	Redemption 100.0000		6,702	6,702	6,568	6,588		114		114		6,702				471	10/30/2029	4.A Z
..78500@-AA-7	SV-Burton Holdings LLC Delayed Draw Term Ln Nt 2 12.610% 12/06/27	06/30/2025	Redemption 100.0000		52	52	52	47	5			5		52				2	12/06/2027	3.A PL
..78500@-AA-7	SV-Burton Holdings LLC Delayed Draw Term Ln Nt 1 12.646% 12/06/27	06/30/2025	Redemption 100.0000		375	375	375	336	33			33		375				12	12/06/2027	3.A PL
..78500@-AA-7	SV-Burton Holdings LLC Delayed Draw Term Ln Nt 5 12.652% 12/06/27	06/30/2025	Redemption 100.0000		63	63	63	56	5			5		63				2	12/06/2027	3.A PL
..78500@-AA-7	SV-Burton Holdings LLC Delayed Draw Term Ln Nt 4 12.668% 12/06/27	06/30/2025	Redemption 100.0000		113	113	113	102	10			10		113				4	12/06/2027	3.A PL
..78500@-AA-7	SV-Burton Holdings LLC Delayed Draw Term Ln Nt 2 12.673% 12/06/27	06/30/2025	Redemption 100.0000		542	542	542	490	47			47		542					12/06/2027	3.A PL
..78500@-AA-7	SV-Burton Holdings LLC Delayed Draw Term Ln Nt 3 12.680% 12/06/27	06/30/2025	Redemption 100.0000		139	139	139	124	12			12		139				6	12/06/2027	3.A PL
..78505#-AA-0	SV Newco Inc Initial Term Ln Nt 1 9.046% 12/06/27	06/30/2025	Redemption 100.0000		1,002	1,002	982	985		17		17		1,002				54	12/06/2027	2.B PL
..78642#-AA-4	Safe Home Security Inc Term Ln Nt 1 11.684% 09/30/25	06/30/2025	Redemption 100.0000		704,568	704,568	690,476	703,620		948		948		704,568				42,096	09/30/2025	2.C PL
..78642#-AB-2	Safe Home Security Inc Delayed Draw Term Ln Nt 1 11.686% 09/30/25	06/30/2025	Redemption 100.0000		55,411	55,411	55,411	55,411						55,411				20,531	09/30/2025	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..78669#-AD-6	SageSure Holdings LLC Term Ln Nt 1 9.327% 01/28/30	06/30/2025	Redemption 100.0000		2,245	2,245	2,245	2,245						2,245				160	01/28/2030	2.B PL
..78669#-AD-6	SageSure Holdings LLC Term Ln Nt 2 9.588% 01/28/30	06/30/2025	Redemption 100.0000		2,509	2,509	2,475			34		34		2,509				120	01/28/2030	2.B PL
..78669#-AE-4	SageSure Holdings LLC Delayed Draw Term Ln A Nt 3 9.441% 01/28/30	06/30/2025	Redemption 100.0000		238	238	238	92						238				11	01/28/2030	2.B PL
..79400@-AD-0	Saldon Holdings Inc 4th Amendment Term Ln Nt 1 10.427% 01/31/31	06/30/2025	Redemption 100.0000		3,273	3,273	3,201	3,207		66		66		3,273				175	01/31/2031	3.C PL
..82419*-AB-9	Shermco Intermediate Hlds Inc 3rd Amendment Term Ln Nt 1 9.530% 06/05/26	06/30/2025	Redemption 100.0000		2,579	2,579	2,579	2,579						2,579				168	06/05/2026	3.B PL
..82419*-AC-7	Shermco Intermediate Hlds Inc 3rd Amendment DD Term Ln Nt 4 9.553% 06/05/26	06/30/2025	Redemption 100.0000		675	675	675	675						675				33	06/05/2026	3.B PL
..82565#-AG-6	Shur-Co 6th Incremental Term Ln Nt 1 9.826% 06/30/30	06/30/2025	Redemption 100.0000		330	330	324	324		6		6		330				15	06/30/2030	3.A PL
..82709#-AA-6	Silk Holdings III Corp 1st Lien Term Ln Nt 1 9.833% 05/01/29	06/30/2025	Redemption 100.0000		3,892	3,892	3,892	3,892						3,892				159	05/01/2029	3.A PL
..82709#-AB-4	Silk Holdings III Corp 1st Amendment Term Ln Nt 1 10.833% 05/01/29	06/30/2025	Redemption 100.0000		594	594	582	583		11		11		594				24	05/01/2029	3.A PL
..82890*-AA-9	SimpliSafe Inc Term Ln Nt 1 10.574% 05/02/28	06/30/2025	Redemption 100.0000		2,222	2,222	2,222	2,222						2,222				118	05/02/2028	5.A PL
..82890*-AB-7	SimpliSafe Inc Delayed Draw Term Ln Nt 1 10.562% 05/02/28	06/30/2025	Redemption 100.0000		74	74	74	74						74				4	05/02/2028	5.A PL
..82890*-AB-7	SimpliSafe Inc Delayed Draw Term Ln Nt 2 10.570% 05/02/28	06/30/2025	Redemption 100.0000		204	204	202	202		2		2		204				11	05/02/2028	5.A PL
..82988#-AA-8	SitusAMC Holdings Corp Term Ln Nt 1 9.896% 12/22/27	06/19/2025	Tax Free Exchange		2,774,595	2,788,306	2,760,423	2,772,418		2,177		2,177		2,774,595				171,971	12/22/2027	4.A
..83549#-AC-4	Sonny's Enterprises LLC Restated Term Ln Nt 1 9.949% 08/05/28	06/30/2025	Various		33,926	33,926	33,549	33,642		283		283		33,926				2,244	08/05/2028	4.C
..84466B-AC-0	Hersha Hospitality Term Ln Nt 1 9.530% 04/30/30	06/30/2025	Redemption 100.0000		6,146	6,146	6,092	6,096		50		50		6,146				307	04/30/2030	4.A Z
..84466B-AC-0	Hersha Hospitality Delayed Draw 2A Term Ln Nt 3 10.796% 04/30/30	06/26/2025	Redemption 100.0000		517	517	514			4		4		517					04/30/2030	4.A Z
..84466B-AD-8	Hersha Hospitality Delayed Draw 2A Term Ln Nt 1 10.808% 04/30/30	06/30/2025	Redemption 100.0000		797	797	792	792		5		5		797				43	04/30/2030	4.A Z
..84863@-AA-6	Spirit RR Holdings Inc Term Ln Nt 1 9.422% 09/13/28	06/30/2025	Redemption 100.0000		3,684	3,684	3,684	3,684						3,684				169	09/13/2028	3.A PL
..84967#-AA-9	Spring Insurance Solutions LLC Term Ln Nt 1 10.977% 11/24/25	04/11/2025	Redemption 100.0000		1,322,730	1,322,730	1,296,537	1,203,684	113,191	5,855		119,046		1,322,730				40,644	11/24/2025	3.A PL
..84967#-AB-7	Spring Insurance Solutions LLC Delayed Draw Term Ln Nt 1 10.977% 11/24/25	04/11/2025	Redemption 100.0000		225,319	225,319	224,847	205,040	20,162	117		20,279		225,319				6,938	11/24/2025	3.A PL
..86032@-AD-1	Steward Partners Global Ad LLC 1st Amendment Term Ln B Nt 1 9.813% 10/14/28	06/30/2025	Redemption 100.0000		1,578	1,578	1,578	1,578						1,578				72	10/14/2028	3.A PL
..86032@-AE-9	Steward Partners Global Ad LLC Delayed Draw Term Loan B Nt 1 10.068% 10/14/28	06/30/2025	Redemption 100.0000		1,518	1,518	1,504	241		16		16		1,518				87	10/14/2028	3.A PL
..86738*-AA-6	Sigma Electric Manufact Corp Term Ln A-1 Nt 1 10.177% 10/31/25	06/30/2025	Redemption 100.0000		7,332	7,332	7,185	7,310		22		22		7,332				430	10/31/2025	3.A Z
..87304@-AG-3	TCP Hawker Intermediate LLC 11/24 Term Ln Nt 1 5.000% 08/30/29	06/30/2025	Redemption 100.0000		70	70	68	68		2		2		70				7	08/30/2029	4.B PL
..87304@-AG-3	TCP Hawker Intermediate LLC 9th Amendment Incre TL Nt 1 9.296% 08/30/29	06/30/2025	Redemption 100.0000		3,344	3,344	3,337			7		7		3,344				159	08/30/2029	4.B PL
..87326#-AA-8	Wealth Enhance Group LLC Delayed Draw Term Ln #2 Nt 6 9.612% 10/02/27	04/01/2025	Redemption 100.0000		2,819	2,819	2,819	2,819						2,819				71	10/02/2027	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..87326#-AA-8	Wealth Enhance Group LLC Delayed Draw Term Ln #2 Nt 1 9.830% 10/02/27	04/01/2025	Redemption 100.0000		1,307	1,307	1,301	1,304		3		3		1,307				31	10/02/2027	3.B PL
..87326#-AB-6	Wealth Enhance Group LLC 5th Amendment DD Nt 1 9.830% 10/02/27	04/01/2025	Redemption 100.0000		788	788	785	786		2		2		788				19	10/02/2027	3.B PL
..88166@-AD-5	Tex-Tech Industries Term Ln Nt 1 9.312% 01/09/31	06/30/2025	Redemption 100.0000		1,131	1,131	1,118			13		13		1,131				49	01/09/2031	4.A Z
..88583@-AF-5	3 Step Sports Term Ln Nt 1 10.788% 10/23/29	04/01/2025	Redemption 0.0000					(7)										65	10/23/2029	3.A PL
..88583@-AG-3	3 Step Sports Delayed Draw Term Ln Nt 3 12.245% 10/02/29	06/30/2025	Redemption 100.0000		250	250	250	237	12			12		250				4	10/02/2029	3.A PL
..88583@-AG-3	3 Step Sports Delayed Draw Term Ln Nt 1 12.279% 10/02/29	06/30/2025	Redemption 100.0000		15	15	15	14	1			1		15					10/02/2029	3.A PL
..88583@-AG-3	3 Step Sports Delayed Draw Term Ln Nt 2 12.320% 10/02/29	06/30/2025	Redemption 100.0000		100	100	100	95	5			5		100				9	10/02/2029	3.A PL
..89862*-AA-8	TryStar LLC Term Ln Nt 1 8.780% 08/02/31	06/30/2025	Redemption 100.0000		3,488	3,488	3,441	3,443		45		45		3,488				207	08/02/2031	4.C
..89862*-AB-6	Trystar (Salient Technologies) Amendment #1 Term Ln Nt 1 10.780% 09/10/30	06/30/2025	Redemption 100.0000		1,395	1,395	1,376	1,377		18		18		1,395				76	09/10/2030	4.C
..90230#-AA-7	Playon Sports Inc Term Ln Nt 1 10.296% 03/14/29	04/30/2025	Redemption 100.0000		3,650	3,650	3,650	3,650						3,650				116	03/14/2029	4.B PL
..90230#-AC-3	Playon Sports Inc Delayed Draw Term Ln Nt 1 10.296% 03/14/29	04/30/2025	Redemption 100.0000		915	915	915	915						915				32	03/14/2029	4.C Z
..91023@-AB-6	United Digestive LLC Term Ln Nt 1 10.796% 03/30/29	06/30/2025	Redemption 100.0000		3,081	3,081	3,081	3,081						3,081				145	03/30/2029	3.B PL
..91023@-AC-4	United Digestive LLC Delayed Draw Term Ln Nt 1 10.038% 03/30/29	06/30/2025	Redemption 100.0000		61	61	61			1		1		61				13	03/30/2029	3.B PL
..91823C-AB-3	V Global Hlds aka Vertellus Revolver Nt 5 10.161% 12/22/25	04/11/2025	Redemption 100.0000		34,105	34,105	34,105	34,023	82			82		34,105				4,082	12/22/2025	4.C Z
..91823C-AC-1	V Global Hlds aka Vertellus Initial Term Ln Nt 1 10.198% 12/22/27	06/30/2025	Redemption 100.0000		19,800	19,800	19,800	19,800						19,800				1,023	12/22/2027	2.C PL
..91889*-AE-5	Valcourt Holdings II LLC 4th Amendment Term Ln Nt 1 10.222% 11/20/29	06/30/2025	Redemption 100.0000		4,065	4,065	4,065	4,065						4,065				211	11/20/2029	3.A PL
..91889*-AF-2	Valcourt Holdings II LLC 4th Amendment DD Term Ln Nt 3 10.169% 11/20/29	06/30/2025	Redemption 100.0000		261	261	259	259		2		2		261				14	11/20/2029	3.A PL
..91889*-AF-2	Valcourt Holdings II LLC 4th Amendment DD Term Ln Nt 5 10.180% 11/20/29	06/30/2025	Redemption 100.0000		192	192	190	190		2		2		192				5	11/20/2029	3.A PL
..91889*-AF-2	Valcourt Holdings II LLC 4th Amendment DD Term Ln Nt 1 10.199% 11/20/29	06/30/2025	Redemption 100.0000		418	418	414	414		4		4		418				23	11/20/2029	3.A PL
..91889*-AF-2	Valcourt Holdings II LLC 4th Amendment DD Term Ln Nt 4 10.233% 11/20/29	06/30/2025	Redemption 100.0000		156	156	154	154		1		1		156				8	11/20/2029	3.A PL
..92535@-AA-7	Vertex Service Partners LLC Term Ln Nt 1 9.796% 11/08/29	06/30/2025	Redemption 100.0000		1,315	1,315	1,315	1,315						1,315				56	11/08/2029	2.C PL
..92535@-AB-5	Vertex Service Partners LLC Delayed Draw Term Ln Nt 11 9.577% 12/15/29	05/02/2025	Tax Free Exchange		41,111	41,314	41,107			3		3		41,111				462	12/15/2029	2.C PL
..92535@-AB-5	Vertex Service Partners LLC Delayed Draw Term Ln Nt 4 9.780% 12/15/29	06/30/2025	Redemption 100.0000		101	101	100	100		1		1		101				8	12/15/2029	2.C PL
..92535@-AB-5	Vertex Service Partners LLC Delayed Draw Term Ln Nt 10 9.796% 12/15/29	06/30/2025	Redemption 100.0000		2,529	2,529	2,507	841		22		22		2,529				133	12/15/2029	2.C PL
..928432-A#-0	Visual Edge Technology Inc Last Out Term Ln B Nt 1 11.476% 12/31/25	06/30/2025	Redemption 100.0000		30,896	30,896	30,894	30,797	8	(8)				30,896				904	12/31/2025	5.C PL
..92974*-AA-7	Discovery Life Sciences LLC Term Ln Nt 1 10.696% 03/30/28	06/30/2025	Redemption 100.0000		608	608	596	560	36	5		41		608				18	03/30/2028	3.B PL
..92974*-AB-5	Discovery Life Sciences LLC Delayed Draw Term Ln Nt 1 10.946% 03/30/28	06/30/2025	Redemption 100.0000		380	380	378	350	25	1		26		380				11	03/30/2028	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92974*-AC-3	Discovery Life Sciences LLC New Term Ln Nt 3 10.946% 03/30/28	06/30/2025	Redemption 100.0000		274	274	271	253	17	1		18		274				8	03/30/2028	3.B PL
..92975@-AA-4	Wealth Enhance Group LLC Term Ln Nt 1 9.325% 10/02/27	04/01/2025	Redemption 100.0000		3,850	3,850	3,793	3,824		26		26		3,850				96	10/02/2027	3.B PL
..92975@-AB-2	Wealth Enhance Group LLC Delayed Draw Term Ln Nt 1 9.325% 10/02/27	04/01/2025	Redemption 100.0000		2,374	2,374	2,360	2,366		8		8		2,374				59	10/02/2027	3.B PL
..92989#-AC-2	Waverly Advisors LLC 1st Amendment DD Term Ln Nt 1 9.927% 04/04/30	06/30/2025	Redemption 100.0000		1,082	1,082	1,074	929		8		8		1,082				53	04/04/2030	5.B GI
..93004@-AA-7	Bio X Cell Term Ln Nt 1 10.510% 11/06/29	06/30/2025	Redemption 100.0000		3,945	3,945	3,945	3,945						3,945				212	11/06/2029	3.B PL
..93711*-AA-3	Wash Encore Holdings LLC Term Ln Nt 1 10.946% 07/30/27	04/01/2025	Redemption 100.0000		3,167	3,167	3,103	3,134		32		32		3,167				87	07/30/2027	3.B PL
..93711*-AB-1	Wash Encore Holdings LLC Delayed Draw Term Ln Nt 1 10.950% 07/30/27	04/01/2025	Redemption 100.0000		1,152	1,152	1,152	1,152						1,152				32	07/30/2027	3.B PL
..93711*-AC-9	Wash Encore Holdings LLC 3rd Amendment Term Ln Nt 1 10.918% 07/30/27	04/01/2025	Redemption 100.0000		343	343	343	343						343				9	07/30/2027	3.B PL
..98160*-AA-8	Worldwide Produce Acquisition Term Ln Nt 1 10.530% 01/18/29	06/30/2025	Redemption 100.0000		2,381	2,381	2,381	2,357	24			24		2,381				129	01/18/2029	3.C PL
..98160*-AC-4	Worldwide Produce Acquisition DD Term Ln A Nt 1 10.546% 01/18/29	06/30/2025	Redemption 100.0000		467	467	467	462	5			5		467				26	01/18/2029	3.C PL
..98160*-AD-2	Worldwide Produce Acquisition DD Term Ln B-1 Nt 1 10.546% 01/18/29	06/30/2025	Redemption 100.0000		385	385	385	381	4			4		385				21	01/18/2029	3.C PL
..98415D-B#-0	Xifin Term Ln Nt 1 11.196% 02/06/26	06/30/2025	Various		3,562	3,562	3,562	3,384	178			178		3,562				201	02/06/2026	3.C PL
..98538#-AA-9	Youth Enrichment Brands LLC Incremental Term Ln Nt 1 9.146% 10/18/27	06/30/2025	Redemption 100.0000		3,684	3,684	3,684	3,684						3,684				168	10/18/2027	3.A PL
..98538#-AB-7	Youth Enrichment Brands LLC 2023 Incremental Term Ln Nt 1 10.138% 10/18/27	06/30/2025	Redemption 100.0000		921	921	921	921						921				42	10/18/2027	3.A PL
..98538#-AC-5	Youth Enrichment Brands LLC Amendment #3 DD Term Ln Nt 1 10.125% 10/18/27	06/30/2025	Redemption 100.0000		659	659	643	620		14		14		659				31	10/18/2027	3.A PL
..98876*-AD-7	ZB Holdings LLC Term Ln 2023-1 Nt 1 9.977% 02/09/28	06/30/2025	Redemption 100.0000		1,753	1,753	1,753	1,753						1,753				88	02/09/2028	3.B PL
..98876*-AE-5	ZB Holdings LLC DD Term Ln 2023-1 Nt 1 9.860% 02/09/28	06/30/2025	Redemption 100.0000		1,929	1,929	1,912	1,301		14		14		1,929				83	02/09/2028	3.B PL
..98876*-AE-5	ZB Holdings LLC DD Term Ln 2023-1 Nt 3 9.922% 02/09/28	06/30/2025	Redemption 100.0000		263	263	260	261		3		3		263				13	02/09/2028	3.B PL
..98876*-AF-2	ZB Holdings LLC DD Term Ln 2024-1 Nt 6 9.929% 02/09/28	06/30/2025	Redemption 100.0000		5	5	5							5					02/09/2028	5.A
..98876*-AF-2	ZB Holdings LLC DD Term Ln 2024-1 Nt 3 9.930% 02/09/28	06/30/2025	Redemption 100.0000		38	38	38							38				1	02/09/2028	5.A
..98876*-AF-2	ZB Holdings LLC DD Term Ln 2024-1 Nt 5 9.946% 02/09/28	06/30/2025	Redemption 100.0000		44	44	43	38						44				7	02/09/2028	5.A
..98876*-AF-2	ZB Holdings LLC DD Term Ln 2024-1 Nt 2 9.973% 02/09/28	06/30/2025	Redemption 100.0000		134	134	132	132		1		1		134				7	02/09/2028	5.A
..98876*-AF-2	ZB Holdings LLC DD Term Ln 2024-1 Nt 4 9.974% 02/09/28	06/30/2025	Redemption 100.0000		5	5	5							5					02/09/2028	5.A
..BGH9G0-94-2	Oil Changer Inc 4th Amendment DDTL Nt 2 11.130% 02/08/27	06/30/2025	Redemption 100.0000		2,113	2,113	2,097	2,095	3	15		18		2,113				67	02/08/2027	5.B GI
..BGH9G0-94-2	Oil Changer Inc 4th Amendment DDTL Nt 3 11.156% 02/08/27	06/30/2025	Redemption 100.0000		10,281	10,281	10,204			77		77		10,281				60	02/08/2027	5.B GI
..BGH9G0-94-2	Oil Changer Inc 4th Amendment DDTL Nt 5 11.160% 02/08/27	06/30/2025	Redemption 100.0000		3,627	3,627	3,599			27		27		3,627				18	02/08/2027	5.B GI
..BGH9G0-94-2	Oil Changer Inc 4th Amendment DDTL Nt 6 11.160% 02/08/27	05/12/2025	Tax Free Exchange		18,012	18,133	17,997			15		15		18,012				553	02/08/2027	5.B GI

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..BGH9G0-94-2	Oil Changer Inc 4th Amendment DDTL Nt 1 11.168% 02/08/27	06/30/2025	Redemption 100.0000		39,150	39,150	38,357	38,393		757		757		39,150				1,596	02/08/2027	5.B GI
..BGH9G0-94-2	Oil Changer Inc 4th Amendment DDTL Nt 9 11.196% 02/08/27	06/30/2025	Redemption 100.0000		2,480	2,480	2,461			19		19		2,480				4	02/08/2027	5.B GI
..BGH9G0-94-2	Oil Changer Inc 4th Amendment DDTL Nt 8 11.224% 02/08/27	06/30/2025	Redemption 100.0000		1,328	1,328	1,318			10		10		1,328				5	02/08/2027	5.B GI
..C3000#-AA-5	Cority Software Inc Term Ln 2022-1 Nt 1 9.788% 07/02/26	06/30/2025	Redemption 100.0000		3,832	3,832	3,832	3,832						3,832				182	07/02/2026	4.B PL
..C3000#-AB-3	Cority Software Inc Delayed Draw Term Ln Nt 2 10.283% 07/02/25	06/30/2025	Redemption 100.0000		1,391	1,391	1,391	1,391						1,391				66	07/02/2025	4.B PL
..C3000#-AB-3	Cority Software Inc Delayed Draw Term Ln Nt 1 10.281% 07/02/26	06/30/2025	Redemption 100.0000		1,403	1,403	1,403	1,403						1,403				67	07/02/2026	4.B PL
..C3000#-AD-9	Cority Software Inc Incremental TL 2024-1 Nt 1 9.049% 11/07/31	06/30/2025	Redemption 100.0000		503	503	502	502		1		1		503				19	11/07/2031	4.A Z
..C6983#-AA-9	Opta Inc 1st Lien Term Ln Nt 1 11.312% 11/08/29	06/30/2025	Redemption 100.0000		5,625	5,625	5,414	5,443		182		182		5,625				469	11/08/2029	4.B PL
..C6983#-AB-7	Opta Inc 1st Lien DD Term Ln Nt 1 11.188% 11/08/29	06/30/2025	Redemption 100.0000		998	998	998	983	15			15		998				70	11/08/2029	4.B PL
..C6983#-AB-7	Opta Inc 1st Lien DD Term Ln Nt 2 11.291% 11/08/29	06/30/2025	Redemption 100.0000		877	877	861	862		15		15		877				68	11/08/2029	4.B PL
..C8393#-AA-9	SV Newco Inc Term Ln (Cand Borrow) Nt 1 9.046% 12/06/27	06/30/2025	Redemption 100.0000		1,230	1,230	1,206	1,209		21		21		1,230				67	12/06/2027	2.B PL
..G0563H-AB-0	A-Gas Finco Inc Term Ln Nt 1 9.509% 11/08/30	06/30/2025	Redemption 100.0000		7,239	7,239	6,805	6,443	406	390		796		7,239				348	11/08/2030	4.B FE
..G0674@-AA-4	Auxey Bidco Ltd Term Ln B Nt 1 10.322% 06/29/27	06/30/2025	Redemption 100.0000		3,000	3,000	2,850	2,895		105		105		3,000				182	06/29/2027	4.B FE
..L2012#-AA-3	Convera International Fin Incremental Term Ln Nt 1 10.446% 03/01/28	06/30/2025	Redemption 100.0000		5,380	5,380	5,380	5,380						5,380				283	03/01/2028	2.A PL
..L7574*-AA-6	Surgical Specialists LLC Delayed Draw Term Ln Nt 1 9.680% 01/31/28	06/30/2025	Redemption 100.0000		904	904	884	790		11		11		904				54	01/31/2028	4.C Z
..L7574*-AB-4	Surgical Specialists LLC Term Ln Nt 1 9.680% 01/31/28	06/30/2025	Redemption 100.0000		551	551	538	509		7		7		551				34	01/31/2028	4.C Z
..L7574*-AG-3	Surgical Specialists LLC 4th Amendment DD TL Nt 1 9.680% 07/10/30	06/30/2025	Redemption 100.0000		51	51	51	47						51				4	07/10/2030	4.A Z
..L7574*-AG-3	Surgical Specialists LLC 4th Amendment DD TL Nt 2 9.680% 07/10/30	06/30/2025	Redemption 100.0000		51	51	51	47						51				3	07/10/2030	4.A Z
..L7574*-AG-3	Surgical Specialists LLC 4th Amendment DD TL Nt 3 9.230% 04/11/31	06/30/2025	Redemption 100.0000		26	26	25							26				1	04/11/2031	4.A Z
..C2001*-AA-0	Braya Renewable Fuels 2nd Amendment Term Ln Nt 1 11.422% 02/20/30	04/17/2025	Redemption 100.0000		(3,188)	(3,188)	(3,125)	(2,975)	(155)	(59)		(214)		(3,188)					02/20/2030	4.A Z
..C2001*-AD-4	Braya Renewable Fuels 1st Amendment Term Ln Nt 1 10.921% 02/20/30	04/16/2025	Redemption 100.0000		(9,340)	(9,340)	(9,153)	(8,715)	(457)	(168)		(625)		(9,340)					02/20/2030	4.A Z
..31772@-AA-7	MISYS (Finastra) Term Ln Nt 1 11.332% 09/13/29	05/30/2025	Redemption 100.0000		16,034	16,034	15,965	15,977		57		57		16,034				864	09/13/2029	4.A PL
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					40,112,318	40,240,530	39,942,302	30,092,055	447,304	91,434		538,738		40,134,935		(22,617)	(22,617)	1,668,885	XXX	XXX
..G6764#-AA-0	Omega Leasing Ltd Sr Nt Ser 9 2.400% 10/12/26	04/12/2025	Redemption 100.0000		526,316	526,316	526,316	526,316						526,316				6,316	10/12/2026	2.C
..G6764@-AA-2	Omega Leasing No. 12 Sr Sec Nt (Rolls Royce PLC) 2.960% 04/12/27	04/12/2025	Redemption 100.0000		390,562	390,562	390,562	390,562						390,562				5,780	04/12/2027	2.B
..G7178*-AE-4	Porterbrook Rail Finance Ltd Sr Nt Ser A 2.690% 04/16/28	04/16/2025	Redemption 100.0000		529,760	529,760	525,040	500,640					24,400	529,760	4,720		4,720	7,125	04/16/2028	2.B FE
..G7178*-AF-1	Porterbrook Rail Finance Ltd Sr Sec Nt Ser B 2.770% 04/16/28	04/16/2025	Redemption 100.0000		529,760	529,760	521,920	500,640					21,280	529,760	7,840		7,840	7,337	04/16/2028	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..Y5008*-AA-2	Knausen Holding LLC Sec Nt 5.690% 07/15/27	04/15/2025	Redemption 100.0000		1,050,000	1,050,000	1,047,513	1,047,848		2,152		2,152		1,050,000				29,873	07/15/2027	2.B FE
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					3,026,398	3,026,398	3,011,351	2,966,006		2,152		2,152	45,680	3,026,398	12,560		12,560	56,431	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					458,947,508	460,591,800	474,098,765	449,789,914	607,989	(553,973)		54,016	51,583	462,084,581	15,293	(1,023,892)	(1,008,599)	9,184,278	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)																			XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					458,947,508	460,591,800	474,098,765	449,789,914	607,989	(553,973)		54,016	51,583	462,084,581	15,293	(1,023,892)	(1,008,599)	9,184,278	XXX	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					458,947,508	460,591,800	474,098,765	449,789,914	607,989	(553,973)		54,016	51,583	462,084,581	15,293	(1,023,892)	(1,008,599)	9,184,278	XXX	XXX
..36179X-LJ-3	GNMA Pool #MA8429 5.500% 11/20/52	06/01/2025	Paydown		34,804	34,804	34,672	34,673		132		132		34,804				807	11/20/2052	1.A
..36179Y-RK-2	Multiple G2 MA9016 Pool# MA9490 6.500% 03/11/54	06/20/2025	Paydown		187,643	187,643	191,183	191,204		(3,561)		(3,561)		187,643				5,048	03/11/2054	1.A
..36202C-4P-5	GNMA Pool #2630 6.500% 08/20/28	06/01/2025	Paydown		130	130	136	132		(2)		(2)		130				3	08/20/2028	1.A
..911760-GT-7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z 7.250% 09/15/25	06/01/2025	Paydown		12,040	12,040	12,375	12,027		13		13		12,040				359	09/15/2025	1.A
..911760-HH-2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z 6.750% 06/15/26	06/01/2025	Paydown		31,880	31,880	31,721	31,786		94		94		31,880				882	06/15/2026	1.A
..911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1G 6.750% 06/15/28	06/01/2025	Paydown		23,812	23,812	25,002	24,020		(208)		(208)		23,812				644	06/15/2028	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					290,309	290,309	295,089	293,842		(3,532)		(3,532)		290,309				7,743	XXX	XXX
..3128F2-FX-8	FHLMC Gold PC Pool #D62882 7.000% 08/15/25	06/01/2025	Paydown		1,864	1,864	1,816	1,856		8		8		1,864				54	08/15/2025	1.A
..3128NE-A5-9	FHLMC Pool #1A0028 7.823% 10/25/35	06/01/2025	Paydown		8,928	8,928	9,013	8,986		(58)		(58)		8,928				266	10/25/2035	1.A
..3132D5-6B-3	FHLMC Pool #SB8066 1.500% 08/25/35	06/01/2025	Paydown		472,299	472,299	483,221	480,926		(8,627)		(8,627)		472,299				2,919	08/25/2035	1.A
..3132D5-6D-9	FHLMC Pool #SB8068 1.500% 10/25/35	06/01/2025	Paydown		212,867	212,867	217,698	216,671		(3,805)		(3,805)		212,867				1,327	10/25/2035	1.A
..3132DN-RC-9	FHLMC Pool #SD1383 2.000% 02/25/52	06/01/2025	Paydown		242,188	242,188	190,657	193,000		49,188		49,188		242,188				2,001	02/25/2052	1.A
..3132DS-5H-1	FHLMC Pool# SD5348 5.500% 11/25/53	06/01/2025	Paydown		287,069	287,069	282,460	282,508		4,560		4,560		287,069				6,491	11/25/2053	1.A
..3132DS-E8-1	FHLMC Pool# SD4659 5.000% 06/25/53	06/01/2025	Paydown		104,303	104,303	100,539	100,585		3,718		3,718		104,303				2,300	06/25/2053	1.A
..3132DW-A6-0	FHLMC Pool #SD8129 2.500% 02/25/51	06/01/2025	Paydown		108,287	108,287	114,043	113,732		(5,445)		(5,445)		108,287				1,142	02/25/2051	1.A
..3132DW-BC-6	FHLMC Pool #SD8135 2.500% 03/25/51	06/01/2025	Paydown		354,536	354,536	369,194	368,303		(13,767)		(13,767)		354,536				3,685	03/25/2051	1.A
..3132DW-C6-8	FHLMC Pool #SD8193 2.000% 02/25/52	06/01/2025	Paydown		40,483	40,483	40,025	40,054		430		430		40,483				341	02/25/2052	1.A
..3132DW-C7-6	FHLMC Pool #SD8194 2.500% 02/25/52	06/01/2025	Paydown		234,187	234,187	206,670	207,965		26,222		26,222		234,187				2,458	02/25/2052	1.A
..3132DW-CT-8	FHLMC Pool #SD8182 2.000% 12/25/51	06/01/2025	Paydown		229,728	229,728	202,946	204,437		25,291		25,291		229,728				1,936	12/25/2051	1.A
..3132DW-DH-3	FHLMC Pool #SD8204 2.000% 04/25/52	06/01/2025	Paydown		392,116	392,116	329,806	332,392		59,723		59,723		392,116				3,304	04/25/2052	1.A
..3132DW-DS-9	FHLMC Pool #SD8213 3.000% 05/25/52	06/01/2025	Paydown		22,053	22,053	18,702	18,841		3,212		3,212		22,053				281	05/25/2052	1.A
..3132DW-DT-7	FHLMC Pool #SD8214 3.500% 05/25/52	06/01/2025	Paydown		60,768	60,768	53,443	53,724		7,044		7,044		60,768				896	05/25/2052	1.A
..3132DW-E5-8	FHLMC Pool #SD8256 4.000% 10/01/52	06/01/2025	Paydown		253,898	253,898	250,655	250,765		3,132		3,132		253,898				4,231	10/01/2052	1.A
..3132DW-E7-4	FHLMC Pool #SD8258 5.000% 10/25/52	06/01/2025	Paydown		161,882	161,882	155,837	156,020		5,863		5,863		161,882				3,376	10/25/2052	1.A
..3132DW-ER-0	FHLMC Pool #SD8244 4.000% 09/25/52	06/01/2025	Paydown		107,927	107,927	104,883	105,005		2,922		2,922		107,927				1,819	09/25/2052	1.A
..3132DW-ET-6	FHLMC Pool# SD8246 5.000% 09/25/52	06/01/2025	Paydown		71,384	71,384	70,068	70,105		1,279		1,279		71,384				1,498	09/25/2052	1.A
..3132DW-F7-3	FHLMC Pool# SD8290 6.000% 01/25/53	06/01/2025	Paydown		66,378	66,378	67,226	67,216		(838)		(838)		66,378				1,671	01/25/2053	1.A
..3132DW-GS-6	FHLMC Pool #SD8309 6.000% 03/01/53	06/01/2025	Paydown		187,491	187,491	188,853	188,817		(1,325)		(1,325)		187,491				4,730	03/01/2053	1.A
..3132DW-GZ-0	FHLMC Pool #SD8316 5.500% 04/25/53	06/01/2025	Paydown		159,629	159,629	158,115	158,126		1,502		1,502		159,629				3,654	04/25/2053	1.A
..3132DW-JG-9	FHLMC Pool# SD8363 6.000% 09/25/53	06/01/2025	Paydown		182,985	182,985	183,342	183,325		(340)		(340)		182,985				4,624	09/25/2053	1.A
..3132DW-LV-3	FHLMC Pool #SD8440 6.500% 06/25/54	06/01/2025	Paydown		504,641	504,641	513,512	513,275		(8,634)		(8,634)		504,641				13,614	06/25/2054	1.A
..3132E0-XB-3	FHLMC Pool# SD4274 6.000% 10/25/53	06/01/2025	Paydown		266,703	266,703	268,870	268,811		(2,108)		(2,108)		266,703				6,258	10/25/2053	1.A
..3132GK-ZN-9	FHLMC Pool #Q04649 3.500% 11/15/41	06/01/2025	Paydown		171,567	171,567	178,321	177,300		(5,734)		(5,734)		171,567				2,516	11/15/2041	1.A
..3132GL-XT-6	FGLMC Pool #Q05490 3.500% 01/15/42	06/01/2025	Paydown		79,917	79,917	83,052	82,453		(2,536)		(2,536)		79,917				1,171	01/15/2042	1.A
..3132GR-AS-0	FGLMC Pool #Q06017 3.500% 02/15/42	06/01/2025	Paydown		181,947	181,947	189,098	187,919		(5,972)		(5,972)		181,947				2,284	02/15/2042	1.A
..3132GR-ZW-4	FGLMC Pool #Q06757 3.500% 03/15/42	06/01/2025	Paydown		18,365	18,365	18,928	18,833		(468)		(468)		18,365				268	03/15/2042	1.A
..3132GT-GV-3	FHLMC Pool #Q08012 3.500% 04/15/42	06/01/2025	Paydown		50,077	50,077	52,037	51,740		(1,663)		(1,663)		50,077				729	04/15/2042	1.A
..3132GT-JE-8	FHLMC Pool #Q08061 3.500% 05/15/42	06/01/2025	Paydown		2,675	2,675	2,691	2,689		(14)		(14)		2,675				39	05/15/2042	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133BE-VR-1	FHLMC Pool #QE5124 5.000% 07/01/52	06/01/2025	Paydown		276,081	276,081	278,949	278,829		(2,748)		(2,748)		276,081				6,703	07/01/2052	1.A
3133KM-MQ-5	FHLMC Pool# RA5767 2.500% 09/25/51	06/01/2025	Paydown		194,256	194,256	175,771	176,772		17,484		17,484		194,256				2,017	09/25/2051	1.A
3133T6-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	06/01/2025	Paydown		28	28	29	28						28				1	04/15/2026	1.A
3133TC-6P-8	FHLMC Structured Ser 2008 M 7.000% 11/20/27	06/01/2025	Paydown		13,628	13,628	14,148	13,713		(86)		(86)		13,628				387	11/20/2027	1.A
31342A-P4-5	FHLMC Pool #780443 6.285% 03/25/33	06/01/2025	Paydown		20,387	20,387	20,366	20,324		63		63		20,387				611	03/25/2033	1.A
313590-LQ-5	FNMA REMIC Ser 1997-63 ZA 6.500% 09/18/27	06/01/2025	Paydown		3,609	3,609	3,537	3,588		21		21		3,609				97	09/18/2027	1.A
31381L-NY-9	FNMA Pool #464007 6.650% 01/25/28	06/01/2025	Paydown		17,064	17,064	21,839	18,143		(1,079)		(1,079)		17,064				473	01/25/2028	1.A
3138A8-D6-0	FNMA Pool #AH6424 4.000% 02/25/41	06/01/2025	Paydown		17,527	17,527	17,642	17,625		(99)		(99)		17,527				293	02/25/2041	1.A
3138A8-F4-3	FNMA Pool #AH6486 4.000% 03/25/41	06/01/2025	Paydown		37,765	37,765	38,031	37,982		(216)		(216)		37,765				685	03/25/2041	1.A
3138A8-JE-7	FNMA Pool #AH6560 4.000% 02/25/41	06/01/2025	Paydown		10,406	10,406	10,475	10,465		(59)		(59)		10,406				177	02/25/2041	1.A
3138AE-JB-7	FNMA Pool #AI1186 4.000% 04/25/41	06/01/2025	Paydown		48,870	48,870	49,200	49,145		(274)		(274)		48,870				808	04/25/2041	1.A
3138EA-MJ-3	FNMA Pool #AK5760 3.000% 04/25/42	06/01/2025	Paydown		77,368	77,368	75,200	75,431		1,937		1,937		77,368				1,075	04/25/2042	1.A
3138M8-AH-6	FNMA Pool #AP4507 3.000% 09/25/42	06/01/2025	Paydown		21,728	21,728	21,909	21,893		(165)		(165)		21,728				249	09/25/2042	1.A
3138MC-3U-6	FNMA Pool #AP8910 3.500% 10/25/42	06/01/2025	Paydown		14,183	14,183	14,325	14,301		(118)		(118)		14,183				208	10/25/2042	1.A
3138W9-GP-9	FNMA Pool #AS0205 3.000% 08/25/43	06/01/2025	Paydown		24,422	24,422	23,159	23,368		1,054		1,054		24,422				300	08/25/2043	1.A
3138WE-VB-2	FNMA Pool #AS5109 3.500% 06/25/45	06/01/2025	Paydown		279,594	279,594	289,221	288,342		(8,748)		(8,748)		279,594				3,958	06/25/2045	1.A
3138WF-B6-2	FNMA Pool #AS5460 3.500% 07/25/45	06/01/2025	Paydown		192,146	192,146	200,222	199,532		(7,386)		(7,386)		192,146				2,661	07/25/2045	1.A
3138WF-NY-8	FNMA Pool #AS5806 3.000% 09/25/45	06/01/2025	Paydown		73,975	73,975	74,616	74,533		(559)		(559)		73,975				924	09/25/2045	1.A
3138WW-BR-9	FNMA Pool #AT8147 3.000% 07/25/43	06/01/2025	Paydown		19,487	19,487	18,875	18,958		529		529		19,487				244	07/25/2043	1.A
3138X0-Y5-1	FNMA Pool #AU1631 3.000% 07/25/43	06/01/2025	Paydown		30,902	30,902	29,932	30,080		822		822		30,902				384	07/25/2043	1.A
3138X2-VU-5	FNMA Pool #AU3326 3.500% 07/25/43	06/01/2025	Paydown		57,466	57,466	58,040	57,907		(442)		(442)		57,466				840	07/25/2043	1.A
3138X3-CJ-9	FNMA Pool #AU3672 3.500% 07/25/43	06/01/2025	Paydown		5,234	5,234	5,286	5,273		(39)		(39)		5,234				76	07/25/2043	1.A
3138X3-EJ-7	FNMA Pool #AU3736 3.000% 08/25/43	06/01/2025	Paydown		119,466	119,466	115,714	116,277		3,189		3,189		119,466				1,456	08/25/2043	1.A
3138YG-XE-7	FNMA Pool #AY3376 3.500% 04/25/45	06/01/2025	Paydown		57,397	57,397	58,953	58,795		(1,398)		(1,398)		57,397				806	04/25/2045	1.A
3138YH-U2-4	FNMA Pool #AY4200 3.000% 05/25/45	06/01/2025	Paydown		41,221	41,221	41,430	41,413		(192)		(192)		41,221				513	05/25/2045	1.A
3138YK-HF-3	FNMA Pool #AY5629 3.000% 06/25/45	06/01/2025	Paydown		7,095	7,095	7,120	7,117		(22)		(22)		7,095				91	06/25/2045	1.A
3138YP-A2-8	FNMA Pool #AY9024 3.000% 05/25/45	06/01/2025	Paydown		138,404	138,404	140,610	140,388		(1,984)		(1,984)		138,404				1,991	05/25/2045	1.A
3138YV-KL-2	FNMA Pool #AZ3898 3.000% 05/25/45	06/01/2025	Paydown		13,762	13,762	13,884	13,871		(108)		(108)		13,762				173	05/25/2045	1.A
3138YY-DT-7	FNMA Pool #AZ6413 3.000% 11/25/45	06/01/2025	Paydown		136,775	136,775	138,618	138,414		(1,638)		(1,638)		136,775				1,962	11/25/2045	1.A
313920-XA-3	FNMA REMIC Ser 2001-47 ZK 6.500% 09/25/31	06/01/2025	Paydown		3,299	3,299	3,411	3,341		(42)		(42)		3,299				89	09/25/2031	1.A
313920-XZ-8	FNMA REMIC Ser 2001-W2 Cl AF6 6.589% 10/25/31	06/01/2025	Paydown		305	305	303	306						305				9	10/25/2031	1.A
31392R-YX-3	FHLMC REMIC Ser 2489 Cl PE 6.000% 08/15/32	06/01/2025	Paydown		5,865	5,865	5,834	5,842		24		24		5,865				149	08/15/2032	1.A
31393B-T4-7	FNMA REMIC Tr Ser 2003-W6 1A41 5.398% 10/25/42	06/01/2025	Paydown		20,580	20,580	20,741	20,580						20,580				475	10/25/2042	1.A
31408G-KD-8	FNMA Pool #850892 5.000% 10/01/35	06/01/2025	Paydown		928	928	928	928						928				19	10/01/2035	1.A
31408J-BM-2	FNMA Pool #852444 5.000% 10/01/35	06/01/2025	Paydown		1,699	1,699	1,699	1,699						1,699				35	10/01/2035	1.A
31409Y-L6-2	FNMA Pool #882449 5.000% 01/25/36	06/01/2025	Paydown		456	456	456	456						456				10	01/25/2036	1.A
3140E6-WA-6	FNMA Pool #BA2440 3.000% 11/25/45	06/01/2025	Paydown		9,941	9,941	10,122	10,106		(166)		(166)		9,941				124	11/25/2045	1.A
3140E8-FP-8	FNMA Pool #BA3773 3.000% 11/25/45	06/01/2025	Paydown		63,728	63,728	64,888	64,760		(1,032)		(1,032)		63,728				787	11/25/2045	1.A
3140H5-JW-2	FNMA Pool #BJ3876 3.000% 01/25/48	06/01/2025	Paydown		33,104	33,104	32,087	32,140		964		964		33,104				415	01/25/2048	1.A
3140HB-FS-2	FNMA Pool #BJ9176 4.000% 05/25/48	06/01/2025	Paydown		145,172	145,172	148,058	147,909		(2,738)		(2,738)		145,172				2,435	05/25/2048	1.A
3140J5-LM-9	FNMA Pool #BM1231 3.500% 11/25/31	06/01/2025	Paydown		336,492	336,492	349,120	344,923		(8,431)		(8,431)		336,492				4,733	11/25/2031	1.A
3140KD-BK-5	FNMA Pool #BP5441 3.000% 06/25/50	06/01/2025	Paydown		267,166	267,166	281,067	280,719		(13,554)		(13,554)		267,166				3,334	06/25/2050	1.A
3140KD-LJ-7	FNMA Pool #BP5728 2.500% 06/25/50	06/01/2025	Paydown		367,456	367,456	380,590	379,843		(12,387)		(12,387)		367,456				3,739	06/25/2050	1.A
3140MK-FT-4	FNMA Pool #BV5577 2.500% 05/25/52	06/01/2025	Paydown		69,203	69,203	60,564	60,928		8,276		8,276		69,203				717	05/25/2052	1.A
3140MM-U5-5	FNMA Pool# BV7803 3.000% 06/01/52	06/01/2025	Paydown		417,214	417,214	391,007	392,261		24,952		24,952		417,214				4,989	06/01/2052	1.A
3140MS-NM-3	FNMA Pool # BW1295 3.500% 10/25/52	06/01/2025	Paydown		35,775	35,775	31,784	31,972		3,803		3,803		35,775				522	10/25/2052	1.A
3140NG-GP-9	FNMA Pool# BY0205 5.500% 05/25/53	06/01/2025	Paydown		66,646	66,646	66,625	66,622		24		24		66,646				1,498	05/25/2053	1.A FE
3140Q8-3K-9	FNMA Pool #CA1701 4.000% 05/25/48	06/01/2025	Paydown		232,583	232,583	237,307	237,014		(4,431)		(4,431)		232,583				3,605	05/25/2048	1.A
3140QK-AH-1	FNMA Pool# CB0007 3.000% 04/25/51	06/01/2025	Paydown		64,348	64,348	55,867	55,956		8,393		8,393		64,348				796	04/25/2051	1.A
3140QN-MM-1	FNMA Pool #CB3063 2.500% 03/25/52	06/01/2025	Paydown		28,611	28,611	25,039	25,177		3,434		3,434		28,611				297	03/25/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140QT-XA-2	FNMA Pool #CB7872 7.000% 01/25/54	06/01/2025	Paydown		150,419	150,419	155,331	155,201		(4,782)		(4,782)		150,419				4,340	01/25/2054	1.A
3140X9-6Y-6	FNMA Pool #FM6286 2.500% 01/25/51	06/01/2025	Paydown		362,976	362,976	378,544	377,647		(14,671)		(14,671)		362,976				3,731	01/25/2051	1.A
3140XG-5K-1	FNMA Pool #FS1749 2.500% 04/25/52	06/01/2025	Paydown		72,692	72,692	66,462	66,810		5,882		5,882		72,692				790	04/25/2052	1.A
3140XG-PS-2	FNMA Pool #FS1332 3.500% 03/25/52	06/01/2025	Paydown		2,796	2,796	2,679	2,683		113		113		2,796				42	03/25/2052	1.A
3140XG-U9-8	FNMA Pool #FS1507 3.000% 02/25/52	06/01/2025	Paydown		190,713	190,713	175,158	175,864		14,849		14,849		190,713				2,360	02/25/2052	1.A
3140XG-UA-5	FN Pool #FS1476 3.000% 03/25/52	06/01/2025	Paydown		107,401	107,401	102,367	102,622		4,779		4,779		107,401				1,306	03/25/2052	1.A
3140XG-WN-5	FNMA Pool# FS1552 2.500% 11/25/51	06/01/2025	Paydown		230,692	230,692	204,919	206,047		24,645		24,645		230,692				2,388	11/25/2051	1.A
3140XG-ZN-2	FN Pool #FS1648 2.500% 01/25/52	06/01/2025	Paydown		73,641	73,641	67,738	68,044		5,596		5,596		73,641				766	01/25/2052	1.A
3140XH-HS-9	FHLMC Pool #FS2040 2.000% 02/25/52	06/01/2025	Paydown		135,977	135,977	108,431	109,630		26,347		26,347		135,977				1,146	02/25/2052	1.A
3140XH-HT-7	FNMA Pool #FS2041 2.000% 08/25/51	06/01/2025	Paydown		458,646	458,646	396,039	399,350		59,296		59,296		458,646				3,852	08/25/2051	1.A
3140XH-Y7-6	FNMA Pool# FS2533 2.000% 07/25/52	06/01/2025	Paydown		271,282	271,282	231,607	233,678		37,604		37,604		271,282				2,067	07/25/2052	1.A
3140XJ-DK-6	FNMA Pool #FS2805 2.500% 09/25/52	06/01/2025	Paydown		83,272	83,272	68,966	69,558		13,713		13,713		83,272				864	09/25/2052	1.A
3140XK-J7-6	FNMA Pool #FS3885 3.000% 11/25/51	06/01/2025	Paydown		127,170	127,170	108,065	108,300		18,870		18,870		127,170				1,634	11/25/2051	1.A
3140XM-5S-1	Fannie Mae Super Pool# FS6256 3.500% 08/25/52	06/01/2025	Paydown		111,596	111,596	99,530	99,695		11,901		11,901		111,596				1,596	08/25/2052	1.A
3140XM-LU-8	Fannie Mae Super Pool# FS5738 6.500% 08/25/53	06/01/2025	Paydown		148,892	148,892	152,684	152,617		(3,725)		(3,725)		148,892				4,044	08/25/2053	1.A
3140XN-2V-5	Fannie Mae Super Pool# FS7087 5.500% 08/25/53	06/01/2025	Paydown		737,689	737,689	733,597	733,599		4,090		4,090		737,689				17,178	08/25/2053	1.A
3140XN-M5-0	Fannie Mae Super Pool #FS6679 6.000% 12/25/53	06/01/2025	Paydown		282,545	282,545	284,706	284,664		(2,119)		(2,119)		282,545				6,515	12/25/2053	1.A
3140XN-T7-9	Fannie Mae Super Pool #FS6873 6.500% 01/25/54	06/01/2025	Paydown		321,617	321,617	328,979	328,849		(7,232)		(7,232)		321,617				8,698	01/25/2054	1.A
3140XP-V5-5	FNMA Pool# FS7835 5.500% 10/25/53	06/01/2025	Paydown		113,206	113,206	111,468	111,484		1,722		1,722		113,206				2,577	10/25/2053	1.A
31412W-TB-2	FNMA Pool #937146 6.500% 05/25/37	06/01/2025	Paydown		682	682	695	692		(10)		(10)		682				18	05/25/2037	1.A
31413H-G3-6	FNMA Pool #945818 6.000% 07/25/37	06/01/2025	Paydown		466	466	467	467		(1)		(1)		466				12	07/25/2037	1.A
31417D-LN-1	FNMA Pool #AB6632 3.500% 10/25/42	06/01/2025	Paydown		133,760	133,760	139,946	139,022		(5,262)		(5,262)		133,760				1,943	10/25/2042	1.A
31418B-SY-3	FNMA Pool # MA2334 3.500% 07/25/45	06/01/2025	Paydown		80,316	80,316	82,764	82,616		(2,300)		(2,300)		80,316				1,321	07/25/2045	1.A
31418C-T9-5	FNMA Pool #MA3275 3.000% 02/25/48	06/01/2025	Paydown		43,330	43,330	42,022	42,063		1,267		1,267		43,330				561	02/25/2048	1.A
31418C-XN-9	FNMA Pool #MA3384 4.000% 06/25/48	06/01/2025	Paydown		120,043	120,043	122,303	122,213		(2,170)		(2,170)		120,043				2,056	06/25/2048	1.A
31418D-2S-0	FNMA Pool #MA4384 2.500% 07/25/36	06/01/2025	Paydown		105,269	105,269	99,496	100,197		5,073		5,073		105,269				1,137	07/25/2036	1.A
31418D-CA-8	FNMA Pool #MA3664 4.000% 05/25/49	06/01/2025	Paydown		129,920	129,920	134,348	134,282		(4,362)		(4,362)		129,920				2,267	05/25/2049	1.A
31418D-CB-6	FNMA Pool #MA3665 4.500% 05/25/49	06/01/2025	Paydown		101,714	101,714	106,415	106,263		(4,549)		(4,549)		101,714				1,929	05/25/2049	1.A
31418D-WR-9	FNMA Pool #MA4255 2.000% 02/25/51	06/01/2025	Paydown		120,989	120,989	124,822	124,516		(3,527)		(3,527)		120,989				1,016	02/25/2051	1.A
31418D-XJ-6	FNMA Pool #MA4280 1.500% 03/25/51	06/01/2025	Paydown		135,384	135,384	133,607	133,755		1,628		1,628		135,384				856	03/25/2051	1.A
31418D-XL-1	FNMA Pool #MA4282 2.500% 03/25/51	06/01/2025	Paydown		170,315	170,315	177,301	176,871		(6,555)		(6,555)		170,315				1,748	03/25/2051	1.A
31418E-3E-8	FNMA Pool #MA5296 5.500% 03/25/54	06/01/2025	Paydown		152,678	152,678	151,766	151,769		909		909		152,678				3,537	03/25/2054	1.A
31418E-D5-6	FNMA Pool #MA4623 2.500% 06/25/52	06/01/2025	Paydown		178,337	178,337	149,326	150,568		27,769		27,769		178,337				1,884	06/25/2052	1.A
31418E-D8-0	FNMA Pool #MA4626 4.000% 06/01/52	06/01/2025	Paydown		272,010	272,010	267,590	267,747		4,263		4,263		272,010				4,561	06/01/2052	1.A
31418E-E3-0	FNMA Pool #MA4653 3.000% 07/25/52	06/01/2025	Paydown		86,964	86,964	78,879	79,202		7,762		7,762		86,964				1,081	07/25/2052	1.A
31418E-E6-3	FNMA Pool #MA4656 4.500% 07/01/52	06/01/2025	Paydown		227,359	227,359	226,170	226,189		1,171		1,171		227,359				4,338	07/01/2052	1.A
31418E-ES-5	FNMA Pool #MA4644 4.000% 05/25/52	06/01/2025	Paydown		224,481	224,481	220,465	220,602		3,879		3,879		224,481				3,784	05/25/2052	1.A
31418E-GK-0	FNMA Pool #MA4701 4.500% 08/01/52	06/01/2025	Paydown		399,612	399,612	400,034	399,967		(354)		(354)		399,612				7,591	08/01/2052	1.A
31418E-HJ-2	FNMA Pool #MA4732 4.000% 09/01/52	06/01/2025	Paydown		25,257	25,257	23,784	23,841		1,417		1,417		25,257				424	09/01/2052	1.A
31418E-HK-9	FNMA Pool # MA4733 4.500% 09/25/52	06/01/2025	Paydown		24,252	24,252	23,276	23,310		942		942		24,252				454	09/25/2052	1.A
31418E-HP-8	FNMA Pool #MA4737 5.000% 08/25/52	06/01/2025	Paydown		255,685	255,685	258,781	258,644		(2,959)		(2,959)		255,685				5,399	08/25/2052	1.A
31418E-J6-8	FNMA Pool #MA4784 4.500% 10/01/52	06/01/2025	Paydown		303,621	303,621	304,333	304,271		(649)		(649)		303,621				5,760	10/01/2052	1.A
31418E-KS-8	FNMA Pool #MA4804 4.000% 11/25/52	06/01/2025	Paydown		136,347	136,347	123,708	124,212		12,134		12,134		136,347				2,266	11/25/2052	1.A
31418E-KT-6	FNMA Pool #MA4805 4.500% 11/25/52	06/01/2025	Paydown		102,933	102,933	96,323	96,556		6,377		6,377		102,933				1,902	11/25/2052	1.A
31418E-LY-4	FNMA Pool #MA4842 5.500% 12/01/52	06/01/2025	Paydown		170,697	170,697	168,110	168,169		2,529		2,529		170,697				3,924	12/01/2052	1.A
31418E-WA-4	FNMA Pool #MA5140 6.500% 09/25/53	06/01/2025	Paydown		122,573	122,573	124,934	124,882		(2,308)		(2,308)		122,573				3,371	09/25/2053	1.A
31419B-BF-1	FNMA Pool #AE0937 3.500% 02/25/41	06/01/2025	Paydown		6,234	6,234	6,273	6,267		(33)		(33)		6,234				90	02/25/2041	1.A
31419B-CT-0	FNMA Pool #AE0981 3.500% 03/25/41	06/01/2025	Paydown		50,300	50,300	51,398	51,237		(937)		(937)		50,300				702	03/25/2041	1.A
31419J-SC-3	FNMA Pool #AE7714 3.500% 11/25/40	06/01/2025	Paydown		25,719	25,719	25,881	25,855		(137)		(137)		25,719				356	11/25/2040	1.A

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									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..31419L-3D-3	FNMA Pool #AE9795 3.500% 11/25/40	06/01/2025	Paydown		15,900	15,900	16,727	16,603		(703)		(703)		15,900				221	11/25/2040	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					17,266,328	17,266,328	16,889,533	16,891,558		374,770		374,770		17,266,328				273,226	XXX	XXX
..000759-CV-0	American Business Fin Svcs Inc RMBS Ser 2002-3 Cl M1 5.902% 09/15/33	06/01/2025	Paydown		15,044	90,885	70,825	70,825						70,825		(55,781)	(55,781)	1,670	09/15/2033	1.A FM
..00441X-AD-6	ACE Securities Corp RMBS Ser 2006-NC2 Cl A2C 4.734% 07/25/36	06/25/2025	Paydown		6,220	6,220	2,942	1,831	1,111	3,278		4,389		6,220				23	07/25/2036	1.A FM
..004421-VE-0	ACE Securities Corp RMBS Ser 2006-SL1 Cl A 4.754% 09/25/35	06/25/2025	Paydown		9,034	9,034	3,617	2,477	1,140	5,417		6,557		9,034				35	09/25/2035	1.A FM
..00764M-BT-3	Aegis ABS Trust RMBS Ser 2004-2 Cl M1 5.334% 06/25/34	06/25/2025	Paydown		20,165	20,165	18,451	19,988		178		178		20,165				262	06/25/2034	1.A FM
..02150F-AA-8	Countrywide Alternative Ln Tr RMBS Ser 2007-8CB Cl A1 5.500% 05/25/37	06/01/2025	Paydown		4,816	4,156	3,543	2,153	1,390			1,390		3,543		1,273	1,273	116	05/25/2037	1.A FM
..03464R-AA-1	Angel Oak Mortgage Trust RMBS Series 2020-1 Cl A1 2.466% 12/25/59	06/01/2025	Paydown		300,575	300,575	300,826	300,449		126		126		300,575				2,953	12/25/2059	1.A
..034931-AA-3	AOMT 2023-3 A1 Ser 23-3 Cl A1 4.800% 09/26/67	06/01/2025	Paydown		645,837	645,837	610,539	614,448		31,389		31,389		645,837				12,891	09/26/2067	1.A FE
..05950T-AF-2	Banc of America Mtg Securities RMBS Ser 2006-B Cl 4A1 3.645% 11/20/46	06/01/2025	Paydown		844	936	874	884						884		(40)	(40)	14	11/20/2046	1.A FM
..05951G-AV-4	Banc of America Funding Corp RMBS Ser 2007-2 Cl 1A7 5.750% 03/25/37	06/01/2025	Paydown		141	957	847	721	141	1		142		863		(721)	(721)	28	03/25/2037	2.C FM
..05951G-AV-4	Banc of America Funding Corp RMBS Ser 2007-2 Cl 1A7 5.750% 03/25/37	05/01/2025	Paydown		640	2,283	2,021	1,719	335	3		338		2,057		(1,417)	(1,417)	50	03/25/2037	3.A FM
..06744Y-AA-1	Barclays Mortgage Loan Trust RMBS Ser 2022-INV1 Cl A1 4.466% 02/25/62	06/01/2025	Paydown		139,468	139,468	139,466	139,443		25		25		139,468				2,572	02/25/2062	1.A
..07386H-NU-1	Bear Stearns Alt- A Tr RMBS Ser 2004-12 Cl 1M1 5.364% 01/25/35	06/25/2025	Paydown		233,860	233,860	213,215	220,710		13,151		13,151		233,860				5,166	01/25/2035	1.A FM
..07401P-AA-2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 Cl 1A 4.754% 03/25/37	06/25/2025	Paydown		3,194	3,194	1,388	1,388						1,388		1,806	1,806	56	03/25/2037	1.A FM
..10569U-AA-3	BRAVO Residential Funding Tr Ser 23-NQM5 Cl A1 6.505% 06/25/63	06/01/2025	Paydown		757,061	757,061	757,048	756,389		672		672		757,061				26,356	06/25/2063	1.A FE
..12566U-AN-4	Citimortgage Alternative Ln Tr RMBS Ser 2007-A2 Cl 1A13 5.750% 02/25/37	06/01/2025	Paydown		7,446	9,927	8,042	8,042						8,042		(596)	(596)	226	02/25/2037	1.A FM
..12567A-AP-2	Citimortgage Alternative Ln Tr RMBS Ser 2007-A3 Cl 2A1 5.500% 04/25/26	06/01/2025	Paydown			679	573	529	44			44		573		(573)	(573)	15	04/25/2026	5.A FM
..12567A-AP-2	Citimortgage Alternative Ln Tr RMBS Ser 2007-A3 Cl 2A1 5.500% 04/25/26	05/01/2025	Paydown			677	572	528	44			44		572		(572)	(572)	12	04/25/2026	5.B FM
..12567A-AP-2	Citimortgage Alternative Ln Tr RMBS Ser 2007-A3 Cl 2A1 5.500% 04/25/26	04/01/2025	Paydown			675	570	526	44			44		570		(570)	(570)	9	04/25/2026	5.C FM
..12596M-AA-4	Credit Suisse Mortgage Trust RMBS Ser 2019-RPL1 Cl A1 3.650% 07/25/58	06/01/2025	Paydown		111,511	111,511	111,496	111,363		148		148		111,511				1,733	07/25/2058	1.A
..12596S-AA-1	COOPR 2025-CES1 A1A ABS Ser 25-CES1 Cl A1A 5.654% 05/25/60	06/01/2025	Paydown		114,642	114,642	114,641							114,642				843	05/25/2060	1.A FE
..12598P-AA-5	COLT Funding LLC RMBS Ser 2021-RPL1 Cl A1 1.665% 09/25/61	06/01/2025	Paydown		169,571	169,571	169,571	169,510		60		60		169,571				1,146	09/25/2061	1.A FE
..12638P-AB-5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-3 Cl 1A1A 5.837% 04/25/37	06/01/2025	Paydown		13,165	13,165	4,759	4,095	664	8,405		9,069		13,165				72	04/25/2037	1.A FM
..126405-AA-7	Credit Suisse Mtg Tr RMBS Ser 2020-RPL4 Cl A1 2.000% 01/25/60	06/01/2025	Paydown		190,001	190,001	196,096	194,973		(4,972)		(4,972)		190,001				1,591	01/25/2060	1.A FE
..126671-6B-7	CWABS Inc RMBS Ser 2004-5 Cl 1A 4.934% 10/25/34	06/25/2025	Paydown		70,300	70,300	66,324	68,274		2,027		2,027		70,300				1,523	10/25/2034	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126673-VE-9	CWABS Inc RMBS Ser 2004-U Cl 2A 4.696% 03/15/34	06/16/2025	Paydown		16,064	16,064	6,699	6,699		9,365		9,365		16,064				306	03/15/2034	1.A FM
12667G-AX-1	Countrywide Alternative Ln Tr RMBS Ser 2005-10CB Cl 1A2 4.884% 05/25/35	06/25/2025	Paydown		38,862	39,281	31,821	31,821						31,821		7,041	7,041	1,147	05/25/2035	1.A FM
12667G-W7-4	Countrywide Alternative Ln Tr RMBS Ser 2005-34CB Cl 1A4 5.500% 09/25/35	06/01/2025	Paydown		44,417	44,417	35,695	28,723	6,972	8,722		15,694		44,417				894	09/25/2035	1.A FM
12667G-XN-8	Countrywide Alternative Ln Tr RMBS Ser 2005-30CB Cl 1A4 5.500% 08/25/35	06/01/2025	Paydown		20,183	19,420	16,255	13,334	2,921			2,921		16,255		3,928	3,928	449	08/25/2035	1.A FM
126686-AC-8	CWABS Inc RMBS Ser 2006-H Cl 2A1B 4.576% 11/15/36	06/16/2025	Paydown		8,243	8,243	2,854	2,854		5,389		5,389		8,243				189	11/15/2036	1.A FM
12668A-YS-8	Countrywide Alternative Ln Tr RMBS Ser 2005-57CB Cl 4A3 5.500% 12/25/35	06/01/2025	Paydown		9,043	9,232	7,724	5,154	2,570			2,570		7,724		1,319	1,319	171	12/25/2035	1.A FM
12668B-EJ-8	CWMBS Inc RMBS Ser 2005-85CB Cl 2A4 5.500% 02/25/36	06/01/2025	Paydown		35,500	35,528	31,762	28,259	3,504			3,504		31,762		3,737	3,737	828	02/25/2036	1.A FM
12668F-AB-0	CWABS Inc RMBS Ser 2006-I Cl 2A 4.566% 01/15/37	06/16/2025	Paydown		2,999	2,999	2,837	2,887		112		112		2,999				60	01/15/2037	1.A FM
126694-NS-3	CWHL Inc RMBS Ser 2005-27 Cl 1A3 5.500% 12/25/35	06/01/2025	Paydown		2,772	2,772	2,698	2,031	705	36		741		2,772				62	12/25/2035	1.A FM
126694-WE-4	CWHL Inc RMBS Ser 2006-HYB1 Cl 1A1 4.964% 03/20/36	06/01/2025	Paydown		15,417	15,417	11,590	11,590						11,590		3,827	3,827	338	03/20/2036	1.A FM
12669F-T2-9	CWHL Inc RMBS Ser 2004-14 Cl 2A5 5.351% 08/25/34	06/01/2025	Paydown		6,892	6,892	6,763	6,816		76		76		6,892				160	08/25/2034	1.A FM
12669G-R3-7	Countrywide Home Loans RMBS Ser 2005-15 Cl A7 5.500% 08/25/35	06/25/2025	Paydown		152	152	150	77	74			74		151		1	1	3	08/25/2035	1.A FM
16163Y-AC-8	Chase Mortgage Finance Corpora RMBS Ser 2016-1 Cl M2 3.750% 04/25/45	06/01/2025	Paydown		144,910	144,910	146,694	145,901		(991)		(991)		144,910				2,234	04/25/2045	1.A
16165M-AD-0	Chaseflex Tr RMBS Ser 2006-2 Cl A2B 4.634% 09/25/36	06/25/2025	Paydown		20,760	20,760	15,889	17,525		89		89		17,614		3,146	3,146	444	09/25/2036	1.A FM
16165V-AM-0	Chaseflex Tr RMBS Ser 2007-1 Cl 2A9 6.000% 02/25/37	06/01/2025	Paydown			(70)	(51)	(22)	(32)			(32)		(54)		54	54	3	02/25/2037	1.A FM
162765-AS-0	CHEC Loan Trust RMBS Ser 2004-2 Cl A3 5.394% 07/25/34	06/25/2025	Paydown		102,014	102,014	98,200	99,968		2,046		2,046		102,014				2,116	07/25/2034	1.A FM
17307G-YH-5	Citigroup Mtg Loan Trust RMBS Ser 2005-5 Cl 21A5 5.500% 08/25/35	06/01/2025	Paydown		17,990	25,244	23,329	23,329						23,329		(5,339)	(5,339)	590	08/25/2035	1.A FM
17323T-AA-8	Citigroup Mtg Loan Tr RMBS Ser 2015-RP2 Cl A1 3.500% 01/25/53	06/01/2025	Paydown		11,143	11,143	11,078	11,096		47		47		11,143				171	01/25/2053	1.A
17324V-AH-7	Citigroup Mtg Loan Trust RMBS Ser 2015-PS1 Cl A1 3.750% 09/25/42	06/01/2025	Paydown		65,097	65,097	66,154	65,578		(481)		(481)		65,097				1,040	09/25/2042	1.A
17326Q-AA-1	Citigroup Mortage Ln Trust Inc RMBS Ser 2018-RP1 Cl A1 3.000% 09/25/64	06/01/2025	Paydown		553,634	553,634	555,587	553,070		564		564		553,634				7,124	09/25/2064	1.A
17327D-AA-9	Citigroup Mtg Ln Tr RMBS Ser 2018-RP3 A1 3.250% 03/25/61	06/01/2025	Paydown		647,829	647,829	646,619	646,908		921		921		647,829				9,299	03/25/2061	1.A
17327R-AA-8	Citigroup Mtg Ln Tr RMBS Ser 2019-RP1 Cl A1 3.500% 01/25/66	06/01/2025	Paydown		111,467	111,467	113,905	112,431		(964)		(964)		111,467				1,602	01/25/2066	1.A
22757A-AA-4	Cross Mortgage Trust Ser 2024-H1 Cl A1 6.085% 12/25/68	06/01/2025	Paydown		237,016	237,016	237,016	236,832		184		184		237,016				5,856	12/25/2068	1.A
251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS Cl A6 5.470% 09/25/33	06/01/2025	Paydown		71	71	71	71						71				1	09/25/2033	1.A FM
251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl A6 5.240% 12/25/33	06/01/2025	Paydown		342	342	342	343		(1)		(1)		342				7	12/25/2033	1.A FM
268440-AA-5	Ellington Financial RMBS Ser 23-1 Cl A1 5.732% 02/25/68	06/01/2025	Paydown		235,577	235,577	235,575	235,374		203		203		235,577				5,343	02/25/2068	1.A

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..31572Y-AA-6	Ellington Financial RMBS Ser 2022-2 Cl A1 4.299% 04/25/67	06/01/2025	Paydown		112,387	112,387	111,919	111,933		454		454		112,387				1,983	04/25/2067	1.A
..32052E-AA-7	First Horizon Mtg PT Tr RMBS Ser 2006-AR3 Cl 1A1 4.218% 11/25/36	06/01/2025	Paydown		48,505	48,812	43,891	28,941	14,949			14,949		43,891		4,614	4,614	1,020	11/25/2036	1.A FM
..32052W-AC-3	First Horizon Mtg PT Tr RMBS Ser 2007-FA4 Cl 1A3 6.250% 08/25/37	06/01/2025	Paydown		25,626	25,626	11,208	9,483	1,725			1,725		11,208		14,418	14,418	801	08/25/2037	1.A FM
..35729Q-AS-7	Fremont Home Loan Tr RMBS Ser 2006-B Cl SLA 4.814% 08/25/36	06/25/2025	Paydown		27,442	27,442	1,067	1,067						1,067		26,375	26,375	17	08/25/2036	2.C FM
..35729T-AD-4	Fremont Home Loan Owner Tr RMBS Ser 2006-C Cl 2A2 4.584% 10/25/36	06/25/2025	Paydown		21,127	21,127	10,867	7,909	2,958	10,261		13,219		21,127				75	10/25/2036	1.A FM
..36168X-AA-7	GCAT RMBS Ser 2022-HX1 Cl A1 2.885% 12/27/66	06/01/2025	Paydown		233,349	233,349	233,347	233,201		148		148		233,349				2,927	12/27/2066	1.A
..36169K-AA-4	GCAT RMBS Ser 2022-NQM2 Cl A1 4.210% 02/25/67	06/01/2025	Paydown		40,600	40,600	40,411	40,427		173		173		40,600				674	02/25/2067	1.A
..36171D-AE-8	GCAT RMBS Ser 2025-INV1 Cl A5 6.000% 02/25/55	06/01/2025	Paydown		290,926	290,926	291,899			(973)		(973)		290,926				4,508	02/25/2055	1.A FE
..36228F-C3-8	GS Mortgage Securities Corp RMBS Ser 2004-NC1 Cl AF6 5.262% 11/25/33	06/01/2025	Paydown		37	37	37	36						37				1	11/25/2033	1.A FM
..36228F-C5-3	GS Mortgage Securities Corp RMBS Ser 2004-NC1 Cl M1 5.692% 11/25/33	06/01/2025	Paydown		2,376	2,376	2,376	2,372		4		4		2,376				39	11/25/2033	1.A FM
..362341-Q6-9	GSAA Home Equity Tr RMBS Ser 2005-9F Cl1A4 5.500% 12/25/35	06/01/2025	Paydown		3,647	4,963	4,558	4,558						4,558		(910)	(910)	146	12/25/2035	2.A FM
..36242D-7Q-0	GS Mortgage Securities Corp RMBS Ser 2005-5F Cl 8A6 5.250% 06/25/35	06/01/2025	Paydown		4,146	4,146	3,940	4,055		91		91		4,146				91	06/25/2035	1.A FM
..36262P-AD-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ10 Cl A4 2.500% 03/25/52	06/01/2025	Paydown		362,984	362,984	361,283	361,388		1,597		1,597		362,984				3,630	03/25/2052	1.A
..36263C-AD-1	GS Mortgage-Backed Securities RMBS Ser 2021-PJ9 Cl A4 2.500% 02/26/52	06/01/2025	Paydown		352,437	352,437	355,741	355,355		(2,919)		(2,919)		352,437				3,756	02/26/2052	1.A
..36263V-AB-3	GS Mortgage-Backed Securities RMBS Ser 2021-PJ11 Cl A2 2.500% 04/25/52	06/01/2025	Paydown		73,351	73,351	73,603	73,567		(217)		(217)		73,351				813	04/25/2052	1.A
..36264E-AG-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 Cl A4 4.000% 05/25/62	06/01/2025	Paydown		205,203	205,203	209,428	208,845		(3,642)		(3,642)		205,203				3,323	05/25/2062	1.A
..36264E-BB-9	GS Mortgage-Backed Securities RMBS Ser 2022-NQM1 Cl A16 4.000% 05/25/62	06/01/2025	Paydown		58,815	58,815	59,700	59,573		(759)		(759)		58,815				952	05/25/2062	1.A
..36266V-AJ-3	GS Mortgage Securities Trust RMBS Ser 2022-LTV1 Cl A8 3.000% 06/25/52	06/01/2025	Paydown		574,702	574,702	565,902	569,347		5,355		5,355		574,702				7,386	06/25/2052	1.A
..362957-AG-7	GS Mortgage Sec Corp RMBS Ser 2025-PJ2 Cl A7 6.000% 07/25/55	06/01/2025	Paydown		511,978	511,978	512,686			(708)		(708)		511,978				7,804	07/25/2055	1.A FE
..39538W-CZ-9	Greenpoint Mtg Funding Tr RMBS Ser 2005-HE3 Cl A 4.606% 09/15/30	06/15/2025	Paydown		4,365	4,365	2,439	2,439		1,926		1,926		4,365				92	09/15/2030	1.A FM
..39539M-AA-7	Greenpoint Mtg Funding Tr RMBS Ser 2007-AR3 Cl A1 4.874% 06/25/37	06/25/2025	Paydown		24,813	24,813	23,161	23,161		1,652		1,652		24,813				471	06/25/2037	1.A FM
..41164T-AA-0	Harborview Mtg Loan Tr RMBS Ser 2007-A Cl A 5.132% 06/21/37	06/20/2025	Paydown		4,031	3,994	759	759						759		3,272	3,272	86	06/21/2037	1.A FM
..41164Y-AB-7	Harborview Mtg Loan Tr RMBS Ser 2007-4 Cl 2A1 4.872% 07/19/47	06/20/2025	Paydown		15,033	15,033	14,653	14,698		336		336		15,033				223	07/19/2047	1.A FM
..43709J-AB-8	Home Eq Mtg Ln ABS Tr RMBS Ser 2006-4 Cl A2 6.230% 11/25/36	06/25/2025	Paydown		8,768	8,768	1,174	657	517			517		1,174		7,594	7,594	19	11/25/2036	1.A FM
..43739E-AP-2	Homebanc Mortgage Tr RMBS Ser 2005-1 Cl A1 4.934% 03/25/35	06/25/2025	Paydown		2,358	2,358	2,180	2,180		178		178		2,358				41	03/25/2035	2.C FM
..43789K-AB-8	Homeward Opportunities Fund RMBS Ser 22-1 Cl A2 5.082% 07/25/67	06/01/2025	Paydown		6,613	6,613	6,552			61		61		6,613				115	07/25/2067	1.C FE

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

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..44329E-AC-5	HSI Asset Loan Obligation RMBS Ser 2007-AR2 Cl 2A1 4.621% 09/25/37	06/01/2025	Paydown		7,061	7,051	4,284	4,284						4,284		2,777	2,777	141	09/25/2037	1.A FM
..45254N-JG-3	IMPAC CMB Tr RMBS Ser 2004-5 Cl 1A1 5.154% 10/25/34	06/25/2025	Paydown		1,093	1,093	1,095	1,094		(1)		(1)		1,093				24	10/25/2034	1.A FM
..45254N-KX-4	IMPAC CMB Tr RMBS Ser 2004-9 Cl 1A1 5.194% 01/25/35	06/25/2025	Paydown		1,660	1,660	1,664	1,662		(2)		(2)		1,660				35	01/25/2035	1.A FM
..45254N-MY-0	IMPAC CMB Tr RMBS Ser 2005-2 Cl 1A1 4.954% 04/25/35	06/25/2025	Paydown		28,119	28,119	27,384	27,384		736		736		28,119				586	04/25/2035	1.A FM
..45276K-AA-5	Imperial Fund LLC RMBS Ser 2022-NQM3 Cl A1 4.380% 05/25/67	06/01/2025	Paydown		155,593	155,593	155,591	155,509		84		84		155,593				2,571	05/25/2067	1.A
..45290B-AA-7	Imperial Fund LLC RMBS Ser 2023-NQM1 Cl A1 5.941% 02/25/68	06/01/2025	Paydown		210,454	210,454	210,453	210,395		60		60		210,454				4,954	02/25/2068	1.A
..46592W-BP-0	JP Morgan Mtg Tr RMBS Ser 2021-12 Cl A15 2.500% 02/25/52	06/01/2025	Paydown		226,277	226,277	225,782	225,793		484		484		226,277				2,405	02/25/2052	1.A
..46592X-BP-8	JP Morgan Mtg Tr RMBS Ser 2021-13 Cl A15 2.500% 04/25/52	06/01/2025	Paydown		279,039	279,039	277,774	277,859		1,179		1,179		279,039				2,971	04/25/2052	1.A
..46593D-AU-1	JP Morgan Mortgage Trust RMBS Ser 2024-9 Cl A9 6.000% 02/25/55	06/01/2025	Paydown		536,658	536,658	539,844	539,738		(3,080)		(3,080)		536,658				12,929	02/25/2055	1.B FE
..466247-H8-9	JP Morgan Mtg Tr RMBS Ser 2006-A2 Cl 1A1 4.861% 04/25/36	06/01/2025	Paydown		2,045	2,045	2,037	1,803	234			234		2,037		8	8	45	04/25/2036	1.A FM
..46653Q-AC-9	JP Morgan Mtg Tr RMBS Ser 2021-14 Cl A3 2.500% 05/25/52	06/01/2025	Paydown		150,568	150,568	149,792	149,846		722		722		150,568				1,536	05/25/2052	1.A
..46654T-BQ-0	JP Morgan Mtg Tr RMBS Ser 2021-15 Cl A15 2.500% 06/25/52	06/01/2025	Paydown		143,717	143,717	142,325	142,437		1,280		1,280		143,717				1,485	06/25/2052	1.A
..46654W-BR-1	JPM Mortgage Trust RMBS Ser 2022-1 Cl A14 2.950% 07/25/52	06/01/2025	Paydown		184,123	184,123	182,196	182,346		1,777		1,777		184,123				2,295	07/25/2052	1.A
..46656N-AA-7	JP Morgan Mtg Tr RMBS Ser 2023-DSC1 Cl A1 4.625% 07/25/63	06/01/2025	Paydown		397,022	397,022	366,501	369,980		27,042		27,042		397,022				8,029	07/25/2063	1.A
..542514-HT-4	Long Beach Mtg Loan Tr RMBS Ser 2004-4 Cl M1 5.334% 10/25/34	06/25/2025	Paydown		74,274	74,274	69,446	71,560		2,714		2,714		74,274				1,279	10/25/2034	1.A FM
..55275B-AD-9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC2 Cl A4 4.734% 08/25/36	06/25/2025	Paydown		16,700	16,700	9,495	5,872	3,623	7,205		10,828		16,700				61	08/25/2036	1.A FM
..55284T-AA-5	MFRA Trust RMBS Ser 2022-INV1 Cl A1 3.907% 04/25/66	06/01/2025	Paydown		211,872	211,872	209,826	210,161		1,711		1,711		211,872				3,565	04/25/2066	1.A
..55286G-AA-1	MFRA Trust Ser 23-INV1 Cl A1 5.920% 02/25/58	06/01/2025	Paydown		939,342	939,342	935,480	935,492		3,849		3,849		939,342				25,875	02/25/2058	1.A
..55286G-AB-9	MFRA Trust RMBS Ser 23-INV1 Cl A2 6.450% 02/25/58	06/01/2025	Paydown		247,654	247,654	245,825	245,892		1,763		1,763		247,654				7,422	02/25/2058	1.B
..589929-5F-1	Merrill Lynch Mtg Investors RMBS Ser 2003-OPT1 Cl A1 5.154% 07/25/34	06/25/2025	Paydown		194,106	194,106	178,269	185,885		8,221		8,221		194,106				2,413	07/25/2034	1.A FM
..59020U-YN-9	Merrill Lynch Mortgage Tr RMBS Ser 2005-A5 Cl A3 4.744% 06/25/35	06/01/2025	Paydown		49,268	49,268	47,544	48,286		982		982		49,268				1,032	06/25/2035	1.A FM
..59166B-AA-9	Metlife Securitization Tr RMBS Ser 2017-1A Cl A 3.000% 04/25/55	06/01/2025	Paydown		64,270	64,270	62,331	63,036		1,234		1,234		64,270				812	04/25/2055	1.A
..59166D-AA-5	Metlife Securitization Trust RMBS Ser 2018-1A Cl A 3.750% 03/25/57	06/01/2025	Paydown		98,816	98,816	98,997	98,825		(9)		(9)		98,816				1,586	03/25/2057	1.A
..59166E-AA-3	Metlife Securitization Trust RMBS Ser 2019-1A Cl A 3.750% 04/25/58	06/01/2025	Paydown		94,059	94,059	95,399	94,875		(816)		(816)		94,059				1,472	04/25/2058	1.A
..59980Y-AB-1	Mill City Mortgage Trust RMBS Ser 2018-4 Cl A1B 3.500% 04/25/66	06/01/2025	Paydown		394,543	394,543	408,106	400,703		(6,160)		(6,160)		394,543				5,877	04/25/2066	1.A
..59981B-AC-8	Mill City Mortgage Trust RMBS Ser 2019-GS1 Cl A1 2.750% 07/25/59	06/01/2025	Paydown		262,676	262,676	261,237	261,798		877		877		262,676				2,917	07/25/2059	1.A

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61744C-FB-7	Morgan Stanley Cap I RMBS Ser 2004-HE6 Cl M1 5.254% 08/25/34	06/25/2025	Paydown		7,581	7,581	6,975	7,260		322		322		7,581				127	08/25/2034	1.A FM
..61749T-AA-2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-10SL Cl A1 4.694% 08/25/36	06/25/2025	Paydown		21,966	21,966	4,374	2,309	2,064	17,593		19,657		21,966				33	08/25/2036	1.A FM
..61776B-AL-3	Morgan Stanley Res Mort Ln Tr RMBS Ser 2024-INV1 Cl A6 5.500% 01/26/54	06/01/2025	Paydown		836,463	836,463	826,177	827,827		8,635		8,635		836,463				19,148	01/26/2054	1.A
..62955V-AA-4	New York Mortgage Trust RMBS Ser 2022-CP1 Cl A1 2.042% 07/25/61	06/01/2025	Paydown		96,779	96,779	96,778	96,734		44		44		96,779				800	07/25/2061	1.A
..64828A-AA-1	New Residential Mtg Ln Tr RMBS Ser 2014-1A Cl A 3.750% 01/25/54	06/01/2025	Paydown		30,484	30,484	31,151	30,877		(392)		(392)		30,484				468	01/25/2054	1.A FE
..64828C-AA-7	New Residential Mtg Ln Tr RMBS Ser 2018-2A Cl A1 4.500% 02/25/58	06/01/2025	Paydown		432,829	432,829	471,202	456,822		(23,994)		(23,994)		432,829				8,211	02/25/2058	1.A
..64828G-AD-2	New Residential Mtg Ln Tr RMBS Ser 2019-6A Cl A1B 3.500% 09/25/59	06/01/2025	Paydown		495,893	495,893	507,282	503,464		(7,571)		(7,571)		495,893				7,372	09/25/2059	1.A
..64828M-AA-5	New Residential Mtg Ln Tr RMBS Ser 2017-3A A1 4.000% 04/25/57	06/01/2025	Paydown		128,268	128,268	129,489	128,774		(506)		(506)		128,268				2,076	04/25/2057	1.A
..64828X-AA-1	New Residential Mtg Ln Tr RMBS Ser 2020-RPL1 Cl A1 2.750% 11/25/59	06/01/2025	Paydown		84,992	84,992	86,320	85,595		(603)		(603)		84,992				964	11/25/2059	1.A
..64828Y-AQ-4	New Residential Mtg Ln Tr RMBS Ser 2014-2A Cl A2 3.750% 05/25/54	06/01/2025	Paydown		17,690	17,690	18,077	17,992		(303)		(303)		17,690				275	05/25/2054	1.A FE
..64828Y-AR-2	New Residential Mtg Ln Tr RMBS Ser 2014-2A Cl A3 3.750% 05/25/54	06/01/2025	Paydown		30,325	30,325	31,053	30,888		(563)		(563)		30,325				471	05/25/2054	1.A FE
..64829C-AD-0	New Residential Mtg Ln Tr RMBS Ser 2015-1A Cl A3 3.750% 04/25/52	06/01/2025	Paydown		19,250	19,250	19,714	19,436		(186)		(186)		19,250				324	04/25/2052	1.A
..64829D-AG-1	New Residential Mtg Ln Tr RMBS Ser 2014-3A Cl AFX3 3.750% 11/25/54	06/01/2025	Paydown		5,849	5,849	5,966	5,933		(84)		(84)		5,849				110	11/25/2054	1.B FE
..64829D-AG-1	New Residential Mtg Ln Tr RMBS Ser 2014-3A Cl AFX3 3.750% 11/25/54	05/01/2025	Paydown		12,035	12,035	12,277	12,209		(174)		(174)		12,035				166	11/25/2054	1.C FE
..64829H-AD-9	New Residential Mtg Ln Tr RMBS Ser 2016-3A Cl A1B 3.250% 09/25/56	06/01/2025	Paydown		40,845	40,845	41,273	41,111		(266)		(266)		40,845				564	09/25/2056	1.A
..64829K-BW-9	New Residential Mtg Ln Tr RMBS Ser 2017-2A Cl A4 4.000% 03/25/57	06/01/2025	Paydown		48,856	48,856	48,611	48,633		223		223		48,856				785	03/25/2057	1.A
..64829L-AA-6	New Residential Mtg Ln Tr RMBS Ser 2016-4A Cl A1 3.750% 11/25/56	06/01/2025	Paydown		22,685	22,685	22,855	22,832		(147)		(147)		22,685				350	11/25/2056	1.A
..64830B-AA-5	New Residential Mtg Ln Tr RMBS Ser 2017-6A Cl A1 4.000% 08/27/57	06/01/2025	Paydown		159,132	159,132	164,500	161,877		(2,746)		(2,746)		159,132				2,682	08/27/2057	1.A
..64830B-AQ-0	New Residential Mtg Ln Tr RMBS Ser 2017-6A Cl B1 3.850% 08/27/57	06/01/2025	Paydown		165,378	165,378	156,282	159,950		5,428		5,428		165,378				2,673	08/27/2057	1.A
..64830C-AA-3	New Residential Mtg Ln Tr RMBS Ser 2019-1A Cl A1 3.797% 09/25/57	06/01/2025	Paydown		37,698	37,698	37,834	37,756		(58)		(58)		37,698				634	09/25/2057	1.A
..64830D-AB-9	New Residential Mtg Ln Tr RMBS Ser 2019-2A Cl A1 4.250% 12/25/57	06/01/2025	Paydown		357,223	357,223	375,720	369,440		(12,216)		(12,216)		357,223				6,220	12/25/2057	1.A
..64830G-AB-2	New Residential Mtg Ln Tr RMBS Ser 2018-1A Cl A1A 4.000% 12/25/57	06/01/2025	Paydown		482,645	482,645	497,068	490,815		(8,171)		(8,171)		482,645				8,103	12/25/2057	1.A
..64830H-AA-2	New Residential Mtg Ln Tr RMBS Ser 2019-RPL2 Cl A1 3.250% 02/25/59	06/01/2025	Paydown		568,460	568,460	577,883	572,934		(4,475)		(4,475)		568,460				7,445	02/25/2059	1.A
..64830K-AA-5	New Residential Mtg Ln Tr RMBS Ser 2018-3A Cl A1 4.500% 05/25/58	06/01/2025	Paydown		379,917	379,917	406,583	398,461		(18,544)		(18,544)		379,917				7,094	05/25/2058	1.A
..64830M-AG-8	New Residential Mtg Ln Tr RMBS Ser 2019-5A A1B 3.500% 08/25/59	06/01/2025	Paydown		118,050	118,050	121,232	120,198		(2,147)		(2,147)		118,050				1,663	08/25/2059	1.A
..64830T-AD-0	New Residential Mtg Ln Tr RMBS Ser 2020-1A Cl A1B 3.500% 10/25/59	06/01/2025	Paydown		252,885	252,885	260,084	257,726		(245)		(245)		257,481		(4,596)	(4,596)	3,803	10/25/2059	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..64830W-AD-3	New Residential Mtg Ln Tr RMBS Ser 2019-4A Cl A1B 3.500% 12/25/58	06/01/2025	Paydown		328,023	328,023	337,278	334,800		(6,777)		(6,777)		328,023				4,892	12/25/2058	1.A
..64831V-AA-0	New Residential Mtg Ln Tr Ser 2022-NQM5 Cl A1 6.296% 11/25/52	06/01/2025	Paydown		104,297	104,297	103,807	103,808		489		489		104,297				2,685	11/25/2052	1.A
..65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1 Cl A6 4.820% 03/25/34	06/01/2025	Paydown		68	68	68	68						68				1	03/25/2034	1.A FM
..65535V-US-5	Nomura Asset Sec Corp RMBS Ser 2006-AR2 Cl 3A1 4.834% 04/25/36	05/27/2025	Paydown		2,050	2,050	640	640		1,410		1,410		2,050				11	04/25/2036	2.C FM
..670843-AA-9	Onslow Bay Financial RMBS Ser 2023-NQM2 Cl A1 6.319% 01/25/62	06/01/2025	Paydown		150,545	150,545	150,240	150,151		394		394		150,545				3,795	01/25/2062	1.A FE
..670855-AA-3	Onslow Bay Financial LLC RMBS Ser 2023-NQM1 CL A1 6.120% 11/25/62	06/01/2025	Paydown		32,239	32,239	32,259	32,257		(18)		(18)		32,239				813	11/25/2062	1.A
..67118H-AA-8	Onslow Bay Financial LLC LBASS Ser 2024-NQM2 Cl A1 5.878% 12/25/63	06/01/2025	Paydown		576,387	576,387	576,382	576,131		256		256		576,387				14,021	12/25/2063	1.A
..69378K-AB-0	PRP Advisors, LLC RMBS Ser 22-NQM1 CL A2 5.500% 08/25/67	06/01/2025	Paydown		30,320	30,320	30,168			152		152		30,320				569	08/25/2067	1.C FE
..69380T-AB-7	Preston Ridge Partners Mrtg ABS Ser 2023-NQM3 Cl A2 6.677% 11/25/68	06/01/2025	Paydown		32,635	32,635	32,998			(363)		(363)		32,635				715	11/25/2068	1.C FE
..69392F-AA-5	Pretium Mort Cred Partnership RMBS Ser 2025-RPL1 Cl A1 4.000% 07/25/69	06/01/2025	Paydown		58,643	58,643	55,809			2,834		2,834		58,643				759	07/25/2069	1.A FE
..693977-AA-8	PRP Advisors LLC RMBS Ser 2024-NQM1 Cl A1 6.265% 12/25/68	06/01/2025	Paydown		699,060	699,060	699,059	698,857		202		202		699,060				18,440	12/25/2068	1.A
..70069F-AZ-0	Park Place Securities Inc RMBS Ser 2004-WCW2 Cl M3 5.484% 10/25/34	06/25/2025	Paydown		119,311	119,311	105,478	111,969		7,341		7,341		119,311				2,089	10/25/2034	1.A FM
..73015J-AG-3	PMT Loan Trust RMBS Ser 2025-INV2 Cl A7 6.000% 02/25/56	06/01/2025	Paydown		306,720	306,720	307,892			(1,172)		(1,172)		306,720				4,636	02/25/2056	1.A FE
..74160M-KU-5	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9 5.500% 10/25/35	06/01/2025	Paydown			1,185	965	1,057		1		1		1,059		(1,059)	(1,059)	15	10/25/2035	1.A FM
..74924D-AA-7	Residential Accredit Loans Inc RMBS Ser 2007-QS10 Cl A1 6.500% 09/25/37	06/01/2025	Paydown		2,511	9,552	6,919	6,919						6,919		(4,408)	(4,408)	257	09/25/2037	1.A FM
..74937Y-AA-6	Woodward Capital Management RMBS Ser 25-CES4 Cl A1A 5.811% 05/25/55	06/01/2025	Paydown		492,973	492,973	492,965			8		8		492,973				3,626	05/25/2055	1.A FE
..74938P-AB-2	RCKT 2024-CES2 A1B RCKT 2024-CES2 A1B 6.291% 04/25/44	06/01/2025	Paydown		129,095	129,095	129,901			(807)		(807)		129,095				677	04/25/2044	1.A FE
..74942B-AB-7	Woodward Cap Management RMBS Ser 2025-CES2 Cl A1B 5.603% 02/25/55	06/01/2025	Paydown		174,358	174,358	174,354			4		4		174,358				2,542	02/25/2055	1.A FE
..749971-AM-9	Radian Mortgage Capital Trust RMBS Ser 25-J1 Cl J8 5.500% 07/25/55	06/01/2025	Paydown		873,889	873,889	865,950			7,940		7,940		873,889				13,176	07/25/2055	1.A FE
..75115L-AA-5	Residential Accredit Loans Inc RMBS Ser 2007-QH7 Cl 1A1 4.934% 08/25/37	06/25/2025	Paydown		77,992	77,992	66,842	66,842		11,150		11,150		77,992				1,472	08/25/2037	1.A FM
..761118-HD-3	Residential Accredit Loans Inc RMBS Ser 2005-QS13 Cl 2A4 5.750% 09/25/35	06/01/2025	Paydown		11,356	14,724	12,153	12,153						12,153		(797)	(797)	377	09/25/2035	1.A FM
..761143-AD-8	Residential Asset Sec Tr RMBS Ser 2007-A9 Cl A4 6.250% 09/25/37	06/01/2025	Paydown			(4,245)	(1,951)	(1,399)	(551)			(551)		(1,951)		1,951	1,951	48	09/25/2037	1.A FM
..785811-AA-8	SACO I Tr RMBS Ser 2006-5 Cl 1A 4.734% 04/25/36	06/25/2025	Paydown		4,345	3,977	1,372	1,313		60		60		1,373		2,973	2,973	128	04/25/2036	1.A FM
..81746H-AB-7	Sequoia Mtg Tr RMBS Ser 2017-CH1 Cl A2 3.500% 08/25/47	06/01/2025	Paydown		6,916	6,916	7,017	6,907		77		77		6,985		(68)	(68)	82	08/25/2047	1.A
..85571R-AA-8	Starwood Mortgage Residential RMBS Ser 2022-3 Cl A1 4.161% 03/25/67	06/01/2025	Paydown		81,428	81,428	80,882	80,911		517		517		81,428				1,330	03/25/2067	1.A FE
..86358E-CL-8	Structured Asset Inv Ln Tr RMBS Ser 2003-BC6 Cl M1 5.559% 07/25/33	06/25/2025	Paydown		74,312	74,312	68,292	73,122		1,191		1,191		74,312				3,232	07/25/2033	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86358E-EK-8	Structured Asset Inv Ln Tr RMBS Ser 2003-BC11 CL A3 5.384% 10/25/33	06/25/2025	Paydown		319,221	319,221	319,716	319,473		(252)		(252)		319,221				6,669	10/25/2033	1.A FM
..86358E-HQ-2	Structured Asset Inv Ln Tr RMBS Ser 2004-4 Cl A4 5.234% 04/25/34	06/25/2025	Paydown		103,621	103,621	96,303	99,416		4,205		4,205		103,621				1,912	04/25/2034	1.A FM
..86358E-LS-3	Structured Asset Inv Ln Tr RMBS Ser 2004 Cl A8 5.434% 09/25/34	06/25/2025	Paydown		31,419	31,419	31,391	31,401		18		18		31,419				519	09/25/2034	1.A FM
..872227-AA-1	TBW Mtg Backed RMBS PTC Ser 2007-2 Cl A1A 5.965% 07/25/37	06/01/2025	Paydown		28,703	28,703	11,441	9,473	5,094	17,262	3,125	19,231		28,703				135	07/25/2037	1.A FM
..89172R-AC-9	Towd Point Mortgage Tr RMBS Ser 2015-6 Cl M1 3.750% 04/25/55	06/01/2025	Paydown		657,189	657,189	698,276	658,092		(903)		(903)		657,189				9,787	04/25/2055	1.A
..89173U-AA-5	Towd Point Mortgage Tr RMBS Ser 2017-4 Cl A1 2.750% 06/25/57	06/01/2025	Paydown		210,131	210,131	218,208	212,755		(2,624)		(2,624)		210,131				2,473	06/25/2057	1.A
..89175M-AA-1	Towd Point Mortgage Tr RMBS Ser 2018-3 Cl A1 3.750% 05/25/58	06/01/2025	Paydown		481,638	481,638	499,905	489,474		(7,836)		(7,836)		481,638				7,471	05/25/2058	1.A
..89176L-AL-8	Towd Point Mortgage Tr RMBS Ser 2018-6 Cl A1 3.750% 03/25/58	06/01/2025	Paydown		33,984	33,984	36,474	35,496		(1,512)		(1,512)		33,984				547	03/25/2058	1.A
..89176V-AA-0	Towd Point Mortgage Trust RMBS Ser 2018-5 Cl A1 3.250% 07/25/58	06/01/2025	Paydown		751,239	751,239	806,643	786,740		(35,500)		(35,500)		751,239				10,028	07/25/2058	1.A
..89177B-AA-3	Towd Point Mortgage Tr RMBS Ser 2019-1 Cl A1 3.750% 03/25/58	06/01/2025	Paydown		108,682	108,682	108,020	108,179		502		502		108,682				1,697	03/25/2058	1.A
..89178B-AA-2	Towd Point Mortgage Tr RMBS Ser 2019-4 Cl A1 2.900% 10/25/59	06/01/2025	Paydown		550,405	550,405	574,812	563,902		(13,497)		(13,497)		550,405				6,696	10/25/2059	1.A
..89179J-AA-4	Towd Point Mortgage Tr RMBS Ser 2020-4 Cl A1 1.750% 10/25/60	06/01/2025	Paydown		221,569	221,569	225,761	224,558		(2,989)		(2,989)		221,569				1,604	10/25/2060	1.A
..92538N-AA-5	Verus Securitization Trust RMBS Ser 2022-4 Cl A1 4.474% 04/25/67	06/01/2025	Paydown		21,877	21,877	21,877	21,866		11		11		21,877				433	04/25/2067	1.A
..92538U-AA-9	Verus Securitization Trust RMBS Ser 22-3 Cl A1 4.130% 02/25/67	06/01/2025	Paydown		89,749	89,749	89,514	89,512		237		237		89,749				1,588	02/25/2067	1.A
..92538U-AB-7	Verus Securitization Trust RMBS Ser 22-3 Cl A2 4.130% 02/25/67	06/01/2025	Paydown		119,259	119,259	118,498	118,577		(28)		(28)		118,549		710	710	2,063	02/25/2067	1.A
..92538W-AA-5	Verus Securitization Trust RMBS Ser 2022-1 Cl A1 2.724% 01/25/67	06/01/2025	Paydown		79,199	79,199	79,198	79,177		22		22		79,199				926	01/25/2067	1.A
..92538W-AB-3	Verus Securitization Trust RMBS Ser 2022-1 Cl A2 3.032% 01/25/67	06/01/2025	Paydown		55,779	55,779	55,779	55,763		17		17		55,779				727	01/25/2067	1.B
..92538W-AC-1	Verus Securitization Trust RMBS Ser 2022-1 Cl A3 3.288% 01/25/67	06/01/2025	Paydown		52,080	52,080	52,079	52,063		17		17		52,080				736	01/25/2067	1.B
..92539N-AA-4	Verus Securitization Trust RMBS Ser 22-7 Cl A1 5.152% 07/25/67	06/01/2025	Paydown		61,866	61,866	61,865	61,811		55		55		61,866				1,277	07/25/2067	1.A
..92837D-AA-5	Visio RMBS Ser 2019-2 Cl A1 2.722% 11/25/54	06/01/2025	Paydown		581,280	581,280	582,629	581,295		(15)		(15)		581,280				6,908	11/25/2054	1.A
..92837D-AB-3	Visio RMBS Ser 2019-2 Cl A2 2.924% 11/25/54	06/01/2025	Paydown		64,246	64,246	64,245	64,174		(26)		(26)		64,149		98	98	818	11/25/2054	1.A
..92837K-AA-9	Visio RMBS Ser 2020-1 Cl A1 1.545% 08/25/55	06/01/2025	Paydown		433,330	433,330	433,323	432,969		361		361		433,330				2,611	08/25/2055	1.A
..92837U-AA-7	Visio RMBS Ser 2021-1R Cl A1 1.280% 05/25/56	06/01/2025	Paydown		157,305	157,305	157,304	157,267		38		38		157,305				809	05/25/2056	1.A
..92837U-AB-5	Visio RMBS Ser 2021-1R Cl A2 1.484% 05/25/56	06/01/2025	Paydown		60,602	60,602	60,602	60,585		17		17		60,602				361	05/25/2056	1.A
..92837U-AC-3	Visio RMBS Ser 2021-1R Cl A3 1.688% 05/25/56	06/01/2025	Paydown		39,574	39,574	39,573	39,561		13		13		39,574				268	05/25/2056	1.A
..92838C-AA-6	Visio RMBS Ser 2022-1 Cl A1 5.759% 08/25/57	06/01/2025	Paydown		639,732	639,732	639,722	639,202		530		530		639,732				14,436	08/25/2057	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92838C-AB-4	Visio Trust Ser 22-1 Cl A2 5.850% 08/25/57	06/01/2025	Paydown		39,602	39,602	38,760	38,855		747		747		39,602				1,018	08/25/2057	1.B FE
..92838C-AB-4	Visio Trust Ser 22-1 Cl A2 5.850% 08/25/57	04/01/2025	Paydown		32,201	32,201	31,517	31,593		608		608		32,201				628	08/25/2057	1.C FE
..92839C-AA-5	Visio Trust RMBS Ser 2023-2 Cl A1 6.598% 10/25/58	06/01/2025	Paydown		226,936	226,936	226,935	226,861		75		75		226,936				6,219	10/25/2058	1.A FE
..93362F-AB-9	Washington Mutual Mtg RMBS Ser 2006-AR8 Cl 1A2 4.926% 08/25/46	06/01/2025	Paydown		90,719	91,991	82,064	82,064						82,064		8,656	8,656	1,551	08/25/2046	1.A FM
..93363E-AB-1	Washington Mutual Mtg RMBS Ser 2006-AR10 Cl 1A2 4.823% 09/25/36	06/01/2025	Paydown		686	729	730	669		60		60		729		(43)	(43)	15	09/25/2036	1.A FM
..93363N-AA-3	Washington Mutual Mtg RMBS Ser 2006-AR12 Cl 1A1 4.755% 10/25/36	06/01/2025	Paydown		3,100	3,246	3,256	2,900		348		348		3,248		(148)	(148)	73	10/25/2036	1.A FM
..93363P-AA-8	Washington Mutual Mtg RMBS Ser 2006-AR14 Cl 1A1 4.179% 11/25/36	06/01/2025	Paydown		7,519	7,488	6,871	6,871						6,871		648	648	137	11/25/2036	1.A FM
..939348-AE-8	Washington Mutual MSC Mtg PT RMBS Ser 2007-HY2 Cl 2A2 3.548% 04/25/37	06/01/2025	Paydown		166,182	167,656	128,877	128,877						128,877		37,305	37,305	2,666	04/25/2037	1.A FM
..94980G-BF-7	Wells Fargo Home Equity Tr RMBS Ser 2004-2 Cl A33 5.434% 10/25/34	06/25/2025	Paydown		261,235	261,235	252,030	247,243		8,112		8,112		255,355		5,881	5,881	6,934	10/25/2034	1.A FM
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					29,154,067	29,254,829	29,107,657	25,931,453	52,648	91,503	3,125	141,026		29,088,299		65,774	65,774	500,798	XXX	XXX
..04002V-AA-9	Areit CRE Trust CMBS Ser 2022-CRE6 Cl A 5.553% 01/16/37	06/17/2025	Paydown		7,047	7,047	7,047	7,047						7,047				169	01/16/2037	1.A FE
..05592D-AA-2	BPR Trust CMBS Ser 22-OANA Cl A 6.210% 04/15/37	06/15/2025	Paydown		8,700,000	8,700,000	8,678,407	8,697,729		2,271		2,271		8,700,000				274,000	04/15/2037	1.A
..05592D-AG-9	BPR Trust CMBS Ser 2022-OANA Cl B 6.759% 04/15/37	06/15/2025	Paydown		10,500,000	10,500,000	10,473,803	10,497,219		2,781		2,781		10,500,000				359,832	04/15/2037	1.A
..06054A-AV-1	Banc of America Comm Mtg Tr CMBS Ser 2015-UBS7 Cl ASB 3.429% 09/15/48	06/01/2025	Paydown		278,489	278,489	286,840	278,441		48		48		278,489				3,928	09/15/2048	1.A
..06054M-AC-7	Banc of America Comm Mtg Tr CMBS Ser 2016-UB10 Cl ASB 3.019% 07/15/49	06/01/2025	Paydown		586,576	586,576	582,132	585,467		1,109		1,109		586,576				8,365	07/15/2049	1.A
..06427D-AQ-6	Bank of America Comm Mtg CMBS Ser 2017-BNK3 Cl ASB 3.366% 02/15/50	06/01/2025	Paydown		508,389	508,389	523,627	509,542		(1,153)		(1,153)		508,389				7,119	02/15/2050	1.A
..08161C-AF-8	Benchmark Mortgage Trust CMBS 2018-B2 ASB 3.780% 02/15/51	06/01/2025	Paydown		403,437	403,437	415,539	405,088		(1,651)		(1,651)		403,437				6,358	02/15/2051	1.A
..08162P-AV-3	Benchmark Mtg Tr CMBS Ser 2018-B1 Cl ASB 3.602% 01/15/51	06/01/2025	Paydown		309,925	309,925	319,205	311,459		(1,534)		(1,534)		309,925				4,654	01/15/2051	1.A
..12515G-AE-7	CD Commercial Mortgage Tr CMBS Ser 2017-CD3 Cl AAB 3.453% 02/10/50	06/01/2025	Paydown		240,849	240,849	248,062	241,654		(806)		(806)		240,849				3,467	02/10/2050	1.A
..12593J-BE-5	Comm Mortgage Trust CMBS Ser 2015-CR24 Cl A4 3.432% 08/10/48	04/01/2025	Paydown		18,270,491	18,270,491	18,452,364	18,261,898		(3,800)		(3,800)		18,258,098		12,393	12,393	209,014	08/10/2048	1.A
..12593Q-BE-9	Comm Mortgage Trust CMBS Ser 2015-CR26 Cl A4 3.630% 10/10/48	06/01/2025	Paydown		1,003,928	1,003,928	1,028,573	1,005,765		(1,837)		(1,837)		1,003,928				18,221	10/10/2048	1.A
..12593Y-BC-6	Comm Mortgage Trust CMBS Ser 2016-CR28 Cl ASB 3.525% 02/10/49	06/01/2025	Paydown		1,475,629	1,475,629	1,519,858	1,476,850		(1,221)		(1,221)		1,475,629				21,253	02/10/2049	1.A
..12594P-AW-1	Credit Suisse Mortgage Trust CMBS Ser 2016-NXSR Cl ASB 3.565% 12/15/49	06/01/2025	Paydown		430,845	430,845	438,684	431,230		(385)		(385)		430,845				6,404	12/15/2049	1.A
..12635Q-BE-9	Comm Mortgage Trust CMBS Ser 2015-CR27 Cl ASB 3.404% 10/10/48	06/01/2025	Paydown		1,723,685	1,723,685	1,775,344	1,724,417		(731)		(731)		1,723,685				23,766	10/10/2048	1.A
..17291E-AX-9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 Cl AAB 3.512% 12/10/49	06/01/2025	Paydown		419,323	419,323	427,436	420,547		(1,224)		(1,224)		419,323				6,139	12/10/2049	1.A
..36251X-AS-6	GS Mortgage Securities Trust CMBS Ser 2016-GS4 Cl AAB 3.278% 11/10/49	06/01/2025	Paydown		367,956	367,956	378,397	368,687		(731)		(731)		367,956				5,288	11/10/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36252H-AE-1	GS Mortgage Securities Trust CMBS Ser 2017-GS5 Cl AAB 3.467% 03/10/50	06/01/2025	Paydown		102,784	102,784	105,567	103,118		(334)		(334)		102,784				1,485	03/10/2050	1.A
..45257H-AA-5	Impact Funding LLC CMBS Ser 2010-1 Cl A1 5.314% 01/25/51	06/01/2025	Paydown		199,652	199,652	199,760	199,576		75		75		199,652				4,519	01/25/2051	1.A FM
..50190D-AE-6	Ladder Capital Comm Mtg CMBS Ser 2017-LC26 ASB 3.357% 07/12/50	06/01/2025	Paydown		367,867	367,867	378,885	369,308		(1,441)		(1,441)		367,867				5,135	07/12/2050	1.A
..55293D-AA-9	Merit CMBS Ser 2022-MHIL Cl A 5.126% 01/15/27	04/15/2025	Paydown		1,212,717	1,212,717	1,207,618	1,212,600		117		117		1,212,717				20,987	01/15/2027	1.A
..61691E-AY-1	Morgan Stanley Capital I Tr CMBS Ser 2016-UB12 Cl ASB 3.436% 12/15/49	06/01/2025	Paydown		1,157,279	1,157,279	1,189,980	1,160,456		(3,177)		(3,177)		1,157,279				17,590	12/15/2049	1.A
..61691G-AQ-3	Morgan Stanley BAML Tr CMBS Ser 2016-C32 Cl ASB 3.514% 12/15/49	06/01/2025	Paydown		219,889	219,889	226,472	220,415		(526)		(526)		219,889				3,408	12/15/2049	1.A
..61765D-AT-5	Morgan Stanley Cap I Tr CMBS Ser 2015-MS1 Cl A3 3.510% 05/15/48	05/01/2025	Paydown		2,880,778	2,880,778	2,909,404	2,877,573		3,205		3,205		2,880,778				36,681	05/15/2048	1.A
..61766L-BQ-1	Morgan Stanley BAML Tr CMBS Ser 2016-C28 Cl ASB 3.288% 01/15/49	06/01/2025	Paydown		1,043,492	1,043,492	1,074,782	1,042,986		506		506		1,043,492				14,315	01/15/2049	1.A
..92939G-AA-5	WFLD Mortgage Tr CMBS Ser 2014-MONT Cl A 3.880% 08/10/31	06/01/2025	Paydown		42,197	42,197	39,267	41,039		1,158		1,158		42,197				666	08/10/2031	1.A
..92939K-AJ-7	WFRBS Commercial Mtg Tr CMBS Ser 2014-C24 Cl XB 1.023% 11/15/47	05/01/2025	Paydown				133,928											12,102	11/15/2047	1.F Z
..94989J-AZ-9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C28 Cl A4 3.540% 05/15/48	04/01/2025	Paydown		11,229,421	11,229,421	11,540,424	11,227,183		2,239		2,239		11,229,421				132,507	05/15/2048	1.A
..94989V-AE-9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NXS3 Cl ASB 3.371% 09/15/57	06/01/2025	Paydown		1,451,232	1,451,232	1,494,711	1,451,020		212		212		1,451,232				16,877	09/15/2057	1.A
..95000C-BC-6	Wells Fargo Comm Mtg Tr CMBS Ser 2016-NXS5 Cl ASB 3.382% 01/15/59	06/01/2025	Paydown		1,435,289	1,435,289	1,478,337	1,436,481		(1,192)		(1,192)		1,435,289				20,098	01/15/2059	1.A
..95000D-BE-0	Wells Fargo Comm Mtg Tr CMBS Ser 2016-C34 Cl ASB 2.911% 06/15/49	06/01/2025	Paydown		271,761	271,761	277,418	271,921		(160)		(160)		271,761				3,299	06/15/2049	1.A
..95000J-AW-8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC25 Cl ASB 3.486% 12/15/59	06/01/2025	Paydown		1,074,450	1,074,450	1,104,634	1,075,790		(1,339)		(1,339)		1,074,450				15,615	12/15/2059	1.A
..95001N-AW-8	Wells Fargo Comm Mtg Tr CMBS Ser 2018-C45 Cl ASB 4.147% 06/15/51	06/01/2025	Paydown		241,232	241,232	248,456	242,940		(1,708)		(1,708)		241,232				4,171	06/15/2051	1.A
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					68,156,609	68,156,609	69,164,961	68,155,446		(11,229)		(11,229)		68,144,216		12,393	12,393	1,267,432	XXX	XXX
..00175M-BN-9	American Money Mgmt Corp CLO Ser 2014-15A Cl AR3 5.638% 01/15/32	04/15/2025	Paydown		479,055	479,055	479,055	479,055						479,055				14,198	01/15/2032	1.A FE
..01448T-AB-0	ALESCO Pfd Fdg Ltd ABS Ser 5A Cl A2 5.235% 12/23/34	06/23/2025	Paydown		2,391,232	2,391,232	1,040,186	1,350,777		1,040,455		1,040,455		2,391,232				63,246	12/23/2034	1.A FE
..03765X-AG-1	Apidos CLO CLO Ser 2015-22A A1R 5.594% 04/20/31	04/21/2025	Paydown		118,919	118,919	118,919	118,919						118,919				3,474	04/20/2031	1.A FE
..03768M-AJ-6	Apidos CLO CLO Ser 2020-33A Cl AR 5.687% 10/24/34	04/24/2025	Redemption 100.0000		20,800,000	20,800,000	20,800,000	20,800,000						20,800,000				618,227	10/24/2034	1.A FE
..03768M-AL-1	Apidos CLO CLO Ser 2020-33A Cl BR 6.137% 10/24/34	04/24/2025	Redemption 100.0000		14,200,000	14,200,000	14,200,000	14,200,000						14,200,000				454,364	10/24/2034	1.C FE
..03768M-AN-7	Apidos CLO CLO Ser 2020-33A Cl CR 6.437% 10/24/34	04/24/2025	Redemption 100.0000		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				53,623	10/24/2034	1.F FE
..09261W-AA-2	Blackrock DLF IX CLO Ser 2020-IX Cl A-1 5.784% 07/21/30	04/21/2025	Paydown		3,059,360	3,059,360	3,059,360	3,059,360						3,059,360				95,381	07/21/2030	1.A FE
..09261W-AN-4	Blackrock DLF IX CLO Ser 2020-1 Cl W 2.500% 07/21/30	04/21/2025	Paydown		147,109	147,109	147,109	128,441	18,668			18,668		147,109				2,805	07/21/2030	3.C FE
..26252W-BE-8	Dryden Senior Loan Fund CLO Ser 2019-76A Cl A1R2 5.626% 10/15/37	05/01/2025	Paydown		(7)	(7)	(7)	(7)						(7)					10/15/2037	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..30340W-AA-3	FNA Trust RMBS Ser 25-1 Cl A 5.623% 03/15/45	06/15/2025	Paydown		1,706,397	1,706,397	1,706,397							1,706,397				15,248	03/15/2045	1.F FE
..31425B-AA-5	FIC Funding LLC ABS Ser 2024-1A Cl A 5.440% 08/15/36	06/15/2025	Paydown		5,092,974	5,092,974	5,092,793	5,092,758		216		216		5,092,974				117,436	08/15/2036	1.A FE
..34964M-AA-2	FortiFi RMBS Ser 2021-1A Cl A 1.970% 03/20/57	06/20/2025	Paydown		104,127	104,127	104,121	104,122		(2)		(2)		104,119			8	1,620	03/20/2057	1.A FE
..38217T-AA-3	Goodgreen Trust LBASS Ser 2020-1A Cl A 2.630% 04/15/55	06/15/2025	Paydown		185,599	185,599	185,506	185,518		81		81		185,599				2,044	04/15/2055	1.A FE
..38217U-AA-0	Goodgreen Trust LBASS Ser 2021-1A Cl A 2.660% 10/20/56	06/15/2025	Paydown		257,463	257,463	259,131	258,943		(1,480)		(1,480)		257,463				2,923	10/20/2056	1.A FE
..38217V-AA-8	Goodgreen Trust LBASS Ser 2017-1A Cl A 3.740% 10/15/52	06/15/2025	Paydown		90,589	90,589	90,547	90,561		29		29		90,589				1,200	10/15/2052	1.A FE
..38218D-AA-7	Goodgreen Trust LBASS Ser 2019-1A Cl A 3.860% 10/15/54	06/15/2025	Paydown		136,360	136,360	138,392	138,026		(1,666)		(1,666)		136,360				2,243	10/15/2054	1.C FE
..38218G-AA-0	Goodgreen Trust LBASS Ser 2018-1A Cl A 3.930% 10/15/53	06/15/2025	Paydown		8,060	8,060	8,460	8,383		(323)		(323)		8,060				121	10/15/2053	1.A FE
..38218J-AA-4	Goodgreen Trust ABS Ser 2022-1A Cl A 3.840% 10/15/56	06/15/2025	Paydown		84,276	84,276	84,150	84,177		99		99		84,276				2,340	10/15/2056	1.A FE
..40456H-AA-5	Home Tax Solutions LBASS Series 2021-1 Cl A 1.411% 08/25/36	06/23/2025	Paydown		645,913	645,913	645,902	645,905		8		8		645,913				3,949	08/25/2036	1.F FE
..40456H-AA-5	Home Tax Solutions LBASS Series 2021-1 Cl A 1.411% 08/25/36	06/27/2025	Redemption 100.0000		10,120,056	10,120,056	10,119,889	10,119,937		118		118		10,120,056				311,707	08/25/2036	1.F FE
..42770L-AA-1	Hero Funding Trust LBASS Ser 2015-1A Cl A 3.840% 09/21/40	06/20/2025	Paydown		38,728	38,728	38,943	38,875		(147)		(147)		38,728				754	09/21/2040	1.A FE
..42770U-AA-1	Hero Funding Trust LBASS Ser 2015-2A CL A 3.990% 09/20/40	06/20/2025	Paydown		25,286	25,286	25,283	25,285		2		2		25,286				512	09/20/2040	1.A FE
..42771T-AA-3	Hero Funding Trust LBASS Ser 2015-3A Cl A 4.280% 09/20/41	06/20/2025	Paydown		23,093	23,093	23,092	23,093		1		1		23,093				503	09/20/2041	1.A FE
..74041E-AC-9	Preferred Term Sec Ltd VI LBASS Mezz Nt PTP 5.586% 03/23/35	06/23/2025	Paydown		12,993	12,993	721	721		12,271		12,271		12,993				367	03/23/2035	1.C FE
..74041N-AB-1	Preferred Term Sec Ltd VI LBASS Trust Preferred CDO 5.460% 12/24/33	06/24/2025	Redemption 100.0000		94,869	94,869	64,036	73,567		21,302		21,302		94,869				2,621	12/24/2033	1.A FE
..74042C-AA-6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-1 PTP 5.385% 03/22/38	06/23/2025	Paydown		9,212	9,212	9,212	9,212						9,212				256	03/22/2038	1.A FE
..74042E-AA-2	Preferred Term Sec Ltd LBASS XVII Sr Nt Ser A-1 4.984% 06/23/35	06/23/2025	Redemption 100.0000		21,444	21,444	16,404	18,102		3,341		3,341		21,444				536	06/23/2035	1.A FE
..74042E-AC-8	Preferred Term Sec Ltd LBASS Mezz Nt Cl B PTP 5.384% 06/23/35	06/23/2025	Paydown		5,475	5,475	3,533	3,533		1,942		1,942		5,475				149	06/23/2035	1.E FE
..74042H-AA-5	Preferred Term Sec Ltd LBASS XIX Flt Rt Nt 4.934% 12/22/35	06/23/2025	Paydown		51,741	51,741	35,304	41,277		10,464		10,464		51,741				1,292	12/22/2035	1.A FE
..74042J-AA-1	Preferred Term Sec Ltd LBASS XXI Nt Ser A-1 PTP 4.673% 03/22/38	06/23/2025	Redemption 100.0000		22,304	22,304	17,007	18,470		3,834		3,834		22,304				557	03/22/2038	1.A FE
..74042M-AE-6	Preferred Term Sec Ltd LBASS Mezz Nt Cl B-1 PTP 5.214% 09/22/36	06/23/2025	Paydown		2,609	2,609	1,849	1,904		705		705		2,609				69	09/22/2036	1.C FE
..74042W-AA-2	Preferred Term Sec Ltd LBASS Flt Rt Nt Cl A-1 PTP 4.964% 09/23/35	06/23/2025	Paydown		52,980	52,980	37,351	43,251		9,729		9,729		52,980				1,331	09/23/2035	1.A FE
..74042W-AB-0	Preferred Term Sec Ltd LBASS Nt Cl A-2 PTP 5.066% 09/23/35	06/23/2025	Paydown		359,104	359,104	299,902	299,902		59,202		59,202		359,104				9,205	09/23/2035	1.A FE
..74043A-AC-5	Preferred Term Sec Ltd LBASS XXIII Nt Ser A-FP PTP 4.784% 12/22/36	06/23/2025	Paydown		1,091	1,091	718	934		156		156		1,091				26	12/22/2036	1.A FE
..74043A-AD-3	Preferred Term Sec Ltd LBASS XXIII Nt Cl A-1 PTP 4.894% 12/22/36	06/23/2025	Paydown		8,261	8,261	7,875	8,033		227		227		8,261				205	12/22/2036	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74983A-AA-1	RR Ltd CLO Ser 2021-19A Cl A1 5.658% 10/15/35	04/04/2025	Redemption 100.0000		12,650,000	12,650,000	12,650,000	12,650,000						12,650,000				352,152	10/15/2035	1.A FE
..74983A-AC-7	RR Ltd CLO Ser 2021-19A Cl A2 6.168% 10/15/35	04/04/2025	Redemption 100.0000		3,900,000	3,900,000	3,900,000	3,900,000						3,900,000				117,961	10/15/2035	1.C FE
..75973L-AA-6	Renew LBASS Ser 2017-1A Cl A 3.670% 09/20/52	06/20/2025	Paydown		14,502	14,502	14,498	14,499		3		3		14,502				360	09/20/2052	1.A FE
..75975B-AA-6	Renew LBASS Ser 2021-1 Cl A 2.060% 11/20/56	06/20/2025	Paydown		174,167	174,167	174,141	174,147		19		19		174,167				1,702	11/20/2056	1.A FE
..915328-AU-2	Upland Ltd CLO Ser 2016-1A Cl A1AR 5.554% 04/20/31	04/21/2025	Paydown		1,146,973	1,146,973	1,146,973	1,146,973						1,146,973				33,276	04/20/2031	1.A FE
..915328-BE-7	Upland Ltd CLO Ser 2016-1A Cl A1B2 1.842% 04/20/31	04/20/2025	Paydown		2,085,405	2,085,405	2,085,405	2,085,405						2,085,405				19,207	04/20/2031	1.A FE
..G72212-AA-4	Preferred Term Secs XIX LBASS Sec Nt 4.934% 12/22/35	06/23/2025	Paydown		93,413	93,413	63,318	74,063		19,350		19,350		93,413				1,160	12/22/2035	1.A FE
..G7222R-AA-8	Preferred Term Sec Ltd LBASS XXI Nt Ser A-1 4.934% 03/22/38	06/23/2025	Paydown		23,552	23,552	16,123	18,414		5,138		5,138		23,552				514	03/22/2038	1.A FE
..G7222R-AA-8	Preferred Term Sec Ltd LBASS XXI Nt Ser A-1 4.934% 03/22/38	04/08/2025	Redemption 100.0000		(37,570)	(37,570)	(25,720)	(29,374)		(8,196)		(8,196)		(37,570)				(5,992)	03/22/2038	1.A FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					82,007,114	82,007,114	80,485,878	79,105,161	18,668	1,176,878		1,195,546		82,007,106		8	8	2,304,872	XXX	XXX
..10567U-AA-5	BRAVO Residential Funding Trus RMBS Ser 2025-SR1 A1 PIMCO 3.000% 03/25/45	05/25/2025	Paydown		572,515	572,515	541,156			31,359		31,359		572,515				2,759	03/25/2045	2.C FE
1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)					572,515	572,515	541,156			31,359		31,359		572,515				2,759	XXX	XXX
..02666B-AA-4	American Homes 4 Rent LBASS Ser 2015-SFR2 Cl A 3.732% 10/17/52	06/01/2025	Paydown		33,783	33,783	36,762	34,185		(401)		(401)		33,783				517	10/17/2052	1.A FE
..03238B-AB-9	AXIS Equipment Finance Recv ABS Ser 24-2A Cl A2 5.190% 07/21/31	06/20/2025	Paydown		542,748	542,748	542,673	542,685		63		63		542,748				11,814	07/21/2031	1.A FE
..05368*-AB-1	Aven Blackstone PVTABS Aven Class B 6.784% 02/19/55	04/15/2025	Redemption 100.0000		16,534	16,534	16,534							16,534				134	02/19/2055	2.C Z
..05368*-AB-1	Aven Blackstone PVTABS Aven Class B 6.784% 02/19/55	06/16/2025	Redemption 100.0000		23,585	23,585	23,585							23,585				444	02/19/2055	2.C PL
..05368*-AC-9	Aven Blackstone PVTABS Aven Class C 7.900% 02/19/55	04/15/2025	Redemption 100.0000		17,724	17,724	17,724							17,724				167	02/19/2055	3.C Z
..05368*-AC-9	Aven Blackstone PVTABS Aven Class C 7.900% 02/19/55	06/16/2025	Redemption 100.0000		25,282	25,282	25,282							25,282				554	02/19/2055	3.C PL
..12512X-AB-9	CCG Receivables Trust LBASS Ser 2023-1 Cl A2 5.820% 09/16/30	06/14/2025	Paydown		180,223	180,223	180,209	180,217		7		7		180,223				4,314	09/16/2030	1.A FE
..14077A-AB-2	Capteris Equipment Finance ABS Ser 24-1A Cl A2 5.580% 07/20/32	06/20/2025	Paydown		360,939	360,939	362,011	361,859		(919)		(919)		360,939				8,206	07/20/2032	1.A FE
..31568A-AB-2	First Help Financial LLC Ser 2024-1A Cl A2 5.690% 02/15/30	06/15/2025	Paydown		144,899	144,899	144,888	144,891		8		8		144,899				3,417	02/15/2030	1.C FE
..33767J-AA-0	FirstKey Homes RMBS Ser 2020-SFR2 Cl A 1.266% 10/19/37	06/01/2025	Paydown		365,965	365,965	365,854	365,772		193		193		365,965				1,945	10/19/2037	1.A FE
..33767M-AA-3	FirstKey Homes RMBS Ser 2020-SFR1 Cl A 1.339% 08/17/37	06/01/2025	Paydown		146,888	146,888	146,950	146,823		65		65		146,888				755	08/17/2037	1.A FE
..35105A-AB-3	Foursight Capital Auto Rec Tr Ser 2024-1 Cl A2 5.490% 01/16/29	06/15/2025	Paydown		119,477	119,477	119,473	119,475		2		2		119,477				2,707	01/16/2029	1.A FE
..55376Y-AB-1	M&T Equipment Notes ABS Ser 2024-1 Cl A2 4.990% 08/18/31	06/16/2025	Paydown		270,090	270,090	270,057	270,065		25		25		270,090				6,275	08/18/2031	1.A FE
..59549R-AC-8	Mid State Tr X LBASS Ser 10 Cl M1 6.280% 02/15/36	06/15/2025	Paydown		184,614	184,614	155,239	155,239		29,376		29,376		184,614				4,809	02/15/2036	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..59549W-AB-9	Mid State Tr LBASS Ser 11 Cl M1 5.598% 07/15/38	06/15/2025	Paydown		46,680	46,680	46,679	46,680						46,680				1,087	07/15/2038	2.B FE
..62919U-AB-9	NMEF Funding LLC ABS Ser 2024-A Cl A2 5.150% 12/15/31	06/15/2025	Paydown		1,750,896	1,750,896	1,750,706	1,750,734		162		162		1,750,896				37,330	12/15/2031	1.A FE
..62920K-AC-6	NMEF Funding LLC LBASS Ser 2022-A Cl B 3.350% 10/16/28	06/15/2025	Paydown		1,611,822	1,611,822	1,611,748	1,611,813		9		9		1,611,822				22,558	10/16/2028	1.A FE
..66981F-AD-2	AMSR Trust ABS Ser 2020-SFR4 Cl D 2.006% 11/17/37	05/01/2025	Paydown		6,869,000	6,869,000	6,239,789	6,691,007		177,993		177,993		6,869,000				57,413	11/17/2037	1.E FE
..68267E-AA-2	OneMain Direct Auto Rec Tr LBASS Ser 2019-1A Cl A 3.630% 09/14/27	06/14/2025	Paydown		1,126,483	1,126,483	1,126,289	1,126,463		19		19		1,126,483				16,952	09/14/2027	1.A FE
..70163#-AA-0	Parliament Funding I Nt 7.788% 07/15/30	05/29/2025	Various		3,517,455	3,517,455	3,517,455	3,517,455						3,517,455				155,996	07/15/2030	1.A PL
..783896-AB-9	SCF Equipment Trust LLC ABS Ser 2024-1A Cl A2 5.880% 11/20/29	06/20/2025	Paydown		330,120	330,120	330,111	330,113		7		7		330,120				8,119	11/20/2029	1.A FE
..78442G-GG-5	SLM Student Loan Tr LBASS Ser 2003-4 Cl A5D 5.355% 03/15/33	06/16/2025	Paydown		122,377	122,377	122,760	120,242	16,651	(14,516)		2,135		122,377				3,469	03/15/2033	3.A FE
..78474Q-AA-3	Selectquote Inc ABS Cl A Nt 7.800% 10/20/39	06/20/2025	Paydown		47,593	47,593	47,281			312		312		47,593				1,583	10/20/2039	1.G PL
..78474Q-AA-3	Selectquote Inc ABS Cl A Nt 7.800% 10/20/39	06/19/2025	Paydown					(114,154)	(421)	404		(17)						(347)	10/20/2039	4.B Z
..78474Q-AB-1	Selectquote Inc ABS Cl B Nt 9.650% 10/20/39	06/20/2025	Paydown		31,728	31,728	31,323			405		405		31,728				1,272	10/20/2039	2.B PL
..78474Q-AB-1	Selectquote Inc ABS Cl B Nt 9.650% 10/20/39	06/18/2025	Paydown					(75,620)	(542)	525		(17)						(631)	10/20/2039	4.B Z
..89612L-AA-4	Tricon American Homes RMBS Ser 2019-SFR1 Cl A 2.750% 03/17/38	04/01/2025	Paydown		6,928	6,928	7,009	6,936		(8)		(8)		6,928				64	03/17/2038	1.A FE
..89613J-AA-8	Tricon American Homes RMBS Ser 2020-SFR2 Cl A 1.482% 11/17/39	06/01/2025	Paydown		3,190	3,190	3,190	3,189		1		1		3,190				19	11/17/2039	1.A FE
..89616P-AA-1	Tricolor Auto Sec Trust ABS Ser 2024-2A Cl A 6.360% 12/15/27	06/15/2025	Paydown		251,456	251,456	251,438	251,445		11		11		251,456				6,537	12/15/2027	1.E FE
..89617A-AA-3	TAST 2024-3A A ABS Ser 2024-3A Cl A 5.220% 06/15/28	06/15/2025	Paydown		100,999	100,999	100,993	100,993		6		6		100,999				2,210	06/15/2028	1.E FE
..96042W-AF-4	Westlake Auto Receivables Tr LBASS Ser 2022-1A CL C 3.110% 03/15/27	05/15/2025	Paydown		400,534	400,534	400,502	400,532		2		2		400,534				4,293	03/15/2027	1.A FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					18,650,012	18,650,012	17,994,514	18,089,039	15,688	193,751		209,439		18,650,012				363,982	XXX	XXX
..05368*-AA-3	Aven Blackstone PVTABS Aven Class A 6.249% 02/19/55	04/01/2025	Redemption 100.0000		80,679	80,679	80,679							80,679				392	02/19/2055	1.F Z
..05368*-AA-3	Aven Blackstone PVTABS Aven Class A 6.249% 02/19/55	06/16/2025	Redemption 100.0000		311,355	311,355	311,355							311,355				4,811	02/19/2055	1.F PL
1129999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated)					392,034	392,034	392,034							392,034				5,203	XXX	XXX
..023765-AA-8	American Airlines Inc LBASS EETC Ser 16-2 Cl AA 3.200% 06/15/28	06/15/2025	Various		28,688	28,688	28,759	28,729		(41)		(41)		28,688				459	06/15/2028	1.F FE
..023771-R9-1	American Airlines Inc LBASS EETC Ser 2016-3 Cl AA 3.000% 10/15/28	04/15/2025	Various		21,637	21,637	21,880	21,779		(143)		(143)		21,637				325	10/15/2028	1.F FE
..02377D-AA-0	American Airlines Inc LBASS EETC Ser 2017-2B 3.700% 04/15/27	04/15/2025	Various		202,212	202,212	200,680	196,834	4,983	394		5,377		202,212				3,741	04/15/2027	3.A FE
..29375R-AB-2	Enterprise Fleet Financing LLC Ser 2024-2 Cl A2 5.740% 12/20/26	06/20/2025	Paydown		476,715	476,715	476,685	476,698		18		18		476,715				11,329	12/20/2026	1.A FE
..73019#-AB-8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser B 3.000% 09/13/27	05/16/2025	Various		20,333	20,333	19,821	19,965		368		368		20,333				6,405	09/13/2027	1.D

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..737473-AB-4	Post Road Equipment Finance Ser 2024-1A Cl A2 5.590% 11/15/29	06/15/2025	Paydown		39,054	39,054	39,051	39,052		2		2		39,054				924	11/15/2029	1.A FE
..90931G-AA-7	United Airlines Inc 1st Lien 5.875% 10/15/27	04/15/2025	Redemption 100.0000		14,359	14,359	14,419	14,418		(58)		(58)		14,359				422	10/15/2027	1.E FE
..90932J-AA-0	United Airlines LBASS Ser 2019-2 AA PTT 2.700% 11/01/33	05/01/2025	Various		127,635	127,635	127,635	127,635						127,635				1,723	11/01/2033	1.E FE
..90932K-AA-7	United Airlines 3rd Lien 3.500% 11/01/29	05/01/2025	Various		345,548	345,548	337,341	324,804	15,570	5,174		20,744		345,548				6,047	11/01/2029	3.A FE
..90932V-AA-3	United Air PTC Ser 2020-1 Cl B PTT 4.875% 01/15/26	04/15/2025	Redemption 100.0000		103,250	103,250	109,029	105,009		(1,759)		(1,759)		103,250				2,517	01/15/2026	2.A FE
..96328G-BM-8	Wheels Fleet Lease Funding LLC ABS Ser 2024-1A Cl A1 5.490% 02/18/39	06/18/2025	Paydown		1,249,392	1,249,392	1,249,302	1,249,328		14		14		1,249,342		50	50	27,992	02/18/2039	1.A FE
..00909U-AA-3	Air Canada LBASS EETC Ser 2020-2B 9.000% 10/01/25	04/01/2025	Redemption 100.0000		98,146	98,146	109,310	101,192		(3,046)		(3,046)		98,146				4,417	10/01/2025	2.A FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					2,726,969	2,726,969	2,733,912	2,705,443	20,553	923		21,476		2,726,919		50	50	66,301	XXX	XXX
..255126-AA-2	Diversified Energy ABS Cl 2025-1A Ser A1 5.945% 02/28/45	06/28/2025	Paydown		508,067	508,067	508,067							508,067				8,089	02/28/2045	1.G FE
..302704-AA-9	FW Energy Asset Issuer LLC Class A 7.151% 08/25/44	06/25/2025	Paydown		637,709	637,709	637,709	637,709						637,709				18,884	08/25/2044	1.F PL
..302704-AB-7	FW Energy Asset Issuer LLC Class B 8.106% 08/25/44	06/25/2025	Paydown		226,359	226,359	226,359	226,359						226,359				7,621	08/25/2044	2.B PL
..872660-AA-3	TPIC SPV LLC ABS Ser 24-1A Cl A 7.131% 11/30/44	05/30/2025	Paydown		125,687	125,687	125,687	125,687						125,687				3,786	11/30/2044	1.G PL
..872660-AA-3	TPIC SPV LLC ABS Ser 24-1A Cl A 7.131% 11/30/44	06/30/2025	Paydown		51,476	51,476	51,476	51,476						51,476				2,019	11/30/2044	3.B PL
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					1,549,298	1,549,298	1,549,298	1,041,231						1,549,298				40,399	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					219,800,706	219,901,468	218,220,842	212,213,173	107,557	1,823,064	3,125	1,927,496		219,722,487		78,225	78,225	4,824,753	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					964,549	964,549	933,190			31,359		31,359		964,549				7,962	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					220,765,255	220,866,017	219,154,032	212,213,173	107,557	1,854,423	3,125	1,958,855		220,687,036		78,225	78,225	4,832,715	XXX	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					220,765,255	220,866,017	219,154,032	212,213,173	107,557	1,854,423	3,125	1,958,855		220,687,036		78,225	78,225	4,832,715	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					679,712,763	681,457,817	693,252,797	662,003,087	715,546	1,300,450	3,125	2,012,871	51,583	682,771,617	15,293	(945,667)	(930,374)	14,016,993	XXX	XXX
..23281#-12-4	Cyprium Parallel Invs V LP Pfrd Units	04/29/2025	Various	27,562.000	2,757,649		2,756,219	4,032,843	(1,276,624)			(1,276,624)		2,756,219		1,430	1,430			1.G PL
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					2,757,649	XXX	2,756,219	4,032,843	(1,276,624)			(1,276,624)		2,756,219		1,430	1,430		XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					2,757,649	XXX	2,756,219	4,032,843	(1,276,624)			(1,276,624)		2,756,219		1,430	1,430		XXX	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					2,757,649	XXX	2,756,219	4,032,843	(1,276,624)			(1,276,624)		2,756,219		1,430	1,430		XXX	XXX
5989999997. Total - Common Stocks - Part 4						XXX													XXX	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						XXX													XXX	XXX
5999999999. Total - Preferred and Common Stocks					2,757,649	XXX	2,756,219	4,032,843	(1,276,624)			(1,276,624)		2,756,219		1,430	1,430		XXX	XXX
6009999999 - Totals					682,470,412	XXX	696,009,016	666,035,930	(561,078)	1,300,450	3,125	736,247	51,583	685,527,836	15,293	(944,237)	(928,944)	14,016,993	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options														XXX							XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	08/07/2018	04/16/2028		3,106,560	4.36 USD (2.77 GBP)			24,160	(189,120)		(111,714)		(308,960)			25,979		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Royal Bank of Scotland RR3QWICWWIPCS8A4S074	08/07/2018	04/16/2028		3,106,560	4.3 USD (2.69 GBP)			24,544	(189,120)		(110,689)		(308,960)			25,979		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/02/2020	09/25/2032		28,237,952	2.19 USD (0.86 JPY)			219,011	7,408,958		4,573,697		(1,745,024)			380,003		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032		19,956,300	2.76 USD (1.45 EUR)			128,470	(81,600)		(72,982)		(2,436,100)			270,277		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/12/2021	07/23/2031		13,668,480	2.9 USD (1.24 EUR)			115,894	349,170		574,333		(1,619,290)			168,319		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/24/2022	06/15/2029		6,659,000	3.37 USD (3.03 GBP)			6,986	(207,000)		(79,866)		(608,000)			66,270		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/30/2022	06/30/2030		26,338,000	3.85 USD (3.16 GBP)			(19,594)	(1,126,000)		(52,675)		(2,432,000)			294,548		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKU00SJ21A208	04/12/2022	07/12/2032		19,584,000	4.03 USD (2.29 EUR)			155,249	(1,632,600)		(1,469,155)		(2,579,400)			259,781		100 / QL

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/13/2022	05/18/2032		19,476,000	4.21 USD (2.6 EUR)			139,235	(1,740,600)		(1,507,236)		(2,579,400)			255,568		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2022	04/11/2039		10,854,900	5.69 USD (4.61 GBP)			25,958	(1,503,900)		(74,264)		(1,094,400)			201,541		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2024	10/23/2034		10,976,000	5.9 USD (4.39 EUR)			63,386	(811,000)		(901,660)		(1,433,000)			167,546		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	04/23/2024	05/23/2034		18,663,000	6.22 USD (5.78 GBP)			(17,538)	(1,935,000)		(1,283,945)		(1,824,000)			278,407		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/30/2024	06/05/2031		16,060,500	7.09 USD (5.09 EUR)			125,197	(1,620,000)		(1,486,183)		(2,149,500)			195,619		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	05/09/2024	06/05/2031		3,228,300	6.9 USD (5.03 EUR)			23,738	(307,800)		(297,178)		(429,900)			39,321		100 / QL
Pay Fixed CAD Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Wells Fargo Securities LLC KB1H1DSPRFMYMCUFXT09	06/04/2024	06/30/2027		7,306,203	5.38 USD (4.67 CAD)			25,801	(42,415)		(111,719)		(396,449)			51,663		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/15/2024	08/28/2029		29,459,700	6.35 USD (4.94 EUR)			177,041	(2,365,200)		(2,851,542)		(3,869,100)			300,589		100 / QL
Pay Fixed SEK Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Credit Agricole Corp 1VUV7VQFKUOQSJ21A208	07/25/2024	10/03/2034		18,735,698	6.05 USD (4.45 SEK)			102,273	(2,756,328)		(2,924,167)		(3,132,150)			285,155		100 / QL
Pay Fixed GBP Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	MUFG Securities ... U7M81AY481YLIOR75625	03/11/2025	09/11/2032		19,380,000	5.81 USD (6.13 GBP)				(1,218,000)		(274,347)		(1,218,000)			260,109		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Bank of Montreal .. NQQ6HPCNCCU6TUTQYE16	05/08/2025	08/08/2032		22,602,000	5.99 USD (4.32 EUR)				(972,000)		187,653		(972,000)			301,386		100 / QL
Pay Fixed JPY Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2025	05/29/2035		14,985,577	5.71 USD (2.32 JPY)			2,800	(163,350)		99,356		(163,350)			235,967		100 / QL
Pay Fixed EUR Receive Fixed USD Cross Currency Swap	Foreign Currency AFS Bond	D-1	Foreign Currency	Toronto Dominion Bank New York PT30B789TSUIDF371261	06/05/2025	06/30/2030		22,964,000	6.2 USD (4.52 EUR)			6,965	(610,000)		(517,000)		(610,000)			256,816		100 / QL
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												1,329,576	(11,712,906)	XXX	(8,691,284)		(31,908,985)			4,320,842	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												1,329,576	(11,712,906)	XXX	(8,691,284)		(31,908,985)			4,320,842	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange												1,329,576	(11,712,906)	XXX	(8,691,284)		(31,908,985)			4,320,842	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												1,329,576	(11,712,906)	XXX	(8,691,284)		(31,908,985)			4,320,842	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												1,329,576	(11,712,906)	XXX	(8,691,284)		(31,908,985)			4,320,842	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1709999999. Subtotal - Hedging Other														XXX							XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals												1,329,576	(11,712,906)	XXX	(8,691,284)		(31,908,985)			4,320,842	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	REPLICATION OF AN INDEX
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	HEDGES THE CURRENCY RISK OF A LIABILITY

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0100	Qualitative Approach for Assessing Hedge Effectiveness

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures																				XXX	XXX
ADU5	13	849,095	Australian Dollar (AUD) Future Sep 2025	Private Equity FX Exposure	BA-1	Foreign Currency	09/15/2025	CME SNZ20JLFK8MNNCLQOF39	06/11/2025	0.0763	0.6589	(7,930)					(7,574)	(7,574)	687,016	03	1,000
BPU5	73	6,160,516	British Pound (GBP) Future Sep 2025	Private Equity FX Exposure	BA-1	Foreign Currency	09/15/2025	CME SNZ20JLFK8MNNCLQOF39	06/11/2025	1.3502	1.3725	(10,038)					(101,879)	(101,879)	3,857,860	03	62,500
ECU5	728	104,957,580	Euro Currency (EUR) Future Sep 2025	Private Equity FX Exposure	BA-1	Foreign Currency	09/15/2025	CME SNZ20JLFK8MNNCLQOF39	06/11/2025	1.1534	1.1836	(687,050)					(2,751,927)	(2,751,927)	38,472,907	03	125,000
										0.0000	0.0000										
1609999999. Subtotal - Short Futures - Hedging Other												(705,018)					(2,861,380)	(2,861,380)	43,017,783	XXX	XXX
1649999999. Subtotal - Short Futures												(705,018)					(2,861,380)	(2,861,380)	43,017,783	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												(705,018)					(2,861,380)	(2,861,380)	43,017,783	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												(705,018)					(2,861,380)	(2,861,380)	43,017,783	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	HEDGES THE EQUITY RISK OF AN ASSET

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0100	Qualitative Approach for Assessing Hedge Effectiveness

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
				4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX						(705,018)		43,017,783	43,017,783
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y				(1,333,000)			(132,541)		360,818	
BNP Paribas	R0MUWSFPU8MPR08K5P83	Y	Y			349,170	(2,512,600)		574,333	(2,460,824)		801,761	
Citibank NA	E57ODZWZ7FF32TWEFA76	Y	Y	4,702,946		7,408,958	(1,667,250)	1,038,761	4,673,053	(74,264)		817,511	817,511
Royal Bank of Scotland	RR3QWICWWIPCS8A4S074	Y	Y				(378,240)			(222,403)		51,957	
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y				(1,740,600)			(1,507,236)		255,568	
Credit Agricole SA	1VUV7VQFKUOQSJ21A208	Y	Y				(6,631,728)			(5,974,445)		862,663	
Wells Fargo Securities LLC	KB1H1DSPRFMYMCUFXT09	Y	Y				(42,415)			(111,719)		51,663	9,247
Mizuho Capital Markets Corporation	OV6WI8S6QX2D1J8570P30	Y	Y				(2,365,200)			(2,851,542)		300,589	
Toronto Dominion Bank	PT30B789TSUIDF371261	Y	Y				(610,000)			(517,000)		256,816	
MUFG Securities	U7M81AY481YLIOR75625	Y	Y				(1,218,000)			(274,347)		260,109	
Bank of Montreal	NQQ6HPCNCCU6TUTQYE16	Y	Y				(972,000)		187,653		187,653	301,386	
0299999999. Total NAIC 1 Designation				4,702,946		7,758,128	(19,471,033)	1,038,761	5,435,038	(14,126,322)	187,653	4,320,842	826,758
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)													
0999999999 - Gross Totals				4,702,946		7,758,128	(19,471,033)	1,038,761	5,435,038	(14,831,340)	187,653	47,338,625	43,844,541
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						7,758,128	(19,471,033)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39	Security	26442E-AH-3	Duke Energy Ohio Inc 1st Mtg Bd	9,008,590	10,000,000	10,059,935	06/01/2030	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39	Security	3133EA-5P-9	Federal Farm Credit Bk Nt	2,045,422	2,205,000	2,487,753	07/19/2032	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39	Security	3133ED-PW-6	Federal Farm Credit Bk Nt	4,836,595	5,000,000	5,856,726	07/07/2032	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39	Security	3133EE-UN-8	Federal Farm Credit Bk Nt	2,266,058	2,400,000	2,737,320	05/20/2032	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39	Security	3133EH-PX-5	Federal Farm Credit Bank Deb	22,993,075	25,000,000	24,774,787	06/28/2032	I
Bank of America Corp - CME/NYF/CBT SNZ2OJLFK8MNNCLQOF39	Security	91282C-GW-5	US Treasury Infl Ix N/B	1,868,043	1,750,000	1,844,038	04/15/2028	I
BNP Paribas - OTC R0MUWSFPU8MPRO8K5P83	Cash		Cash	1,420,000		1,420,000		V
Bank of America Corp - OTC B4TYDEB6GKMZO031MB27	Cash		Cash	1,200,000		1,200,000		V
Toronto Dominion Bank - OTC PT3QB789TSUIDF371261	Cash		Cash	280,000		280,000		V
Mizuho- OTC OV6W8S6QX2D1J8570P30	Cash		Cash	2,440,000		2,440,000		V
Royal Bank of Scotland - OTC RR3QWICWWIPCS8A4S074	Cash		Cash	120,000		120,000		V
MUFG Securities - OTC U7M81AY481YLIOR75625	Cash		Cash	260,000		260,000		V
Credit Agricole - OTC 1VUV7VQFKUO0SJ21A208	Cash		Cash	5,700,000		5,700,000		V
0199999999 - Total				54,437,783	46,355,000	59,180,559	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Citibank NA - OTC E57ODZWZ7FF32TWEFA76	Cash		Cash	4,702,946		XXX		V
0299999999 - Total				4,702,946		XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts) and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0489999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type) - (Unaffiliated)						XXX
0499999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type) - (Affiliated)						XXX
0509999999. Total - Issuer Credit Obligations (Schedule D, Part 1, Section 1 type)						XXX
04012M-AP-4	Argent Securities Inc RMBS Ser 2006-M1 C		1.A FM	226,556	226,556	07/25/2036
362351-AA-6	GSAA Home Equity Tr RMBS Ser 2006-20 CI		1.A FM	679,579	679,579	12/25/2046
590212-AB-2	Merrill Lynch Mortgage Tr RMBS Ser 2006-		1.A FM	38,471	38,471	06/25/2037
617487-AB-9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX		1.A FM	250,091	250,091	11/25/2036
81376G-AC-4	Securitized AB Receivables LLC RMBS Ser		1.A FM	261,498	180,230	09/25/2036
81378E-AA-1	Securitized AB Receivables LLC RMBS Ser		1.A FM	1,269,646	1,269,646	05/25/2037
1059999999. Subtotal - Asset-Backed Securities (Schedule D, Part 1, Section 2 type) - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)				2,725,841	2,644,573	XXX
1889999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2 type) - (Unaffiliated)				2,725,841	2,644,573	XXX
1899999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2 type) - (Affiliated)						XXX
1909999999. Total - Asset-Backed Securities (Schedule D, Part 1, Section 2 type)				2,725,841	2,644,573	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities				2,725,841	2,644,573	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
000000-00-0	Overnight Repos SEC LENDING ONLY		1.A	91,091,401	91,091,401	07/01/2025
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				91,091,401	91,091,401	XXX
9999999999 - Totals				93,817,242	93,735,974	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 23,819,727 Book/Adjusted Carrying Value $ 23,816,157
2. Average balance for the year Fair Value $ 81,723,068 Book/Adjusted Carrying Value $ 81,641,682
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 93,735,974 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENGING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Axos Bank ..... San Diego, CA					(1,385,250)	(512,997)	(455,474)	XXX.
Bank of America ..... Concord, CA					1,128,275	1,182,394	1,436,746	XXX.
Bank of New York Mellon ..... New York, NY					(22,254,967)	(42,588,798)	(48,465,533)	XXX.
Chase Bank ..... Columbus, OH					(401,199,544)	(423,651,725)	(434,216,965)	XXX.
Citibank ..... New York, NY					52,735,229	51,848,987	58,271,468	XXX.
Federal Home Loan Bank of Cincinnati ..... Cincinnati, OH					253,525	250,144	249,642	XXX.
Fifth Third Bank ..... Cincinnati, OH					6,354,918	5,861,316	6,829,483	XXX.
Huntington National Bank ..... Columbus, OH					(13,959,429)	(11,703,849)	(18,363,401)	XXX.
National Bank of Detroit ..... Detroit, MI					3,985,459	(3,118,929)	(4,875,779)	XXX.
PNC Bank ..... Columbus, OH					1,263,290	569,125	1,567,597	XXX.
Toronto Dominio Bank ..... Toronto, CN					153,264	155,215	156,351	XXX.
Univest Bank and Trust Company ..... Souderton, PA					683,320	685,690	688,130	XXX.
Wells Fargo Bank ..... San Francisco, CA					(41,274,156)	11,704,114	(497,491)	XXX.
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			2,297	2,297	2,297	XXX
0199999. Totals - Open Depositories	XXX	XXX			(413,513,771)	(409,317,015)	(437,672,927)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			(413,513,771)	(409,317,015)	(437,672,927)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			(413,513,771)	(409,317,015)	(437,672,927)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - Issuer Credit Obligations (Unaffiliated)								
0499999999. Total - Issuer Credit Obligations (Affiliated)								
0509999999. Total - Issuer Credit Obligations								
	BNY Mellon Cash Reserve		06/30/2025	0.000	07/01/2025	43,756,197		147,678
8109999999. Subtotal - Sweep Accounts						43,756,197		147,678
38141W-32-3	Goldman Sachs Fin Sq Treas Oblig Fd		06/30/2025	4.186		4,580,683	15,532	11,628
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						4,580,683	15,532	11,628
262006-82-8	Dreyfus Cash Mgmt GOVT CM BOLD #6356		06/30/2025	0.012		4,580,683	15,598	12,394
825252-88-5	S/T Investment Co Govt and Agency AIM		06/23/2025	4.240		5,934,465	19,726	50,085
8309999999. Subtotal - All Other Money Market Mutual Funds						10,515,148	35,324	62,479
	Nationwide Cash Management Co		06/30/2025	4.150		744,229,239		523,320
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2						744,229,239		523,320
8589999999. Total Cash Equivalents (Unaffiliated)						803,081,267	50,856	745,105
8599999999. Total Cash Equivalents (Affiliated)								
8609999999 - Total Cash Equivalents						803,081,267	50,856	745,105

SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2025 OF THE NATIONWIDE MUTUAL INSURANCE COMPANY

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended JUNE 30, 2025

NAIC Group Code 0140 NAIC Company Code 23787

Company Name NATIONWIDE MUTUAL INSURANCE COMPANY

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
$	$ 712	$

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [X] No [ ]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [X] No [ ]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies

2.31 Amount quantified: $ 4,273

2.32 Amount estimated using reasonable assumptions: $

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies. $ (30,801)